THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/09/2020 CYCLE-ID: CMO PAGE 1 SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07 ACCOUNT SUMMARY BY CMO CM PAGE 1

CMO:

REPORT-ID: 020000000397002890000112092020

> CREDIT SUISSE SECURITIES (USA) LLC OCC 00289

CLEARING MEMBER:

TIER ACCOUNT: OCC 00289 C SETTLEMENT TIER ACCOUNT: OCC 00289 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

ACCOUNT SUMMARY AFTER CASH CONVERSION

| COLLATERAL TYPE (ALL IN USD) | | | COLLATERAL TYPE (ALL IN USD) | | |
|----------------------------------|----------------|------|----------------------------------|----------------|---------|
| CASH: | | | CASH: | | |
| USD: | 250,689,680.00 | | USD: | 250,689,680.00 | |
| FOREIGN: | 0.00 | | FOREIGN: | 0.00 | |
| REPO CASH: | 0.00 | | REPO CASH: | 0.00 | |
| CASH TOTAL: | 250,689,680.00 | | CASH TOTAL: | 250,689,680.00 | |
| GOVERNMENT (GS & GE) CVH TOTAL: | 0.00 | | GOVERNMENT (GS & GE) CVH TOTAL: | 0.00 | |
| LETTERS OF CREDIT TOTAL: | 0.00 | | LETTERS OF CREDIT TOTAL: | 0.00 | |
| MONEY MARKET FUNDS TOTAL: | 0.00 | | MONEY MARKET FUNDS TOTAL: | 0.00 | |
| VALUED SECURITIES CVH TOTAL: | 0.00 | | VALUED SECURITIES CVH TOTAL: | 0.00 | |
| | | | | | |
| TOTAL COLLATERAL VALUE (IN USD): | 250,689,680.00 | | TOTAL COLLATERAL VALUE (IN USD): | 250,689,680.00 | |
| MOMAL MARGIN PROMERRIME. | 245 200 010 00 | DD | TOTAL MADGIN DEGLIDEMENT. | 245 200 010 00 | DD |
| TOTAL MARGIN REQUIREMENT: | 245,300,910.00 | DR | TOTAL MARGIN REQUIREMENT: | 245,300,910.00 | DR |
| MIN CASH REQUIREMENT: | 0.00 | | MIN CASH REQUIREMENT: | 0.00 | |
| ~ | | | ~ | | |
| ROLLED-UP MARGIN DEFICIT: | 0.00 | | ROLLED-UP MARGIN DEFICIT: | 0.00 | |
| MARGIN BYGROG (REBIGIES | F 200 770 00 | DVG. | MADGIN BYGDGG / DEDIGIE. | F 200 770 00 | - Day C |
| MARGIN EXCESS/DEFICIT: | 5,388,770.00 | EXC | MARGIN EXCESS/DEFICIT: | 5,388,770.00 | EXC |
| | | | | | |

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

| NET PAY/COLLECT: | 10,636,675.00 | COL |
|------------------------------------|---------------|-----|
| CASH CONVERSION FOR MARGIN EXC/DEF | | |
| CASH GAINED FROM CONVERSION: | 0.00 | |
| CASH USED FOR CONVERSION: | 0.00 | |
| DEFICIT: | 0.00 | |
| CASH CONVERSION FOR MIN CASH REQ | | |
| CASH GAINED FROM CONVERSION: | 0.00 | |
| MIN CASH DEFICIT: | 0.00 | |
| NET SETTLEMENT: | 10,636,675.00 | COL |
| | | |

****CONTINUED ON NEXT PAGE**** ENP0450

ACTIVITY DATE: 12/09/2020 CYCLE-ID: THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07

CMO PAGE 2

CM PAGE 2

REPORT-ID: 02000000397002890000112092020

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

SETTLEMENT TIER ACCOUNT: OCC 00289 C

PAY/COLLECT TYPE AMOUNT PAY/COL

10,636,675.00 INDEX FUTURES MARK TO MARKET COL NET PAY/COLLECT 10,636,675.00 COL THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/09/2020 CYCLE-ID: CMO PAGE 3
ACCOUNT SUMMARY BY CMO SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07 CM PAGE 3

REPORT-ID: 02000000397002890000112092020

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

TIER ACCOUNT: OCC 00289 F
SETTLEMENT TIER ACCOUNT: OCC 00289 F

CASH CONVERSION FOR MARGIN EXC/DEF CASH GAINED FROM CONVERSION:

CASH USED FOR CONVERSION:

