

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of

09/30/16

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		\$	3,557,872,839 7010
B. Securities (at market)			2,223,012,339 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(171,113,586) 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			225,340,603 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(	114,651,765) 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			5,720,460,430 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	188,025,112		7045
Less: amount offset by customer owned securities	(183,582,910)		7047
6. Amount required to be segregated (add lines 4 and 5)		\$	4,442,202 7050
			5,724,902,632 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			436,815,799 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)			1,647,020,668 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	3,379,132,155 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)			575,991,670 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(44,694,416) 7130
10. Exchange traded options			
A. Value of open long option contracts			225,340,603 7132
B. Value of open short option contracts		(	114,651,765) 7133
11. Net equities with other FCMs			
A. Net liquidating equity			4,676,716 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)			6,109,631,430 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	384,728,798 7190
15. Management Target Amount for Excess funds in segregation		\$	286,245,132 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$	98,483,666 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	\$ 1,549,309,474	7315
B. Securities (at market)	966,173,552	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	203,302,442	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	331,314	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	(1,828,420)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ 2,717,288,362	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 47,718,251	7351
Less: amount offset by customer owned securities	(45,540,654)	7352
	2,177,597	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 2,719,465,959	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 2,719,465,959	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	\$	434,649,967	7500
B. Other banks qualified under Regulation 30.7			
Name(s): <u>CITIBANK LONDON AND SYDNEY</u>		188,918,880	7520
	\$		623,568,847
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	961,077,802	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		7550	7560
			961,077,802
			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): <u>CS SECURITIES (EUROPE) LTD.</u>		7690	
A. Cash	\$	1,174,849,860	7700
B. Securities		5,095,750	7710
C. Unrealized gain (loss) on open futures contracts		208,113,891	7720
D. Value of long option contracts		331,314	7730
E. Value of short option contracts	(	(1,828,420)	7735
			1,386,562,395
			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			
	\$	2,971,209,044	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			
	\$	251,743,085	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	135,973,298	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	115,769,787	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	\$	7,018,456,689	8500
B. Securities (at market)		5,451,684,710	8510
2. Net unrealized profit (loss) in open cleared swaps		(1,046,289,155)	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)	\$	11,423,852,244	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	285,277,780	8560
Less: amount offset by customer owned securities		( 269,296,549)	8570
		15,981,231	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	11,439,833,475	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	928,939,009	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)		749,277,288	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		5,467,791,300	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)		4,702,407,422	8650
9. Net settlement from (to) derivatives clearing organizations		254,251,387	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)	\$	12,102,666,406	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	662,832,931	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	571,991,674	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	90,841,257	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 14,990,553,336 7415

ii. Enter 8% of line A.i

1,199,244,267 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 619,023,318 7435

iv. Enter 8% of line A.iii

49,521,865 7445

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

1,248,766,132 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

1,248,766,132 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

1,373,642,745 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).