

CMO: CREDIT SUISSE SECURITIES (USA) LLC

TOTALS BY CURRENCY USD

COLLATERAL TYPE	RECORD QTY	FACE VALUE	SHARE QTY	CONTRACT QTY
LETTERS OF CREDIT				
CASH	3	691,582,762.01		
REPO CASH				
GOVERNMENTS (GS & GE)	10	2,250,000,000		
REPO GOVERNMENTS (RG)				
MONEY MARKET FUNDS (SHRS)				
VALUED SECURITIES	407		68,822,972	
SPECIFIC DEPOSITS			704,700	
ESCROW EQUITY PUT	12			265
ED CASH	12	452,000.00		
ED GOV SEC	0	0		
ESCROW INDEX PUT	0			0
ED CASH	0	0.00		
ED GOV SEC	0	0		
ESCROW INDEX CALL	10			48
ED CASH	0	0.00		
ED GOV SEC	0	0		
ED COMM STOCK	677		134,885	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

COLLATERAL TYPE: LETTERS OF CREDIT

ASSET MANAGER	LC#	RSTR	ISSUE DATE	EXP DATE	FACE VALUE	FV CURN	MARKET VALUE	COLLATERAL VALUE
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NO DATA

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00289

COLLATERAL TYPE: CASH (CS & RC)

AT	ID	S	ASSET MANAGER	REPO ID	PURCHASER ID	SEG CASH CT	FV FACE VALUE CURN	MARKET VALUE	COLLATERAL VALUE
C		Y	BBHCUS33XXX			CS	251,744,595.00 USD	251,744,595.00	251,744,595.00
F			BBHCUS33XXX			CS	33,629,595.00 USD	33,629,595.00	33,629,595.00
CS TOTAL							285,374,190.00	285,374,190.00	285,374,190.00
RC TOTAL							0.00	0.00	0.00
USD TOTAL							285,374,190.00	285,374,190.00	285,374,190.00
CM TOTAL							285,374,190.00	285,374,190.00	285,374,190.00
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CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

COLLATERAL TYPE: GOVERNMENTS (GS, GE & RG)

ASSET MANAGER	PLGR ACCT CUSIP	GOV CT TYPE	COUPON RATE	MAT DATE	SUB TYPE	FV FACE VALUE CURN	MARKET VALUE	COLLATERAL VALUE
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NO DATA

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
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COLLATERAL TYPE: MONEY MARKET FUNDS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	SEC SYMB	SEC CURN	SHARE QTY	MARKET VALUE	COLLATERAL VALUE
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NO DATA

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CLEARING MEMBER: OCC 00289

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
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NO DATA

COLLATERAL TYPE: SPECIFIC DEPOSITS

NO DATA

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

COLLATERAL TYPE: ESCROW DEPOSITS

ESCROW DEPOSITS ASSIGNMENTS

		SERIES									
AT	ID	ASSET MANAGER	OPT	C	SER/CTR	EXP	COVERED				
			SYMB	P	DATE	STRIKE			DATE	ASSIGNED QTY	

NO DATA



CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE

H						CALC	BANK	THRS				
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR			
D SYMB	DATE	STRIKE	EXP DATE	PA		QTY	QTY	QTY	QTY	REQ COLL VAL	COLL VAL %	COLLZ

NO DATA

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: CASH (CS & RC)

AT	ID	S	ASSET MANAGER	REPO ID	PURCHASER ID	SEG CASH CT	FV FACE VALUE CURN	MARKET VALUE	COLLATERAL VALUE
Z	X		IRVTUS3NXXX			CS	406,208,572.01 USD	406,208,572.01	406,208,572.01
CS TOTAL							406,208,572.01	406,208,572.01	406,208,572.01
RC TOTAL							0.00	0.00	0.00
USD TOTAL							406,208,572.01	406,208,572.01	406,208,572.01
CM TOTAL							406,208,572.01	406,208,572.01	406,208,572.01
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CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: GOVERNMENTS (GS, GE & RG)

ASSET MANAGER	PLGR ACCT	CUSIP	GOV CT	TYPE	COUPON RATE	MAT DATE	SUB TYPE	FV FACE VALUE	CURN	MARKET VALUE	COLLATERAL VALUE
AT: C	ID:	S:									
HATRUS44XXX		91282CAK7	GS	NOTE	0.125	09/15/2023	OR	200,000,000	USD	199,617,320.40	0.00
HATRUS44XXX		912828Q60	GS	TIPS	0.125	04/15/2021	OR	300,000,000	USD	330,026,175.00	328,376,044.13
HATRUS44XXX		912828R69	GS	NOTE	1.625	05/31/2023	OR	200,000,000	USD	207,222,500.00	0.00
HATRUS44XXX		912828X39	GS	TIPS	0.125	04/15/2022	OR	50,000,000	USD	54,423,283.50	53,334,817.83
HATRUS44XXX		912828YL8	GS	TIPS	0.125	10/15/2024	OR	250,000,000	USD	269,654,852.50	264,261,755.45
HATRUS44XXX		9128283Z1	GS	NOTE	2.750	02/28/2025	OR	100,000,000	USD	110,864,475.00	0.00
HATRUS44XXX		9128284U1	GS	NOTE	2.625	06/30/2023	OR	250,000,000	USD	268,428,260.00	0.00
HATRUS44XXX		9128285D8	GS	NOTE	2.875	09/30/2023	OR	100,000,000	USD	108,037,088.00	0.00
HATRUS44XXX		9128285M8	GS	NOTE	3.125	11/15/2028	OR	600,000,000	USD	708,839,502.00	0.00
HATRUS44XXX		9128285W6	GS	TIPS	0.875	01/15/2029	OR	200,000,000	USD	240,071,852.00	231,669,337.18
GS TOTAL CVH								800,000,000		894,176,163.00	877,641,954.59
GS TOTAL MRH								1,450,000,000		1,603,009,145.40	
GE TOTAL CVH								0		0.00	0.00
GE TOTAL MRH								0		0.00	
RG TOTAL MRH								0		0.00	
USD TOTAL CVH								800,000,000		894,176,163.00	877,641,954.59
USD TOTAL MRH								1,450,000,000		1,603,009,145.40	
CM TOTAL CVH								800,000,000		894,176,163.00	877,641,954.59
CM TOTAL MRH								1,450,000,000		1,603,009,145.40	
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COLLATERAL TYPE: MONEY MARKET FUNDS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	SEC SYMB	SEC CURN	SHARE QTY	MARKET VALUE	COLLATERAL VALUE
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NO DATA

CMO: CREDIT SUISSE SECURITIES (USA) LLC

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COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	F21107101		CSTM	USD	EQUITY	COMMON	2,008,620	26,754,818.40
C		DTCCUS33XXX	0355	G0457F107		ARCO	USD	EQUITY	COMMON	243,865	1,307,116.40
C		DTCCUS33XXX	0355	G16234109		BBU	USD	EQUITY	COMMON	19,924	780,024.60
C		DTCCUS33XXX	0355	G21082105		CYD	USD	EQUITY	COMMON	1,055	17,977.20
C		DTCCUS33XXX	0355	G21515104		CBPO	USD	EQUITY	COMMON	46,194	5,475,374.82
C		DTCCUS33XXX	0355	G25343107		CZZ	USD	EQUITY	COMMON	4,663	91,581.32
C		DTCCUS33XXX	0355	G25839104		CCEP	USD	EQUITY	COMMON	39,292	1,861,654.96
C		DTCCUS33XXX	0355	G27358103		DESP	USD	EQUITY	COMMON	599,702	7,304,370.36
C		DTCCUS33XXX	0355	G31249108		ESTA	USD	EQUITY	COMMON	1,999	58,970.50
C		DTCCUS33XXX	0355	G39342103		CO	USD	EQUITY	COMMON	37,482	145,804.98
C		DTCCUS33XXX	0355	G45667105		HOLI	USD	EQUITY	COMMON	634	7,931.34
C		DTCCUS33XXX	0355	G5480U104		LBTYA	USD	EQUITY	COMMON	14,888	372,497.76
C		DTCCUS33XXX	0355	G5480U120		LBTYK	USD	EQUITY	COMMON	80,400	1,936,032.00
C		DTCCUS33XXX	0355	G637AM102		MYOV	USD	EQUITY	COMMON	5,992	141,171.52
C		DTCCUS33XXX	0355	G6564A105		NOMD	USD	EQUITY	COMMON	10,227	248,618.37
C		DTCCUS33XXX	0355	G6855A103		OXFD	USD	EQUITY	COMMON	16,498	252,584.38
C		DTCCUS33XXX	0355	G68707101		PAGS	USD	EQUITY	COMMON	126,304	6,084,063.68
C		DTCCUS33XXX	0355	G81477104		SINA	USD	EQUITY	COMMON	21,924	954,570.96
C		DTCCUS33XXX	0355	H01301128		ALC	USD	EQUITY	COMMON	260,495	16,549,247.35
C		DTCCUS33XXX	0355	M2682V108		CYBR	USD	EQUITY	COMMON	392,946	44,756,549.40
C		DTCCUS33XXX	0355	M4R82T106		FVRR	USD	EQUITY	COMMON	303	62,090.76
C		DTCCUS33XXX	0355	M81873107		RDWR	USD	EQUITY	COMMON	56,961	1,447,379.01
C		DTCCUS33XXX	0355	N00985106		AER	USD	EQUITY	COMMON	41,774	1,811,320.64
C		DTCCUS33XXX	0355	N07059210		ASML	USD	EQUITY	COMMON	39,057	18,137,680.23
C		DTCCUS33XXX	0355	N20944109		CNHI	USD	EQUITY	COMMON	234,443	2,679,683.49
C		DTCCUS33XXX	0355	N22717107		CLB	USD	EQUITY	COMMON	8,266	220,454.22
C		DTCCUS33XXX	0355	N44445109		IMTX	USD	EQUITY	COMMON	33,341	359,082.57
C		DTCCUS33XXX	0355	N5749R100		MRUS	USD	EQUITY	COMMON	1,279	21,806.95
C		DTCCUS33XXX	0355	N6596X109		NXPI	USD	EQUITY	COMMON	17,011	2,789,633.89
C		DTCCUS33XXX	0355	N70544106		PLYA	USD	EQUITY	COMMON	13,786	75,823.00
C		DTCCUS33XXX	0355	N90064101		QURE	USD	EQUITY	COMMON	34,621	1,734,165.89
C		DTCCUS33XXX	0355	Y2188B108		DLNG	USD	EQUITY	COMMON	25,700	64,892.50
C		DTCCUS33XXX	0355	Y2573F102		FLEX	USD	EQUITY	COMMON	120,601	2,032,126.85
C		DTCCUS33XXX	0355	Y8564M105		TGP	USD	EQUITY	COMMON	9,316	115,332.08
C		DTCCUS33XXX	0355	00108J109		ACMR	USD	EQUITY	COMMON	4,879	379,244.67
C		DTCCUS33XXX	0355	00162Q106		RDOG	USD	EQUITY	ETF	5,794	247,403.80
C		DTCCUS33XXX	0355	00162Q668		EDOG	USD	EQUITY	ETF	5,630	124,159.52

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COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	00183L102		ANGI	USD	EQUITY	COMMON	27,934	336,325.36
C		DTCCUS33XXX	0355	00402L107		ASO	USD	EQUITY	COMMON	24,985	396,761.80
C		DTCCUS33XXX	0355	005098108		GOLF	USD	EQUITY	COMMON	20,801	825,799.70
C		DTCCUS33XXX	0355	01626L105		ALGS	USD	EQUITY	COMMON	2,871	49,323.78
C		DTCCUS33XXX	0355	02155H200		ALT	USD	EQUITY	COMMON	530,300	6,538,599.00
C		DTCCUS33XXX	0355	022276109		ACH	USD	EQUITY	COMMON	2,757	25,309.26
C		DTCCUS33XXX	0355	023111206		AMRN	USD	EQUITY	COMMON	19,158	95,981.58
C		DTCCUS33XXX	0355	02319V103		ABEV	USD	EQUITY	COMMON	5,143,578	14,967,811.98
C		DTCCUS33XXX	0355	02772A109		ANAT	USD	EQUITY	COMMON	1,008	86,899.68
C		DTCCUS33XXX	0355	03071H100		AMSF	USD	EQUITY	COMMON	11,085	624,307.20
C		DTCCUS33XXX	0355	031100100		AME	USD	EQUITY	COMMON	405,782	47,411,568.88
C		DTCCUS33XXX	0355	03212A105		AMHC	USD	EQUITY	COMMON	27,500	272,800.00
C		DTCCUS33XXX	0355	035128206		AU	USD	EQUITY	COMMON	319	7,059.47
C		DTCCUS33XXX	0355	03524A108		BUD	USD	EQUITY	COMMON	38,386	2,707,748.44
C		DTCCUS33XXX	0355	036752103		ANTM	USD	EQUITY	COMMON	11,826	3,822,991.02
C		DTCCUS33XXX	0355	03748R747		AIV	USD	EQUITY	COMMON	572,300	23,624,544.00
C		DTCCUS33XXX	0355	03765K104		APHA	USD	EQUITY	COMMON	348,092	2,955,301.08
C		DTCCUS33XXX	0355	03835T200		APTO	USD	EQUITY	COMMON	10,146	62,093.52
C		DTCCUS33XXX	0355	04010L103		ARCC	USD	EQUITY	COMMON	18,630	321,926.40
C		DTCCUS33XXX	0355	04271T100		ARRY	USD	EQUITY	COMMON	3,139	107,008.51
C		DTCCUS33XXX	0355	04746L104		ATHA	USD	EQUITY	COMMON	4,698	119,141.28
C		DTCCUS33XXX	0355	0556EL109		BPMP	USD	EQUITY	COMMON	41,563	485,871.47
C		DTCCUS33XXX	0355	05577W200		DOOO	USD	EQUITY	COMMON	858	53,564.94
C		DTCCUS33XXX	0355	056752108		BIDU	USD	EQUITY	COMMON	538,417	77,569,737.19
C		DTCCUS33XXX	0355	05964H105		SAN	USD	EQUITY	COMMON	29,930	101,762.00
C		DTCCUS33XXX	0355	06777U101		BNED	USD	EQUITY	COMMON	13,635	47,995.20
C		DTCCUS33XXX	0355	08205P100		BNTC	USD	EQUITY	COMMON	10,625	29,325.00
C		DTCCUS33XXX	0355	08265T208		BSY	USD	EQUITY	COMMON	32,168	1,098,858.88
C		DTCCUS33XXX	0355	08653C106		BEST	USD	EQUITY	COMMON	232,044	640,441.44
C		DTCCUS33XXX	0355	088606108		BHP	USD	EQUITY	COMMON	14,258	899,109.48
C		DTCCUS33XXX	0355	09260D107		BX	USD	EQUITY	COMMON	53,772	3,336,014.88
C		DTCCUS33XXX	0355	093671105		HRB	USD	EQUITY	COMMON	565,479	10,286,063.01
C		DTCCUS33XXX	0355	10552T107		BRFS	USD	EQUITY	COMMON	53,666	223,250.56
C		DTCCUS33XXX	0355	109199109		BEDU	USD	EQUITY	COMMON	21,786	133,112.46
C		DTCCUS33XXX	0355	11135E104		BNL	USD	EQUITY	COMMON	15,469	283,701.46
C		DTCCUS33XXX	0355	115637209		BFB	USD	EQUITY	COMMON	21,445	1,711,096.55
C		DTCCUS33XXX	0355	124765108		CAE	USD	EQUITY	COMMON	41,101	1,063,693.88

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	12477X106		CAI	USD	EQUITY	COMMON	6,371	219,990.63
C		DTCCUS33XXX	0355	12529R107		CCCC	USD	EQUITY	COMMON	3,051	103,550.94
C		DTCCUS33XXX	0355	135086106		GOOS	USD	EQUITY	COMMON	16,668	534,709.44
C		DTCCUS33XXX	0355	136635109		CSIQ	USD	EQUITY	COMMON	37,530	1,521,090.90
C		DTCCUS33XXX	0355	138006309		CAJ	USD	EQUITY	COMMON	8,659	168,677.32
C		DTCCUS33XXX	0355	139674105		CCBG	USD	EQUITY	COMMON	9,588	243,247.56
C		DTCCUS33XXX	0355	14365C103		CUK	USD	EQUITY	COMMON	28,292	578,854.32
C		DTCCUS33XXX	0355	150185106		FUN	USD	EQUITY	COMMON	130,547	5,123,969.75
C		DTCCUS33XXX	0355	15101Q108		CLS	USD	EQUITY	COMMON	9,542	79,007.76
C		DTCCUS33XXX	0355	15117B202		CLDX	USD	EQUITY	COMMON	160,724	3,151,797.64
C		DTCCUS33XXX	0355	151290889		CX	USD	EQUITY	COMMON	158,134	885,550.40
C		DTCCUS33XXX	0355	16679L109		CHWY	USD	EQUITY	COMMON	70,467	5,280,796.98
C		DTCCUS33XXX	0355	168615102		CHS	USD	EQUITY	COMMON	55,236	90,034.68
C		DTCCUS33XXX	0355	16936R105		CAAS	USD	EQUITY	COMMON	20,470	160,075.40
C		DTCCUS33XXX	0355	169379203		JRJJC	USD	EQUITY	COMMON	2,903	29,000.97
C		DTCCUS33XXX	0355	16945R104		CHU	USD	EQUITY	COMMON	42,945	254,663.85
C		DTCCUS33XXX	0355	171484108		CHDN	USD	EQUITY	COMMON	16,169	3,060,630.01
C		DTCCUS33XXX	0355	18453H106		CCO	USD	EQUITY	COMMON	63,710	98,750.50
C		DTCCUS33XXX	0355	192010106		CDAK	USD	EQUITY	COMMON	4,663	81,369.35
C		DTCCUS33XXX	0355	194693107		CIGI	USD	EQUITY	COMMON	1,201	110,960.39
C		DTCCUS33XXX	0355	21871N101		CXW	USD	EQUITY	COMMON	30,465	239,454.90
C		DTCCUS33XXX	0355	22576C101		CPG	USD	EQUITY	COMMON	7,037	14,707.33
C		DTCCUS33XXX	0355	226718104		CRT0	USD	EQUITY	COMMON	25	479.50
C		DTCCUS33XXX	0355	233051879		ASHR	USD	EQUITY	ETF	1,013,212	40,032,006.12
C		DTCCUS33XXX	0355	249906108		DSGX	USD	EQUITY	COMMON	5,281	304,555.27
C		DTCCUS33XXX	0355	25243Q205		DEO	USD	EQUITY	COMMON	1,052	167,657.24
C		DTCCUS33XXX	0355	25459W458		SOXL	USD	EQUITY	ETF	95	44,395.40
C		DTCCUS33XXX	0355	25459Y694		FAS	USD	EQUITY	ETF	2,176	124,314.88
C		DTCCUS33XXX	0355	25460G807		JDST	USD	EQUITY	ETF	21,263	244,524.50
C		DTCCUS33XXX	0355	25746U109		D	USD	EQUITY	COMMON	72,241	5,481,647.08
C		DTCCUS33XXX	0355	257651109		DCI	USD	EQUITY	COMMON	201,006	11,003,068.44
C		DTCCUS33XXX	0355	26142R104		DKNG	USD	EQUITY	COMMON	16,782	826,513.50
C		DTCCUS33XXX	0355	26152H301		DRD	USD	EQUITY	COMMON	6,896	72,063.20
C		DTCCUS33XXX	0355	262077100		DS	USD	EQUITY	COMMON	89	184.23
C		DTCCUS33XXX	0355	26818M108		DYN	USD	EQUITY	COMMON	39,855	834,962.25
C		DTCCUS33XXX	0355	26853E102		EH	USD	EQUITY	COMMON	5,397	72,589.65
C		DTCCUS33XXX	0355	26884L109		EQT	USD	EQUITY	COMMON	147,310	2,097,694.40

