

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of 08/31/13

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	\$	3,585,746,756	7010
B. Securities (at market)		2,763,805,479	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		625,480,636	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,435,899,107	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(975,097,336	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		7,435,834,642	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		160,383,255	7045
Less: amount offset by customer owned securities	(133,713,232	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	7,462,504,665	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		67,282,181	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)		2,763,805,479	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	1,255,751,895	7100
B. Securities representing investments of customers' funds (at market)		4,304,654,377	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		59,747,419	7130
10. Exchange traded options			
A. Value of open long option contracts		1,435,899,107	7132
B. Value of open short option contracts	(974,869,836	7133
11. Net equities with other FCMs			
A. Net liquidating equity		14,495,544	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)		8,926,766,166	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,464,261,501	7190

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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

\$ 2,965,350,154 7360

2. Total funds in separate section 30.7 accounts
(page T10-4, line 8)

3,445,974,973 7370

3. Excess (deficiency) - (subtract line 1 from line 2)

\$ 480,624,819 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

\$ 8,444,418 7500

B. Other banks designated by the Commission

Name(s): CITIBANK LONDON AND MELBOURNE 7510 109,155,465 7520 \$ 117,599,883 7530

2. Securities

A. In safekeeping with banks located in the United States

\$ 1,682,514,219 7540

B. In safekeeping with other banks designated by the Commission

Name(s): 7550 7560 1,682,514,219 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

\$ 2,090,691,814 7700

B. Securities

611,428 7710

C. Unrealized gain (loss) on open futures contracts

(453,336,491) 7720

D. Value of long option contracts

15,876,418 7730

E. Value of short option contracts

((7,982,298) 7735 1,645,860,871 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 (to page T10-3 line 2)

\$ 3,445,974,973 7770

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	\$	223,714,528	8500
B. Securities (at market)		1,996,535,411	8510
2. Net unrealized profit (loss) in open cleared OTC derivatives		1,626,495,458	8520
3. Cleared OTC derivatives options			
A. Market value of open cleared OTC derivatives option contracts purchased		650,355	8530
B. Market value of open cleared OTC derivatives option contracts granted (sold)	(989,078	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	3,846,406,674	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	254,029,918	8560
Less: amount offset by customer owned securities	(249,166,267	8570
		4,863,651	8580
6. Amount required to be sequestered for cleared OTC derivatives customers (add lines 4 and 5)	\$	3,851,270,325	8590

FUNDS IN CLEARED OTC DERIVATIVES CUSTOMER SEQUESTERED ACCOUNTS

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks			
A. Cash	\$	159,159,149	8600
B. Securities representing investment of customers' funds (at market)			8610
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,890,986,375	8620
8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts			
A. Cash		1,643,048,794	8630
B. Securities representing investment of customers' funds (at market)		1,584,729,273	8640
C. Securities held for particular customers or option customers in lieu of cash (at market)		105,549,036	8650
9. Net settlement from (to) derivatives clearing organizations		307,607,845	8660
10. Cleared OTC derivatives options			
A. Value of open cleared OTC derivatives long option contracts		650,355	8670
B. Value of open cleared OTC derivatives short option contracts	(989,078	8680
11. Net equities with other FCMs			
A. Net liquidating equity			8690
B. Securities representing investment of customers' funds (at market)			8700
C. Securities held for particular customers or option customers in lieu of cash (at market)			8710
12. Cleared OTC derivatives customer funds on hand			8715
13. Total amount in sequestration (add lines 7 through 12)	\$	5,690,741,749	8720
14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	\$	1,839,471,424	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 10,186,222,121 7415

ii. Enter 8% of line A.i

814,897,770 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 2,288,972,153 7435

iv. Enter 8% of line A.iii

183,117,772 7445

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

998,015,542 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

998,015,542 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

1,097,817,096 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).