PART II

B. Securities (at market) 3.575,275,862 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 167,760,327 3. Exchange traded options 167,760,327 3. Exchange traded options 167,760,327 3. Exchange traded options contracts purchased on a contract market 889,370,950 B. Deduct market value of open option contracts granted (sold) on a contract market 736,339,695) 4. Net equity (deficit) (add lines 1, 2, and 3) 8,651,474,681 5. Accounts liquidating to a deficit and accounts with debit balances - - gross amount 375,141,366 7045 Less: amount offset by customer owned securities (243,522,753) 7047 6. Amount required to be segregated (add lines 4 and 5) \$ 8,783,093,294 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts 221,611,494 8. Securities representing investments of customers' funds (at market) 3,816,308,552 8. Margins on deposit with derivatives clearing organizations of contract markets \$ 1,618,940,488 8. Securities representing investments of customers' funds (at market) 3,816,407,689 3,816,407,689 9. Net settlement from (to) derivatives clearing organizations of contract	BROKER OR DEALER	
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 4. Cash \$ 4.755.407.237 B. Securities (at market) 3.675.275.662 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 167.760.327 3. Exchange traded options 167.760.327 A. Add market value of open option contracts purchased on a contract market 889.370.950 B. Deduct market value of open option contracts granted (sold) on a contract market 786.339.665 A. Net equity (deficit) (add lines 1, 2, and 3) 8.651.474.681 Scount 1015et by customer owned securities gross amount 375.141.366 TOMPS IN SEGREGATED ACCOUNTS 131.618.613 PUNDS IN SEGREGATED ACCOUNTS R. Acash 221.611.494 Securities representing investments of customers' funds (at market) 3.865.00.408 Securities representing investments of customers' funds (at market) 3.816.407.609 Securities representing investments of customers' funds (at market) 3.86.61.474.681 Securities representing investments of customers' funds (at marke	CREDIT SUISSE SECURITIES (USA) LLC	as of <u>07/31/14</u>
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash S. Cash S. Cash S. Cash S. Securities (at market) S. Deduct market value of open option contracts granted (sold) on a contract market D. Deduct market value of open option contracts granted (sold) on a contract market S. Deduct market value of open option contracts granted (sold) on a contract market S. Cash S. A. Add market value of open option contracts granted (sold) on a contract market S. Cash S. A. Add market value of open option contracts granted (sold) on a contract market S. Securities in the securities S. cash S. Cash S. Cash S. Cash S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) Securities representing investments of customers funds (at market) Securities representi		
1. Net ledger balance \$ 4,755,407,237 B. Securities (at market) 3,575,275,862 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 167,760,327 3. Exchange traded options 167,760,327 A. Add market value of open option contracts purchased on a contract market 889,370,950 B. Deduct market value of open option contracts granted (sold) on a contract market 736,339,695 4. Net equity (deficit) (add lines 1, 2, and 3) 8.651,474,681 5. Accounts liquidating to a deficit and accounts with debit balances 7045 - gross amount 375,141,366 7045 Less: amount offset by customer owned securities (243,522,753) 7047 A. Add market 8,783,093,294 FUNDS IN SEGREGATED ACCOUNTS \$ 8,783,093,294 7. Deposited in segregated (add lines 4 and 5) \$ 3,163,081,562 8. Securities representing investments of customers' funds (at market) 3,895,000,000 3,985,000,000 C. Securities representing investments of customers in lieu of cash (at market) 3,816,407,689 3,816,407,689 A. Cash \$ 1,618,940,488 3,816,407,689 4,212,194,310 4,212,194,310 C. Securities held f		
1. Net ledger balance \$ 4,755,407,237 B. Securities (at market) 3,575,275,862 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 167,760,327 3. Exchange traded options 167,760,327 A. Add market value of open option contracts purchased on a contract market 889,370,950 B. Deduct market value of open option contracts granted (sold) on a contract market 736,339,695 4. Net equity (deficit) (add lines 1, 2, and 3) 8.651,474,681 5. Accounts liquidating to a deficit and accounts with debit balances 7045 - gross amount 375,141,366 7045 Less: amount offset by customer owned securities (243,522,753) 7047 A. Add market 8,783,093,294 FUNDS IN SEGREGATED ACCOUNTS \$ 8,783,093,294 7. Deposited in segregated (add lines 4 and 5) \$ 3,163,081,562 8. Securities representing investments of customers' funds (at market) 3,895,000,000 3,985,000,000 C. Securities representing investments of customers in lieu of cash (at market) 3,816,407,689 3,816,407,689 A. Cash \$ 1,618,940,488 3,816,407,689 4,212,194,310 4,212,194,310 C. Securities held f		
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B. Securities (at market) B. Securities representing investments of customers' funds (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities held for particular customeres or option customers in lieu of	5	_
