

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of

07/31/17

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	\$	4,301,736,474	7010
B. Securities (at market)		1,340,236,949	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(57,295,895)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		338,663,842	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	223,670,534)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		5,699,670,836	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		49,175,819	7045
Less: amount offset by customer owned securities	(	47,762,991)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	1,412,828	7050
		5,701,083,664	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		449,781,327	7070
B. Securities representing investments of customers' funds (at market)		0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,279,358,593	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	3,933,807,688	7100
B. Securities representing investments of customers' funds (at market)		255,652,120	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		60,878,356	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		536,085	7130
10. Exchange traded options			
A. Value of open long option contracts		338,663,842	7132
B. Value of open short option contracts	(	223,670,534)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		7,935,048	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)		6,102,942,525	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	401,858,861	7190
15. Management Target Amount for Excess funds in segregation	\$	285,054,183	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	116,804,678	7198

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BROKER OR DEALER CREDIT SUISSE SECURITIES (USA) LLC	as of <u>07/31/17</u>
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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	\$ <u>0</u>	<u>7305</u>
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers		
A. Cash	\$ <u>2,812,767,304</u>	<u>7315</u>
B. Securities (at market)	<u>710,027,459</u>	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>(328,313,325)</u>	<u>7325</u>
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	<u>165,129</u>	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	<u>(1,314,232)</u>	<u>7337</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ <u>3,193,332,335</u>	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ <u>23,988,533</u>	<u>7351</u>
Less: amount offset by customer owned securities	<u>(22,154,036)</u>	<u>7352</u>
	<u>1,834,497</u>	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ <u>3,195,166,832</u>	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ <u>3,195,166,832</u>	<u>7360</u>

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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	\$	654,431,780	7500
B. Other banks qualified under Regulation 30.7			
Name(s):			
CITIBANK LONDON AND SYDNEY		197,537,055	7520
	\$		851,968,835
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	710,027,459	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s):			
			7550
			7560
			710,027,459
			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):			7690
CS SECURITIES (EUROPE) LTD			
A. Cash	\$	2,161,885,645	7700
B. Securities		0	7710
C. Unrealized gain (loss) on open futures contracts		(326,938,764)	7720
D. Value of long option contracts		165,129	7730
E. Value of short option contracts	(	(1,314,232)	7735
			1,833,797,778
			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			
	\$	3,395,794,072	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			
	\$	200,627,240	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	159,758,342	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	40,868,898	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	\$	7,210,670,534	8500
B. Securities (at market)		4,513,346,647	8510
2. Net unrealized profit (loss) in open cleared swaps		755,429,054	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)	\$	12,479,446,235	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	128,082,430	8560
Less: amount offset by customer owned securities		(127,077,670)	8570
		1,004,760	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	12,480,450,995	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	395,647,742	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		650,210,670	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		8,618,834,858	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		3,863,135,978	8650
9. Net settlement from (to) derivatives clearing organizations		21,856,960	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)	\$	13,549,686,208	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	1,069,235,213	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	624,022,550	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	445,212,663	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 17,193,976,117 7415

ii. Enter 8% of line A.i

1,375,518,089 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 521,447,516 7435

iv. Enter 8% of line A.iii

41,715,801 7445

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

1,417,233,890 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

1,417,233,890 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

1,558,957,279 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).