

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of 12/31/13

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	\$	4,312,331,752	7010
B. Securities (at market)		2,848,725,415	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		549,423,714	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		773,163,051	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(582,488,980	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		7,901,154,952	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		138,814,876	7045
Less: amount offset by customer owned securities	(121,049,097	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	7,918,920,731	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		611,488,606	7070
B. Securities representing investments of customers' funds (at market)		142,500,000	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,848,725,415	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	1,441,704,947	7100
B. Securities representing investments of customers' funds (at market)		4,079,923,283	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		(51,008,091)	7130
10. Exchange traded options			
A. Value of open long option contracts		773,163,051	7132
B. Value of open short option contracts	(582,488,980	7133
11. Net equities with other FCMs			
A. Net liquidating equity		27,987,990	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)		9,291,996,221	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,373,075,490	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

\$ 2,787,919,391 7360

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

3,728,482,208 7370

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

\$ 940,562,817 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

\$ 613,490 7500

B. Other banks designated by the Commission

Name(s): CITIBANK LONDON AND MELBOURNE 7510 141,231,541 7520 \$ 141,845,031 7530

2. Securities

A. In safekeeping with banks located in the United States

\$ 1,252,187,761 7540

B. In safekeeping with other banks designated by the Commission

Name(s): 7550 7560 1,252,187,761 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

\$ 1,906,474,908 7700

B. Securities

528,779 7710

C. Unrealized gain (loss) on open futures contracts

420,469,733 7720

D. Value of long option contracts

13,296,001 7730

E. Value of short option contracts

((6,320,005)) 7735 2,334,449,416 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)

\$ 3,728,482,208 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	\$	<u>812,212,837</u>	<u>8500</u>
B. Securities (at market)		<u>1,041,405,050</u>	<u>8510</u>
2. Net unrealized profit (loss) in open cleared OTC derivatives		<u>1,953,735,361</u>	<u>8520</u>
3. Cleared OTC derivatives options			
A. Market value of open cleared OTC derivatives option contracts purchased			<u>8530</u>
B. Market value of open cleared OTC derivatives option contracts granted (sold)	(<u></u>	<u>8540</u>)
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	<u>3,807,353,248</u>	<u>8550</u>
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	<u>54,527,009</u>	<u>8560</u>
Less: amount offset by customer owned securities	(<u>49,560,315</u>	<u>8570</u>)
		<u>4,966,694</u>	<u>8580</u>
6. Amount required to be sequestered for cleared OTC derivatives customers (add lines 4 and 5)	\$	<u>3,812,319,942</u>	<u>8590</u>

FUNDS IN CLEARED OTC DERIVATIVES CUSTOMER SEQUESTERED ACCOUNTS

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks			
A. Cash	\$	<u>233,357,112</u>	<u>8600</u>
B. Securities representing investment of customers' funds (at market)			<u>8610</u>
C. Securities held for particular customers or option customers in lieu of cash (at market)		<u>908,217,763</u>	<u>8620</u>
8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts			
A. Cash		<u>1,993,533,491</u>	<u>8630</u>
B. Securities representing investment of customers' funds (at market)		<u>1,580,189,680</u>	<u>8640</u>
C. Securities held for particular customers or option customers in lieu of cash (at market)		<u>133,187,286</u>	<u>8650</u>
9. Net settlement from (to) derivatives clearing organizations		<u>256,874,104</u>	<u>8660</u>
10. Cleared OTC derivatives options			
A. Value of open cleared OTC derivatives long option contracts			<u>8670</u>
B. Value of open cleared OTC derivatives short option contracts	(<u></u>	<u>8680</u>)
11. Net equities with other FCMs			
A. Net liquidating equity			<u>8690</u>
B. Securities representing investment of customers' funds (at market)			<u>8700</u>
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>8710</u>
12. Cleared OTC derivatives customer funds on hand			<u>8715</u>
13. Total amount in sequestration (add lines 7 through 12)	\$	<u>5,105,359,436</u>	<u>8720</u>
14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	\$	<u>1,293,039,494</u>	<u>8730</u>

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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 10,739,289,097 7415

ii. Enter 8% of line A.i

859,143,128 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 334,248,087 7435

iv. Enter 8% of line A.iii

26,739,847 7445

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

885,882,975 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

885,882,975 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

974,471,273 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).