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CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	270087109		EAR	USD	EQUITY	COMMON	1,530	75,658.50
C		DTCCUS33XXX	0355	27627N105		EBC	USD	EQUITY	COMMON	50,147	780,287.32
C		DTCCUS33XXX	0355	284902509		EGO	USD	EQUITY	COMMON	33,680	427,736.00
C		DTCCUS33XXX	0355	29082A107		ERJ	USD	EQUITY	COMMON	23,843	173,338.61
C		DTCCUS33XXX	0355	29258Y103		EXK	USD	EQUITY	COMMON	72	257.04
C		DTCCUS33XXX	0355	29273V100		ET	USD	EQUITY	COMMON	1,679,404	11,638,269.72
C		DTCCUS33XXX	0355	292766102		ERF	USD	EQUITY	COMMON	172,173	507,910.35
C		DTCCUS33XXX	0355	29336T100		ENLC	USD	EQUITY	COMMON	48,322	218,898.66
C		DTCCUS33XXX	0355	29446M102		EQNR	USD	EQUITY	COMMON	644,450	10,781,648.50
C		DTCCUS33XXX	0355	29446Y502		EQX	USD	EQUITY	COMMON	104,947	1,061,014.17
C		DTCCUS33XXX	0355	296056104		ESCA	USD	EQUITY	COMMON	8,622	172,181.34
C		DTCCUS33XXX	0355	30214U102		EXPO	USD	EQUITY	COMMON	6,193	514,638.30
C		DTCCUS33XXX	0355	30712A103		FANH	USD	EQUITY	COMMON	122,915	1,756,455.35
C		DTCCUS33XXX	0355	30744W107		FTCH	USD	EQUITY	COMMON	2,336	133,525.76
C		DTCCUS33XXX	0355	316092725		FIDI	USD	EQUITY	ETF	6,398	119,034.79
C		DTCCUS33XXX	0355	31847R102		FAF	USD	EQUITY	COMMON	37,815	1,892,640.75
C		DTCCUS33XXX	0355	320817109		FRME	USD	EQUITY	COMMON	40,120	1,436,697.20
C		DTCCUS33XXX	0355	33733E104		FTCS	USD	EQUITY	ETF	700	46,844.00
C		DTCCUS33XXX	0355	33734H106		FVD	USD	EQUITY	ETF	5,184	182,424.96
C		DTCCUS33XXX	0355	33734K109		FEX	USD	EQUITY	ETF	138	10,006.45
C		DTCCUS33XXX	0355	33734X101		FXD	USD	EQUITY	ETF	499	24,610.68
C		DTCCUS33XXX	0355	33734X135		FXO	USD	EQUITY	ETF	718	24,131.98
C		DTCCUS33XXX	0355	33734X150		FXR	USD	EQUITY	ETF	774	38,273.22
C		DTCCUS33XXX	0355	33734X176		FXL	USD	EQUITY	ETF	403	43,407.13
C		DTCCUS33XXX	0355	337345102		QTEC	USD	EQUITY	ETF	8,047	1,090,537.49
C		DTCCUS33XXX	0355	33735J101		FTA	USD	EQUITY	ETF	24	1,331.04
C		DTCCUS33XXX	0355	33736M103		FLM	USD	EQUITY	ETF	1,526	75,552.26
C		DTCCUS33XXX	0355	33736N101		FFR	USD	EQUITY	ETF	1,355	59,030.58
C		DTCCUS33XXX	0355	33737J406		FDTS	USD	EQUITY	ETF	1,841	75,296.90
C		DTCCUS33XXX	0355	33737M508		FMK	USD	EQUITY	ETF	951	40,912.02
C		DTCCUS33XXX	0355	33738D101		EMLP	USD	EQUITY	ETF	171	3,729.51
C		DTCCUS33XXX	0355	33738R837		FTXH	USD	EQUITY	ETF	17,624	451,438.76
C		DTCCUS33XXX	0355	33738R886		IFV	USD	EQUITY	ETF	2,376	50,846.40
C		DTCCUS33XXX	0355	33739P301		FMHI	USD	EQUITY	ETF	4,275	227,301.75
C		DTCCUS33XXX	0355	33767E202		FSV	USD	EQUITY	COMMON	4,613	607,393.71
C		DTCCUS33XXX	0355	343873105		FFIC	USD	EQUITY	COMMON	16,822	262,086.76
C		DTCCUS33XXX	0355	344419106		FMX	USD	EQUITY	COMMON	1,063	81,553.36



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CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	34962G109		FBRX	USD	EQUITY	COMMON	18,299	672,305.26
C		DTCCUS33XXX	0355	349915108		FSM	USD	EQUITY	COMMON	59,211	393,161.04
C		DTCCUS33XXX	0355	358029106		FMS	USD	EQUITY	COMMON	302	12,596.42
C		DTCCUS33XXX	0355	360271100		FULT	USD	EQUITY	COMMON	236,387	3,101,397.44
C		DTCCUS33XXX	0355	36197T103		GWPH	USD	EQUITY	COMMON	2,256	310,177.44
C		DTCCUS33XXX	0355	36257Y109		GSX	USD	EQUITY	COMMON	117,743	7,150,532.39
C		DTCCUS33XXX	0355	363576109		AJG	USD	EQUITY	COMMON	35,640	4,134,952.80
C		DTCCUS33XXX	0355	36467J108		GLPI	USD	EQUITY	COMMON	10,738	452,177.18
C		DTCCUS33XXX	0355	371927104		GEL	USD	EQUITY	COMMON	369	2,771.19
C		DTCCUS33XXX	0355	372460105		GPC	USD	EQUITY	COMMON	666	65,434.50
C		DTCCUS33XXX	0355	37954Y715		BOTZ	USD	EQUITY	ETF	96,200	3,145,740.00
C		DTCCUS33XXX	0355	37954Y848		SIL	USD	EQUITY	ETF	338	14,223.04
C		DTCCUS33XXX	0355	37954Y855		LIT	USD	EQUITY	ETF	50,316	2,702,472.36
C		DTCCUS33XXX	0355	38246G108		GDRX	USD	EQUITY	COMMON	10,119	394,641.00
C		DTCCUS33XXX	0355	38500T101		GTE	USD	EQUITY	COMMON	281,400	87,065.16
C		DTCCUS33XXX	0355	38911N206		GRVY	USD	EQUITY	COMMON	1,206	216,115.20
C		DTCCUS33XXX	0355	38942Q103		GRAY	USD	EQUITY	COMMON	499	12,674.60
C		DTCCUS33XXX	0355	400506101		PAC	USD	EQUITY	COMMON	27,327	2,890,923.33
C		DTCCUS33XXX	0355	40415F101		HDB	USD	EQUITY	COMMON	9,724	656,370.00
C		DTCCUS33XXX	0355	404280406		HSBC	USD	EQUITY	COMMON	94,597	2,683,716.89
C		DTCCUS33XXX	0355	410120109		HWC	USD	EQUITY	COMMON	52,094	1,574,280.68
C		DTCCUS33XXX	0355	413216300		HMY	USD	EQUITY	COMMON	382	1,654.06
C		DTCCUS33XXX	0355	43289P106		HIMX	USD	EQUITY	COMMON	16,720	113,863.20
C		DTCCUS33XXX	0355	435763107		HEP	USD	EQUITY	COMMON	4,944	73,517.28
C		DTCCUS33XXX	0355	443628102		HBM	USD	EQUITY	COMMON	91,919	671,927.89
C		DTCCUS33XXX	0355	45113Y104		ICLK	USD	EQUITY	COMMON	17,135	120,116.35
C		DTCCUS33XXX	0355	45778Q107		NSP	USD	EQUITY	COMMON	130,401	11,510,496.27
C		DTCCUS33XXX	0355	458665304		TILE	USD	EQUITY	COMMON	39,139	366,341.04
C		DTCCUS33XXX	0355	46137V233		XLG	USD	EQUITY	ETF	273	76,510.98
C		DTCCUS33XXX	0355	46137V241		SPHQ	USD	EQUITY	ETF	988	41,031.64
C		DTCCUS33XXX	0355	46137V258		RPV	USD	EQUITY	ETF	7,885	492,812.50
C		DTCCUS33XXX	0355	46137V266		RPG	USD	EQUITY	ETF	825	131,917.50
C		DTCCUS33XXX	0355	46137V308		PKW	USD	EQUITY	ETF	681	48,993.39
C		DTCCUS33XXX	0355	46137V530		PNQI	USD	EQUITY	ETF	3,144	709,349.28
C		DTCCUS33XXX	0355	46137V563		PEY	USD	EQUITY	ETF	17,428	304,815.72
C		DTCCUS33XXX	0355	46137V597		PRFZ	USD	EQUITY	ETF	1,633	239,626.42
C		DTCCUS33XXX	0355	46137V613		PRF	USD	EQUITY	ETF	9,370	1,246,210.00

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C		DTCCUS33XXX	0355	46137V639		PSJ	USD	EQUITY	ETF	3,478	504,490.86
C		DTCCUS33XXX	0355	46137V738		PWV	USD	EQUITY	ETF	1,436	55,099.32
C		DTCCUS33XXX	0355	46137V746		PWB	USD	EQUITY	ETF	3,954	261,438.48
C		DTCCUS33XXX	0355	46137V837		PDP	USD	EQUITY	ETF	288	24,029.68
C		DTCCUS33XXX	0355	46138E198		XMLV	USD	EQUITY	ETF	690	32,016.00
C		DTCCUS33XXX	0355	46138E594		KBWY	USD	EQUITY	ETF	2	43.06
C		DTCCUS33XXX	0355	46138G508		BKLN	USD	EQUITY	ETF	289,900	6,429,982.00
C		DTCCUS33XXX	0355	46138J601		BSJK	USD	EQUITY	ETF	8,231	192,276.16
C		DTCCUS33XXX	0355	46267X108		IQ	USD	EQUITY	COMMON	6,356,545	146,391,231.35
C		DTCCUS33XXX	0355	46428Q109		SLV	USD	EQUITY	ETF	443,816	9,976,983.68
C		DTCCUS33XXX	0355	464286509		ELW	USD	EQUITY	ETF	6,998	219,317.32
C		DTCCUS33XXX	0355	464286681		EUSA	USD	EQUITY	ETF	447	31,856.08
C		DTCCUS33XXX	0355	464286780		EZA	USD	EQUITY	ETF	218,921	9,610,631.90
C		DTCCUS33XXX	0355	464286822		EWV	USD	EQUITY	ETF	138,457	5,967,496.70
C		DTCCUS33XXX	0355	464287101		OFV	USD	EQUITY	ETF	735	124,648.65
C		DTCCUS33XXX	0355	464287168		DVY	USD	EQUITY	ETF	3,102	302,569.08
C		DTCCUS33XXX	0355	464287184		FXI	USD	EQUITY	ETF	2,635,915	124,388,828.85
C		DTCCUS33XXX	0355	464287291		IXN	USD	EQUITY	ETF	21,114	6,108,280.20
C		DTCCUS33XXX	0355	464287309		IVW	USD	EQUITY	ETF	766	47,882.66
C		DTCCUS33XXX	0355	464287374		IGE	USD	EQUITY	ETF	7,695	186,911.55
C		DTCCUS33XXX	0355	464287408		IVE	USD	EQUITY	ETF	334	42,812.12
C		DTCCUS33XXX	0355	464287440		IEF	USD	EQUITY	ETF	11,216	1,338,293.12
C		DTCCUS33XXX	0355	464287473		IWS	USD	EQUITY	ETF	553	53,209.66
C		DTCCUS33XXX	0355	464287507		IJH	USD	EQUITY	ETF	2,540	569,518.80
C		DTCCUS33XXX	0355	464287655		IWM	USD	EQUITY	ETF	14,000	2,634,800.00
C		DTCCUS33XXX	0355	464287671		IUSG	USD	EQUITY	ETF	650	56,446.00
C		DTCCUS33XXX	0355	464287689		IWV	USD	EQUITY	ETF	459	101,002.95
C		DTCCUS33XXX	0355	464287739		IYR	USD	EQUITY	ETF	38,329	3,305,492.96
C		DTCCUS33XXX	0355	464287762		IYH	USD	EQUITY	ETF	1,099	267,925.21
C		DTCCUS33XXX	0355	464287770		IYG	USD	EQUITY	ETF	1,054	154,115.88
C		DTCCUS33XXX	0355	464287804		IJR	USD	EQUITY	ETF	6,263	558,722.23
C		DTCCUS33XXX	0355	464287812		IYK	USD	EQUITY	ETF	858	143,105.82
C		DTCCUS33XXX	0355	464287838		IYM	USD	EQUITY	ETF	206	23,113.20
C		DTCCUS33XXX	0355	464288240		ACWX	USD	EQUITY	ETF	239	12,552.28
C		DTCCUS33XXX	0355	464288513		HYG	USD	EQUITY	ETF	510,191	44,310,088.35
C		DTCCUS33XXX	0355	464288588		MBB	USD	EQUITY	ETF	1,390	152,774.90
C		DTCCUS33XXX	0355	464288646		IGSB	USD	EQUITY	ETF	49,268	2,710,232.68

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C		DTCCUS33XXX	0355	464288661		IEI	USD	EQUITY	ETF	12,445	1,650,207.00
C		DTCCUS33XXX	0355	464288687		PFF	USD	EQUITY	ETF	812,994	30,763,692.96
C		DTCCUS33XXX	0355	464288778		IAT	USD	EQUITY	ETF	851	37,835.46
C		DTCCUS33XXX	0355	464288786		IAK	USD	EQUITY	ETF	42,796	2,869,116.59
C		DTCCUS33XXX	0355	464288794		IAI	USD	EQUITY	ETF	290	22,052.44
C		DTCCUS33XXX	0355	464288877		EFV	USD	EQUITY	ETF	52,963	2,527,394.36
C		DTCCUS33XXX	0355	46429B655		FLOT	USD	EQUITY	ETF	3,563	180,733.18
C		DTCCUS33XXX	0355	46432F339		QUAL	USD	EQUITY	ETF	812	93,250.08
C		DTCCUS33XXX	0355	46432F388		VLUE	USD	EQUITY	ETF	1,146	101,776.26
C		DTCCUS33XXX	0355	46434G772		EWI	USD	EQUITY	ETF	124,926	6,519,887.94
C		DTCCUS33XXX	0355	46434G830		EWI	USD	EQUITY	ETF	10,168	297,414.00
C		DTCCUS33XXX	0355	46435G334		EWU	USD	EQUITY	ETF	52,672	1,572,259.20
C		DTCCUS33XXX	0355	46435G342		REM	USD	EQUITY	ETF	2,512	79,856.48
C		DTCCUS33XXX	0355	46591M109		YY	USD	EQUITY	COMMON	34,949	2,974,509.39
C		DTCCUS33XXX	0355	482497104		BEKE	USD	EQUITY	COMMON	257,414	15,964,816.28
C		DTCCUS33XXX	0355	48716P108		KRNY	USD	EQUITY	COMMON	51,099	536,028.51
C		DTCCUS33XXX	0355	493732101		KFRC	USD	EQUITY	COMMON	5,410	231,818.50
C		DTCCUS33XXX	0355	49446R109		KIM	USD	EQUITY	COMMON	76,925	1,200,799.25
C		DTCCUS33XXX	0355	50107A104		KRON	USD	EQUITY	COMMON	8,490	254,530.20
C		DTCCUS33XXX	0355	501242101		KLIC	USD	EQUITY	COMMON	10,290	331,440.90
C		DTCCUS33XXX	0355	501575104		KYMR	USD	EQUITY	COMMON	6,834	365,413.98
C		DTCCUS33XXX	0355	50189K103		LCII	USD	EQUITY	COMMON	5,527	714,641.10
C		DTCCUS33XXX	0355	502175102		LTC	USD	EQUITY	COMMON	20,942	809,827.14
C		DTCCUS33XXX	0355	513847103		LANC	USD	EQUITY	COMMON	18,749	3,218,453.34
C		DTCCUS33XXX	0355	51476X105		LCA	USD	EQUITY	COMMON	2,280	53,306.40
C		DTCCUS33XXX	0355	516806205		LPI	USD	EQUITY	COMMON	93,526	1,477,710.80
C		DTCCUS33XXX	0355	523768109		LEE	USD	EQUITY	COMMON	2,330	2,702.80
C		DTCCUS33XXX	0355	52736R102		LEVI	USD	EQUITY	COMMON	7,606	150,826.98
C		DTCCUS33XXX	0355	528877103		LX	USD	EQUITY	COMMON	93,242	613,532.36
C		DTCCUS33XXX	0355	53227R106		LSPD	USD	EQUITY	COMMON	60,307	3,625,656.84
C		DTCCUS33XXX	0355	543881106		LORL	USD	EQUITY	COMMON	8,698	191,616.94
C		DTCCUS33XXX	0355	55336V100		MPLX	USD	EQUITY	COMMON	2,861,907	65,852,480.07
C		DTCCUS33XXX	0355	55903Q104		MAG	USD	EQUITY	COMMON	43,648	715,827.20
C		DTCCUS33XXX	0355	559080106		MMP	USD	EQUITY	COMMON	47,004	2,101,548.84
C		DTCCUS33XXX	0355	564563104		MANT	USD	EQUITY	COMMON	1,620	127,850.40
C		DTCCUS33XXX	0355	58450V104		MAX	USD	EQUITY	COMMON	1,388	52,966.08
C		DTCCUS33XXX	0355	58733R102		MELI	USD	EQUITY	COMMON	22,600	35,196,788.00

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C		DTCCUS33XXX	0355	587376104		MBWM	USD	EQUITY	COMMON	9,295	238,695.60
C		DTCCUS33XXX	0355	59151K108		MEOH	USD	EQUITY	COMMON	13,225	566,030.00
C		DTCCUS33XXX	0355	600551204		MLR	USD	EQUITY	COMMON	5,859	204,303.33
C		DTCCUS33XXX	0355	610236101		MNRO	USD	EQUITY	COMMON	3,214	155,364.76
C		DTCCUS33XXX	0355	624756102		MLI	USD	EQUITY	COMMON	28,304	957,807.36
C		DTCCUS33XXX	0355	628464109		MYE	USD	EQUITY	COMMON	84,454	1,513,415.68
C		DTCCUS33XXX	0355	62914B100		EGOV	USD	EQUITY	COMMON	22,188	524,746.20
C		DTCCUS33XXX	0355	636274409		NGG	USD	EQUITY	COMMON	1,579	90,334.59
C		DTCCUS33XXX	0355	63938C108		NAVI	USD	EQUITY	COMMON	5,568	53,285.76
C		DTCCUS33XXX	0355	64107N206		UEPS	USD	EQUITY	COMMON	4,344	14,899.92
C		DTCCUS33XXX	0355	644535106		NGD	USD	EQUITY	COMMON	634,850	1,282,397.00
C		DTCCUS33XXX	0355	648691103		SNR	USD	EQUITY	COMMON	56,906	339,728.82
C		DTCCUS33XXX	0355	65341B106		NEP	USD	EQUITY	COMMON	10,983	688,853.76
C		DTCCUS33XXX	0355	653656108		NICE	USD	EQUITY	COMMON	204,416	49,816,179.20
C		DTCCUS33XXX	0355	654106103		NKE	USD	EQUITY	COMMON	2,547,782	349,530,212.58
C		DTCCUS33XXX	0355	65548P403		OSB	USD	EQUITY	COMMON	5,200	218,192.00
C		DTCCUS33XXX	0355	67401P108		OCSL	USD	EQUITY	COMMON	581,099	3,242,532.42
C		DTCCUS33XXX	0355	674215207		OAS	USD	EQUITY	COMMON	115,379	4,404,016.43
C		DTCCUS33XXX	0355	680223104		ORI	USD	EQUITY	COMMON	36,128	680,651.52
C		DTCCUS33XXX	0355	68373J104		LPRO	USD	EQUITY	COMMON	734,106	20,709,130.26
C		DTCCUS33XXX	0355	68827L101		OR	USD	EQUITY	COMMON	213,448	2,373,541.76
C		DTCCUS33XXX	0355	690145107		OM	USD	EQUITY	COMMON	5,359	277,060.30
C		DTCCUS33XXX	0355	69526K105		PTVE	USD	EQUITY	COMMON	19,852	343,042.56
C		DTCCUS33XXX	0355	697900108		PAAS	USD	EQUITY	COMMON	15,419	471,513.02
C		DTCCUS33XXX	0355	715684106		TLK	USD	EQUITY	COMMON	3,444	78,833.16
C		DTCCUS33XXX	0355	71910C103		FENG	USD	EQUITY	COMMON	48,440	115,771.60
C		DTCCUS33XXX	0355	719156101		DNK	USD	EQUITY	COMMON	18,963	64,474.20
C		DTCCUS33XXX	0355	72201R783		HYS	USD	EQUITY	ETF	260,454	25,433,333.10
C		DTCCUS33XXX	0355	726503105		PAA	USD	EQUITY	COMMON	776,302	7,514,603.36
C		DTCCUS33XXX	0355	72651A207		PAGP	USD	EQUITY	COMMON	33,173	323,436.75
C		DTCCUS33XXX	0355	74006W108		PRAX	USD	EQUITY	COMMON	4,604	199,813.60
C		DTCCUS33XXX	0355	74022D407		PDS	USD	EQUITY	COMMON	2,470	54,759.90
C		DTCCUS33XXX	0355	74065P101		PRLD	USD	EQUITY	COMMON	2,546	131,653.66
C		DTCCUS33XXX	0355	74139C102		PVG	USD	EQUITY	COMMON	17,892	205,400.16
C		DTCCUS33XXX	0355	74347B177		SMN	USD	EQUITY	ETF	16,326	173,307.02
C		DTCCUS33XXX	0355	74347B318		SPXB	USD	EQUITY	ETF	968	90,809.14
C		DTCCUS33XXX	0355	74347B367		EMTY	USD	EQUITY	ETF	2,349	54,557.17

