

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of 10/31/18

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	\$	4,381,123,969	7010
B. Securities (at market)		1,150,327,704	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		138,389,770	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		518,692,397	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(440,810,724	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		5,747,723,116	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		78,661,628	7045
Less: amount offset by customer owned securities	(78,215,382	7047
		446,246	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	5,748,169,362	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		826,216,802	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)		863,930,257	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	4,017,646,470	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)		286,397,447	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(5,001,104)	7130
10. Exchange traded options			
A. Value of open long option contracts		518,692,397	7132
B. Value of open short option contracts	(440,810,724	7133
11. Net equities with other FCMs			
A. Net liquidating equity		3,099,282	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)		6,070,170,827	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	322,001,465	7190
15. Management Target Amount for Excess funds in segregation	\$	287,408,468	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	34,592,997	7198

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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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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	\$	2,322,111,661	7315
B. Securities (at market)		836,188,063	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(126,939,635)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		12,721,860	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(388,237)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	3,043,693,712	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	41,356,613	7351
Less: amount offset by customer owned securities	(40,807,079)	7352
		549,534	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,044,243,246	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,044,243,246	7360

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
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

\$ 308,931,992 7500

B. Other banks qualified under Regulation 30.7

Name(s): CITIBANK LONDON AND SYDNEY 7510

452,832,896 7520 \$ 761,764,888 7530

2. Securities

A. In safekeeping with banks located in the United States

\$ 836,188,063 7540

B. In safekeeping with other banks qualified under Regulation 30.7

Name(s): 7550

7560 836,188,063 7570

3. Equities with registered futures commission merchants

A. Cash

\$ 7580

B. Securities

7590

C. Unrealized gain (loss) on open futures contracts

7600

D. Value of long option contracts

7610

E. Value of short option contracts

(7615 7620

4. Amounts held by clearing organizations of foreign boards of trade

Name(s): 7630

A. Cash

\$ 7640

B. Securities

7650

C. Amount due to (from) clearing organizations - daily variation

7660

D. Value of long option contracts

7670

E. Value of short option contracts

(7675 7680

5. Amounts held by members of foreign boards of trade

Name(s): CS SECURITIES (EUROPE) LTD. 7690

A. Cash

\$ 1,775,075,122 7700

B. Securities

7710

C. Unrealized gain (loss) on open futures contracts

(126,306,758) 7720

D. Value of long option contracts

12,721,860 7730

E. Value of short option contracts

((388,237) 7735 1,661,101,987 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s): 7750

7760

7. Segregated funds on hand (describe:)

7765

8. Total funds in separate section 30.7 accounts

\$ 3,259,054,938 7770

9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)

\$ 214,811,692 7380

10. Management Target Amount for Excess funds in separate section 30.7 accounts

\$ 152,212,162 7780

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

\$ 62,599,530 7785

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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	\$ 1,471,818,672	8500
B. Securities (at market)	3,114,101,285	8510
2. Net unrealized profit (loss) in open cleared swaps	5,281,499,742	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)	\$ 9,867,419,699	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 83,558,666	8560
Less: amount offset by customer owned securities	(67,429,640)	8570
	16,129,026	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$ 9,883,548,725	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$ 679,924,717	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)	466,632,025	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash	6,413,314,826	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)	2,647,469,261	8650
9. Net settlement from (to) derivatives clearing organizations	263,118,039	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)	\$ 10,470,458,868	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$ 586,910,143	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$ 494,177,436	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$ 92,732,707	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 14,377,582,142 7415

ii. Enter 8% of line A.i

1,150,206,571 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 518,118,975 7435

iv. Enter 8% of line A.iii

41,449,518 7445

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

1,191,656,089 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

1,191,656,089 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

1,310,821,698 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).