

CLEARING GROUP: OCC

CMO: CREDIT SUISSE SECURITIES (USA) LLC
TIER ACCOUNT: OCC 00289 F

	CURRENT	CLEARED POSITIONS ONLY	DIFFERENCE
NET ASSET VALUE	0	0	0
ESTIMATED SHORTFALL	-17,940,328	-17,940,328	0
STRESS TEST CHARGE	-305,505	-305,505	0
ADD ON CHARGES	-10,021,807	-10,021,807	0
TOTAL REQUIREMENT	-28,267,640	-28,267,640	0
TOTAL COLLATERAL VALUE	28,267,640	28,267,640	0
TOTAL REQUIREMENT	-28,267,640	-28,267,640	0
ROLLED-UP MARGIN DEFICIT	0	0	0
EXCESS DEFICIT	0	0	0

CLEARING GROUP: OCC

CMO: CREDIT SUISSE SECURITIES (USA) LLC
TIER ACCOUNT: OCC 00355 C

	CURRENT	CLEARED POSITIONS ONLY	DIFFERENCE
NET ASSET VALUE	695,489,949	-3,006,494,884	-3,701,984,833
ESTIMATED SHORTFALL	-1,154,098,115	-1,024,351,719	+129,746,396
STRESS TEST CHARGE	-79,420,988	-76,941,046	+2,479,942
ADD ON CHARGES	-105,730,685	-104,871,851	+858,834
TOTAL REQUIREMENT	-643,759,840	-4,212,659,501	-3,568,899,661
TOTAL COLLATERAL VALUE	879,437,594	3,909,834,249	+3,030,396,654
TOTAL REQUIREMENT	-643,759,840	-4,212,659,501	-3,568,899,661
ROLLED-UP MARGIN DEFICIT	0	0	0
EXCESS DEFICIT	235,677,755	-302,825,252	-538,503,007

CLEARING GROUP: OCC

CMO: CREDIT SUISSE SECURITIES (USA) LLC
TIER ACCOUNT: OCC 00355 F

	CURRENT	CLEARED POSITIONS ONLY	DIFFERENCE
NET ASSET VALUE	114,212,062	5,124,518	-109,087,544
ESTIMATED SHORTFALL	-111,288,853	-117,610,215	-6,321,362
STRESS TEST CHARGE	-22,899,717	-25,515,228	-2,615,511
ADD ON CHARGES	28,751,143	28,807,028	+55,885
TOTAL REQUIREMENT	8,774,635	-109,193,897	-117,968,532
TOTAL COLLATERAL VALUE	0	76,361,281	+76,361,281
TOTAL REQUIREMENT	8,774,635	-109,193,897	-117,968,532
ROLLED-UP MARGIN DEFICIT	0	0	0
EXCESS DEFICIT	8,774,635	-32,832,616	-41,607,251