

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER CREDIT SUISSE SECURITIES (USA) LLC	as of <u>02/29/16</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	\$	_____	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$	1,621,369,379	7315
B. Securities (at market)		1,120,228,046	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		181,921,221	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		1,426,180	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(11,001,925)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	2,913,942,901	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	46,276,113	7351
Less: amount offset by customer owned securities		(41,770,612)	7352
		4,505,501	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	2,918,448,402	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	2,918,448,402	7360

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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	\$	315,825,880	7500
B. Other banks qualified under Regulation 30.7			
Name(s): CITIBANK LONDON AND SYDNEY		289,983,361	7520
	\$	605,809,241	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,116,522,449	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s):			7560
		1,116,522,449	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	\$	1,370,014,549	7700
B. Securities		3,705,596	7710
C. Unrealized gain (loss) on open futures contracts		183,746,089	7720
D. Value of long option contracts		1,426,180	7730
E. Value of short option contracts	((11,001,925)	7735
		1,547,890,489	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			
	\$	3,270,222,179	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			
	\$	351,773,777	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	145,922,420	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	205,851,357	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	\$	9,095,686,793	8500
B. Securities (at market)		4,778,447,146	8510
2. Net unrealized profit (loss) in open cleared swaps		(4,061,421,732)	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)	\$	9,812,712,207	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	61,936,109	8560
Less: amount offset by customer owned securities		(61,002,244)	8570
		933,865	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	9,813,646,072	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	444,205,943	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)		908,196,769	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		5,574,063,390	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)		3,870,250,377	8650
9. Net settlement from (to) derivatives clearing organizations		42,281,271	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)	\$	10,838,997,750	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	1,025,351,678	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	490,682,304	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	534,669,374	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 15,662,034,134 7415

ii. Enter 8% of line A.i

1,252,962,731 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 324,265,694 7435

iv. Enter 8% of line A.iii

25,941,256 7445

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

1,278,903,987 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

1,278,903,987 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

1,406,794,386 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).