

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of

08/31/18

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | |
|---|--------------|----|--------------------|
| 1. Net ledger balance | | | |
| A. Cash | | \$ | 4,454,819,248 7010 |
| B. Securities (at market) | | | 1,195,992,880 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | | 144,415,464 7030 |
| 3. Exchange traded options | | | |
| A. Add market value of open option contracts purchased on a contract market | | | 444,599,656 7032 |
| B. Deduct market value of open option contracts granted (sold) on a contract market | | (| 350,303,674 7033 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | | 5,889,523,574 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | |
| - gross amount | 13,806,415 | | 7045 |
| Less: amount offset by customer owned securities | (13,748,711) | | 57,704 7050 |
| 6. Amount required to be segregated (add lines 4 and 5) | | \$ | 5,889,581,278 7060 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|--|----|--------------------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | | 628,247,296 7070 |
| B. Securities representing investments of customers' funds (at market) | | | 7080 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 940,803,211 7090 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | \$ | 4,261,117,351 7100 |
| B. Securities representing investments of customers' funds (at market) | | | 7110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 255,189,670 7120 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | | 37,441,232 7130 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | | 444,599,656 7132 |
| B. Value of open short option contracts | | (| 350,303,674 7133 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | | 2,860,319 7140 |
| B. Securities representing investments of customers' funds (at market) | | | 7160 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 7170 |
| 12. Segregated funds on hand (describe: _____) | | | 7150 |
| 13. Total amount in segregation (add lines 7 through 12) | | | 6,219,955,061 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ | 330,373,783 7190 |
| 15. Management Target Amount for Excess funds in segregation | | \$ | 294,479,064 7194 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | \$ | 35,894,719 7198 |

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| | |
|--|-----------------------|
| BROKER OR DEALER CREDIT SUISSE SECURITIES (USA) LLC | as of <u>08/31/18</u> |
|--|-----------------------|

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

| | | | |
|--|----------|----------|------|
| 1. Amount required to be segregated in accordance with Commission regulation 32.6 | | \$ _____ | 7200 |
| 2. Funds in segregated accounts | | | |
| A. Cash | \$ _____ | | 7210 |
| B. Securities (at market) | _____ | | 7220 |
| C. Total | | _____ | 7230 |
| 3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1) | | \$ _____ | 7240 |

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as of 08/31/18

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

| | | |
|---|------------------|------|
| Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder | \$ _____ | 7305 |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers | | |
| A. Cash | \$ 2,587,904,679 | 7315 |
| B. Securities (at market) | 879,335,558 | 7317 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | (126,856,391) | 7325 |
| 3. Exchange traded options | | |
| A. Market value of open option contracts purchased on a foreign board of trade | 14,263,221 | 7335 |
| B. Market value of open contracts granted (sold) on a foreign board of trade | (2,861,304) | 7337 |
| 4. Net equity (deficit) (add lines 1. 2. and 3.) | \$ 3,351,785,763 | 7345 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 37,312,588 | 7351 |
| Less: amount offset by customer owned securities | (37,077,100) | 7352 |
| | 235,488 | 7354 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | \$ 3,352,021,251 | 7355 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | \$ 3,352,021,251 | 7360 |

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PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

| | | | |
|--|----|----------------------|----------------------|
| 1. Cash in banks | | | |
| A. Banks located in the United States | \$ | <u>240,056,201</u> | <u>7500</u> |
| B. Other banks qualified under Regulation 30.7 | | | |
| Name(s): <u>CITIBANK LONDON AND SYDNEY</u> | | <u>568,915,205</u> | <u>7520</u> |
| | \$ | | <u>808,971,406</u> |
| 2. Securities | | | |
| A. In safekeeping with banks located in the United States | \$ | <u>879,335,558</u> | <u>7540</u> |
| B. In safekeeping with other banks qualified under Regulation 30.7 | | | |
| Name(s): _____ | | <u>7550</u> | <u>7560</u> |
| | | | <u>879,335,558</u> |
| 3. Equities with registered futures commission merchants | | | |
| A. Cash | | | |
| | \$ | <u>7580</u> | |
| B. Securities | | | |
| | | <u>7590</u> | |
| C. Unrealized gain (loss) on open futures contracts | | | |
| | | <u>7600</u> | |
| D. Value of long option contracts | | | |
| | | <u>7610</u> | |
| E. Value of short option contracts | | | |
| | (| <u>7615</u> | <u>7620</u> |
| 4. Amounts held by clearing organizations of foreign boards of trade | | | |
| Name(s): _____ | | <u>7630</u> | |
| A. Cash | | | |
| | \$ | <u>7640</u> | |
| B. Securities | | | |
| | | <u>7650</u> | |
| C. Amount due to (from) clearing organizations - daily variation | | | |
| | | <u>7660</u> | |
| D. Value of long option contracts | | | |
| | | <u>7670</u> | |
| E. Value of short option contracts | | | |
| | (| <u>7675</u> | <u>7680</u> |
| 5. Amounts held by members of foreign boards of trade | | | |
| Name(s): <u>CS SECURITIES (EUROPE) LTD.</u> | | <u>7690</u> | |
| A. Cash | | | |
| | \$ | <u>1,982,593,164</u> | <u>7700</u> |
| B. Securities | | | |
| | | <u>7710</u> | |
| C. Unrealized gain (loss) on open futures contracts | | | |
| | | <u>(125,609,100)</u> | <u>7720</u> |
| D. Value of long option contracts | | | |
| | | <u>14,263,221</u> | <u>7730</u> |
| E. Value of short option contracts | | | |
| | (| <u>(2,861,304)</u> | <u>7735</u> |
| | | | <u>1,868,385,981</u> |
| 6. Amounts with other depositories designated by a foreign board of trade | | | |
| Name(s): _____ | | <u>7750</u> | <u>7760</u> |
| 7. Segregated funds on hand (describe: _____) | | | |
| | | | <u>7765</u> |
| 8. Total funds in separate section 30.7 accounts | | | |
| | \$ | <u>3,556,692,945</u> | <u>7770</u> |
| 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8) | | | |
| | \$ | <u>204,671,694</u> | <u>7380</u> |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts | | | |
| | \$ | <u>167,601,063</u> | <u>7780</u> |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | | | |
| | \$ | <u>37,070,631</u> | <u>7785</u> |

