SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
CREDIT SUISSE SECURITIES (USA) LLC

as of 01/31/20

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			$ 3,738,819,023	7010
B. Securities (at market)			2,087,619,839	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(548,748,620)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			382,261,455	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(284,301,792)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			5,375,649,905	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	255,781,356	7045		
Less: amount offset by customer owned securities	(253,001,315)	7047	2,780,041	7050
6. Amount required to be segregated (add lines 4 and 5)			$ 5,378,429,946	7060
FUNDS IN SEGREGATED ACCOUNTS				
7. Deposited in segregated funds bank accounts				
A. Cash			193,219,881	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)			1,012,530,350	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			$ 3,474,406,324	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)			1,075,089,490	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(111,578,908)	7130
10. Exchange traded options				
A. Value of open long option contracts			382,261,455	7132
B. Value of open short option contracts			(284,301,792)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			521,780	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)			5,742,148,580	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			$ 363,718,634	7190
15. Management Target Amount for Excess funds in segregation			$ 268,921,497	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			$ 94,797,137	7198

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as of 01/31/20

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			$ 1,968,895,196	7315
B. Securities (at market)			2,031,810,338	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			261,410,809	7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade			5,842,992	7335
B. Market value of open contracts granted (sold) on a foreign board of trade			(136,869)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)			$ 4,267,822,466	7345
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount	$ 58,932,323	7351		
Less: amount offset by customer owned securities	(58,723,069)	7352	209,254	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			$ 4,268,031,720	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			$ 4,268,031,720	7360

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BROKER OR DEALER
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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		$ 13,347,140	7500	
B. Other banks qualified under Regulation 30.7				
Name(s): CITIBANK LONDON AND SYDNEY	7510	286,063,156	7520	$ 299,410,296 7530
2. Securities				
A. In safekeeping with banks located in the United States		$ 2,031,810,338	7540	
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s):	7550		7560	2,031,810,338 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		$ 3,021,521,290	7700	
B. Securities			7710	
C. Unrealized gain (loss) on open futures contracts		261,386,541	7720	
D. Value of long option contracts		5,842,992	7730	
E. Value of short option contracts		(136,869)	7735	3,288,613,954 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				$ 5,619,834,588 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)				$ 1,351,802,868 7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts				$ 213,401,586 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target				$ 1,138,401,282 7785

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as of 01/31/20

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		$ 6,357,524,904	8500
B. Securities (at market)		3,507,385,796	8510
2. Net unrealized profit (loss) in open cleared swaps		1,694,836,013	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)		$ 11,559,746,713	8550
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	$ 65,456,705 8560		
Less: amount offset by customer owned securities	(64,209,470) 8570	1,247,235	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		$ 11,560,993,948	8590
Funds in Cleared Swaps Customer Segregated Accounts			
7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		$ 706,204,901	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)		806,052,357	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		8,228,765,331	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)		2,701,333,440	8650
9. Net settlement from (to) derivatives clearing organizations		(80,786,770)	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)		$ 12,361,569,259	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		$ 800,575,311	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		$ 578,049,697	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		$ 222,525,614	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	18,269,976,224	7415	
ii. Enter 8% of line A.i		1,461,598,098	7425
iii. Amount of Non-Customer Risk Maintenance Margin requirement	931,690,224	7435	
iv. Enter 8% of line A.iii		74,535,218	7445
v. Add lines A.ii and A.iv.		1,536,133,316	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 1,536,133,316 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 1,689,746,648 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).