CASH CONVERSION FOR MIN CASH REQ CASH GAINED FROM CONVERSION:

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

ACCOUNT SUMMARY AFTER CASH CONVERSION

| COLLATERAL TYPE (ALL IN USD) | | | COLLATERAL TYPE (ALL IN USD) | | |
|----------------------------------|-----------------|-----|----------------------------------|---------------|----|
| CASH: | | | CASH: | | |
| USD: | 31,716,745.00 | | USD: | 28,267,640.00 | |
| FOREIGN: | 0.00 | | FOREIGN: | 0.00 | |
| REPO CASH: | 0.00 | | REPO CASH: | 0.00 | |
| CASH TOTAL: | 31,716,745.00 | | CASH TOTAL: | 28,267,640.00 | |
| GOVERNMENT (GS & GE) CVH TOTAL: | 0.00 | | GOVERNMENT (GS & GE) CVH TOTAL: | 0.00 | |
| LETTERS OF CREDIT TOTAL: | 0.00 | | LETTERS OF CREDIT TOTAL: | 0.00 | |
| MONEY MARKET FUNDS TOTAL: | 0.00 | | MONEY MARKET FUNDS TOTAL: | 0.00 | ļ |
| VALUED SECURITIES CVH TOTAL: | 0.00 | | VALUED SECURITIES CVH TOTAL: | 0.00 | ļ |
| TOTAL COLLATERAL VALUE (IN USD): | 31,716,745.00 | | TOTAL COLLATERAL VALUE (IN USD): | 28,267,640.00 | |
| TOTAL MARGIN REQUIREMENT: | 28,267,640.00 | DR | TOTAL MARGIN REQUIREMENT: | 28,267,640.00 | DR |
| MIN CASH REQUIREMENT: | 0.00 | | MIN CASH REQUIREMENT: | 0.00 | |
| ROLLED-UP MARGIN DEFICIT: | 0.00 | | ROLLED-UP MARGIN DEFICIT: | 0.00 | |
| MARGIN EXCESS/DEFICIT: | 3,449,105.00 | EXC | MARGIN EXCESS/DEFICIT: | 0.00 | |
| NET PAY/COLLECT AND CASH CONVE | ERSION ACTIVITY | | | | |
| | | | | | |
| NET PAY/COLLECT: | 4,305,575.00 | PAY | | | |

0.00

0.00

0.00

0.00 856,470.00 PAY

3,449,105.00

ENP0450

DEFICIT:

MIN CASH DEFICIT:

NET SETTLEMENT:

ACTIVITY DATE: 12/09/2020 CYCLE-ID: THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07

CMO PAGE 4

CM PAGE 4

REPORT-ID: 02000000397002890000112092020

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

SETTLEMENT TIER ACCOUNT: OCC 00289 F

PAY/COLLECT TYPE AMOUNT PAY/COL

4,305,575.00 PAY INDEX FUTURES MARK TO MARKET NET PAY/COLLECT 4,305,575.00 PAY

ACTIVITY DATE: 12/09/2020 CYCLE-ID: THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07

REPORT-ID: 02000000397002890000112092020

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

TIER ACCOUNT: OCC 00289 M P SETTLEMENT TIER ACCOUNT: OCC 00289 M P

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

ACCOUNT SUMMARY AFTER CASH CONVERSION

CMO PAGE 5

CM PAGE 5

| COLLATERAL TYPE (ALL IN USD) | | COLLATERAL TYPE (ALL IN USD) | |
|----------------------------------|------|----------------------------------|------|
| CASH: | | CASH: | |
| USD: | 0.00 | USD: | 0.00 |
| FOREIGN: | 0.00 | FOREIGN: | 0.00 |
| REPO CASH: | 0.00 | REPO CASH: | 0.00 |
| CASH TOTAL: | 0.00 | CASH TOTAL: | 0.00 |
| GOVERNMENT (GS & GE) CVH TOTAL: | 0.00 | GOVERNMENT (GS & GE) CVH TOTAL: | 0.00 |
| LETTERS OF CREDIT TOTAL: | 0.00 | LETTERS OF CREDIT TOTAL: | 0.00 |
| MONEY MARKET FUNDS TOTAL: | 0.00 | MONEY MARKET FUNDS TOTAL: | 0.00 |
| VALUED SECURITIES CVH TOTAL: | 0.00 | VALUED SECURITIES CVH TOTAL: | 0.00 |
| TOTAL COLLATERAL VALUE (IN USD): | 0.00 | TOTAL COLLATERAL VALUE (IN USD): | 0.00 |
| TOTAL MARGIN REQUIREMENT: | 0.00 | TOTAL MARGIN REQUIREMENT: | 0.00 |
| MIN CASH REQUIREMENT: | 0.00 | MIN CASH REQUIREMENT: | 0.00 |
| ROLLED-UP MARGIN DEFICIT: | 0.00 | ROLLED-UP MARGIN DEFICIT: | 0.00 |
| MARGIN EXCESS/DEFICIT: | 0.00 | MARGIN EXCESS/DEFICIT: | 0.00 |
| | | | |