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STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

| | | | |
|--|----|----------------|------|
| 1. Net ledger balance | | | |
| A. Cash | \$ | 2,705,855,166 | 8500 |
| B. Securities (at market) | | 3,148,764,748 | 8510 |
| 2. Net unrealized profit (loss) in open cleared swaps | | 4,606,722,873 | 8520 |
| 3. Cleared swaps options | | | |
| A. Market value of open cleared swaps option contracts purchased | | | 8530 |
| B. Market value of open cleared swaps option contracts granted (sold) | | () | 8540 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | \$ | 10,461,342,787 | 8550 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ | 27,911,365 | 8560 |
| Less: amount offset by customer owned securities | | (27,832,198) | 8570 |
| | | 79,167 | 8580 |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | \$ | 10,461,421,954 | 8590 |

Funds in Cleared Swaps Customer Segregated Accounts

| | | | |
|---|----|----------------|------|
| 7. Deposited in cleared swaps customer segregated accounts at banks | | | |
| A. Cash | \$ | 633,597,097 | 8600 |
| B. Securities representing investments of cleared swaps customers' funds (at market) | | | 8610 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | | 585,693,632 | 8620 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | | | |
| A. Cash | | 7,338,737,974 | 8630 |
| B. Securities representing investments of cleared swaps customers' funds (at market) | | | 8640 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | | 2,563,071,116 | 8650 |
| 9. Net settlement from (to) derivatives clearing organizations | | (53,670,066) | 8660 |
| 10. Cleared swaps options | | | |
| A. Value of open cleared swaps long option contracts | | | 8670 |
| B. Value of open cleared swaps short option contracts | | () | 8680 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | | 8690 |
| B. Securities representing investments of cleared swaps customers' funds (at market) | | | 8700 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | | | 8710 |
| 12. Cleared swaps customer funds on hand (describe: _____) | | | 8715 |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) | \$ | 11,067,429,753 | 8720 |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | \$ | 606,007,799 | 8730 |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts | \$ | 523,071,098 | 8760 |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess | \$ | 82,936,701 | 8770 |

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COMPUTATION OF CFTC MINIMUM NET CAPITAL REQUIREMENT

Net Capital required

A. Risk-Based Requirement

i. Amount of Customer Risk

Maintenance Margin requirement 14,926,787,980 7415

ii. Enter 8% of line A.i

1,194,143,038 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 616,062,131 7435

iv. Enter 8% of line A.iii

49,284,970 7445

v. Add lines A.ii and A.iv.

1,243,428,008 7455

B. Minimum Dollar Amount Requirement

1,000,000 7465

C. Other NFA Requirement

7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A, B or C

1,243,428,008 7490

Note: If amount on Line D (7490) is greater than minimum net capital requirement computed on Line 3760 (Page 6) then enter this greater amount on Line 3760. The greater of the amount required by SEC or CFTC is the minimum net capital requirement.

CFTC Early Warning Level

1,367,770,809 7495

Note: If the Minimum Net Capital Requirement computed on Line D (7490) is:

- (1) Risk Based Requirement, enter 110% of Line A (7455), or
- (2) Minimum Dollar Requirement of \$1,000,000 enter 150% of Line B (7465), or
- (3) Minimum Dollar Requirement of \$20,000,000 for FCMs offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED"), enter 110% of Line B (7465), or
- (4) Other NFA Requirement of \$20,000,000 plus five percent of the FCM's offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED") total retail forex obligations in excess of \$10,000,000 enter 110% of Line C (7475), or
- (5) Other NFA Requirement, enter 150% of Line C (7475).