2. Net unrealized profit (loss) in open futures contracts traded on a contract market 167,760,327 3. Exchange traded options 167,760,327 3. Exchange traded options 167,760,327 3. Exchange traded options 187,760,327 3. Exchange traded options 187,760,327 4. Add market value of open option contracts granted (sold) on a contract market 889,370,950 5. Deduct market value of open option contracts granted (sold) on a contract market 736,339,695) 4. Net equity (deficit) (add lines 1, 2, and 3) 8,651,474,681 5. Accounts liquidating to a deficit and accounts with debit balances - - gross amount 375,141,366 7045 Less: amount offset by customer owned securities (243,522,753) 7047 6. Amount required to be segregated (add lines 4 and 5) \$ 8,763,093,294 FUNDS IN SEGREGATED ACCOUNTS 7 221,611,494 8. Securities representing investments of customers' funds (at market) 3,99,500,000 3,99,500,000 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,816,407,689 3,816,407,689 8. Securities representing investments of customers' funds (at market) 3,816,407,689 3,816,407,689 C		4,100,401,201
3. Exchange traded options 1011000021 A. Add market value of open option contracts purchased on a contract market 889,370,950 B. Deduct market value of open option contracts granted (sold) on a contract market 736,339,695 4. Net equity (deficit) (add lines 1, 2, and 3) 8,651,474,681 5. Accounts liquidating to a deficit and accounts with debit balances 9,7045 c gross amount 375,141,366 7045 Less: amount offset by customer owned securities (243,522,753) 7047 Less: amount required to be segregated (add lines 4 and 5) \$8,783,093,294 131,618,613 FUNDS IN SEGREGATED ACCOUNTS 7 3.163,081,552 7. Deposited in segregated funds bank accounts 221,611,494 389,500,000 C. Securities held for particular customers or option customers in lieu of cash (at market) 3.163,081,552 8. Margins on deposit with derivatives clearing organizations of contract markets 3.816,407,689 A. Cash \$1,618,940,488 B. Securities held for particular customers or option customers in lieu of cash (at market) 3.816,407,689 C. Securities held for particular customers or option customers in lieu of cash (at market) 3.816,407,689 O. Securities held for particular customers or option customers in lieu of cash (at marke		3,575,275,862 7
A. Add market value of open option contracts purchased on a contract market 889,370,950 B. Deduct market value of open option contracts granted (sold) on a contract market (736,339,695) 4. Net equity (deficit) (add lines 1, 2, and 3) 8,651,474,681 5. Accounts liquidating to a deficit and accounts with debit balances 7045 - gross amount 375,141,366 7045 Less: amount offset by customer owned securities (243,522,753) 7047 6. Amount required to be segregated (add lines 4 and 5) \$ 8,783,093,294 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts 221,611,494 8. Securities representing investments of customers' funds (at market) 3,163,081,552 8. Margins on deposit with derivatives clearing organizations of contract markets \$ 1,618,940,488 B. Securities neld for particular customers or option customers in lieu of cash (at market) 3,816,407,689 3,816,407,689 C. Securities held for particular customers or option customers in lieu of cash (at market) 4,12,194,310 4,12,194,310 9. Net settlement from (to) derivatives clearing organizations of contract markets (7,654,036) 10,12,194,310 10. Exchange traded options 849,354,212 899,354,212 8		167,760,327
B. Deduct market value of open option contracts granted (sold) on a contract market (736,339,995) 4. Net equity (deficit) (add lines 1, 2, and 3) 8,651,474,681 5. Accounts liquidating to a deficit and accounts with debit balances 375,141,366 7045 c gross amount 375,141,366 7045 Less: amount offset by customer owned securities (243,522,753) 7047 131,618,613 6. Amount required to be segregated (add lines 4 and 5) \$ 8,783,093,294 \$ 8,783,093,294 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts 221,611,494 \$ 8,651,474,681 8. Securities representing investments of customers' funds (at market) 389,500,000 \$ 389,500,000 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,163,081,552 \$ 1,618,940,488 8. Securities representing investments of customers in lieu of cash (at market) 3,816,407,689 \$ 3,816,407,689 \$ 1,618,940,488 9. Net settlement from (to) derivatives clearing organizations of contract markets (7,654,36) \$ (7,654,36) \$ 1,618,940,488 \$ 1,618,940,488 \$ 3,816,407,689 \$ 3,816,407,689 \$ 3,816,407,689 \$ 3,816,407,689 \$ 3,816,407,689 \$ 3,816,407,636 \$ 1,618,940,488 \$		_
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- gross amount 375,141,366 7045 Less: amount offset by customer owned securities (243,522,753) 7047 131,618,613 6. Amount required to be segregated (add lines 4 and 5) \$8783,093,294 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 221,611,494 B. Securities representing investments of customers' funds (at market) 3.89,500,000 C. Securities held for particular customers or option customers in lieu of cash (at market) 3.163,081,552 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash \$	4. Net equity (deficit) (add lines 1, 2, and 3)	8,651,474,681 7