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C		DTCCUS33XXX	0355	74347G507		TMDV	USD	EQUITY	ETF	1,436	60,420.99
C		DTCCUS33XXX	0355	74347G606		TDV	USD	EQUITY	ETF	16,272	847,837.92
C		DTCCUS33XXX	0355	74347R222		DDG	USD	EQUITY	ETF	5,008	122,268.32
C		DTCCUS33XXX	0355	74347R263		LTL	USD	EQUITY	ETF	569	22,917.73
C		DTCCUS33XXX	0355	74347W148		UVXY	USD	EQUITY	ETF	249	2,753.94
C		DTCCUS33XXX	0355	74347X310		RALS	USD	EQUITY	ETF	2,552	78,932.08
C		DTCCUS33XXX	0355	74347X500		EFO	USD	EQUITY	ETF	16,879	713,306.54
C		DTCCUS33XXX	0355	74347X526		UPV	USD	EQUITY	ETF	9,373	489,045.65
C		DTCCUS33XXX	0355	74347X559		SBM	USD	EQUITY	ETF	2,630	33,154.57
C		DTCCUS33XXX	0355	74347X708		EZJ	USD	EQUITY	ETF	7,745	342,352.24
C		DTCCUS33XXX	0355	74348A152		SRTY	USD	EQUITY	ETF	14,580	58,611.60
C		DTCCUS33XXX	0355	745848101		LUNG	USD	EQUITY	COMMON	4,940	248,877.20
C		DTCCUS33XXX	0355	747798106		QD	USD	EQUITY	COMMON	219,962	303,547.56
C		DTCCUS33XXX	0355	750481103		RADI	USD	EQUITY	COMMON	458,301	5,155,886.25
C		DTCCUS33XXX	0355	75686R202		RRBI	USD	EQUITY	COMMON	4,407	225,594.33
C		DTCCUS33XXX	0355	7591EP100		RF	USD	EQUITY	COMMON	462,988	7,486,515.96
C		DTCCUS33XXX	0355	760273102		RPTX	USD	EQUITY	COMMON	1,450	52,200.00
C		DTCCUS33XXX	0355	76117W109		RFP	USD	EQUITY	COMMON	16,811	105,909.30
C		DTCCUS33XXX	0355	767204100		RIO	USD	EQUITY	COMMON	8,324	615,310.08
C		DTCCUS33XXX	0355	76761L102		REDU	USD	EQUITY	COMMON	96,236	653,442.44
C		DTCCUS33XXX	0355	780259107		RDSB	USD	EQUITY	COMMON	7,006	255,648.94
C		DTCCUS33XXX	0355	78463X202		FEZ	USD	EQUITY	ETF	2,255	94,078.60
C		DTCCUS33XXX	0355	78464A201		SLYG	USD	EQUITY	ETF	83	6,069.79
C		DTCCUS33XXX	0355	78464A722		XPH	USD	EQUITY	ETF	26,640	1,305,360.00
C		DTCCUS33XXX	0355	78464A789		KIE	USD	EQUITY	ETF	8,280	281,437.20
C		DTCCUS33XXX	0355	78464A847		SPMD	USD	EQUITY	ETF	138	5,442.72
C		DTCCUS33XXX	0355	78464A862		XSD	USD	EQUITY	ETF	180	29,459.34
C		DTCCUS33XXX	0355	78467X109		DIA	USD	EQUITY	ETF	22,948	6,943,835.32
C		DTCCUS33XXX	0355	78467Y107		MDY	USD	EQUITY	ETF	2,599	1,065,018.22
C		DTCCUS33XXX	0355	78468R556		XOP	USD	EQUITY	ETF	160,109	9,766,649.00
C		DTCCUS33XXX	0355	78468R622		JNK	USD	EQUITY	ETF	96,237	10,420,542.36
C		DTCCUS33XXX	0355	784730103		SSRM	USD	EQUITY	COMMON	1,299	25,213.59
C		DTCCUS33XXX	0355	81369Y100		XLB	USD	EQUITY	ETF	5,337	383,089.86
C		DTCCUS33XXX	0355	81369Y506		XLE	USD	EQUITY	ETF	267,727	10,877,748.01
C		DTCCUS33XXX	0355	81369Y605		XLF	USD	EQUITY	ETF	44,041	1,276,308.18
C		DTCCUS33XXX	0355	81369Y852		XLC	USD	EQUITY	ETF	2,361	158,139.78
C		DTCCUS33XXX	0355	81369Y860		XLRE	USD	EQUITY	ETF	22,600	843,658.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	81369Y886		XLU	USD	EQUITY	ETF	179,671	11,213,267.11
C		DTCCUS33XXX	0355	82024L103		STTK	USD	EQUITY	COMMON	4,930	162,690.00
C		DTCCUS33XXX	0355	82706C108		SIMO	USD	EQUITY	COMMON	633	28,111.53
C		DTCCUS33XXX	0355	82835P103		SVM	USD	EQUITY	COMMON	64,716	385,707.36
C		DTCCUS33XXX	0355	828363101		SILV	USD	EQUITY	COMMON	200,647	1,759,674.19
C		DTCCUS33XXX	0355	82935M109		SHI	USD	EQUITY	COMMON	1,800	39,564.00
C		DTCCUS33XXX	0355	83175M205		SNN	USD	EQUITY	COMMON	2,310	95,865.00
C		DTCCUS33XXX	0355	83304A106		SNAP	USD	EQUITY	COMMON	252,811	12,160,209.10
C		DTCCUS33XXX	0355	835699307		SNE	USD	EQUITY	COMMON	1,942	183,324.80
C		DTCCUS33XXX	0355	852066208		SII	USD	EQUITY	COMMON	4,109	125,242.32
C		DTCCUS33XXX	0355	85209E109		SPRB	USD	EQUITY	COMMON	24,834	722,172.72
C		DTCCUS33XXX	0355	85512C105		SGU	USD	EQUITY	COMMON	5,208	50,778.00
C		DTCCUS33XXX	0355	85914M107		STEP	USD	EQUITY	COMMON	13,316	394,952.56
C		DTCCUS33XXX	0355	86389T106		MSC	USD	EQUITY	COMMON	982	14,297.92
C		DTCCUS33XXX	0355	864482104		SPH	USD	EQUITY	COMMON	5,589	87,132.51
C		DTCCUS33XXX	0355	8676EP108		STKL	USD	EQUITY	COMMON	50,966	507,111.70
C		DTCCUS33XXX	0355	86765K109		SUN	USD	EQUITY	COMMON	10,000	289,100.00
C		DTCCUS33XXX	0355	868168105		SUP	USD	EQUITY	COMMON	64	343.04
C		DTCCUS33XXX	0355	874039100		TSM	USD	EQUITY	COMMON	72,871	7,558,908.83
C		DTCCUS33XXX	0355	87650L103		TARS	USD	EQUITY	COMMON	1,600	39,840.00
C		DTCCUS33XXX	0355	87663X102		TTCF	USD	EQUITY	COMMON	7,009	109,971.21
C		DTCCUS33XXX	0355	877619106		TSHA	USD	EQUITY	COMMON	4,654	93,219.62
C		DTCCUS33XXX	0355	88031M109		TS	USD	EQUITY	COMMON	26,489	449,518.33
C		DTCCUS33XXX	0355	88034P109		TME	USD	EQUITY	COMMON	11,592,772	193,947,075.56
C		DTCCUS33XXX	0355	882610108		TPL	USD	EQUITY	COMMON	2,081	1,394,186.76
C		DTCCUS33XXX	0355	89346D107		TAC	USD	EQUITY	COMMON	9,184	66,492.16
C		DTCCUS33XXX	0355	896095106		TCBK	USD	EQUITY	COMMON	18,865	642,730.55
C		DTCCUS33XXX	0355	89677Q107		TCOM	USD	EQUITY	COMMON	1,216,692	42,657,221.52
C		DTCCUS33XXX	0355	898349105		TRST	USD	EQUITY	COMMON	67,637	430,171.32
C		DTCCUS33XXX	0355	900435207		TRQ	USD	EQUITY	COMMON	601,782	6,902,439.54
C		DTCCUS33XXX	0355	904708104		UNF	USD	EQUITY	COMMON	2,529	480,004.20
C		DTCCUS33XXX	0355	910340108		UFCS	USD	EQUITY	COMMON	10,603	257,228.78
C		DTCCUS33XXX	0355	912318300		UNG	USD	EQUITY	ETF	51,266	475,748.48
C		DTCCUS33XXX	0355	91232N207		USO	USD	EQUITY	ETF	91,152	2,876,757.12
C		DTCCUS33XXX	0355	91324P102		UNH	USD	EQUITY	COMMON	100,514	35,168,843.46
C		DTCCUS33XXX	0355	91388P105		ULH	USD	EQUITY	COMMON	2,622	57,264.48
C		DTCCUS33XXX	0355	91531W106		TIGR	USD	EQUITY	COMMON	12,772	70,373.72

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	91818X108		UXIN	USD	EQUITY	COMMON	38,815	50,459.50
C		DTCCUS33XXX	0355	92189F403		RSX	USD	EQUITY	ETF	135,454	3,275,277.72
C		DTCCUS33XXX	0355	92189F643		MOAT	USD	EQUITY	ETF	17,295	1,089,239.10
C		DTCCUS33XXX	0355	92189F817		VNM	USD	EQUITY	ETF	7,074	116,155.08
C		DTCCUS33XXX	0355	92189H805		REMX	USD	EQUITY	ETF	22,723	1,297,256.07
C		DTCCUS33XXX	0355	921908844		VIG	USD	EQUITY	ETF	732	102,340.92
C		DTCCUS33XXX	0355	921932505		VOOG	USD	EQUITY	ETF	538	121,345.90
C		DTCCUS33XXX	0355	921943858		VEA	USD	EQUITY	ETF	70,575	3,298,675.50
C		DTCCUS33XXX	0355	921946406		VYM	USD	EQUITY	ETF	4,674	430,335.18
C		DTCCUS33XXX	0355	92204A108		VCR	USD	EQUITY	ETF	12,927	3,432,247.77
C		DTCCUS33XXX	0355	92204A504		VHT	USD	EQUITY	ETF	315	69,643.35
C		DTCCUS33XXX	0355	922042858		VWO	USD	EQUITY	ETF	5,279	260,465.86
C		DTCCUS33XXX	0355	922042866		VPL	USD	EQUITY	ETF	54,975	4,295,196.75
C		DTCCUS33XXX	0355	922042874		VGK	USD	EQUITY	ETF	199,070	11,912,348.80
C		DTCCUS33XXX	0355	92206C409		VCSH	USD	EQUITY	ETF	253	20,996.47
C		DTCCUS33XXX	0355	92206C599		VTHR	USD	EQUITY	ETF	270	46,226.70
C		DTCCUS33XXX	0355	922908363		VOO	USD	EQUITY	ETF	3,622	1,230,791.82
C		DTCCUS33XXX	0355	922908512		VOE	USD	EQUITY	ETF	760	90,865.60
C		DTCCUS33XXX	0355	922908637		VV	USD	EQUITY	ETF	600	104,070.00
C		DTCCUS33XXX	0355	922908652		VXF	USD	EQUITY	ETF	15,364	2,443,183.28
C		DTCCUS33XXX	0355	922908736		VUG	USD	EQUITY	ETF	745	184,015.00
C		DTCCUS33XXX	0355	922908744		VTV	USD	EQUITY	ETF	863	102,826.45
C		DTCCUS33XXX	0355	922908769		VTI	USD	EQUITY	ETF	1,883	360,613.33
C		DTCCUS33XXX	0355	923725105		VET	USD	EQUITY	COMMON	3,736	17,447.12
C		DTCCUS33XXX	0355	92645B103		VCTR	USD	EQUITY	COMMON	105,775	2,372,533.25
C		DTCCUS33XXX	0355	92707Y108		VFF	USD	EQUITY	COMMON	107,039	1,150,669.25
C		DTCCUS33XXX	0355	92762J103		VIOT	USD	EQUITY	COMMON	5,280	29,092.80
C		DTCCUS33XXX	0355	92763M105		VNOM	USD	EQUITY	COMMON	26,155	336,614.85
C		DTCCUS33XXX	0355	92763W103		VIPS	USD	EQUITY	COMMON	5,220,783	131,668,147.26
C		DTCCUS33XXX	0355	92857W308		VOD	USD	EQUITY	COMMON	4,672	81,993.60
C		DTCCUS33XXX	0355	962166104		WY	USD	EQUITY	COMMON	59,612	1,831,280.64
C		DTCCUS33XXX	0355	97717W851		DXJ	USD	EQUITY	ETF	6,262	339,275.16
C		DTCCUS33XXX	0355	97717X701		HEDJ	USD	EQUITY	ETF	327	21,542.76
C		DTCCUS33XXX	0355	98420N105		XENE	USD	EQUITY	COMMON	3,420	38,269.80
C		DTCCUS33XXX	0355	98462Y100		AUY	USD	EQUITY	COMMON	40,679	223,734.50
C		DTCCUS33XXX	0355	98980A105		ZTO	USD	EQUITY	COMMON	135,957	3,836,706.54
F		DTCCUS33XXX	0355	89677Q107		TCOM	USD	EQUITY	COMMON	3,166,547	111,019,137.82

