

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

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			<u>725,592,724</u> 7070
B. Securities representing investments of customers' funds (at market)			<u></u> 7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>1,041,944,184</u> 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	<u>4,132,443,166</u> 7100
B. Securities representing investments of customers' funds (at market)			<u></u> 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>165,408,143</u> 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			<u>(24,160,635)</u> 7130
10. Exchange traded options			
A. Value of open long option contracts			<u>366,841,808</u> 7132
B. Value of open short option contracts		(<u>347,423,660)</u> 7133
11. Net equities with other FCMs			
A. Net liquidating equity			<u>3,278,167</u> 7140
B. Securities representing investments of customers' funds (at market)			<u></u> 7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u></u> 7170
12. Segregated funds on hand (describe: _____)			<u></u> 7150
13. Total amount in segregation (add lines 7 through 12)			<u>6,063,923,897</u> 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	<u>318,516,058</u> 7190
15. Management Target Amount for Excess funds in segregation		\$	<u>287,270,392</u> 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$	<u>31,245,666</u> 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):		7550	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).