Less: amount offset by customer owned securities (243,522,753) 7047 131,618,613 6. Amount required to be segregated (add lines 4 and 5) \$8,783,093,294 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 221,611,494 B. Securities representing investments of customers' funds (at market) 389,500,000 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,163,081,552 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash \$1,618,940,488 B. Securities representing investments of customers' funds (at market) 3,816,407,689 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,816,407,689 S. Securities held for particular customers or option customers in lieu of cash (at market) 412,194,310 9. Net settlement from (to) derivatives clearing organizations of contract markets (5. Accounts liquidating to a deficit and accounts with debit balances	
6. Amount required to be segregated (add lines 4 and 5) \$ 8,783,093,294 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 221,611,494 B. Securities representing investments of customers' funds (at market) 389,500,000 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,163,081,552 8. Margins on deposit with derivatives clearing organizations of contract markets \$ 1,618,940,488 B. Securities representing investments of customers' funds (at market) 3,816,407,689 C. Securities held for particular customers or option customers in lieu of cash (at market) 412,194,310 9. Net settlement from (to) derivatives clearing organizations of contract markets (7,654,036) 10. Exchange traded options 889,354,212 B. Value of open long option contracts 889,354,212 B. Value of open short option contracts (7,36,247,070)	- gross amount	375,141,366 7045
6. Amount required to be segregated (add lines 4 and 5) \$ 8,783,093,294 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 221,611,494 B. Securities representing investments of customers' funds (at market) 389,500,000 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,163,081,552 8. Margins on deposit with derivatives clearing organizations of contract markets \$ 1,618,940,488 B. Securities representing investments of customers' funds (at market) 3,816,407,689 C. Securities held for particular customers or option customers in lieu of cash (at market) 412,194,310 9. Net settlement from (to) derivatives clearing organizations of contract markets (7,654,036) 10. Exchange traded options 889,354,212 B. Value of open long option contracts 889,354,212 B. Value of open short option contracts (7,36,247,070)		
FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 221,611,494 B. Securities representing investments of customers' funds (at market) 389,500,000 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,163,081,552 8. Margins on deposit with derivatives clearing organizations of contract markets 4,1618,940,488 B. Securities representing investments of customers' funds (at market) 3,816,407,689 C. Securities held for particular customers or option customers in lieu of cash (at market) 412,194,310 9. Net settlement from (to) derivatives clearing organizations of contract markets (7,654,036) 10. Exchange traded options 889,354,212 B. Value of open long option contracts 889,354,212 B. Value of open short option contracts (7,36,247,070)		
7. Deposited in segregated funds bank accounts A. Cash 221,611,494 B. Securities representing investments of customers' funds (at market) 389,500,000 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,163,081,552 8. Margins on deposit with derivatives clearing organizations of contract markets 3,163,081,552 A. Cash \$ B. Securities representing investments of customers' funds (at market) 3,816,407,689 C. Securities representing investments of customers in lieu of cash (at market) 3,816,407,689 C. Securities held for particular customers or option customers in lieu of cash (at market) 412,194,310 9. Net settlement from (to) derivatives clearing organizations of contract markets (7,654,036) 10. Exchange traded options 889,354,212 B. Value of open long option contracts 889,354,212 B. Value of open short option contracts (736,247,070)	6. Amount required to be segregated (add lines 4 and 5)	\$8,783,093,294 7
A. Cash221,611,494B. Securities representing investments of customers' funds (at market)389,500,000C. Securities held for particular customers or option customers in lieu of cash (at market)3,163,081,5528. Margins on deposit with derivatives clearing organizations of contract markets41,618,940,488B. Securities representing investments of customers' funds (at market)3,816,407,689C. Securities held for particular customers or option customers in lieu of cash (at market)412,194,3109. Net settlement from (to) derivatives clearing organizations of contract markets(7,654,036)10. Exchange traded options889,354,212B. Value of open long option contracts(736,247,070)	FUNDS IN SEGREGATED ACCOUNTS	
B. Securities representing investments of customers' funds (at market) 389,500,000 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,163,081,552 8. Margins on deposit with derivatives clearing organizations of contract markets \$ A. Cash \$ B. Securities representing investments of customers' funds (at market) 3,816,407,689 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,816,407,689 C. Securities held for particular customers or option customers in lieu of cash (at market) 412,194,310 9. Net settlement from (to) derivatives clearing organizations of contract markets (7,654,036) 10. Exchange traded options 889,354,212 B. Value of open long option contracts 889,354,212 B. Value of open short option contracts (736,247,070)	7. Deposited in segregated funds bank accounts	