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
USD TOTAL										68,822,972	2,210,436,120.40
CM TOTAL										68,822,972	2,210,436,120.40
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CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES					SHARE QTY	
								OPT SYMB	C P	SER/CTR DATE	STRIKE	EXP DATE	MARKET	VALUE
C		DTCCUS33XXX	8275	00287Y109		ABBV	USD	ABBV	C	01/15/2021	100.000	01/15/2021		600
														64,368.00
C		DTCCUS33XXX	8275	00287Y109		ABBV	USD	ABBV	C	05/21/2021	115.000	05/21/2021		400
														42,912.00
C		DTCCUS33XXX	8275	00287Y109		ABBV	USD	ABBV	C	01/15/2021	95.000	01/15/2021		1,900
														203,832.00
C		DTCCUS33XXX	8275	00287Y109		ABBV	USD	ABBV	C	12/18/2020	97.500	12/18/2020		100
														10,728.00
C		DTCCUS33XXX	8275	00724F101		ADBE	USD	ADBE	C	01/15/2021	440.000	01/15/2021		1,100
														534,600.00
C		DTCCUS33XXX	8275	00724F101		ADBE	USD	ADBE	C	12/18/2020	540.000	12/18/2020		400
														194,400.00
C		DTCCUS33XXX	8275	00724F101		ADBE	USD	ADBE	C	01/15/2021	560.000	01/15/2021		100
														48,600.00
C		DTCCUS33XXX	8275	007903107		AMD	USD	AMD	C	12/18/2020	100.000	12/18/2020		2,300
														216,292.00
C		DTCCUS33XXX	8275	007903107		AMD	USD	AMD	C	01/15/2021	105.000	01/15/2021		1,000
														94,040.00
C		DTCCUS33XXX	8275	007903107		AMD	USD	AMD	C	01/15/2021	75.000	01/15/2021		1,000
														94,040.00
C		DTCCUS33XXX	8275	007903107		AMD	USD	AMD	C	12/18/2020	92.500	12/18/2020		200
														18,808.00
C		DTCCUS33XXX	8275	009158106		APD	USD	APD	C	12/18/2020	270.000	12/18/2020		100
														27,376.00
C		DTCCUS33XXX	8275	009158106		APD	USD	APD	C	12/18/2020	320.000	12/18/2020		600
														164,256.00
C		DTCCUS33XXX	8275	009158106		APD	USD	APD	C	12/18/2020	330.000	12/18/2020		100
														27,376.00
C		DTCCUS33XXX	8275	009158106		APD	USD	APD	C	01/15/2021	340.000	01/15/2021		200
														54,752.00
C		DTCCUS33XXX	8275	02079K305		GOOGL	USD	GOOGL	C	12/18/2020	1620.000	12/18/2020		200
														364,752.00
C		DTCCUS33XXX	8275	023135106		AMZN	USD	AMZN	C	01/15/2021	2900.000	01/15/2021		200
														632,516.00
C		DTCCUS33XXX	8275	023135106		AMZN	USD	AMZN	C	12/18/2020	3550.000	12/18/2020		200
														632,516.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES				EXP DATE	SHARE QTY	
								OPT SYMB	C P	SER/CTR DATE	STRIKE		MARKET	VALUE
C		DTCCUS33XXX	0997	02376R102		AAL	USD	AAL	C	12/18/2020	16.500	12/18/2020	2,500	41,000.00
C		DTCCUS33XXX	0997	02376R102		AAL	USD	AAL	C	12/18/2020	17.000	12/18/2020	2,500	41,000.00
C		DTCCUS33XXX	0997	02376R102		AAL	USD	AAL	C	12/18/2020	18.000	12/18/2020	2,500	41,000.00
C		DTCCUS33XXX	0997	02376R102		AAL	USD	AAL	C	12/18/2020	20.000	12/18/2020	1,000	16,400.00
C		DTCCUS33XXX	0997	02376R102		AAL	USD	AAL	C	12/18/2020	25.000	12/18/2020	5,000	82,000.00
C		DTCCUS33XXX	8275	026874784		AIG	USD	AIG	C	01/15/2021	33.000	01/15/2021	2,400	97,656.00
C		DTCCUS33XXX	8275	026874784		AIG	USD	AIG	C	12/18/2020	35.000	12/18/2020	7,800	317,382.00
C		DTCCUS33XXX	8275	026874784		AIG	USD	AIG	C	12/18/2020	36.000	12/18/2020	400	16,276.00
C		DTCCUS33XXX	8275	026874784		AIG	USD	AIG	C	02/19/2021	36.000	02/19/2021	1,300	52,897.00
C		DTCCUS33XXX	8275	03027X100		AMT	USD	AMT	C	01/15/2021	270.000	01/15/2021	600	137,202.00
C		DTCCUS33XXX	8275	03027X100		AMT	USD	AMT	C	03/19/2021	270.000	03/19/2021	100	22,867.00
C		DTCCUS33XXX	8275	03027X100		AMT	USD	AMT	C	01/15/2021	280.000	01/15/2021	200	45,734.00
C		DTCCUS33XXX	8275	03027X100		AMT	USD	AMT	C	01/15/2021	300.000	01/15/2021	400	91,468.00
C		DTCCUS33XXX	8275	037833100		AAPL	USD	AAPL	C	12/18/2020	125.000	12/18/2020	300	36,675.00
C		DTCCUS33XXX	8275	037833100		AAPL	USD	AAPL	C	12/18/2020	135.000	12/18/2020	3,600	440,100.00
C		DTCCUS33XXX	8275	037833100		AAPL	USD	AAPL	C	01/15/2021	135.000	01/15/2021	1,300	158,925.00
C		DTCCUS33XXX	8275	037833100		AAPL	USD	AAPL	C	03/19/2021	160.000	03/19/2021	400	48,900.00
C		DTCCUS33XXX	8275	037833100		AAPL	USD	AAPL	C	01/15/2021	82.500	01/15/2021	3,600	440,100.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D	AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES				SHARE QTY		
									OPT SYMB	C P	SER/CTR DATE	STRIKE	EXP DATE	MARKET	VALUE
	C		DTCCUS33XXX	8275	037833100		AAPL	USD	AAPL	C	01/15/2021	95.000	01/15/2021		800
	C		DTCCUS33XXX	8275	05338G106		AVLR	USD	AVLR	C	01/15/2021	130.000	01/15/2021		97,800.00
	C		DTCCUS33XXX	8275	05338G106		AVLR	USD	AVLR	C	02/19/2021	140.000	02/19/2021		1,400
	C		DTCCUS33XXX	8275	064058100		BK	USD	BK	C	03/19/2021	45.000	03/19/2021		233,800.00
	C		DTCCUS33XXX	8275	064058100		BK	USD	BK	C	06/18/2021	45.000	06/18/2021		5,600
	C		DTCCUS33XXX	8275	101137107		BSX	USD	BSX	C	12/18/2020	38.000	12/18/2020		935,200.00
	C		DTCCUS33XXX	8275	101137107		BSX	USD	BSX	C	05/21/2021	40.000	05/21/2021		5,000
	C		DTCCUS33XXX	8275	101137107		BSX	USD	BSX	C	01/15/2021	40.000	01/15/2021		203,250.00
	C		DTCCUS33XXX	8275	101137107		BSX	USD	BSX	C	12/18/2020	42.000	12/18/2020		5,000
	C		DTCCUS33XXX	8275	101137107		BSX	USD	BSX	C	01/15/2021	47.000	01/15/2021		203,250.00
	C		DTCCUS33XXX	8275	110122108		BMV	USD	BMV	C	01/15/2021	65.000	01/15/2021		100
	C		DTCCUS33XXX	8275	110122108		BMV	USD	BMV	C	12/18/2020	65.000	12/18/2020		3,441.00
	C		DTCCUS33XXX	8275	110122108		BMV	USD	BMV	C	12/18/2020	67.500	12/18/2020		900
	C		DTCCUS33XXX	8275	12572Q105		CME	USD	CME	C	12/18/2020	180.000	12/18/2020		30,969.00
	C		DTCCUS33XXX	8275	12572Q105		CME	USD	CME	C	01/15/2021	185.000	01/15/2021		3,900
	C		DTCCUS33XXX	8275	12572Q105		CME	USD	CME	C	01/15/2021	195.000	01/15/2021		134,199.00
	C		DTCCUS33XXX	8275	126650100		CVS	USD	CVS	C	01/15/2021	65.000	01/15/2021		5,500
	C		DTCCUS33XXX	8275	126650100		CVS	USD	CVS	C	01/15/2021	67.500	01/15/2021		189,255.00
															1,600
															55,056.00
															1,100
															68,541.00
															3,300
															205,623.00
															800
															49,848.00
															1,000
															184,030.00
															300
															55,209.00
															100
															18,403.00
															2,800
															208,600.00
															900
															67,050.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES				EXP DATE	SHARE QTY
								OPT SYMB	C P	SER/CTR DATE	STRIKE		MARKET VALUE
C		DTCCUS33XXX	8275	126650100		CVS	USD	CVS	C	12/18/2020	67.500	12/18/2020	200
													14,900.00
C		DTCCUS33XXX	8275	126650100		CVS	USD	CVS	C	05/21/2021	77.500	05/21/2021	500
													37,250.00
C		DTCCUS33XXX	0997	12769G100		CZR	USD	CZR	C	12/18/2020	67.500	12/18/2020	1,000
													73,840.00
C		DTCCUS33XXX	0997	12769G100		CZR	USD	CZR	C	12/18/2020	70.000	12/18/2020	1,000
													73,840.00
C		DTCCUS33XXX	0997	12769G100		CZR	USD	CZR	C	12/18/2020	75.000	12/18/2020	1,000
													73,840.00
C		DTCCUS33XXX	8275	143130102		KMX	USD	KMX	C	01/15/2021	100.000	01/15/2021	2,500
													241,250.00
C		DTCCUS33XXX	8275	143130102		KMX	USD	KMX	C	01/15/2021	105.000	01/15/2021	8,300
													800,950.00
C		DTCCUS33XXX	8275	143130102		KMX	USD	KMX	C	01/15/2021	97.500	01/15/2021	5,000
													482,500.00
C		DTCCUS33XXX	8275	146869102		CVNA	USD	CVNA	C	01/15/2021	300.000	01/15/2021	200
													48,618.00
C		DTCCUS33XXX	0997	149123101		CAT	USD	CAT	C	01/15/2021	130.000	01/15/2021	195,000
													35,530,950.00
C		DTCCUS33XXX	8275	166764100		CVX	USD	CVX	C	01/15/2021	105.000	01/15/2021	500
													46,640.00
C		DTCCUS33XXX	8275	166764100		CVX	USD	CVX	C	12/18/2020	105.000	12/18/2020	300
													27,984.00
C		DTCCUS33XXX	8275	166764100		CVX	USD	CVX	C	12/18/2020	80.000	12/18/2020	100
													9,328.00
C		DTCCUS33XXX	8275	166764100		CVX	USD	CVX	C	12/18/2020	82.500	12/18/2020	1,600
													149,248.00
C		DTCCUS33XXX	8275	166764100		CVX	USD	CVX	C	01/15/2021	90.000	01/15/2021	500
													46,640.00
C		DTCCUS33XXX	8275	191216100		KO	USD	KO	C	12/18/2020	52.500	12/18/2020	2,400
													129,240.00
C		DTCCUS33XXX	8275	191216100		KO	USD	KO	C	01/15/2021	55.000	01/15/2021	800
													43,080.00
C		DTCCUS33XXX	8275	20030N101		CMCSA	USD	CMCSA	C	12/18/2020	47.500	12/18/2020	2,000
													103,380.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES					SHARE QTY	
								OPT SYMB	C P	SER/CTR DATE	STRIKE	EXP DATE	MARKET	VALUE
C		DTCCUS33XXX	8275	20030N101		CMCSA	USD	CMCSA	C	03/19/2021	50.000	03/19/2021	800	
													41,352.00	
C		DTCCUS33XXX	8275	20030N101		CMCSA	USD	CMCSA	C	01/15/2021	50.000	01/15/2021	1,400	
													72,366.00	
C		DTCCUS33XXX	8275	20030N101		CMCSA	USD	CMCSA	C	01/15/2021	52.500	01/15/2021	4,000	
													206,760.00	
C		DTCCUS33XXX	8275	21871N101		CXW	USD	CXW	C	12/18/2020	9.000	12/18/2020	10,000	
													78,600.00	
C		DTCCUS33XXX	8275	244199105		DE	USD	DE	C	01/15/2021	210.000	01/15/2021	100	
													25,339.00	
C		DTCCUS33XXX	8275	244199105		DE	USD	DE	C	01/15/2021	240.000	01/15/2021	300	
													76,017.00	
C		DTCCUS33XXX	8275	244199105		DE	USD	DE	C	12/18/2020	250.000	12/18/2020	1,000	
													253,390.00	
C		DTCCUS33XXX	8275	244199105		DE	USD	DE	C	12/18/2020	270.000	12/18/2020	100	
													25,339.00	
C		DTCCUS33XXX	0997	247361702		DAL	USD	DAL	C	12/18/2020	45.000	12/18/2020	2,000	
													84,720.00	
C		DTCCUS33XXX	0997	247361702		DAL	USD	DAL	C	12/18/2020	46.000	12/18/2020	2,500	
													105,900.00	
C		DTCCUS33XXX	8275	26210C104		DBX	USD	DBX	C	12/04/2020	21.000	12/04/2020	17,600	
													358,160.00	
C		DTCCUS33XXX	8275	26210C104		DBX	USD	DBX	C	12/18/2020	21.000	12/18/2020	1,700	
													34,595.00	
C		DTCCUS33XXX	0997	277461406		KODK	USD	KODK	C	12/18/2020	10.000	12/18/2020	1,500	
													11,295.00	
C		DTCCUS33XXX	8275	28176E108		EW	USD	2EW	C	01/15/2021	93.330	01/15/2021	62,700	
													5,377,152.00	
C		DTCCUS33XXX	8275	28176E108		EW	USD	2EW	C	01/15/2021	95.000	01/15/2021	102,700	
													8,807,552.00	
C		DTCCUS33XXX	8275	30303M102		FB	USD	FB	C	01/15/2021	265.000	01/15/2021	1,100	
													307,670.00	
C		DTCCUS33XXX	8275	30303M102		FB	USD	FB	C	12/18/2020	295.000	12/18/2020	1,200	
													335,640.00	
C		DTCCUS33XXX	8275	30303M102		FB	USD	FB	C	02/19/2021	300.000	02/19/2021	200	
													55,940.00	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES					SHARE QTY	
								OPT SYMB	C P	SER/CTR DATE	STRIKE	EXP DATE	MARKET	VALUE
C		DTCCUS33XXX	8275	30303M102		FB	USD	FB	C	01/15/2021	310.000	01/15/2021		400
													111,880.00	
C		DTCCUS33XXX	8275	30303M102		FB	USD	FB	C	12/18/2020	330.000	12/18/2020		200
													55,940.00	
C		DTCCUS33XXX	0997	35671D857		FCX	USD	FCX	C	12/18/2020	24.500	12/18/2020		1,000
													25,060.00	
C		DTCCUS33XXX	0997	35671D857		FCX	USD	FCX	C	12/18/2020	26.000	12/18/2020		1,000
													25,060.00	
C		DTCCUS33XXX	0997	35671D857		FCX	USD	FCX	C	12/18/2020	27.500	12/18/2020		1,000
													25,060.00	
C		DTCCUS33XXX	0997	37045V100		GM	USD	GM	C	12/18/2020	51.000	12/18/2020		2,500
													111,000.00	
C		DTCCUS33XXX	0997	37045V100		GM	USD	GM	C	12/18/2020	54.000	12/18/2020		1,000
													44,400.00	
C		DTCCUS33XXX	8275	437076102		HD	USD	HD	C	01/15/2021	270.000	01/15/2021		100
													26,399.00	
C		DTCCUS33XXX	8275	438516106		HON	USD	HON	C	01/15/2021	165.000	01/15/2021		700
													148,876.00	
C		DTCCUS33XXX	8275	438516106		HON	USD	HON	C	12/18/2020	175.000	12/18/2020		1,000
													212,680.00	
C		DTCCUS33XXX	8275	438516106		HON	USD	HON	C	01/15/2021	185.000	01/15/2021		300
													63,804.00	
C		DTCCUS33XXX	8275	438516106		HON	USD	HON	C	12/18/2020	195.000	12/18/2020		100
													21,268.00	
C		DTCCUS33XXX	0997	45174J509		IHRT	USD	IHRT	C	12/18/2020	12.500	12/18/2020		2,500
													30,900.00	
C		DTCCUS33XXX	8275	46090E103		QQQ	USD	QQQ	C	01/15/2021	265.000	01/15/2021		1,200
													366,624.00	
C		DTCCUS33XXX	8275	464287465		EFA	USD	EFA	C	03/19/2021	66.000	03/19/2021		4,000
													290,160.00	
C		DTCCUS33XXX	8275	464287655		IWM	USD	IWM	C	01/15/2021	159.000	01/15/2021		1,600
													301,120.00	
C		DTCCUS33XXX	8275	478160104		JNJ	USD	JNJ	C	03/19/2021	165.000	03/19/2021		7,000
													1,051,890.00	
C		DTCCUS33XXX	8275	512807108		LRCX	USD	LRCX	C	01/15/2021	360.000	01/15/2021		100
													49,998.00	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES				EXP DATE	SHARE QTY
								OPT SYMB	C P	SER/CTR DATE	STRIKE		MARKET VALUE
C		DTCCUS33XXX	8275	512807108		LRCX	USD	LRCX	C	12/18/2020	380.000	12/18/2020	700
													349,986.00
C		DTCCUS33XXX	8275	512807108		LRCX	USD	LRCX	C	01/15/2021	410.000	01/15/2021	100
													49,998.00
C		DTCCUS33XXX	8275	512816109		LAMR	USD	LAMR	C	01/15/2021	80.000	01/15/2021	14,600
													1,181,724.00
C		DTCCUS33XXX	8275	512816109		LAMR	USD	LAMR	C	01/15/2021	85.000	01/15/2021	14,600
													1,181,724.00
C		DTCCUS33XXX	8275	55354G100		MSCI	USD	MSCI	C	03/19/2021	410.000	03/19/2021	100
													42,171.00
C		DTCCUS33XXX	0997	56400P706		MNKD	USD	MNKD	C	12/18/2020	3.000	12/18/2020	2,500
													7,375.00
C		DTCCUS33XXX	0997	56400P706		MNKD	USD	MNKD	C	12/18/2020	3.500	12/18/2020	1,000
													2,950.00
C		DTCCUS33XXX	8275	594918104		MSFT	USD	MSFT	C	01/15/2021	210.000	01/15/2021	1,900
													407,284.00
C		DTCCUS33XXX	8275	594918104		MSFT	USD	MSFT	C	12/18/2020	230.000	12/18/2020	1,500
													321,540.00
C		DTCCUS33XXX	8275	594918104		MSFT	USD	MSFT	C	02/19/2021	235.000	02/19/2021	200
													42,872.00
C		DTCCUS33XXX	8275	594918104		MSFT	USD	MSFT	C	01/15/2021	235.000	01/15/2021	600
													128,616.00
C		DTCCUS33XXX	8275	594918104		MSFT	USD	MSFT	C	01/15/2021	240.000	01/15/2021	2,000
													428,720.00
C		DTCCUS33XXX	8275	594918104		MSFT	USD	MSFT	C	01/15/2021	245.000	01/15/2021	2,000
													428,720.00
C		DTCCUS33XXX	8275	594918104		MSFT	USD	MSFT	C	12/18/2020	245.000	12/18/2020	400
													85,744.00
C		DTCCUS33XXX	8275	65339F101		NEE	USD	NEE	C	12/18/2020	77.500	12/18/2020	1,200
													87,024.00
C		DTCCUS33XXX	8275	654106103		NKE	USD	NKE	C	01/15/2021	130.000	01/15/2021	400
													54,876.00
C		DTCCUS33XXX	8275	654106103		NKE	USD	NKE	C	01/15/2021	140.000	01/15/2021	1,000
													137,190.00
C		DTCCUS33XXX	8275	654106103		NKE	USD	NKE	C	12/18/2020	140.000	12/18/2020	100
													13,719.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D	AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES				SHARE QTY		
									OPT SYMB	C P	SER/CTR DATE	EXP DATE	STRIKE		
															MARKET
C			DTCCUS33XXX	8275	654106103		NKE	USD	NKE	C	04/16/2021	155.000	04/16/2021		100
															13,719.00
C			DTCCUS33XXX	8275	67066G104		NVDA	USD	NVDA	C	01/15/2021	400.000	01/15/2021		200
															108,466.00
C			DTCCUS33XXX	8275	67066G104		NVDA	USD	NVDA	C	12/18/2020	460.000	12/18/2020		100
															54,233.00
C			DTCCUS33XXX	8275	67066G104		NVDA	USD	NVDA	C	01/15/2021	600.000	01/15/2021		100
															54,233.00
C			DTCCUS33XXX	8275	67066G104		NVDA	USD	NVDA	C	12/18/2020	620.000	12/18/2020		600
															325,398.00
C			DTCCUS33XXX	8275	68902V107		OTIS	USD	OTIS	C	12/18/2020	65.000	12/18/2020		200
															13,032.00
C			DTCCUS33XXX	8275	68902V107		OTIS	USD	OTIS	C	12/18/2020	70.000	12/18/2020		4,300
															280,188.00
C			DTCCUS33XXX	8275	718172109		PM	USD	PM	C	12/18/2020	75.000	12/18/2020		100
															8,075.00
C			DTCCUS33XXX	8275	718172109		PM	USD	PM	C	12/18/2020	80.000	12/18/2020		300
															24,225.00
C			DTCCUS33XXX	8275	718172109		PM	USD	PM	C	12/18/2020	82.500	12/18/2020		2,000
															161,500.00
C			DTCCUS33XXX	8275	718172109		PM	USD	PM	C	01/15/2021	90.000	01/15/2021		600
															48,450.00
C			DTCCUS33XXX	8275	742718109		PG	USD	PG	C	01/15/2021	135.000	01/15/2021		20,000
															2,749,400.00
C			DTCCUS33XXX	8275	742718109		PG	USD	PG	C	01/15/2021	150.000	01/15/2021		300
															41,241.00
C			DTCCUS33XXX	8275	742718109		PG	USD	PG	C	12/18/2020	150.000	12/18/2020		900
															123,723.00
C			DTCCUS33XXX	8275	742718109		PG	USD	PG	C	04/16/2021	160.000	04/16/2021		100
															13,747.00
C			DTCCUS33XXX	0997	767754872		RAD	USD	RAD	C	12/18/2020	16.000	12/18/2020		1,000
															15,610.00
C			DTCCUS33XXX	8275	78462F103		SPY	USD	SPY	C	01/15/2021	325.000	01/15/2021		900
															332,865.00
C			DTCCUS33XXX	8275	78462F103		SPY	USD	SPY	C	01/15/2021	373.000	01/15/2021		1,800
															665,730.00



CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D	AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES				SHARE QTY		
									OPT SYMB	C P	SER/CTR DATE	STRIKE	EXP DATE	MARKET	VALUE
C			DTCCUS33XXX	8275	78462F103		SPY	USD	SPY	C	01/15/2021	378.000	01/15/2021		800
															295,880.00
C			DTCCUS33XXX	8275	78467Y107		MDY	USD	MDY	C	01/15/2021	390.000	01/15/2021		1,300
															532,714.00
C			DTCCUS33XXX	8275	78467Y107		MDY	USD	MDY	C	01/15/2021	400.000	01/15/2021		400
															163,912.00
C			DTCCUS33XXX	8275	87918A105		TDOC	USD	TDOC	C	12/11/2020	220.000	12/11/2020		2,500
															509,150.00
C			DTCCUS33XXX	8275	87918A105		TDOC	USD	TDOC	C	12/04/2020	220.000	12/04/2020		5,000
															1,018,300.00
C			DTCCUS33XXX	8275	87918A105		TDOC	USD	TDOC	C	12/11/2020	225.000	12/11/2020		2,500
															509,150.00
C			DTCCUS33XXX	8275	87918A105		TDOC	USD	TDOC	C	12/11/2020	230.000	12/11/2020		7,500
															1,527,450.00
C			DTCCUS33XXX	8275	87918A105		TDOC	USD	TDOC	C	12/18/2020	250.000	12/18/2020		5,000
															1,018,300.00
C			DTCCUS33XXX	8275	89832Q109		TFC	USD	TFC	C	12/18/2020	42.500	12/18/2020		4,500
															217,035.00
C			DTCCUS33XXX	8275	89832Q109		TFC	USD	TFC	C	01/15/2021	43.000	01/15/2021		1,300
															62,699.00
C			DTCCUS33XXX	8275	89832Q109		TFC	USD	TFC	C	12/18/2020	45.000	12/18/2020		800
															38,584.00
C			DTCCUS33XXX	8275	89832Q109		TFC	USD	TFC	C	12/18/2020	47.500	12/18/2020		300
															14,469.00
C			DTCCUS33XXX	0997	90333L201		USCR	USD	USCR	C	12/18/2020	37.500	12/18/2020		1,000
															37,690.00
C			DTCCUS33XXX	8275	911312106		UPS	USD	UPS	C	01/21/2022	190.000	01/21/2022		32,500
															5,435,625.00
C			DTCCUS33XXX	8275	911312106		UPS	USD	UPS	C	01/21/2022	195.000	01/21/2022		10,000
															1,672,500.00
C			DTCCUS33XXX	8275	92826C839		V	USD	V	C	12/18/2020	220.000	12/18/2020		1,100
															233,948.00
C			DTCCUS33XXX	8275	92826C839		V	USD	V	C	01/15/2021	225.000	01/15/2021		200
															42,536.00
C			DTCCUS33XXX	8275	92826C839		V	USD	V	C	01/15/2021	230.000	01/15/2021		400
															85,072.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L		SERIES											SHARE QTY	
D	AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	OPT SYMB	C SER/CTR P DATE	STRIKE	EXP DATE	MARKET	VALUE
		C	DTCCUS33XXX	8275	988498101		YUM	USD	YUM	C 12/18/2020	100.000	12/18/2020		1,700
		C	DTCCUS33XXX	8275	988498101		YUM	USD	YUM	C 01/15/2021	105.000	01/15/2021		179,962.00
														1,000
		C	DTCCUS33XXX	8275	988498101		YUM	USD	YUM	C 04/16/2021	115.000	04/16/2021		105,860.00
														200
														21,172.00
USD TOTAL														704,700
														89,358,730.00
CM TOTAL														704,700
														89,358,730.00
=====														

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

ESCROW DEPOSITS ASSIGNMENTS

		SERIES						
AT	ID	ASSET MANAGER	OPT	C	SER/CTR	EXP	COVERED	
			SYMB	P	DATE	STRIKE		

NO DATA

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS				
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR			
D SYMB	DATE	STRIKE	EXP DATE	PA		QTY	QTY	QTY	QTY	REQ COLL VAL	COLL VAL % COLLZ	

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME: 10571752310

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPX 02/19/2021 3,450.00 02/19/2021 8 8 0 8 2,959,296.00 3,324,917.66 112.36%

SUB-CLASS: STANDARD

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R SYMB	CLASS	GOV/EQ TYPE	CPN RATE MAT DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
DTCCUS33XXX	8275	G0250X107	AMCR	EQUI	COMM		USD	80	923.20	923.20
DTCCUS33XXX	8275	G0403H108	AON	EQUI	COMM		USD	10	2,116.00	2,116.00
DTCCUS33XXX	8275	G06242104	TEAM	EQUI	COMM		USD	19	4,275.19	4,275.19
DTCCUS33XXX	8275	G1151C101	ACN	EQUI	COMM		USD	25	6,336.00	6,336.00
DTCCUS33XXX	8275	G29183103	ETN	EQUI	COMM		USD	85	10,099.70	10,099.70
DTCCUS33XXX	8275	G47567105	INFO	EQUI	COMM		USD	17	1,591.88	1,591.88
DTCCUS33XXX	8275	G51502105	JCI	EQUI	COMM		USD	35	1,606.15	1,606.15
DTCCUS33XXX	8275	G5494J103	LIN	EQUI	COMM		USD	20	5,012.40	5,012.40
DTCCUS33XXX	8275	G5960L103	MDT	EQUI	COMM		USD	121	13,775.85	13,775.85
DTCCUS33XXX	8275	G6095L109	APTV	EQUI	COMM		USD	10	1,233.50	1,233.50
DTCCUS33XXX	8275	G7945M107	STX	EQUI	COMM		USD	20	1,281.40	1,281.40
DTCCUS33XXX	8275	G8473T100	STE	EQUI	COMM		USD	5	967.45	967.45
DTCCUS33XXX	8275	G8994E103	TT	EQUI	COMM		USD	95	13,475.75	13,475.75
DTCCUS33XXX	8275	G96629103	WLTW	EQUI	COMM		USD	5	1,072.45	1,072.45
DTCCUS33XXX	8275	H1467J104	CB	EQUI	COMM		USD	12	1,865.04	1,865.04
DTCCUS33XXX	8275	H2906T109	GRMN	EQUI	COMM		USD	9	1,092.06	1,092.06
DTCCUS33XXX	8275	H84989104	TEL	EQUI	COMM		USD	16	1,914.56	1,914.56
DTCCUS33XXX	8275	N53745100	LYB	EQUI	COMM		USD	15	1,338.90	1,338.90
DTCCUS33XXX	8275	V7780T103	RCL	EQUI	COMM		USD	8	661.84	661.84
DTCCUS33XXX	8275	001055102	AFL	EQUI	COMM		USD	50	2,314.50	2,314.50
DTCCUS33XXX	8275	00206R102	T	EQUI	COMM		USD	301	8,891.54	8,891.54
DTCCUS33XXX	8275	002824100	ABT	EQUI	COMM		USD	223	24,061.70	24,061.70
DTCCUS33XXX	8275	00287Y109	ABBV	EQUI	COMM		USD	231	24,781.68	24,781.68
DTCCUS33XXX	8275	003654100	ABMD	EQUI	COMM		USD	3	817.83	817.83
DTCCUS33XXX	8275	00507V109	ATVI	EQUI	COMM		USD	32	2,588.16	2,588.16

