

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of 12/31/18

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   | \$ | 5,165,677,878 | 7010 |
| B. Securities (at market)   |    | 1,207,352,327 | 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market |    | (651,816,441) | 7030 |
| 3. Exchange traded options  |    |               |      |
| A. Add market value of open option contracts purchased on a contract market           |    | 366,841,808   | 7032 |
| B. Deduct market value of open option contracts granted (sold) on a contract market   | (  | 347,423,660   | 7033 |
| 4. Net equity (deficit) (add lines 1, 2, and 3)                                       |    | 5,740,631,912 | 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances                 |    |               |      |
| - gross amount  |    | 47,606,590    | 7045 |
| Less: amount offset by customer owned securities                                      | (  | 42,830,663    | 7047 |
|   |    | 4,775,927     | 7050 |
| 6. Amount required to be segregated (add lines 4 and 5)                               | \$ | 5,745,407,839 | 7060 |

FUNDS IN SEGREGATED ACCOUNTS

|   |    |               |      |
|---|----|---------------|------|
| 7. Deposited in segregated funds bank accounts  |    |               |      |
| A. Cash   |    | 725,592,724   | 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) |    | 1,041,944,184 | 7090 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets           |    |               |      |
| A. Cash   | \$ | 4,132,443,166 | 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) |    | 165,408,143   | 7120 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets          |    | (24,160,635)  | 7130 |
| 10. Exchange traded options   |    |               |      |
| A. Value of open long option contracts  |    | 366,841,808   | 7132 |
| B. Value of open short option contracts   | (  | 347,423,660   | 7133 |
| 11. Net equities with other FCMs  |    |               |      |
| A. Net liquidating equity   |    | 3,278,167     | 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)                                    |    | 6,063,923,897 | 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                 | \$ | 318,516,058   | 7190 |
| 15. Management Target Amount for Excess funds in segregation                                | \$ | 287,270,392   | 7194 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess   | \$ | 31,245,666    | 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   | \$ | 2,064,416,243 | 7315 |
| B. Securities (at market)   |    | 900,798,362   | 7317 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  |    | 79,181,029    | 7325 |
| 3. Exchange traded options  |    |               |      |
| A. Market value of open option contracts purchased on a foreign board of trade  |    | 4,621,865     | 7335 |
| B. Market value of open contracts granted (sold) on a foreign board of trade  |    | (76,034)      | 7337 |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | \$ | 3,048,941,465 | 7345 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  | \$ | 15,178,817    | 7351 |
| Less: amount offset by customer owned securities  | (  | 15,154,738)   | 7352 |
|   |    | 24,079        | 7354 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | \$ | 3,048,965,544 | 7355 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | \$ | 3,048,965,544 | 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          | \$ | 74,864,599  | 7500 |                     |
| B. Other banks qualified under Regulation 30.7 |    |             |      |                     |
| Name(s): CITIBANK LONDON AND SYDNEY            |    | 652,650,963 | 7520 | \$ 727,515,562 7530 |

2. Securities

|  |    |             |      |                  |
|--|----|-------------|------|------------------|
| A. In safekeeping with banks located in the United States          | \$ | 900,798,362 | 7540 |                  |
| B. In safekeeping with other banks qualified under Regulation 30.7 |    |             |      |                  |
| Name(s):   |    |             | 7560 | 900,798,362 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   | \$ | 1,537,065,829 | 7700 |                    |
| B. Securities                                       |    |               | 7710 |                    |
| C. Unrealized gain (loss) on open futures contracts |    | 80,375,630    | 7720 |                    |
| D. Value of long option contracts                   |    | 4,621,865     | 7730 |                    |
| E. Value of short option contracts                  | (  | (76,034)      | 7735 | 1,621,987,290 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 | \$ | 3,250,301,214 | 7770 |  |
|--|----|---------------|------|--|

|  |    |             |      |  |
|--|----|-------------|------|--|
| 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8) | \$ | 201,335,670 | 7380 |  |
|--|----|-------------|------|--|

|   |    |             |      |  |
|---|----|-------------|------|--|
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts | \$ | 152,448,277 | 7780 |  |
|---|----|-------------|------|--|

|  |    |            |      |  |
|--|----|------------|------|--|
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | \$ | 48,887,393 | 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  | \$ 4,644,772,240 | 8500 |
| B. Securities (at market)  | 2,992,405,816    | 8510 |
| 2. Net unrealized profit (loss) in open cleared swaps                                | 2,220,919,521    | 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)                                      | \$ 9,858,097,577 | 8550 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 73,344,823    | 8560 |
| Less: amount offset by customer owned securities                                     | ( 39,988,179)    | 8570 |
|  | 33,356,644       | 8580 |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  | \$ 9,891,454,221 | 8590 |

Funds in Cleared Swaps Customer Segregated Accounts

|   |                   |      |
|---|-------------------|------|
| 7. Deposited in cleared swaps customer segregated accounts at banks   |                   |      |
| A. Cash   | \$ 732,145,873    | 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)                             | 633,040,446       | 8620 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       |                   |      |
| A. Cash   | 7,135,698,932     | 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)                             | 2,359,365,370     | 8650 |
| 9. Net settlement from (to) derivatives clearing organizations  | (129,788,368)     | 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)                                   | \$ 10,730,462,253 | 8720 |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)                | \$ 839,008,032    | 8730 |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts                                | \$ 494,572,711    | 8760 |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess | \$ 344,435,321    | 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 14,974,100,407 7415

ii. Enter 8% of line A.i

1,197,928,033 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 657,000,481 7435

iv. Enter 8% of line A.iii

52,560,038 7445

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

1,250,488,071 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

1,250,488,071 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

1,375,536,878 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).