B. Securities representing investments of customers' funds (at market) 389,500,000 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,163,081,552 8. Margins on deposit with derivatives clearing organizations of contract markets \$ A. Cash \$ B. Securities representing investments of customers' funds (at market) 3,816,407,689 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,816,407,689 C. Securities held for particular customers or option customers in lieu of cash (at market) 412,194,310 9. Net settlement from (to) derivatives clearing organizations of contract markets (7,654,036) 10. Exchange traded options 889,354,212 B. Value of open long option contracts 889,354,212 B. Value of open short option contracts (736,247,070)	A. Cash	221.611.494 7
C. Securities held for particular customers or option customers in lieu of cash (at market) 3,163,081,552 8. Margins on deposit with derivatives clearing organizations of contract markets \$ A. Cash \$ B. Securities representing investments of customers' funds (at market) 3,816,407,689 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,816,407,689 9. Net settlement from (to) derivatives clearing organizations of contract markets (7,654,036) 10. Exchange traded options 889,354,212 B. Value of open long option contracts 889,354,212 B. Value of open short option contracts (736,247,070)	B. Securities representing investments of customers' funds (at market)	389,500,000 7
8. Margins on deposit with derivatives clearing organizations of contract markets \$ 1,618,940,488 A. Cash \$ 1,618,940,488 B. Securities representing investments of customers' funds (at market) 3,816,407,689 C. Securities held for particular customers or option customers in lieu of cash (at market) 412,194,310 9. Net settlement from (to) derivatives clearing organizations of contract markets (7,654,036) 10. Exchange traded options 889,354,212 A. Value of open long option contracts 889,354,212 B. Value of open short option contracts (736,247,070)	C. Securities held for particular customers or option customers in lieu of cash (at marke	
B. Securities representing investments of customers' funds (at market) 3,816,407,689 C. Securities held for particular customers or option customers in lieu of cash (at market) 412,194,310 9. Net settlement from (to) derivatives clearing organizations of contract markets (7,654,036) 10. Exchange traded options 889,354,212 B. Value of open long option contracts 889,354,212 B. Value of open short option contracts (736,247,070)	8. Margins on deposit with derivatives clearing organizations of contract markets	
B. Securities representing investments of customers' funds (at market)3,816,407,689C. Securities held for particular customers or option customers in lieu of cash (at market)412,194,3109. Net settlement from (to) derivatives clearing organizations of contract markets(7,654,036)10. Exchange traded options889,354,212A. Value of open long option contracts889,354,212B. Value of open short option contracts(736,247,070)	A. Cash	\$ 1,618,940,488 7
C. Securities held for particular customers or option customers in lieu of cash (at market)412,194,3109. Net settlement from (to) derivatives clearing organizations of contract markets(7,654,036)10. Exchange traded options889,354,212A. Value of open long option contracts889,354,212B. Value of open short option contracts(736,247,070)	B. Securities representing investments of customers' funds (at market)	3,816,407,689 7
9. Net settlement from (to) derivatives clearing organizations of contract markets (7,654,036) 10. Exchange traded options 889,354,212 A. Value of open long option contracts 889,354,212 B. Value of open short option contracts (736,247,070)	C. Securities held for particular customers or option customers in lieu of cash (at marke	
10. Exchange traded options 889,354,212 A. Value of open long option contracts 889,354,212 B. Value of open short option contracts (9. Net settlement from (to) derivatives clearing organizations of contract markets	(7,654,036) 7
B. Value of open short option contracts (736,247,070)	10. Exchange traded options	
	A. Value of open long option contracts	889,354,212 7
11. Net equities with other FCMs	B. Value of open short option contracts	(736,247,070)7
	11. Net equities with other FCMs	
A. Net liquidating equity6,935,852	A. Net liquidating equity	6,935,852 7
B. Securities representing investments of customers' funds (at market)	B. Securities representing investments of customers' funds (at market)	7
C. Securities held for particular customers or option customers in lieu of cash (at market)	C. Securities held for particular customers or option customers in lieu of cash (at marke	et) 7
12. Segregated funds on hand (describe:)	12. Segregated funds on hand (describe:)7
13. Total amount in segregation (add lines 7 through 12) 9,774,124,491	13. Total amount in segregation (add lines 7 through 12)	9,774,124,491 7
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 991,031,197	14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$991,031,197 7
	15. Management Target Amount for Excess funds in segregation	
	16. Excess (deficiency) funds in segregation over (under) Management Target Amount Ex	