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA		QTY	QTY	QTY	QTY	REQ COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	00724F101	ADBE	EQUI	COMM			USD	53	25,758.00	25,758.00
DTCCUS33XXX	8275	00751Y106	AAP	EQUI	COMM			USD	6	914.82	914.82
DTCCUS33XXX	8275	007903107	AMD	EQUI	COMM			USD	253	23,792.12	23,792.12
DTCCUS33XXX	8275	00846U101	A	EQUI	COMM			USD	14	1,612.10	1,612.10
DTCCUS33XXX	8275	009158106	APD	EQUI	COMM			USD	57	15,604.32	15,604.32
DTCCUS33XXX	8275	00971T101	AKAM	EQUI	COMM			USD	8	833.52	833.52
DTCCUS33XXX	8275	012653101	ALB	EQUI	COMM			USD	7	974.54	974.54
DTCCUS33XXX	8275	015271109	ARE	EQUI	COMM			USD	7	1,196.58	1,196.58
DTCCUS33XXX	8275	015351109	ALXN	EQUI	COMM			USD	10	1,205.10	1,205.10
DTCCUS33XXX	8275	016255101	ALGN	EQUI	COMM			USD	3	1,565.16	1,565.16
DTCCUS33XXX	8275	020002101	ALL	EQUI	COMM			USD	15	1,565.40	1,565.40
DTCCUS33XXX	8275	02079K107	GOOG	EQUI	COMM			USD	13	23,763.87	23,763.87
DTCCUS33XXX	8275	02079K305	GOOGL	EQUI	COMM			USD	38	69,302.88	69,302.88
DTCCUS33XXX	8275	02209S103	MO	EQUI	COMM			USD	57	2,358.09	2,358.09
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM			USD	39	123,340.62	123,340.62
DTCCUS33XXX	8275	025537101	AEP	EQUI	COMM			USD	31	2,585.09	2,585.09
DTCCUS33XXX	8275	025816109	AXP	EQUI	COMM			USD	6	750.24	750.24
DTCCUS33XXX	8275	026874784	AIG	EQUI	COMM			USD	570	23,193.30	23,193.30
DTCCUS33XXX	8275	03027X100	AMT	EQUI	COMM			USD	65	14,863.55	14,863.55
DTCCUS33XXX	8275	03073E105	ABC	EQUI	COMM			USD	8	823.84	823.84
DTCCUS33XXX	8275	03076C106	AMP	EQUI	COMM			USD	6	1,177.68	1,177.68
DTCCUS33XXX	8275	031100100	AME	EQUI	COMM			USD	14	1,635.76	1,635.76
DTCCUS33XXX	8275	031162100	AMGN	EQUI	COMM			USD	60	13,752.60	13,752.60
DTCCUS33XXX	8275	032095101	APH	EQUI	COMM			USD	14	1,860.74	1,860.74
DTCCUS33XXX	8275	032654105	ADI	EQUI	COMM			USD	15	2,159.55	2,159.55
DTCCUS33XXX	8275	03662Q105	ANSS	EQUI	COMM			USD	3	1,030.41	1,030.41
DTCCUS33XXX	8275	036752103	ANTM	EQUI	COMM			USD	5	1,616.35	1,616.35
DTCCUS33XXX	8275	037833100	AAPL	EQUI	COMM			USD	1,487	181,785.75	181,785.75
DTCCUS33XXX	8275	038222105	AMAT	EQUI	COMM			USD	31	2,754.04	2,754.04
DTCCUS33XXX	8275	039483102	ADM	EQUI	COMM			USD	30	1,517.10	1,517.10
DTCCUS33XXX	8275	049560105	ATO	EQUI	COMM			USD	15	1,459.05	1,459.05
DTCCUS33XXX	8275	052769106	ADSK	EQUI	COMM			USD	7	1,946.00	1,946.00
DTCCUS33XXX	8275	053015103	ADP	EQUI	COMM			USD	12	2,097.48	2,097.48
DTCCUS33XXX	8275	053332102	AZO	EQUI	COMM			USD	1	1,162.63	1,162.63
DTCCUS33XXX	8275	053484101	AVB	EQUI	COMM			USD	8	1,390.72	1,390.72
DTCCUS33XXX	8275	05722G100	BKR	EQUI	COMM			USD	39	849.81	849.81

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	058498106	BLL EQUI	COMM			USD	15		1,412.40	1,412.40
DTCCUS33XXX	8275	060505104	BAC EQUI	COMM			USD	948		27,766.92	27,766.92
DTCCUS33XXX	8275	071813109	BAX EQUI	COMM			USD	26		2,028.00	2,028.00
DTCCUS33XXX	8275	075887109	BDX EQUI	COMM			USD	10		2,427.60	2,427.60
DTCCUS33XXX	8275	084670702	BRKB EQUI	COMM			USD	75		17,351.25	17,351.25
DTCCUS33XXX	8275	086516101	BBY EQUI	COMM			USD	11		1,161.27	1,161.27
DTCCUS33XXX	8275	09062X103	BIIB EQUI	COMM			USD	7		1,721.09	1,721.09
DTCCUS33XXX	8275	09247X101	BLK EQUI	COMM			USD	6		4,220.82	4,220.82
DTCCUS33XXX	8275	097023105	BA EQUI	COMM			USD	11		2,559.81	2,559.81
DTCCUS33XXX	8275	09857L108	BKNG EQUI	COMM			USD	2		4,250.06	4,250.06
DTCCUS33XXX	8275	099724106	BWA EQUI	COMM			USD	22		877.14	877.14
DTCCUS33XXX	8275	101137107	BSX EQUI	COMM			USD	506		17,411.46	17,411.46
DTCCUS33XXX	8275	110122108	BMV EQUI	COMM			USD	306		19,066.86	19,066.86
DTCCUS33XXX	8275	11135F101	AVGO EQUI	COMM			USD	16		6,586.88	6,586.88
DTCCUS33XXX	8275	12503M108	CBOE EQUI	COMM			USD	5		465.80	465.80
DTCCUS33XXX	8275	12504L109	CBRE EQUI	COMM			USD	20		1,314.80	1,314.80
DTCCUS33XXX	8275	125523100	CI EQUI	COMM			USD	12		2,611.80	2,611.80
DTCCUS33XXX	8275	12572Q105	CME EQUI	COMM			USD	111		20,427.33	20,427.33
DTCCUS33XXX	8275	126408103	CSX EQUI	COMM			USD	299		27,463.15	27,463.15
DTCCUS33XXX	8275	126650100	CVS EQUI	COMM			USD	178		13,261.00	13,261.00
DTCCUS33XXX	8275	127387108	CDNS EQUI	COMM			USD	10		1,183.40	1,183.40
DTCCUS33XXX	8275	14040H105	COF EQUI	COMM			USD	25		2,306.00	2,306.00
DTCCUS33XXX	8275	14149Y108	CAH EQUI	COMM			USD	14		797.86	797.86
DTCCUS33XXX	8275	143130102	KMX EQUI	COMM			USD	9		868.50	868.50
DTCCUS33XXX	8275	143658300	CCL EQUI	COMM			USD	35		820.75	820.75
DTCCUS33XXX	8275	14448C104	CARR EQUI	COMM			USD	34		1,281.80	1,281.80
DTCCUS33XXX	8275	149123101	CAT EQUI	COMM			USD	23		4,190.83	4,190.83
DTCCUS33XXX	8275	150870103	CE EQUI	COMM			USD	167		22,150.88	22,150.88
DTCCUS33XXX	8275	15135B101	CNC EQUI	COMM			USD	149		9,625.40	9,625.40
DTCCUS33XXX	8275	15189T107	CNP EQUI	COMM			USD	44		1,005.84	1,005.84
DTCCUS33XXX	8275	156700106	LUMN EQUI	COMM			USD	75		792.00	792.00
DTCCUS33XXX	8275	156782104	CERN EQUI	COMM			USD	11		817.19	817.19
DTCCUS33XXX	8275	16119P108	CHTR EQUI	COMM			USD	36		24,146.64	24,146.64
DTCCUS33XXX	8275	166764100	CVX EQUI	COMM			USD	287		26,771.36	26,771.36
DTCCUS33XXX	8275	169656105	CMG EQUI	COMM			USD	1		1,334.62	1,334.62
DTCCUS33XXX	8275	171340102	CHD EQUI	COMM			USD	14		1,208.76	1,208.76

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	172062101	CINF EQUI	COMM			USD	10	829.60	829.60	
DTCCUS33XXX	8275	17275R102	CSCO EQUI	COMM			USD	179	7,944.02	7,944.02	
DTCCUS33XXX	8275	172908105	CTAS EQUI	COMM			USD	4	1,453.88	1,453.88	
DTCCUS33XXX	8275	172967424	C EQUI	COMM			USD	86	5,041.32	5,041.32	
DTCCUS33XXX	8275	174610105	CFG EQUI	COMM			USD	45	1,594.35	1,594.35	
DTCCUS33XXX	8275	177376100	CTXS EQUI	COMM			USD	5	652.65	652.65	
DTCCUS33XXX	8275	189054109	CLX EQUI	COMM			USD	6	1,199.88	1,199.88	
DTCCUS33XXX	8275	191216100	KO EQUI	COMM			USD	547	29,455.95	29,455.95	
DTCCUS33XXX	8275	192446102	CTSH EQUI	COMM			USD	30	2,431.80	2,431.80	
DTCCUS33XXX	8275	194162103	CL EQUI	COMM			USD	37	3,146.11	3,146.11	
DTCCUS33XXX	8275	20030N101	CMCSA EQUI	COMM			USD	445	23,002.05	23,002.05	
DTCCUS33XXX	8275	205887102	CAG EQUI	COMM			USD	23	816.27	816.27	
DTCCUS33XXX	8275	20605P101	CXO EQUI	COMM			USD	20	1,288.80	1,288.80	
DTCCUS33XXX	8275	20825C104	COP EQUI	COMM			USD	62	2,744.74	2,744.74	
DTCCUS33XXX	8275	209115104	ED EQUI	COMM			USD	20	1,506.20	1,506.20	
DTCCUS33XXX	8275	21036P108	STZ EQUI	COMM			USD	5	1,068.95	1,068.95	
DTCCUS33XXX	8275	216648402	COO EQUI	COMM			USD	3	1,037.13	1,037.13	
DTCCUS33XXX	8275	217204106	CPRT EQUI	COMM			USD	10	1,120.90	1,120.90	
DTCCUS33XXX	8275	219350105	GLW EQUI	COMM			USD	40	1,518.00	1,518.00	
DTCCUS33XXX	8275	22052L104	CTVA EQUI	COMM			USD	31	1,198.15	1,198.15	
DTCCUS33XXX	8275	22160K105	COST EQUI	COMM			USD	46	17,177.78	17,177.78	
DTCCUS33XXX	8275	22788C105	CRWD EQUI	COMM			USD	51	8,530.26	8,530.26	
DTCCUS33XXX	8275	22822V101	CCI EQUI	COMM			USD	17	2,779.50	2,779.50	
DTCCUS33XXX	8275	231021106	CMI EQUI	COMM			USD	9	1,979.37	1,979.37	
DTCCUS33XXX	8275	23331A109	DHI EQUI	COMM			USD	20	1,425.40	1,425.40	
DTCCUS33XXX	8275	233331107	DTE EQUI	COMM			USD	12	1,511.16	1,511.16	
DTCCUS33XXX	8275	235851102	DHR EQUI	COMM			USD	25	5,610.75	5,610.75	
DTCCUS33XXX	8275	237194105	DRI EQUI	COMM			USD	11	1,263.02	1,263.02	
DTCCUS33XXX	8275	244199105	DE EQUI	COMM			USD	117	29,646.63	29,646.63	
DTCCUS33XXX	8275	247361702	DAL EQUI	COMM			USD	36	1,524.96	1,524.96	
DTCCUS33XXX	8275	24906P109	XRAY EQUI	COMM			USD	15	806.25	806.25	
DTCCUS33XXX	8275	252131107	DXCM EQUI	COMM			USD	3	1,044.09	1,044.09	
DTCCUS33XXX	8275	253868103	DLR EQUI	COMM			USD	11	1,490.17	1,490.17	
DTCCUS33XXX	8275	254687106	DIS EQUI	COMM			USD	127	19,575.78	19,575.78	
DTCCUS33XXX	8275	25470F302	DISCK EQUI	COMM			USD	35	882.70	882.70	
DTCCUS33XXX	8275	254709108	DFS EQUI	COMM			USD	22	1,819.40	1,819.40	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

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COLLATERAL TYPE: ESCROW DEPOSITS

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H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	256677105	DG EQUI	COMM			USD		63	13,446.09	13,446.09
DTCCUS33XXX	8275	256746108	DLTR EQUI	COMM			USD		9	1,012.59	1,012.59
DTCCUS33XXX	8275	25746U109	D EQUI	COMM			USD		40	3,035.20	3,035.20
DTCCUS33XXX	8275	25754A201	DPZ EQUI	COMM			USD		1	382.99	382.99
DTCCUS33XXX	8275	260557103	DOW EQUI	COMM			USD		40	2,202.00	2,202.00
DTCCUS33XXX	8275	26441C204	DUK EQUI	COMM			USD		40	3,646.00	3,646.00
DTCCUS33XXX	8275	26614N102	DD EQUI	COMM			USD		34	2,244.68	2,244.68
DTCCUS33XXX	8275	277432100	EMN EQUI	COMM			USD		19	1,945.41	1,945.41
DTCCUS33XXX	8275	278642103	EBAY EQUI	COMM			USD		30	1,529.10	1,529.10
DTCCUS33XXX	8275	278865100	ECL EQUI	COMM			USD		9	2,030.49	2,030.49
DTCCUS33XXX	8275	28176E108	EW EQUI	COMM			USD		27	2,315.52	2,315.52
DTCCUS33XXX	8275	285512109	EA EQUI	COMM			USD		12	1,544.28	1,544.28
DTCCUS33XXX	8275	291011104	EMR EQUI	COMM			USD		29	2,322.90	2,322.90
DTCCUS33XXX	8275	29364G103	ETR EQUI	COMM			USD		15	1,600.95	1,600.95
DTCCUS33XXX	8275	294429105	EFX EQUI	COMM			USD		8	1,332.00	1,332.00
DTCCUS33XXX	8275	29444U700	EQIX EQUI	COMM			USD		27	19,124.91	19,124.91
DTCCUS33XXX	8275	30161N101	EXC EQUI	COMM			USD		225	9,209.25	9,209.25
DTCCUS33XXX	8275	30212P303	EXPE EQUI	COMM			USD		10	1,285.80	1,285.80
DTCCUS33XXX	8275	30225T102	EXR EQUI	COMM			USD		8	914.80	914.80
DTCCUS33XXX	8275	30231G102	XOM EQUI	COMM			USD		332	13,837.76	13,837.76
DTCCUS33XXX	8275	302491303	FMC EQUI	COMM			USD		75	9,126.75	9,126.75
DTCCUS33XXX	8275	30303M102	FB EQUI	COMM			USD		276	77,197.20	77,197.20
DTCCUS33XXX	8275	311900104	FAST EQUI	COMM			USD		24	1,153.20	1,153.20
DTCCUS33XXX	8275	31428X106	FDX EQUI	COMM			USD		12	3,538.56	3,538.56
DTCCUS33XXX	8275	31620M106	FIS EQUI	COMM			USD		24	3,596.64	3,596.64
DTCCUS33XXX	8275	316773100	FITB EQUI	COMM			USD		50	1,370.00	1,370.00
DTCCUS33XXX	8275	337738108	FISV EQUI	COMM			USD		24	2,811.12	2,811.12
DTCCUS33XXX	8275	339041105	FLT EQUI	COMM			USD		4	1,072.20	1,072.20
DTCCUS33XXX	8275	34959J108	FTV EQUI	COMM			USD		15	1,069.20	1,069.20
DTCCUS33XXX	8275	34964C106	FBHS EQUI	COMM			USD		14	1,133.72	1,133.72
DTCCUS33XXX	8275	35137L105	FOXA EQUI	COMM			USD		35	1,044.40	1,044.40
DTCCUS33XXX	8275	35671D857	FCX EQUI	COMM			USD		80	2,004.80	2,004.80
DTCCUS33XXX	8275	369604103	GE EQUI	COMM			USD		189	2,056.32	2,056.32
DTCCUS33XXX	8275	370334104	GIS EQUI	COMM			USD		32	1,934.08	1,934.08
DTCCUS33XXX	8275	37045V100	GM EQUI	COMM			USD		51	2,264.40	2,264.40
DTCCUS33XXX	8275	372460105	GPC EQUI	COMM			USD		11	1,080.75	1,080.75



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H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	375558103	GILD EQUI	COMM				USD	50	3,078.00	3,078.00
DTCCUS33XXX	8275	37940X102	GPN EQUI	COMM				USD	13	2,600.91	2,600.91
DTCCUS33XXX	8275	38141G104	GS EQUI	COMM				USD	14	3,354.12	3,354.12
DTCCUS33XXX	8275	40412C101	HCA EQUI	COMM				USD	13	2,049.84	2,049.84
DTCCUS33XXX	8275	40434L105	HPQ EQUI	COMM				USD	51	1,212.78	1,212.78
DTCCUS33XXX	8275	406216101	HAL EQUI	COMM				USD	55	1,068.65	1,068.65
DTCCUS33XXX	8275	418056107	HAS EQUI	COMM				USD	10	910.70	910.70
DTCCUS33XXX	8275	427866108	HSY EQUI	COMM				USD	10	1,508.70	1,508.70
DTCCUS33XXX	8275	43300A203	HLT EQUI	COMM				USD	15	1,662.75	1,662.75
DTCCUS33XXX	8275	436440101	HOLX EQUI	COMM				USD	16	1,170.48	1,170.48
DTCCUS33XXX	8275	437076102	HD EQUI	COMM				USD	113	29,830.87	29,830.87
DTCCUS33XXX	8275	438516106	HON EQUI	COMM				USD	160	34,028.80	34,028.80
DTCCUS33XXX	8275	44107P104	HST EQUI	COMM				USD	65	1,017.25	1,017.25
DTCCUS33XXX	8275	444859102	HUM EQUI	COMM				USD	5	2,063.90	2,063.90
DTCCUS33XXX	8275	446413106	HII EQUI	COMM				USD	6	1,006.14	1,006.14
DTCCUS33XXX	8275	45168D104	IDXX EQUI	COMM				USD	4	1,828.60	1,828.60
DTCCUS33XXX	8275	452308109	ITW EQUI	COMM				USD	123	25,230.99	25,230.99
DTCCUS33XXX	8275	452327109	ILMN EQUI	COMM				USD	5	1,753.30	1,753.30
DTCCUS33XXX	8275	458140100	INTC EQUI	COMM				USD	163	8,473.56	8,473.56
DTCCUS33XXX	8275	45866F104	ICE EQUI	COMM				USD	24	2,621.52	2,621.52
DTCCUS33XXX	8275	459200101	IBM EQUI	COMM				USD	33	4,197.60	4,197.60
DTCCUS33XXX	8275	460146103	IP EQUI	COMM				USD	30	1,466.10	1,466.10
DTCCUS33XXX	8275	46120E602	ISRG EQUI	COMM				USD	5	3,901.70	3,901.70
DTCCUS33XXX	8275	461202103	INTU EQUI	COMM				USD	37	13,638.20	13,638.20
DTCCUS33XXX	8275	46266C105	IQV EQUI	COMM				USD	7	1,194.27	1,194.27
DTCCUS33XXX	8275	464287200	IVV EQUI	ETF				USD	1,455	540,081.45	540,081.45
DTCCUS33XXX	8275	464287507	IJH EQUI	ETF				USD	281	63,005.82	63,005.82
DTCCUS33XXX	8275	464287655	IWM EQUI	ETF				USD	254	47,802.80	47,802.80
DTCCUS33XXX	8275	46625H100	JPM EQUI	COMM				USD	393	48,079.62	48,079.62
DTCCUS33XXX	8275	469814107	J EQUI	COMM				USD	9	980.64	980.64
DTCCUS33XXX	8275	478160104	JNJ EQUI	COMM				USD	105	15,778.35	15,778.35
DTCCUS33XXX	8275	482480100	KLAC EQUI	COMM				USD	48	12,657.60	12,657.60
DTCCUS33XXX	8275	485170302	KSU EQUI	COMM				USD	6	1,165.20	1,165.20
DTCCUS33XXX	8275	49338L103	KEYS EQUI	COMM				USD	8	985.68	985.68
DTCCUS33XXX	8275	494368103	KMB EQUI	COMM				USD	14	1,923.60	1,923.60
DTCCUS33XXX	8275	49456B101	KMI EQUI	COMM				USD	121	1,806.53	1,806.53

