

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of

07/31/13

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		\$	3,425,870,388 7010
B. Securities (at market)			2,607,491,449 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			708,036,720 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			1,483,001,988 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(	840,371,440 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			7,384,029,105 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount			97,207,969 7045
Less: amount offset by customer owned securities	(		95,272,983 7047
6. Amount required to be segregated (add lines 4 and 5)		\$	1,934,986 7050
			7,385,964,091 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			71,582,059 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)			2,607,491,449 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	1,165,274,778 7100
B. Securities representing investments of customers' funds (at market)			4,306,113,422 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(164,535,025) 7130
10. Exchange traded options			
A. Value of open long option contracts			1,483,001,988 7132
B. Value of open short option contracts		(	840,146,440 7133
11. Net equities with other FCMs			
A. Net liquidating equity			15,539,286 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)			8,644,321,517 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	1,258,357,426 7190

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BROKER OR DEALER CREDIT SUISSE SECURITIES (USA) LLC	as of <u>07/31/13</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
FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS
PURSUANT TO COMMISSION REGULATION 30.7

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

I. Check the appropriate box to identify the amount shown on line 1. below.

- 7300 Secured amounts in only U.S. - domiciled customers' accounts
- 7310 Secured amounts in U.S. and foreign - domiciled customers' accounts
- 7320 Net liquidating equities in all accounts of customers trading on foreign boards of trade
- 7330 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.

II. Has the FCM changed the method of calculating the amount to be set aside in separate accounts since the last financial report it filed ?

- Yes 7340 If yes, explain the change below
- No 7350

1. Amount to be set aside in separate section 30.7 accounts	\$ <u>2,727,767,239</u> 7360
2. Total funds in separate section 30.7 accounts (page T10-4, line 8)	<u>3,253,716,158</u> 7370
3. Excess (deficiency) - (subtract line 1 from line 2)	\$ <u><u>525,948,919</u></u> 7380

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FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS
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	\$	<u>8,660,058</u>	<u>7500</u>
B. Other banks designated by the Commission			
Name(s): <u>CITIBANK LONDON AND MELBOURNE</u>		<u>164,077,584</u>	<u>7520</u>
	\$		<u>172,737,642</u>
2. Securities			
A. In safekeeping with banks located in the United States	\$	<u>1,523,391,770</u>	<u>7540</u>
B. In safekeeping with other banks designated by the Commission			
Name(s): _____		<u>7560</u>	<u>1,523,391,770</u>
			<u>7570</u>
3. Equities with registered futures commission merchants			
A. Cash	\$	<u>7580</u>	
B. Securities		<u>7590</u>	
C. Unrealized gain (loss) on open futures contracts		<u>7600</u>	
D. Value of long option contracts		<u>7610</u>	
E. Value of short option contracts	(	<u>7615</u>	<u>7620</u>
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): _____		<u>7630</u>	
A. Cash	\$	<u>7640</u>	
B. Securities		<u>7650</u>	
C. Amount due to (from) clearing organizations - daily variation		<u>7660</u>	
D. Value of long option contracts		<u>7670</u>	
E. Value of short option contracts	(	<u>7675</u>	<u>7680</u>
5. Amounts held by members of foreign boards of trade			
Name(s): <u>CS SECURITIES (EUROPE) LTD.</u>		<u>7690</u>	
A. Cash	\$	<u>1,683,872,285</u>	<u>7700</u>
B. Securities		<u>643,498</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts		<u>(141,399,861)</u>	<u>7720</u>
D. Value of long option contracts		<u>19,993,873</u>	<u>7730</u>
E. Value of short option contracts	(	<u>(5,523,049)</u>	<u>7735</u>
			<u>1,557,586,746</u>
			<u>7740</u>
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): _____		<u>7750</u>	<u>7760</u>
7. Segregated funds on hand (describe: _____)			
			<u>7765</u>
8. Total funds in separate section 30.7 accounts (to page T10-3 line 2)			\$ <u>3,253,716,158</u>
			<u>7770</u>

A. If any securities shown are other than the types of securities referred to in CFTC Regulation 1.25, attach a separate schedule detailing the obligations shown on each such line.

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STATEMENT OF SEQUESTRATION REQUIREMENTS AND
FUNDS IN CLEARED OTC DERIVATIVES SEQUESTERED ACCOUNTS

CLEARED OTC DERIVATIVES CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	243,214,910	8500
B. Securities (at market)		1,888,005,794	8510
2. Net unrealized profit (loss) in open cleared OTC derivatives		1,358,332,801	8520
3. Cleared OTC derivatives options			
A. Market value of open cleared OTC derivatives option contracts purchased		152,776,722	8530
B. Market value of open cleared OTC derivatives option contracts granted (sold)	(	1,331,185)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	3,640,999,042	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	51,808,229	8560
Less: amount offset by customer owned securities	(	43,346,574)	8570
6. Amount required to be sequestered for cleared OTC derivatives customers (add lines 4 and 5)	\$	8,461,655	8580
		3,649,460,697	8590

FUNDS IN CLEARED OTC DERIVATIVES CUSTOMER SEQUESTERED ACCOUNTS

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks			
A. Cash	\$	118,526,947	8600
B. Securities representing investment of customers' funds (at market)		8610	8610
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,780,553,072	8620
8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts			
A. Cash		1,663,030,561	8630
B. Securities representing investment of customers' funds (at market)		1,585,268,900	8640
C. Securities held for particular customers or option customers in lieu of cash (at market)		107,452,723	8650
9. Net settlement from (to) derivatives clearing organizations		(35,467,427)	8660
10. Cleared OTC derivatives options			
A. Value of open cleared OTC derivatives long option contracts		152,776,721	8670
B. Value of open cleared OTC derivatives short option contracts	(	1,331,185)	8680
11. Net equities with other FCMs			
A. Net liquidating equity		8690	8690
B. Securities representing investment of customers' funds (at market)		8700	8700
C. Securities held for particular customers or option customers in lieu of cash (at market)		8710	8710
12. Cleared OTC derivatives customer funds on hand		8715	8715
13. Total amount in sequestration (add lines 7 through 12)	\$	5,370,810,312	8720
14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	\$	1,721,349,615	8730

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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 10,031,984,460 7415

ii. Enter 8% of line A.i

802,558,757 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 1,841,326,365 7435

iv. Enter 8% of line A.iii

147,306,109 7445

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

949,864,866 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

949,864,866 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

1,044,851,353 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).