PART II

BROKER OR DEALER		as of	07/04/44	
CREDIT SUISSE SECURITIES (USA) LLC			07/31/14	
	GATION REQUIREMENTS AND FU STOMERS' DEALER OPTIONS AC		EGREGATION	
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) C. Total		7220		7230
3. Excess (deficiency) funds in segregation				
(subtract line 2.C from line 1)		\$		7240

PART II

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	BROKER OR DEALER		an af		
	CREDIT SUISSE SECURITIES (USA) LLC		as of	07/31/14	
	STATEMENT OF SECURED AMO PURSUANT TO	UNTS AND FUNDS HEL COMMISSION REGUL/		ACCOUNTS	
FOREIGN I	FUTURES AND FOREIGN OPTIONS SECURED AMO	UNTS			
	quired to be set aside pursuant to law, rule or regulation a self-regulatory organization authorized thereunder	of a foreign government	\$	ß	7305
1. Net ledge	er balance - Foreign Futures and Foreign Option Trading	g - All Customers			
A. Cash				1,328,028,5	53 7315
B. Securi	ities (at market)			919,338,23	30 7317
2. Net unrea	alized profit (loss) in open futures contracts traded on a	foreign board of trade		267,011,8	24 7325
3. Exchang	e traded options				
A. Market value of open option contracts purchased on a foreign board of trade				3,584,84	44 7335
B. Marke	t value of open contracts granted (sold) on a foreign bo	pard of trade		(8,873,39	6) 7337
4. Net equit	ty (deficit) (add lines 1. 2. and 3.)		9	\$2,509,090,0	55 7345
5. Accounts	s liquidating to a deficit and accounts with				
debit bala	ances - gross amount	\$1	75,267,828 7351		
Less: am	nount offset by customer owned securities	(42,478,207) 7352	132,789,6	21 7354
6. Amount r	required to be set aside as the secured amount - Net Lid	quidating Equity Method (add lii	nes 4 and 5)	2,641,879,6	76 7355
7. Greater o	of amount required to be set aside pursuant to foreign ju	risdiction (above) or line 6.	9	2,641,879,6	76 7360

6.

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SUPPLEMENT TO

FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT

PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of 07/31/14

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	\$11,411,341	500
B. Other banks qualified under Regulation 30.7		
Name(s): <u>CITIBANK LONDON AND SYDNEY</u> 7510	147,957,768 7	520 \$ 159,369,109 7530
2. Securities		
A. In safekeeping with banks located in the United States	\$1,312,646,751 7	540
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): 7550	7	560 1,312,646,751 7570
3. Equities with registered futures commission merchants		
A. Cash	\$7	580
B. Securities	7	590
C. Unrealized gain (loss) on open futures contracts	7	600
D. Value of long option contracts	7	610
E. Value of short option contracts	()7	615 7620
4. Amounts held by clearing organizations of foreign boards of trade		
Name(s):7630		
A. Cash	\$7	640
B. Securities	7	650
C. Amount due to (from) clearing organizations - daily variation	7	660
D. Value of long option contracts	7	670
E. Value of short option contracts	()7	675 7680
5. Amounts held by members of foreign boards of trade		
Name(s): CS SECURITIES (EROPE) LTD. 7690		
A. Cash	\$1,186,850,935 7	700
B. Securities	7	710
C. Unrealized gain (loss) on open futures contracts	267,011,824 7	720
D. Value of long option contracts	3,584,844 7	730
E. Value of short option contracts	((8,873,396))7	735 1,448,574,207 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		\$ 2,920,590,067 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line	7 Secured	
Statement page T10-3 from Line 8)		\$ <u>278,710,391</u> 7380
10. Management Target Amount for Excess funds in separate section 30.7	accounts	\$ 132,093,984 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Man	agement Target	\$146,616,407 7785

PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of 07/31/14

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		\$	3,384,936,700 8500
B. Securities (at market)			3,750,134,009 8510
2. Net unrealized profit (loss) in open cleared swaps			316,613,766 8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased			0 8530
B. Market value of open cleared swaps option contracts granted (sold)		(3,903,713) 8540
4. Net equity (deficit) (add lines 1, 2, and 3)		\$	7,447,780,762 8550
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	\$ 288,518,699 8560		
Less: amount offset by customer owned securities	(152,316,467) 8570		136,202,232 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4	and 5)	\$	7,583,982,994 8590
Funds in Cleared Swaps Customer Segregated Accounts			
7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$	375,698,718 8600
B. Securities representing investments of cleared swaps customers' funds (a	it market)		8610
C. Securities held for particular cleared swaps customers in lieu of cash (at r	narket)		1,714,081,117 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps	customer segregated accounts		
A. Cash			3,755,111,281 8630
B. Securities representing investments of cleared swaps customers' funds (a	it market)		1,545,604,480 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at r	narket)		2,036,052,891 8650
9. Net settlement from (to) derivatives clearing organizations			(128,098,462) 8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts			8670
B. Value of open cleared swaps short option contracts		(3,903,713) 8680
11. Net equities with other FCMs			
A. Net liquidating equity			8690
B. Securities representing investments of cleared swaps customers' funds (a	it market)		8700
C. Securities held for particular cleared swaps customers in lieu of cash (at r	narket)		8710
12. Cleared swaps customer funds on hand (describe:)		8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 1	2)	\$	9,294,546,312 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract	line 6 from line 13)	\$	1,710,563,318 8730
15. Management Target Amount for Excess funds in cleared swaps segregated	accounts	\$	379,199,150 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts	over		
(under) Management Target Excess		\$	1,331,364,168 8770

BRO	OKER OR DEALER			
CR	EDIT SUISSE SECURITIES (USA) LLC		as of	07/31/14
	COMPUTATION OF CFTC MINIMUM	I NET CAPITAL	REQUIREMENT	
t Canita	al required			
	ased Requirement			
i. Amo	ount of Customer Risk			
Mai	ntenance Margin requirement 15,239,594,7	21 7415		
ii. Ent	er 8% of line A.i		1,219,167,578 7425	
			1,219,107,576 [7423]	
iii. An	nount of Non-Customer Risk			
Mai	intenance Margin requirement 395,175,4	56 7435		
iv. Er	ter 8% of line A.iii		31,614,036 7445	
v. Ad	d lines A.ii and A.iv.		1,250,781,614 7455	
Minimu	m Dollar Amount Requirement		1,000,000 7465	
Other N	IFA Requirement		7475	
Minimu	m CFTC Net Capital Requirement.			г
Enter th	e greatest of lines A, B or C			1,250,781,614
ote:	If amount on Line D (7490) is greater than minimum net capital requ	irement computed of	n	
	Line 3760 (Page 6) then enter this greater amount on Line 3760. The	e greater of the amo	punt	
	required by SEC or CFTC is the minimum net capital requirement.			
TC Ear	ly Warning Level			1,375,859,775
ote:	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	3 (7465), or		
	(3) Minimum Dollar Requirement of \$20,000,000 for FCMs offering of	r engaging in retail	forex	
	transactions or Retail Foreign Exchange Dealers ("RFED"), enter	110% of Line B (74	465), or	
	(4) Other NFA Requirement of $20,000,000$ plus five percent of the F	CM's offering or en	gaging	
	in retail forex transactions or Retail Foreign Exchange Dealers ("	RFED") total retail fo	orex	
	obligations in excess of \$10,000,000 enter 110% of Line C (7475), or		

(5) Other NFA Requirement, enter 150% of Line C (7475).