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	500754106	KHC EQUI	COMM			USD		28	955.36	955.36
DTCCUS33XXX	8275	501044101	KR EQUI	COMM			USD		36	1,100.88	1,100.88
DTCCUS33XXX	8275	502431109	LHX EQUI	COMM			USD		8	1,560.32	1,560.32
DTCCUS33XXX	8275	50540R409	LH EQUI	COMM			USD		5	994.25	994.25
DTCCUS33XXX	8275	512807108	LRCX EQUI	COMM			USD		5	2,499.90	2,499.90
DTCCUS33XXX	8275	513272104	LW EQUI	COMM			USD		10	763.80	763.80
DTCCUS33XXX	8275	517834107	LVS EQUI	COMM			USD		130	7,814.30	7,814.30
DTCCUS33XXX	8275	518439104	EL EQUI	COMM			USD		9	2,197.08	2,197.08
DTCCUS33XXX	8275	532457108	LLY EQUI	COMM			USD		139	20,634.55	20,634.55
DTCCUS33XXX	8275	538034109	LYV EQUI	COMM			USD		10	700.00	700.00
DTCCUS33XXX	8275	539830109	LMT EQUI	COMM			USD		11	4,032.71	4,032.71
DTCCUS33XXX	8275	540424108	L EQUI	COMM			USD		20	867.00	867.00
DTCCUS33XXX	8275	548661107	LOW EQUI	COMM			USD		31	4,650.00	4,650.00
DTCCUS33XXX	8275	55024U109	LITE EQUI	COMM			USD		110	9,824.10	9,824.10
DTCCUS33XXX	8275	55261F104	MTB EQUI	COMM			USD		12	1,536.24	1,536.24
DTCCUS33XXX	8275	552953101	MGM EQUI	COMM			USD		40	1,228.80	1,228.80
DTCCUS33XXX	8275	55354G100	MSCI EQUI	COMM			USD		4	1,686.84	1,686.84
DTCCUS33XXX	8275	56585A102	MPC EQUI	COMM			USD		17	729.47	729.47
DTCCUS33XXX	8275	57060D108	MKTX EQUI	COMM			USD		2	1,078.34	1,078.34
DTCCUS33XXX	8275	571748102	MMC EQUI	COMM			USD		21	2,463.72	2,463.72
DTCCUS33XXX	8275	574599106	MAS EQUI	COMM			USD		19	980.21	980.21
DTCCUS33XXX	8275	57636Q104	MA EQUI	COMM			USD		34	11,707.90	11,707.90
DTCCUS33XXX	8275	57772K101	MXIM EQUI	COMM			USD		20	1,728.20	1,728.20
DTCCUS33XXX	8275	580135101	MCD EQUI	COMM			USD		29	6,111.46	6,111.46
DTCCUS33XXX	8275	58155Q103	MCK EQUI	COMM			USD		8	1,446.08	1,446.08
DTCCUS33XXX	8275	58933Y105	MRK EQUI	COMM			USD		106	8,685.64	8,685.64
DTCCUS33XXX	8275	59156R108	MET EQUI	COMM			USD		47	2,278.09	2,278.09
DTCCUS33XXX	8275	592688105	MTD EQUI	COMM			USD		1	1,131.75	1,131.75
DTCCUS33XXX	8275	594918104	MSFT EQUI	COMM			USD		708	151,766.88	151,766.88
DTCCUS33XXX	8275	595017104	MCHP EQUI	COMM			USD		9	1,298.16	1,298.16
DTCCUS33XXX	8275	595112103	MU EQUI	COMM			USD		503	36,890.02	36,890.02
DTCCUS33XXX	8275	60871R209	TAP EQUI	COMM			USD		20	950.80	950.80
DTCCUS33XXX	8275	609207105	MDLZ EQUI	COMM			USD		329	19,420.87	19,420.87
DTCCUS33XXX	8275	61174X109	MNST EQUI	COMM			USD		18	1,573.92	1,573.92
DTCCUS33XXX	8275	615369105	MCO EQUI	COMM			USD		6	1,713.96	1,713.96
DTCCUS33XXX	8275	617446448	MS EQUI	COMM			USD		51	3,315.00	3,315.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H	L OPT	SER/CTR				CALC	BANK	THRS			
D SYMB	DATE		STRIKE	EXP DATE	PA	CNTR	CNTR	CNTR	CNTR	REQ	COLL VAL
						QTY	QTY	QTY	QTY		COLL VAL % COLLZ
	DTCCUS33XXX	8275	620076307	MSI	EQUI	COMM		USD	9	1,533.60	1,533.60
	DTCCUS33XXX	8275	64110L106	NFLX	EQUI	COMM		USD	39	19,434.09	19,434.09
	DTCCUS33XXX	8275	651639106	NEM	EQUI	COMM		USD	34	2,020.96	2,020.96
	DTCCUS33XXX	8275	65339F101	NEE	EQUI	COMM		USD	280	20,305.60	20,305.60
	DTCCUS33XXX	8275	654106103	NKE	EQUI	COMM		USD	159	21,813.21	21,813.21
	DTCCUS33XXX	8275	655844108	NSC	EQUI	COMM		USD	11	2,642.09	2,642.09
	DTCCUS33XXX	8275	666807102	NOC	EQUI	COMM		USD	6	1,843.38	1,843.38
	DTCCUS33XXX	8275	67066G104	NVDA	EQUI	COMM		USD	91	49,352.03	49,352.03
	DTCCUS33XXX	8275	67103H107	ORLY	EQUI	COMM		USD	9	4,050.00	4,050.00
	DTCCUS33XXX	8275	679580100	ODFL	EQUI	COMM		USD	5	1,046.25	1,046.25
	DTCCUS33XXX	8275	682680103	OKE	EQUI	COMM		USD	25	1,015.75	1,015.75
	DTCCUS33XXX	8275	68389X105	ORCL	EQUI	COMM		USD	79	4,736.84	4,736.84
	DTCCUS33XXX	8275	68902V107	OTIS	EQUI	COMM		USD	141	9,187.56	9,187.56
	DTCCUS33XXX	8275	693475105	PNC	EQUI	COMM		USD	21	2,993.13	2,993.13
	DTCCUS33XXX	8275	693506107	PPG	EQUI	COMM		USD	11	1,616.23	1,616.23
	DTCCUS33XXX	8275	69351T106	PPL	EQUI	COMM		USD	43	1,230.23	1,230.23
	DTCCUS33XXX	8275	693718108	PCAR	EQUI	COMM		USD	19	1,647.30	1,647.30
	DTCCUS33XXX	8275	701094104	PH	EQUI	COMM		USD	7	1,930.18	1,930.18
	DTCCUS33XXX	8275	70432V102	PAYC	EQUI	COMM		USD	3	1,311.45	1,311.45
	DTCCUS33XXX	8275	704326107	PAYX	EQUI	COMM		USD	18	1,700.46	1,700.46
	DTCCUS33XXX	8275	70450Y103	PYPL	EQUI	COMM		USD	175	38,109.75	38,109.75
	DTCCUS33XXX	8275	713448108	PEP	EQUI	COMM		USD	49	7,146.65	7,146.65
	DTCCUS33XXX	8275	714046109	PKI	EQUI	COMM		USD	9	1,276.02	1,276.02
	DTCCUS33XXX	8275	717081103	PFE	EQUI	COMM		USD	656	26,463.04	26,463.04
	DTCCUS33XXX	8275	718172109	PM	EQUI	COMM		USD	278	22,448.50	22,448.50
	DTCCUS33XXX	8275	723787107	PXD	EQUI	COMM		USD	77	8,782.62	8,782.62
	DTCCUS33XXX	8275	74144T108	TROW	EQUI	COMM		USD	9	1,372.77	1,372.77
	DTCCUS33XXX	8275	74251V102	PFG	EQUI	COMM		USD	27	1,411.56	1,411.56
	DTCCUS33XXX	8275	742718109	PG	EQUI	COMM		USD	254	34,917.38	34,917.38
	DTCCUS33XXX	8275	743315103	PGR	EQUI	COMM		USD	25	2,238.00	2,238.00
	DTCCUS33XXX	8275	74340W103	PLD	EQUI	COMM		USD	32	3,157.12	3,157.12
	DTCCUS33XXX	8275	744320102	PRU	EQUI	COMM		USD	27	2,194.83	2,194.83
	DTCCUS33XXX	8275	74460D109	PSA	EQUI	COMM		USD	7	1,571.50	1,571.50
	DTCCUS33XXX	8275	745867101	PHM	EQUI	COMM		USD	30	1,261.80	1,261.80
	DTCCUS33XXX	8275	74736K101	QRVO	EQUI	COMM		USD	6	992.10	992.10
	DTCCUS33XXX	8275	747525103	QCOM	EQUI	COMM		USD	42	6,620.04	6,620.04

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	74834L100	DGX EQUI	COMM			USD		8	986.32	986.32
DTCCUS33XXX	8275	75513E101	RTX EQUI	COMM			USD		127	9,386.57	9,386.57
DTCCUS33XXX	8275	756109104	O EQUI	COMM			USD		20	1,225.20	1,225.20
DTCCUS33XXX	8275	75886F107	REGN EQUI	COMM			USD		4	1,969.80	1,969.80
DTCCUS33XXX	8275	7591EP100	RF EQUI	COMM			USD		90	1,455.30	1,455.30
DTCCUS33XXX	8275	761152107	RMD EQUI	COMM			USD		5	1,048.45	1,048.45
DTCCUS33XXX	8275	773903109	ROK EQUI	COMM			USD		4	991.84	991.84
DTCCUS33XXX	8275	776696106	ROP EQUI	COMM			USD		5	2,089.75	2,089.75
DTCCUS33XXX	8275	778296103	ROST EQUI	COMM			USD		14	1,613.36	1,613.36
DTCCUS33XXX	8275	78409V104	SPGI EQUI	COMM			USD		60	20,367.00	20,367.00
DTCCUS33XXX	8275	78410G104	SBAC EQUI	COMM			USD		4	1,145.80	1,145.80
DTCCUS33XXX	8275	78486Q101	SIVB EQUI	COMM			USD		3	1,074.96	1,074.96
DTCCUS33XXX	8275	79466L302	CRM EQUI	COMM			USD		71	16,036.06	16,036.06
DTCCUS33XXX	8275	806857108	SLB EQUI	COMM			USD		97	2,274.65	2,274.65
DTCCUS33XXX	8275	808513105	SCHW EQUI	COMM			USD		269	13,716.31	13,716.31
DTCCUS33XXX	8275	816851109	SRE EQUI	COMM			USD		84	10,766.28	10,766.28
DTCCUS33XXX	8275	81762P102	NOW EQUI	COMM			USD		8	4,205.60	4,205.60
DTCCUS33XXX	8275	824348106	SHW EQUI	COMM			USD		3	2,117.73	2,117.73
DTCCUS33XXX	8275	828806109	SPG EQUI	COMM			USD		15	1,408.65	1,408.65
DTCCUS33XXX	8275	83088M102	SWKS EQUI	COMM			USD		65	9,761.05	9,761.05
DTCCUS33XXX	8275	842587107	SO EQUI	COMM			USD		58	3,568.16	3,568.16
DTCCUS33XXX	8275	844741108	LUV EQUI	COMM			USD		35	1,665.65	1,665.65
DTCCUS33XXX	8275	852234103	SQ EQUI	COMM			USD		105	21,855.75	21,855.75
DTCCUS33XXX	8275	854502101	SWK EQUI	COMM			USD		8	1,446.80	1,446.80
DTCCUS33XXX	8275	855244109	SBUX EQUI	COMM			USD		45	4,602.60	4,602.60
DTCCUS33XXX	8275	857477103	STT EQUI	COMM			USD		15	1,145.70	1,145.70
DTCCUS33XXX	8275	863667101	SYK EQUI	COMM			USD		8	1,916.72	1,916.72
DTCCUS33XXX	8275	871607107	SNPS EQUI	COMM			USD		6	1,421.28	1,421.28
DTCCUS33XXX	8275	87165B103	SYF EQUI	COMM			USD		700	23,079.00	23,079.00
DTCCUS33XXX	8275	871829107	SYX EQUI	COMM			USD		26	2,031.12	2,031.12
DTCCUS33XXX	8275	872540109	TJX EQUI	COMM			USD		42	2,798.46	2,798.46
DTCCUS33XXX	8275	872590104	TMUS EQUI	COMM			USD		85	11,203.00	11,203.00
DTCCUS33XXX	8275	874054109	TTWO EQUI	COMM			USD		5	903.65	903.65
DTCCUS33XXX	8275	87612E106	TGT EQUI	COMM			USD		20	3,500.60	3,500.60
DTCCUS33XXX	8275	879360105	TDY EQUI	COMM			USD		3	1,178.37	1,178.37
DTCCUS33XXX	8275	882508104	TXN EQUI	COMM			USD		195	32,471.40	32,471.40

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	883203101	TXT EQUI	COMM			USD	20	956.00	956.00	
DTCCUS33XXX	8275	88339J105	TTD EQUI	COMM			USD	16	14,460.48	14,460.48	
DTCCUS33XXX	8275	883556102	TMO EQUI	COMM			USD	53	25,154.86	25,154.86	
DTCCUS33XXX	8275	88579Y101	MMM EQUI	COMM			USD	23	3,966.58	3,966.58	
DTCCUS33XXX	8275	892356106	TSCO EQUI	COMM			USD	7	940.66	940.66	
DTCCUS33XXX	8275	893641100	TDG EQUI	COMM			USD	3	1,817.01	1,817.01	
DTCCUS33XXX	8275	89417E109	TRV EQUI	COMM			USD	5	680.80	680.80	
DTCCUS33XXX	8275	89832Q109	TFC EQUI	COMM			USD	443	21,365.89	21,365.89	
DTCCUS33XXX	8275	90184L102	TWTR EQUI	COMM			USD	38	1,813.74	1,813.74	
DTCCUS33XXX	8275	902653104	UDR EQUI	COMM			USD	35	1,423.80	1,423.80	
DTCCUS33XXX	8275	902973304	USB EQUI	COMM			USD	31	1,406.47	1,406.47	
DTCCUS33XXX	8275	90384S303	ULTA EQUI	COMM			USD	3	838.62	838.62	
DTCCUS33XXX	8275	907818108	UNP EQUI	COMM			USD	27	5,563.35	5,563.35	
DTCCUS33XXX	8275	910047109	UAL EQUI	COMM			USD	15	738.60	738.60	
DTCCUS33XXX	8275	911312106	UPS EQUI	COMM			USD	28	4,683.00	4,683.00	
DTCCUS33XXX	8275	91324P102	UNH EQUI	COMM			USD	67	23,442.63	23,442.63	
DTCCUS33XXX	8275	913903100	UHS EQUI	COMM			USD	7	946.26	946.26	
DTCCUS33XXX	8275	918204108	VFC EQUI	COMM			USD	20	1,783.00	1,783.00	
DTCCUS33XXX	8275	91913Y100	VLO EQUI	COMM			USD	65	3,982.55	3,982.55	
DTCCUS33XXX	8275	92220P105	VAR EQUI	COMM			USD	4	698.64	698.64	
DTCCUS33XXX	8275	92276F100	VTR EQUI	COMM			USD	20	989.20	989.20	
DTCCUS33XXX	8275	92343E102	VRSN EQUI	COMM			USD	5	1,019.95	1,019.95	
DTCCUS33XXX	8275	92343V104	VZ EQUI	COMM			USD	161	9,909.55	9,909.55	
DTCCUS33XXX	8275	92532F100	VRTX EQUI	COMM			USD	21	4,794.72	4,794.72	
DTCCUS33XXX	8275	92556H206	VIAC EQUI	COMM			USD	28	1,034.60	1,034.60	
DTCCUS33XXX	8275	92826C839	V EQUI	COMM			USD	151	32,114.68	32,114.68	
DTCCUS33XXX	8275	929089100	VOYA EQUI	COMM			USD	134	7,960.94	7,960.94	
DTCCUS33XXX	8275	929160109	VMC EQUI	COMM			USD	6	878.64	878.64	
DTCCUS33XXX	8275	92939U106	WEC EQUI	COMM			USD	15	1,399.35	1,399.35	
DTCCUS33XXX	8275	929740108	WAB EQUI	COMM			USD	10	755.30	755.30	
DTCCUS33XXX	8275	931142103	WMT EQUI	COMM			USD	55	8,190.05	8,190.05	
DTCCUS33XXX	8275	94106L109	WM EQUI	COMM			USD	18	2,115.72	2,115.72	
DTCCUS33XXX	8275	949746101	WFC EQUI	COMM			USD	177	5,230.35	5,230.35	
DTCCUS33XXX	8275	95040Q104	WELL EQUI	COMM			USD	21	1,348.20	1,348.20	
DTCCUS33XXX	8275	96145D105	WRK EQUI	COMM			USD	30	1,334.40	1,334.40	
DTCCUS33XXX	8275	962166104	WY EQUI	COMM			USD	45	1,382.40	1,382.40	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	963320106	WHR	EQUI	COMM			USD	5	920.35	920.35
DTCCUS33XXX	8275	969457100	WMB	EQUI	COMM			USD	55	1,236.95	1,236.95
DTCCUS33XXX	8275	97717X701	HEDJ	EQUI	ETF			USD	437	28,789.56	28,789.56
DTCCUS33XXX	8275	98389B100	XEL	EQUI	COMM			USD	30	1,972.50	1,972.50
DTCCUS33XXX	8275	983919101	XLNX	EQUI	COMM			USD	10	1,479.10	1,479.10
DTCCUS33XXX	8275	98419M100	XYL	EQUI	COMM			USD	10	984.10	984.10
DTCCUS33XXX	8275	98421M106	XRX	EQUI	COMM			USD	35	817.25	817.25
DTCCUS33XXX	8275	988498101	YUM	EQUI	COMM			USD	68	7,198.48	7,198.48
DTCCUS33XXX	8275	989207105	ZBRA	EQUI	COMM			USD	3	1,135.41	1,135.41
DTCCUS33XXX	8275	98956P102	ZBH	EQUI	COMM			USD	10	1,490.50	1,490.50
DTCCUS33XXX	8275	98978V103	ZTS	EQUI	COMM			USD	19	3,001.05	3,001.05

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME: 10571006600

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPX 01/15/2021 3,460.00 01/15/2021 3 3 0 3 1,109,736.00 1,242,936.61 112.00%

SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN							
MANAGER	ACCT	CUSIP	R	SYMB	CLASS	TYPE	RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
DTCCUS33XXX	8275	002824100		ABT	EQUI	COMM				USD	240	25,896.00	25,896.00
DTCCUS33XXX	8275	00287Y109		ABBV	EQUI	COMM				USD	370	39,693.60	39,693.60
DTCCUS33XXX	8275	00724F101		ADBE	EQUI	COMM				USD	54	26,244.00	26,244.00
DTCCUS33XXX	8275	031162100		AMGN	EQUI	COMM				USD	58	13,294.18	13,294.18
DTCCUS33XXX	8275	060505104		BAC	EQUI	COMM				USD	940	27,532.60	27,532.60
DTCCUS33XXX	8275	101137107		BSX	EQUI	COMM				USD	760	26,151.60	26,151.60
DTCCUS33XXX	8275	12572Q105		CME	EQUI	COMM				USD	154	28,340.62	28,340.62
DTCCUS33XXX	8275	126650100		CVS	EQUI	COMM				USD	210	15,645.00	15,645.00
DTCCUS33XXX	8275	15135B101		CNC	EQUI	COMM				USD	270	17,442.00	17,442.00
DTCCUS33XXX	8275	166764100		CVX	EQUI	COMM				USD	309	28,823.52	28,823.52
DTCCUS33XXX	8275	191216100		KO	EQUI	COMM				USD	620	33,387.00	33,387.00
DTCCUS33XXX	8275	20030N101		CMCSA	EQUI	COMM				USD	400	20,676.00	20,676.00
DTCCUS33XXX	8275	22160K105		COST	EQUI	COMM				USD	47	17,551.21	17,551.21
DTCCUS33XXX	8275	22788C105		CRWD	EQUI	COMM				USD	59	9,868.34	9,868.34

