SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
CREDIT SUISSE SECURITIES (USA) LLC

as of 10/31/16

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			$ 3,536,572,262	7010
B. Securities (at market)			2,161,161,682	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(159,352,052)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			320,779,894	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(202,181,595)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			5,656,980,191	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	62,918,558	7045		
Less: amount offset by customer owned securities	(61,511,825)	7047	1,406,733	7050
6. Amount required to be segregated (add lines 4 and 5)			$ 5,658,386,924	7060
FUNDS IN SEGREGATED ACCOUNTS				
7. Deposited in segregated funds bank accounts				
A. Cash			311,356,230	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)			1,409,672,900	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			$ 3,470,523,043	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)			751,488,783	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(12,269,789)	7130
10. Exchange traded options				
A. Value of open long option contracts			320,779,894	7132
B. Value of open short option contracts			(202,181,595)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			4,897,630	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)			6,054,267,096	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			$ 395,880,172	7190
15. Management Target Amount for Excess funds in segregation			$ 282,919,346	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			$ 112,960,826	7198

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as of 10/31/16

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			$ 1,964,442,735	7315
B. Securities (at market)			849,991,041	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			8,675,068	7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade			827,227	7335
B. Market value of open contracts granted (sold) on a foreign board of trade			(2,183,635)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)			$ 2,821,752,436	7345
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount	$ 24,747,528	7351		
Less: amount offset by customer owned securities	(15,530,020)	7352	9,217,508	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			$ 2,830,969,944	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			$ 2,830,969,944	7360

SUPPLEMENT TO
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PART II

BROKER OR DEALER
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as of 10/31/16

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		$ 609,727,154	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): CITIBANK LONDON AND SYDNEY	7510	181,667,152	7520	$ 791,394,306	7530
2. Securities					
A. In safekeeping with banks located in the United States		$ 844,709,413	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s):	7550		7560	844,709,413	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		$ 1,375,266,706	7700		
B. Securities		5,281,628	7710		
C. Unrealized gain (loss) on open futures contracts		13,313,776	7720		
D. Value of long option contracts		827,227	7730		
E. Value of short option contracts		(2,183,635)	7735	1,392,505,702	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				$ 3,028,609,421	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)				$ 197,639,477	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts				$ 141,548,497	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target				$ 56,090,980	7785

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PART II

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as of 10/31/16

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		$ 6,467,103,201	8500
B. Securities (at market)		5,268,481,279	8510
2. Net unrealized profit (loss) in open cleared swaps		(150,348,584)	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)		$ 11,585,235,896	8550
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	$ 127,531,289 8560		
Less: amount offset by customer owned securities	(118,412,777) 8570	9,118,512	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		$ 11,594,354,408	8590
Funds in Cleared Swaps Customer Segregated Accounts			
7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		$ 892,830,591	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)		695,178,685	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		6,166,109,492	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)		4,573,302,595	8650
9. Net settlement from (to) derivatives clearing organizations		(47,231,950)	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)		$ 12,280,189,413	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		$ 685,835,005	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		$ 579,717,720	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		$ 106,117,285	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	15,162,580,665	7415	
ii. Enter 8% of line A.i		1,213,006,453	7425
iii. Amount of Non-Customer Risk Maintenance Margin requirement	578,459,689	7435	
iv. Enter 8% of line A.iii		46,276,775	7445
v. Add lines A.ii and A.iv.		1,259,283,228	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 1,259,283,228 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 1,385,211,551 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).