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS				
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR			
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	244199105	DE EQUI	COMM				USD		154	39,022.06	39,022.06
DTCCUS33XXX	8275	254687106	DIS EQUI	COMM				USD		198	30,519.72	30,519.72
DTCCUS33XXX	8275	302491303	FMC EQUI	COMM				USD		120	14,602.80	14,602.80
DTCCUS33XXX	8275	464287200	IVV EQUI	ETF				USD		942	349,660.98	349,660.98
DTCCUS33XXX	8275	482480100	KLAC EQUI	COMM				USD		45	11,866.50	11,866.50
DTCCUS33XXX	8275	609207105	MDLZ EQUI	COMM				USD		430	25,382.90	25,382.90
DTCCUS33XXX	8275	64110L106	NFLX EQUI	COMM				USD		34	16,942.54	16,942.54
DTCCUS33XXX	8275	65339F101	NEE EQUI	COMM				USD		324	23,496.48	23,496.48
DTCCUS33XXX	8275	654106103	NKE EQUI	COMM				USD		188	25,791.72	25,791.72
DTCCUS33XXX	8275	67103H107	ORLY EQUI	COMM				USD		37	16,650.00	16,650.00
DTCCUS33XXX	8275	68902V107	OTIS EQUI	COMM				USD		242	15,768.72	15,768.72
DTCCUS33XXX	8275	717081103	PFE EQUI	COMM				USD		480	19,363.20	19,363.20
DTCCUS33XXX	8275	742718109	PG EQUI	COMM				USD		259	35,604.73	35,604.73
DTCCUS33XXX	8275	78464A763	SDY EQUI	ETF				USD		570	60,978.60	60,978.60
DTCCUS33XXX	8275	83088M102	SWKS EQUI	COMM				USD		67	10,061.39	10,061.39
DTCCUS33XXX	8275	852234103	SQ EQUI	COMM				USD		110	22,896.50	22,896.50
DTCCUS33XXX	8275	87165B103	SYF EQUI	COMM				USD	1,020		33,629.40	33,629.40
DTCCUS33XXX	8275	91324P102	UNH EQUI	COMM				USD		103	36,038.67	36,038.67
DTCCUS33XXX	8275	91913Y100	VLO EQUI	COMM				USD		163	9,987.01	9,987.01
DTCCUS33XXX	8275	92532F100	VRTX EQUI	COMM				USD		39	8,904.48	8,904.48
DTCCUS33XXX	8275	92826C839	V EQUI	COMM				USD		311	66,143.48	66,143.48
DTCCUS33XXX	8275	929089100	VOYA EQUI	COMM				USD		460	27,328.60	27,328.60
DTCCUS33XXX	8275	988498101	YUM EQUI	COMM				USD		111	11,750.46	11,750.46

AT: C ID:  
CUST ACCT #: 59MDM  
CUST ACCT NAME: 10593033530  
ESCROW BANK: THE BANK OF NEW YORK MELLON  
SPXW 01/29/2021 3,500.00 01/29/2021 15 15 0 15 5,548,680.00 5,770,416.38 104.00%  
SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
DTCCUS33XXX	8275	02079K305	GOOGL	EQUI	COMM				USD	700	1,276,632.00	1,276,632.00
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM				USD	436	1,378,884.88	1,378,884.88

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	03027X100	AMT EQUI	COMM			USD		2,250	514,507.50	514,507.50
DTCCUS33XXX	8275	22160K105	COST EQUI	COMM			USD		2,400	896,232.00	896,232.00
DTCCUS33XXX	8275	594918104	MSFT EQUI	COMM			USD		4,750	1,018,210.00	1,018,210.00
DTCCUS33XXX	8275	654106103	NKE EQUI	COMM			USD		5,000	685,950.00	685,950.00

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME: 10570779110

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPX 02/19/2021 3,510.00 02/19/2021 4 4 0 4 1,479,648.00 1,653,904.81 111.78%

SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE MAT DATE	CURN	QUANTITY	MARKET VAL	COLL VAL		
DTCCUS33XXX	8275	G06242104	TEAM	EQUI	COMM		USD	29	6,525.29	6,525.29		
DTCCUS33XXX	8275	G29183103	ETN	EQUI	COMM		USD	102	12,119.64	12,119.64		
DTCCUS33XXX	8275	G5960L103	MDT	EQUI	COMM		USD	119	13,548.15	13,548.15		
DTCCUS33XXX	8275	G8994E103	TT	EQUI	COMM		USD	132	18,724.20	18,724.20		
DTCCUS33XXX	8275	002824100	ABT	EQUI	COMM		USD	22	2,373.80	2,373.80		
DTCCUS33XXX	8275	00287Y109	ABBV	EQUI	COMM		USD	10	1,072.80	1,072.80		
DTCCUS33XXX	8275	00724F101	ADBE	EQUI	COMM		USD	4	1,944.00	1,944.00		
DTCCUS33XXX	8275	007903107	AMD	EQUI	COMM		USD	30	2,821.20	2,821.20		
DTCCUS33XXX	8275	009158106	APD	EQUI	COMM		USD	6	1,642.56	1,642.56		
DTCCUS33XXX	8275	02079K305	GOOGL	EQUI	COMM		USD	3	5,471.28	5,471.28		
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM		USD	3	9,487.74	9,487.74		
DTCCUS33XXX	8275	026874784	AIG	EQUI	COMM		USD	70	2,848.30	2,848.30		
DTCCUS33XXX	8275	03027X100	AMT	EQUI	COMM		USD	6	1,372.02	1,372.02		
DTCCUS33XXX	8275	031162100	AMGN	EQUI	COMM		USD	4	916.84	916.84		
DTCCUS33XXX	8275	037833100	AAPL	EQUI	COMM		USD	108	13,203.00	13,203.00		
DTCCUS33XXX	8275	060505104	BAC	EQUI	COMM		USD	75	2,196.75	2,196.75		
DTCCUS33XXX	8275	101137107	BSX	EQUI	COMM		USD	50	1,720.50	1,720.50		
DTCCUS33XXX	8275	110122108	BMV	EQUI	COMM		USD	30	1,869.30	1,869.30		
DTCCUS33XXX	8275	12572Q105	CME	EQUI	COMM		USD	12	2,208.36	2,208.36		
DTCCUS33XXX	8275	126408103	CSX	EQUI	COMM		USD	37	3,398.45	3,398.45		
DTCCUS33XXX	8275	126650100	CVS	EQUI	COMM		USD	20	1,490.00	1,490.00		



CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H					CALC	BANK	THRS				
L OPT	SER/CTR				CNTR	CNTR	CNTR	CNTR			
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ COLL VAL	COLL VAL	% COLLZ
DTCCUS33XXX	8275	150870103	CE EQUI	COMM			USD	21	2,785.44	2,785.44	
DTCCUS33XXX	8275	15135B101	CNC EQUI	COMM			USD	20	1,292.00	1,292.00	
DTCCUS33XXX	8275	16119P108	CHTR EQUI	COMM			USD	3	2,012.22	2,012.22	
DTCCUS33XXX	8275	166764100	CVX EQUI	COMM			USD	27	2,518.56	2,518.56	
DTCCUS33XXX	8275	191216100	KO EQUI	COMM			USD	50	2,692.50	2,692.50	
DTCCUS33XXX	8275	20030N101	CMCSA EQUI	COMM			USD	32	1,654.08	1,654.08	
DTCCUS33XXX	8275	22160K105	COST EQUI	COMM			USD	5	1,867.15	1,867.15	
DTCCUS33XXX	8275	22788C105	CRWD EQUI	COMM			USD	2	334.52	334.52	
DTCCUS33XXX	8275	244199105	DE EQUI	COMM			USD	14	3,547.46	3,547.46	
DTCCUS33XXX	8275	254687106	DIS EQUI	COMM			USD	85	13,101.90	13,101.90	
DTCCUS33XXX	8275	256677105	DG EQUI	COMM			USD	7	1,494.01	1,494.01	
DTCCUS33XXX	8275	29444U700	EQIX EQUI	COMM			USD	3	2,124.99	2,124.99	
DTCCUS33XXX	8275	30161N101	EXC EQUI	COMM			USD	22	900.46	900.46	
DTCCUS33XXX	8275	30231G102	XOM EQUI	COMM			USD	20	833.60	833.60	
DTCCUS33XXX	8275	302491303	FMC EQUI	COMM			USD	3	365.07	365.07	
DTCCUS33XXX	8275	30303M102	FB EQUI	COMM			USD	24	6,712.80	6,712.80	
DTCCUS33XXX	8275	437076102	HD EQUI	COMM			USD	9	2,375.91	2,375.91	
DTCCUS33XXX	8275	438516106	HON EQUI	COMM			USD	17	3,615.56	3,615.56	
DTCCUS33XXX	8275	452308109	ITW EQUI	COMM			USD	15	3,076.95	3,076.95	
DTCCUS33XXX	8275	461202103	INTU EQUI	COMM			USD	2	737.20	737.20	
DTCCUS33XXX	8275	464287200	IVV EQUI	ETF			USD	3,136	1,164,051.84	1,164,051.84	
DTCCUS33XXX	8275	464287507	IJH EQUI	ETF			USD	500	112,110.00	112,110.00	
DTCCUS33XXX	8275	464287655	IWM EQUI	ETF			USD	368	69,257.60	69,257.60	
DTCCUS33XXX	8275	46625H100	JPM EQUI	COMM			USD	36	4,404.24	4,404.24	
DTCCUS33XXX	8275	482480100	KLAC EQUI	COMM			USD	5	1,318.50	1,318.50	
DTCCUS33XXX	8275	517834107	LVS EQUI	COMM			USD	20	1,202.20	1,202.20	
DTCCUS33XXX	8275	532457108	LLY EQUI	COMM			USD	13	1,929.85	1,929.85	
DTCCUS33XXX	8275	55024U109	LITE EQUI	COMM			USD	10	893.10	893.10	
DTCCUS33XXX	8275	594918104	MSFT EQUI	COMM			USD	52	11,146.72	11,146.72	
DTCCUS33XXX	8275	595112103	MU EQUI	COMM			USD	50	3,667.00	3,667.00	
DTCCUS33XXX	8275	609207105	MDLZ EQUI	COMM			USD	37	2,184.11	2,184.11	
DTCCUS33XXX	8275	64110L106	NFLX EQUI	COMM			USD	3	1,494.93	1,494.93	
DTCCUS33XXX	8275	65339F101	NEE EQUI	COMM			USD	24	1,740.48	1,740.48	
DTCCUS33XXX	8275	654106103	NKE EQUI	COMM			USD	21	2,880.99	2,880.99	
DTCCUS33XXX	8275	67066G104	NVDA EQUI	COMM			USD	8	4,338.64	4,338.64	
DTCCUS33XXX	8275	68902V107	OTIS EQUI	COMM			USD	15	977.40	977.40	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA		QTY	QTY	QTY	QTY	REQ COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	70450Y103	PYPL	EQUI	COMM			USD		16	3,484.32
DTCCUS33XXX	8275	717081103	PFE	EQUI	COMM			USD		60	2,420.40
DTCCUS33XXX	8275	718172109	PM	EQUI	COMM			USD		28	2,261.00
DTCCUS33XXX	8275	723787107	PXD	EQUI	COMM			USD		9	1,026.54
DTCCUS33XXX	8275	742718109	PG	EQUI	COMM			USD		20	2,749.40
DTCCUS33XXX	8275	75513E101	RTX	EQUI	COMM			USD		11	813.01
DTCCUS33XXX	8275	78409V104	SPGI	EQUI	COMM			USD		6	2,036.70
DTCCUS33XXX	8275	79466L302	CRM	EQUI	COMM			USD		4	903.44
DTCCUS33XXX	8275	808513105	SCHW	EQUI	COMM			USD		25	1,274.75
DTCCUS33XXX	8275	816851109	SRE	EQUI	COMM			USD		6	769.02
DTCCUS33XXX	8275	83088M102	SWKS	EQUI	COMM			USD		6	901.02
DTCCUS33XXX	8275	852234103	SQ	EQUI	COMM			USD		13	2,705.95
DTCCUS33XXX	8275	87165B103	SYF	EQUI	COMM			USD		80	2,637.60
DTCCUS33XXX	8275	872590104	TMUS	EQUI	COMM			USD		12	1,581.60
DTCCUS33XXX	8275	882508104	TXN	EQUI	COMM			USD		19	3,163.88
DTCCUS33XXX	8275	88339J105	TTD	EQUI	COMM			USD		1	903.78
DTCCUS33XXX	8275	883556102	TMO	EQUI	COMM			USD		5	2,373.10
DTCCUS33XXX	8275	89832Q109	TFC	EQUI	COMM			USD		48	2,315.04
DTCCUS33XXX	8275	91324P102	UNH	EQUI	COMM			USD		45	15,745.05
DTCCUS33XXX	8275	91913Y100	VLO	EQUI	COMM			USD		75	4,595.25
DTCCUS33XXX	8275	92532F100	VRTX	EQUI	COMM			USD		17	3,881.44
DTCCUS33XXX	8275	92826C839	V	EQUI	COMM			USD		134	28,499.12
DTCCUS33XXX	8275	929089100	VOYA	EQUI	COMM			USD		202	12,000.82
DTCCUS33XXX	8275	988498101	YUM	EQUI	COMM			USD		97	10,268.42

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME: 10582699650

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPX 01/15/2021 3,520.00 01/15/2021 5 5 0 5 1,849,560.00 1,998,721.30 108.06%

SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN					
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM				USD	18	56,926.44

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	037833100	AAPL EQUI	COMM			USD		700	85,575.00	85,575.00
DTCCUS33XXX	8275	30303M102	FB EQUI	COMM			USD		138	38,598.60	38,598.60
DTCCUS33XXX	8275	46428R107	GSG EQUI	ETF			USD	18,860		220,662.00	220,662.00
DTCCUS33XXX	8275	464287507	IJH EQUI	ETF			USD	2,633		590,371.26	590,371.26
DTCCUS33XXX	8275	464287804	IJR EQUI	ETF			USD	4,300		383,603.00	383,603.00
DTCCUS33XXX	8275	464288273	SCZ EQUI	ETF			USD	6,100		406,382.00	406,382.00
DTCCUS33XXX	8275	922042858	VWO EQUI	ETF			USD	1,500		74,010.00	74,010.00
DTCCUS33XXX	8275	922908553	VNQ EQUI	ETF			USD	1,650		142,593.00	142,593.00

AT: C ID:  
CUST ACCT #: 59MDM  
CUST ACCT NAME: 10571006600  
ESCROW BANK: THE BANK OF NEW YORK MELLON  
SPX 12/18/2020 3,540.00 12/18/2020 2 2 0 2 739,824.00 775,203.41 104.78%  
SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
DTCCUS33XXX	8275	02079K305	GOOGL	EQUI	COMM				USD	47	85,716.72	85,716.72
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM				USD	36	113,852.88	113,852.88
DTCCUS33XXX	8275	037833100	AAPL	EQUI	COMM				USD	1,376	168,216.00	168,216.00
DTCCUS33XXX	8275	30303M102	FB	EQUI	COMM				USD	274	76,637.80	76,637.80
DTCCUS33XXX	8275	46625H100	JPM	EQUI	COMM				USD	405	49,547.70	49,547.70
DTCCUS33XXX	8275	594918104	MSFT	EQUI	COMM				USD	660	141,477.60	141,477.60
DTCCUS33XXX	8275	67066G104	NVDA	EQUI	COMM				USD	122	66,164.26	66,164.26
DTCCUS33XXX	8275	70450Y103	PYPL	EQUI	COMM				USD	210	45,731.70	45,731.70
DTCCUS33XXX	8275	718172109	PM	EQUI	COMM				USD	345	27,858.75	27,858.75

AT: C ID:  
CUST ACCT #: 59MDM  
CUST ACCT NAME: 10570020600  
ESCROW BANK: THE BANK OF NEW YORK MELLON  
SPX 01/15/2021 3,560.00 01/15/2021 4 4 0 4 1,479,648.00 1,784,722.16 120.62%  
SUB-CLASS: STANDARD

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS				
L OPT	SER/CTR					CNTR	CNTR	CNTR		CNTR		
D SYMB	DATE		STRIKE	EXP DATE	PA	QTY	QTY	QTY		QTY	REQ COLL VAL	COLL VAL % COLLZ
ASSET	PLGR			SEC		GOV/EQ	CPN					
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE		RATE MAT DATE	CURN	QUANTITY	MARKET VAL	COLL VAL	
DTCCUS33XXX	8275	G06242104	TEAM	EQUI	COMM			USD	28	6,300.28	6,300.28	
DTCCUS33XXX	8275	G29183103	ETN	EQUI	COMM			USD	126	14,971.32	14,971.32	
DTCCUS33XXX	8275	G5960L103	MDT	EQUI	COMM			USD	109	12,409.65	12,409.65	
DTCCUS33XXX	8275	G8994E103	TT	EQUI	COMM			USD	139	19,717.15	19,717.15	
DTCCUS33XXX	8275	002824100	ABT	EQUI	COMM			USD	115	12,408.50	12,408.50	
DTCCUS33XXX	8275	00287Y109	ABBV	EQUI	COMM			USD	280	30,038.40	30,038.40	
DTCCUS33XXX	8275	00724F101	ADBE	EQUI	COMM			USD	46	22,356.00	22,356.00	
DTCCUS33XXX	8275	007903107	AMD	EQUI	COMM			USD	300	28,212.00	28,212.00	
DTCCUS33XXX	8275	009158106	APD	EQUI	COMM			USD	75	20,532.00	20,532.00	
DTCCUS33XXX	8275	02079K305	GOOGL	EQUI	COMM			USD	29	52,889.04	52,889.04	
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM			USD	21	66,414.18	66,414.18	
DTCCUS33XXX	8275	026874784	AIG	EQUI	COMM			USD	880	35,807.20	35,807.20	
DTCCUS33XXX	8275	03027X100	AMT	EQUI	COMM			USD	74	16,921.58	16,921.58	
DTCCUS33XXX	8275	031162100	AMGN	EQUI	COMM			USD	21	4,813.41	4,813.41	
DTCCUS33XXX	8275	037833100	AAPL	EQUI	COMM			USD	249	30,440.25	30,440.25	
DTCCUS33XXX	8275	060505104	BAC	EQUI	COMM			USD	440	12,887.60	12,887.60	
DTCCUS33XXX	8275	09061G101	BMRN	EQUI	COMM			USD	30	2,388.30	2,388.30	
DTCCUS33XXX	8275	101137107	BSX	EQUI	COMM			USD	660	22,710.60	22,710.60	
DTCCUS33XXX	8275	110122108	BMJ	EQUI	COMM			USD	390	24,300.90	24,300.90	
DTCCUS33XXX	8275	12572Q105	CME	EQUI	COMM			USD	134	24,660.02	24,660.02	
DTCCUS33XXX	8275	126408103	CSX	EQUI	COMM			USD	190	17,451.50	17,451.50	
DTCCUS33XXX	8275	126650100	CVS	EQUI	COMM			USD	270	20,115.00	20,115.00	
DTCCUS33XXX	8275	150870103	CE	EQUI	COMM			USD	108	14,325.12	14,325.12	
DTCCUS33XXX	8275	15135B101	CNC	EQUI	COMM			USD	90	5,814.00	5,814.00	
DTCCUS33XXX	8275	16119P108	CHTR	EQUI	COMM			USD	21	14,085.54	14,085.54	
DTCCUS33XXX	8275	166764100	CVX	EQUI	COMM			USD	251	23,413.28	23,413.28	
DTCCUS33XXX	8275	191216100	KO	EQUI	COMM			USD	400	21,540.00	21,540.00	
DTCCUS33XXX	8275	20030N101	CMCSA	EQUI	COMM			USD	450	23,260.50	23,260.50	
DTCCUS33XXX	8275	22160K105	COST	EQUI	COMM			USD	17	6,348.31	6,348.31	
DTCCUS33XXX	8275	22788C105	CRWD	EQUI	COMM			USD	34	5,686.84	5,686.84	
DTCCUS33XXX	8275	244199105	DE	EQUI	COMM			USD	133	33,700.87	33,700.87	
DTCCUS33XXX	8275	254687106	DIS	EQUI	COMM			USD	400	61,656.00	61,656.00	
DTCCUS33XXX	8275	256677105	DG	EQUI	COMM			USD	34	7,256.62	7,256.62	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	29444U700	EQIX	EQUI	COMM			USD	17	12,041.61	12,041.61
DTCCUS33XXX	8275	30161N101	EXC	EQUI	COMM			USD	130	5,320.90	5,320.90
DTCCUS33XXX	8275	30231G102	XOM	EQUI	COMM			USD	120	5,001.60	5,001.60
DTCCUS33XXX	8275	302491303	FMC	EQUI	COMM			USD	45	5,476.05	5,476.05
DTCCUS33XXX	8275	30303M102	FB	EQUI	COMM			USD	217	60,694.90	60,694.90
DTCCUS33XXX	8275	437076102	HD	EQUI	COMM			USD	51	13,463.49	13,463.49
DTCCUS33XXX	8275	438516106	HON	EQUI	COMM			USD	160	34,028.80	34,028.80
DTCCUS33XXX	8275	452308109	ITW	EQUI	COMM			USD	81	16,615.53	16,615.53
DTCCUS33XXX	8275	461202103	INTU	EQUI	COMM			USD	14	5,160.40	5,160.40
DTCCUS33XXX	8275	46428R107	GSG	EQUI	ETF			USD	1,600	18,720.00	18,720.00
DTCCUS33XXX	8275	464287234	EEM	EQUI	ETF			USD	390	19,831.50	19,831.50
DTCCUS33XXX	8275	464287465	EFA	EQUI	ETF			USD	350	25,389.00	25,389.00
DTCCUS33XXX	8275	464287499	IWR	EQUI	ETF			USD	400	26,984.00	26,984.00
DTCCUS33XXX	8275	464287804	IJR	EQUI	ETF			USD	325	28,993.25	28,993.25
DTCCUS33XXX	8275	464288885	EFG	EQUI	ETF			USD	850	83,351.00	83,351.00
DTCCUS33XXX	8275	46625H100	JPM	EQUI	COMM			USD	193	23,611.62	23,611.62
DTCCUS33XXX	8275	482480100	KLAC	EQUI	COMM			USD	27	7,119.90	7,119.90
DTCCUS33XXX	8275	512807108	LRCX	EQUI	COMM			USD	43	21,499.14	21,499.14
DTCCUS33XXX	8275	517834107	LVS	EQUI	COMM			USD	80	4,808.80	4,808.80
DTCCUS33XXX	8275	532457108	LLY	EQUI	COMM			USD	68	10,094.60	10,094.60
DTCCUS33XXX	8275	55024U109	LITE	EQUI	COMM			USD	90	8,037.90	8,037.90
DTCCUS33XXX	8275	594918104	MSFT	EQUI	COMM			USD	393	84,243.48	84,243.48
DTCCUS33XXX	8275	595112103	MU	EQUI	COMM			USD	290	21,268.60	21,268.60
DTCCUS33XXX	8275	609207105	MDLZ	EQUI	COMM			USD	200	11,806.00	11,806.00
DTCCUS33XXX	8275	64110L106	NFLX	EQUI	COMM			USD	14	6,976.34	6,976.34
DTCCUS33XXX	8275	65339F101	NEE	EQUI	COMM			USD	200	14,504.00	14,504.00
DTCCUS33XXX	8275	654106103	NKE	EQUI	COMM			USD	136	18,657.84	18,657.84
DTCCUS33XXX	8275	67066G104	NVDA	EQUI	COMM			USD	78	42,301.74	42,301.74
DTCCUS33XXX	8275	67103H107	ORLY	EQUI	COMM			USD	18	8,100.00	8,100.00
DTCCUS33XXX	8275	68902V107	OTIS	EQUI	COMM			USD	296	19,287.36	19,287.36
DTCCUS33XXX	8275	70450Y103	PYPL	EQUI	COMM			USD	81	17,639.37	17,639.37
DTCCUS33XXX	8275	717081103	PFE	EQUI	COMM			USD	1,600	64,544.00	64,544.00
DTCCUS33XXX	8275	718172109	PM	EQUI	COMM			USD	281	22,690.75	22,690.75
DTCCUS33XXX	8275	723787107	PXD	EQUI	COMM			USD	58	6,615.48	6,615.48
DTCCUS33XXX	8275	742718109	PG	EQUI	COMM			USD	172	23,644.84	23,644.84
DTCCUS33XXX	8275	75513E101	RTX	EQUI	COMM			USD	57	4,212.87	4,212.87

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS				
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR			
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY		REQ COLL VAL	COLL VAL	% COLLZ
DTCCUS33XXX	8275	78409V104	SPGI EQUI	COMM				USD	32	10,862.40	10,862.40	
DTCCUS33XXX	8275	79466L302	CRM EQUI	COMM				USD	23	5,194.78	5,194.78	
DTCCUS33XXX	8275	808513105	SCHW EQUI	COMM				USD	160	8,158.40	8,158.40	
DTCCUS33XXX	8275	816851109	SRE EQUI	COMM				USD	47	6,023.99	6,023.99	
DTCCUS33XXX	8275	83088M102	SWKS EQUI	COMM				USD	36	5,406.12	5,406.12	
DTCCUS33XXX	8275	852234103	SQ EQUI	COMM				USD	66	13,737.90	13,737.90	
DTCCUS33XXX	8275	87165B103	SYF EQUI	COMM				USD	410	13,517.70	13,517.70	
DTCCUS33XXX	8275	872590104	TMUS EQUI	COMM				USD	60	7,908.00	7,908.00	
DTCCUS33XXX	8275	882508104	TXN EQUI	COMM				USD	95	15,819.40	15,819.40	
DTCCUS33XXX	8275	88339J105	TTD EQUI	COMM				USD	11	9,941.58	9,941.58	
DTCCUS33XXX	8275	883556102	TMO EQUI	COMM				USD	25	11,865.50	11,865.50	
DTCCUS33XXX	8275	89832Q109	TFC EQUI	COMM				USD	534	25,754.82	25,754.82	
DTCCUS33XXX	8275	91324P102	UNH EQUI	COMM				USD	42	14,695.38	14,695.38	
DTCCUS33XXX	8275	91913Y100	VLO EQUI	COMM				USD	84	5,146.68	5,146.68	
DTCCUS33XXX	8275	922908553	VNQ EQUI	ETF				USD	350	30,247.00	30,247.00	
DTCCUS33XXX	8275	92532F100	VRTX EQUI	COMM				USD	16	3,653.12	3,653.12	
DTCCUS33XXX	8275	92826C839	V EQUI	COMM				USD	205	43,599.40	43,599.40	
DTCCUS33XXX	8275	929089100	VOYA EQUI	COMM				USD	205	12,179.05	12,179.05	
DTCCUS33XXX	8275	988498101	YUM EQUI	COMM				USD	212	22,442.32	22,442.32	

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME: 10570425200

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPX 01/15/2021 3,580.00 01/15/2021 2 2 0 2 739,824.00 946,603.20 127.95%

SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
DTCCUS33XXX	8275	G06242104	TEAM	EQUI	COMM				USD	23	5,175.23	5,175.23
DTCCUS33XXX	8275	G29183103	ETN	EQUI	COMM				USD	105	12,476.10	12,476.10
DTCCUS33XXX	8275	G5960L103	MDT	EQUI	COMM				USD	89	10,132.65	10,132.65
DTCCUS33XXX	8275	G8994E103	TT	EQUI	COMM				USD	114	16,170.90	16,170.90
DTCCUS33XXX	8275	002824100	ABT	EQUI	COMM				USD	90	9,711.00	9,711.00
DTCCUS33XXX	8275	00287Y109	ABBV	EQUI	COMM				USD	120	12,873.60	12,873.60

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	00724F101	ADBE	EQUI	COMM			USD	18	8,748.00	8,748.00
DTCCUS33XXX	8275	007903107	AMD	EQUI	COMM			USD	110	10,344.40	10,344.40
DTCCUS33XXX	8275	009158106	APD	EQUI	COMM			USD	20	5,475.20	5,475.20
DTCCUS33XXX	8275	02079K305	GOOGL	EQUI	COMM			USD	14	25,532.64	25,532.64
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM			USD	12	37,950.96	37,950.96
DTCCUS33XXX	8275	026874784	AIG	EQUI	COMM			USD	300	12,207.00	12,207.00
DTCCUS33XXX	8275	03027X100	AMT	EQUI	COMM			USD	27	6,174.09	6,174.09
DTCCUS33XXX	8275	031162100	AMGN	EQUI	COMM			USD	19	4,354.99	4,354.99
DTCCUS33XXX	8275	037833100	AAPL	EQUI	COMM			USD	680	83,130.00	83,130.00
DTCCUS33XXX	8275	060505104	BAC	EQUI	COMM			USD	360	10,544.40	10,544.40
DTCCUS33XXX	8275	101137107	BSX	EQUI	COMM			USD	260	8,946.60	8,946.60
DTCCUS33XXX	8275	110122108	BMJ	EQUI	COMM			USD	135	8,411.85	8,411.85
DTCCUS33XXX	8275	12572Q105	CME	EQUI	COMM			USD	58	10,673.74	10,673.74
DTCCUS33XXX	8275	126408103	CSX	EQUI	COMM			USD	160	14,696.00	14,696.00
DTCCUS33XXX	8275	126650100	CVS	EQUI	COMM			USD	70	5,215.00	5,215.00
DTCCUS33XXX	8275	150870103	CE	EQUI	COMM			USD	89	11,804.96	11,804.96
DTCCUS33XXX	8275	15135B101	CNC	EQUI	COMM			USD	90	5,814.00	5,814.00
DTCCUS33XXX	8275	16119P108	CHTR	EQUI	COMM			USD	17	11,402.58	11,402.58
DTCCUS33XXX	8275	166764100	CVX	EQUI	COMM			USD	119	11,100.32	11,100.32
DTCCUS33XXX	8275	191216100	KO	EQUI	COMM			USD	210	11,308.50	11,308.50
DTCCUS33XXX	8275	20030N101	CMCSA	EQUI	COMM			USD	150	7,753.50	7,753.50
DTCCUS33XXX	8275	22788C105	CRWD	EQUI	COMM			USD	28	4,683.28	4,683.28
DTCCUS33XXX	8275	244199105	DE	EQUI	COMM			USD	76	19,257.64	19,257.64
DTCCUS33XXX	8275	254687106	DIS	EQUI	COMM			USD	165	25,433.10	25,433.10
DTCCUS33XXX	8275	256677105	DG	EQUI	COMM			USD	19	4,055.17	4,055.17
DTCCUS33XXX	8275	29444U700	EQIX	EQUI	COMM			USD	14	9,916.62	9,916.62
DTCCUS33XXX	8275	30161N101	EXC	EQUI	COMM			USD	100	4,093.00	4,093.00
DTCCUS33XXX	8275	30231G102	XOM	EQUI	COMM			USD	130	5,418.40	5,418.40
DTCCUS33XXX	8275	302491303	FMC	EQUI	COMM			USD	24	2,920.56	2,920.56
DTCCUS33XXX	8275	30303M102	FB	EQUI	COMM			USD	99	27,690.30	27,690.30
DTCCUS33XXX	8275	437076102	HD	EQUI	COMM			USD	39	10,295.61	10,295.61
DTCCUS33XXX	8275	438516106	HON	EQUI	COMM			USD	77	16,376.36	16,376.36
DTCCUS33XXX	8275	452308109	ITW	EQUI	COMM			USD	68	13,948.84	13,948.84
DTCCUS33XXX	8275	461202103	INTU	EQUI	COMM			USD	9	3,317.40	3,317.40
DTCCUS33XXX	8275	46625H100	JPM	EQUI	COMM			USD	150	18,351.00	18,351.00
DTCCUS33XXX	8275	482480100	KLAC	EQUI	COMM			USD	22	5,801.40	5,801.40

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	517834107	LVS EQUI	COMM				USD	70	4,207.70	4,207.70
DTCCUS33XXX	8275	532457108	LLY EQUI	COMM				USD	56	8,313.20	8,313.20
DTCCUS33XXX	8275	55024U109	LITE EQUI	COMM				USD	70	6,251.70	6,251.70
DTCCUS33XXX	8275	594918104	MSFT EQUI	COMM				USD	226	48,445.36	48,445.36
DTCCUS33XXX	8275	595112103	MU EQUI	COMM				USD	240	17,601.60	17,601.60
DTCCUS33XXX	8275	609207105	MDLZ EQUI	COMM				USD	165	9,739.95	9,739.95
DTCCUS33XXX	8275	64110L106	NFLX EQUI	COMM				USD	11	5,481.41	5,481.41
DTCCUS33XXX	8275	65339F101	NEE EQUI	COMM				USD	108	7,832.16	7,832.16
DTCCUS33XXX	8275	67066G104	NVDA EQUI	COMM				USD	35	18,981.55	18,981.55
DTCCUS33XXX	8275	67103H107	ORLY EQUI	COMM				USD	14	6,300.00	6,300.00
DTCCUS33XXX	8275	68902V107	OTIS EQUI	COMM				USD	83	5,408.28	5,408.28
DTCCUS33XXX	8275	70450Y103	PYPL EQUI	COMM				USD	66	14,372.82	14,372.82
DTCCUS33XXX	8275	717081103	PFE EQUI	COMM				USD	230	9,278.20	9,278.20
DTCCUS33XXX	8275	718172109	PM EQUI	COMM				USD	120	9,690.00	9,690.00
DTCCUS33XXX	8275	723787107	PXD EQUI	COMM				USD	44	5,018.64	5,018.64
DTCCUS33XXX	8275	742718109	PG EQUI	COMM				USD	87	11,959.89	11,959.89
DTCCUS33XXX	8275	75513E101	RTX EQUI	COMM				USD	47	3,473.77	3,473.77
DTCCUS33XXX	8275	76118Y104	REZI EQUI	COMM				USD	15	299.85	299.85
DTCCUS33XXX	8275	78409V104	SPGI EQUI	COMM				USD	26	8,825.70	8,825.70
DTCCUS33XXX	8275	79466L302	CRM EQUI	COMM				USD	19	4,291.34	4,291.34
DTCCUS33XXX	8275	808513105	SCHW EQUI	COMM				USD	130	6,628.70	6,628.70
DTCCUS33XXX	8275	816851109	SRE EQUI	COMM				USD	37	4,742.29	4,742.29
DTCCUS33XXX	8275	81762P102	NOW EQUI	COMM				USD	85	44,684.50	44,684.50
DTCCUS33XXX	8275	83088M102	SWKS EQUI	COMM				USD	32	4,805.44	4,805.44
DTCCUS33XXX	8275	852234103	SQ EQUI	COMM				USD	54	11,240.10	11,240.10
DTCCUS33XXX	8275	87165B103	SYF EQUI	COMM				USD	330	10,880.10	10,880.10
DTCCUS33XXX	8275	872590104	TMUS EQUI	COMM				USD	50	6,590.00	6,590.00
DTCCUS33XXX	8275	882508104	TXN EQUI	COMM				USD	82	13,654.64	13,654.64
DTCCUS33XXX	8275	88339J105	TTD EQUI	COMM				USD	9	8,134.02	8,134.02
DTCCUS33XXX	8275	883556102	TMO EQUI	COMM				USD	20	9,492.40	9,492.40
DTCCUS33XXX	8275	89832Q109	TFC EQUI	COMM				USD	208	10,031.84	10,031.84
DTCCUS33XXX	8275	91324P102	UNH EQUI	COMM				USD	34	11,896.26	11,896.26
DTCCUS33XXX	8275	91913Y100	VLO EQUI	COMM				USD	90	5,514.30	5,514.30
DTCCUS33XXX	8275	92532F100	VRTX EQUI	COMM				USD	13	2,968.16	2,968.16
DTCCUS33XXX	8275	92826C839	V EQUI	COMM				USD	103	21,906.04	21,906.04
DTCCUS33XXX	8275	929089100	VOYA EQUI	COMM				USD	160	9,505.60	9,505.60



CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS				
L OPT	SER/CTR					CNTR	CNTR	CNTR				
D SYMB	DATE	STRIKE	EXP DATE	PA		QTY	QTY	QTY	CNTR	REQ COLL VAL	COLL VAL	% COLLZ
DTCCUS33XXX	8275	988498101	YUM	EQUI	COMM			USD		80	8,468.80	8,468.80

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME:

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPX 01/15/2021 3,590.00 01/15/2021 2 2 0 2 739,824.00 771,858.04 104.33%

SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM				USD	13	41,113.54	41,113.54
DTCCUS33XXX	8275	464287200	IVV	EQUI	ETF				USD	1,500	556,785.00	556,785.00
DTCCUS33XXX	8275	464287804	IJR	EQUI	ETF				USD	1,950	173,959.50	173,959.50

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME: 10009327010

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPX 03/19/2021 3,825.00 03/19/2021 3 3 0 3 1,109,736.00 1,198,285.50 107.98%

SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
DTCCUS33XXX	8275	02079K107	GOOG	EQUI	COMM				USD	100	182,799.00	182,799.00
DTCCUS33XXX	8275	037833100	AAPL	EQUI	COMM				USD	5,340	652,815.00	652,815.00
DTCCUS33XXX	8275	437076102	HD	EQUI	COMM				USD	250	65,997.50	65,997.50
DTCCUS33XXX	8275	594918104	MSFT	EQUI	COMM				USD	1,000	214,360.00	214,360.00
DTCCUS33XXX	8275	654106103	NKE	EQUI	COMM				USD	600	82,314.00	82,314.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H	L OPT	SER/CTR				CALC	BANK	THRS			
D SYMB	DATE		STRIKE	EXP DATE	PA	CNTR QTY	CNTR QTY	CNTR QTY	CNTR QTY	REQ COLL VAL	COLL VAL % COLLZ
INDEX CALL TOTALS:						CNTR QTY	REQ COLL VAL	QUANTITY	MARKET VAL	COLL VAL	
CONTRACT:						48	17,755,776.00				
SUPPORTING COLLATERAL:											
ED CASH:								0.00	0.00	0.00	
ED GOV SEC:								0	0.00	0.00	
ED COMM STOCK:								134,885	19,467,569.07	19,467,569.07	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: EQUITY PUT

H						CALC	BANK	THRS						
L OPT	SER/CTR					CNTR	CNTR	CNTR		CNTR				
D SYMB	DATE	STRIKE	EXP DATE	PA		QTY	QTY	QTY		QTY		REQ COLL VAL		COLL VAL % COLLZ

AT: C ID:

CUST ACCT #: 7687010210473

CUST ACCT NAME: 2S3G

ESCROW BANK: STATE STREET BANK & TRUST COMPANY

MNKD 12/18/2020 2.50 12/18/2020 10 10 0 10 2,500.00 2,500.00 100.00%

SUB-CLASS: STANDARD

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
SBOSUS33XXX				CURR				USD	2,500.00	2,500.00	2,500.00

AT: C ID:

CUST ACCT #: 7687010210473

CUST ACCT NAME: 2S3G

ESCROW BANK: STATE STREET BANK & TRUST COMPANY

MNKD 12/18/2020 3.00 12/18/2020 50 50 0 50 15,000.00 15,000.00 100.00%

SUB-CLASS: STANDARD

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
SBOSUS33XXX				CURR				USD	15,000.00	15,000.00	15,000.00

AT: C ID:

CUST ACCT #: 7687010210473

CUST ACCT NAME: 2S3G

ESCROW BANK: STATE STREET BANK & TRUST COMPANY

KODK 12/18/2020 5.50 12/18/2020 25 25 0 25 13,750.00 13,750.00 100.00%

SUB-CLASS: STANDARD

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
SBOSUS33XXX				CURR				USD	13,750.00	13,750.00	13,750.00

[illegible]

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R	SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
-----													
SBOSUS33XXX					CURR					USD	30,000.00	30,000.00	30,000.00



COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE EQUITY PUT

[illegible]

AT: C ID:									
CUST ACCT #: 7687010210473									
CUST ACCT NAME: 2S3G									
ESCROW BANK: STATE STREET BANK & TRUST COMPANY									
DAL	12/18/2020	34.00	12/18/2020	25	25	0	25	85,000.00	85,000.00 100.00%
SUB-CLASS: STANDARD									

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R	SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
<hr/>													
SBOSUS33XXX					CURR					USD	85,000.00	85,000.00	85,000.00

AT: C ID:											
CUST ACCT #: 7687010210473											
CUST ACCT NAME: 2S3G											
ESCROW BANK: STATE STREET BANK & TRUST COMPANY											
DAL	12/18/2020	35.00	12/18/2020	10	10	0	10	35,000.00	35,000.00	100.00%	
SUB-CLASS: STANDARD											

ASSET	PLGR		SEC		GOV/EQ	CPN									
MANAGER	ACCT	CUSIP	R	SYMB	CLASS	TYPE	RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL		COLL VAL	
<hr/>															
SBOSUS33XXX					CURR					USD	35,000.00	35,000.00		35,000.00	

AT: C ID:											
CUST ACCT #: 7687010210473											
CUST ACCT NAME: 2S3G											
ESCROW BANK: STATE STREET BANK & TRUST COMPANY											
GM	12/18/2020	42.50	12/18/2020	25	25	0	25	106,250.00	106,250.00	100.00%	
SUB-CLASS: STANDARD											

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R	SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
<hr/>													
SBOSUS33XXX					CURR					USD	106,250.00	106,250.00	106,250.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: EQUITY PUT

H	L OPT	SER/CTR				CALC	BANK	THRS				
D SYMB	DATE		STRIKE	EXP DATE	PA	CNTR QTY	CNTR QTY	CNTR QTY	CNTR QTY	REQ COLL VAL		COLL VAL % COLLZ
EQUITY PUT TOTALS:						CNTR QTY	REQ COLL VAL	QUANTITY		MARKET VAL		COLL VAL
CONTRACT:						265	452,000.00					
SUPPORTING COLLATERAL:												
ED CASH:								452,000.00		452,000.00		452,000.00
ED GOV SEC:								0		0.00		0.00