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

| NET PAY/COLLECT: CASH CONVERSION FOR MARGIN EXC/DEF | 0.00 |
|---|----------|
| CASH GAINED FROM CONVERSION: | 0.00 |
| CASH USED FOR CONVERSION: | 0.00 |
| DEFICIT: | 0.00 |
| CASH CONVERSION FOR MIN CASH REQ | |
| CASH GAINED FROM CONVERSION: | 0.00 |
| MIN CASH DEFICIT: | 0.00 |
| NET SETTLEMENT: | 0.00 |
| | ======== |

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****CONTINUED ON NEXT PAGE****

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 12/09/2020 CYCLE-ID:

SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07

CMO PAGE 6

CM PAGE 6

REPORT-ID: 02000000397002890000112092020

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

SETTLEMENT TIER ACCOUNT: OCC 00289 M P

PAY/COLLECT TYPE AMOUNT PAY/COL

NET PAY/COLLECT 0.00

ACTIVITY DATE: 12/09/2020 CYCLE-ID: THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07 REPORT-ID: 02000000397002890000112092020

CMO PAGE 7 CM PAGE 7

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

TIER ACCOUNT: OCC 00289 M SETTLEMENT TIER ACCOUNT: OCC 00289 M

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

ACCOUNT SUMMARY AFTER CASH CONVERSION

| COLLATERAL TYPE (ALL IN USD) | | COLLATERAL TYPE (ALL IN USD) | |
|----------------------------------|------|----------------------------------|------|
| CASH: | | CASH: | |
| USD: | 0.00 | USD: | 0.00 |
| FOREIGN: | 0.00 | FOREIGN: | 0.00 |
| REPO CASH: | 0.00 | REPO CASH: | 0.00 |
| CASH TOTAL: | 0.00 | CASH TOTAL: | 0.00 |
| GOVERNMENT (GS & GE) CVH TOTAL: | 0.00 | GOVERNMENT (GS & GE) CVH TOTAL: | 0.00 |
| LETTERS OF CREDIT TOTAL: | 0.00 | LETTERS OF CREDIT TOTAL: | 0.00 |
| MONEY MARKET FUNDS TOTAL: | 0.00 | MONEY MARKET FUNDS TOTAL: | 0.00 |
| VALUED SECURITIES CVH TOTAL: | 0.00 | VALUED SECURITIES CVH TOTAL: | 0.00 |
| TOTAL COLLATERAL VALUE (IN USD): | 0.00 | TOTAL COLLATERAL VALUE (IN USD): | 0.00 |
| TOTAL MARGIN REQUIREMENT: | 0.00 | TOTAL MARGIN REQUIREMENT: | 0.00 |
| MIN CASH REQUIREMENT: | 0.00 | MIN CASH REQUIREMENT: | 0.00 |
| ROLLED-UP MARGIN DEFICIT: | 0.00 | ROLLED-UP MARGIN DEFICIT: | 0.00 |
| MARGIN EXCESS/DEFICIT: | 0.00 | MARGIN EXCESS/DEFICIT: | 0.00 |

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

| NET PAY/COLLECT: CASH CONVERSION FOR MARGIN EXC/DEF | 0.00 |
|---|-----------|
| CASH GAINED FROM CONVERSION: | 0.00 |
| CASH USED FOR CONVERSION: | 0.00 |
| DEFICIT: | 0.00 |
| CASH CONVERSION FOR MIN CASH REQ | |
| CASH GAINED FROM CONVERSION: | 0.00 |
| MIN CASH DEFICIT: | 0.00 |
| NET SETTLEMENT: | 0.00 |
| | ========= |

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****CONTINUED ON NEXT PAGE****

THE OPTIONS CLEARING CORPORATION

ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 12/09/2020 CYCLE-ID:

SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07

REPORT-ID: 02000000397002890000112092020

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CM PAGE 8

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

SETTLEMENT TIER ACCOUNT: OCC 00289 M

PAY/COLLECT TYPE AMOUNT PAY/COL

NET PAY/COLLECT 0.00

ENP0450 ****END OF DATA****

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/09/2020 CYCLE-ID: CMO PAGE 9 SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07 ACCOUNT SUMMARY BY CMO CM PAGE 1 020000000397003550000112092020

REPORT-ID:

CREDIT SUISSE SECURITIES (USA) LLC CMO:

CLEARING MEMBER:

OCC 00355

TIER ACCOUNT: SETTLEMENT TIER ACCOUNT: OCC 00355 C

OCC 00355 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

ACCOUNT SUMMARY AFTER CASH CONVERSION

| COLLATERAL TYPE (ALL IN USD) | | | COLLATERAL TYPE (ALL IN USD) | | |
|--|--|-----|--|--|-----|
| CASH: USD: FOREIGN: REPO CASH: CASH TOTAL: GOVERNMENT (GS & GE) CVH TOTAL: LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES CVH TOTAL: | 0.00 0.00 0.00 0.00 0.00 879,437,594.36 0.00 0.00 | | CASH: USD: FOREIGN: REPO CASH: CASH TOTAL: GOVERNMENT (GS & GE) CVH TOTAL: LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES CVH TOTAL: | 0.00 0.00 0.00 0.00 0.00 879,437,594.36 0.00 0.00 | |
| TOTAL COLLATERAL VALUE (IN USD): | 879,437,594.36 | | TOTAL COLLATERAL VALUE (IN USD): | 879,437,594.36 | |
| TOTAL MARGIN REQUIREMENT: | 643,759,839.57 | DR | TOTAL MARGIN REQUIREMENT: | 643,759,839.57 | DR |
| MIN CASH REQUIREMENT: | 0.00 | | MIN CASH REQUIREMENT: | 0.00 | |
| ROLLED-UP MARGIN DEFICIT: | 0.00 | | ROLLED-UP MARGIN DEFICIT: | 0.00 | |
| MARGIN EXCESS/DEFICIT: | 235,677,754.79 | EXC | MARGIN EXCESS/DEFICIT: | 235,677,754.79 | EXC |

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

| NET PAY/COLLECT: | 13,516,107.69 | COL |
|------------------------------------|---------------|------|
| CASH CONVERSION FOR MARGIN EXC/DEF | | |
| CASH GAINED FROM CONVERSION: | 0.00 | |
| CASH USED FOR CONVERSION: | 0.00 | |
| DEFICIT: | 0.00 | |
| CASH CONVERSION FOR MIN CASH REQ | | |
| CASH GAINED FROM CONVERSION: | 0.00 | |
| MIN CASH DEFICIT: | 0.00 | |
| NET SETTLEMENT: | 13,516,107.69 | COL |
| | | ==== |

****CONTINUED ON NEXT PAGE**** ENP0450

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/09/2020 CYCLE-ID: CMO PAGE 10 ACCOUNT SUMMARY BY CMO SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07 CM PAGE 2

REPORT-ID: 02000000397003550000112092020

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

SETTLEMENT TIER ACCOUNT: OCC 00355 C

| PAY/COLLECT TYPE | AMOUNT | PAY/COL |
|---------------------------|---------------|---------|
| INDEX POST TRADE PREMIUM | 8,851,962.07 | PAY |
| EQUITY POST TRADE PREMIUM | 13,670,297.76 | COL |
| INDEX TRADE PREMIUM | 2,638,020.00 | COL |
| EQUITY TRADE PREMIUM | 6,059,752.00 | COL |
| NET PAY/COLLECT | 13,516,107.69 | COL |

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/09/2020 CYCLE-ID: CMO PAGE 11 SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07 ACCOUNT SUMMARY BY CMO CM PAGE 3 020000000397003550000112092020

REPORT-ID:

CREDIT SUISSE SECURITIES (USA) LLC CMO: OCC 00355

CLEARING MEMBER:

TIER ACCOUNT: SETTLEMENT TIER ACCOUNT:

OCC 00355 F OCC 00355 F

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

ACCOUNT SUMMARY AFTER CASH CONVERSION

| COLLATERAL TYPE (ALL IN USD) | | | COLLATERAL TYPE (ALL IN USD) | | |
|----------------------------------|--------------|-----|----------------------------------|--------------|-----|
| CASH: | | | CASH: | | |
| USD: | 0.00 | | USD: | 0.00 | |
| FOREIGN: | 0.00 | | FOREIGN: | 0.00 | |
| REPO CASH: | 0.00 | | REPO CASH: | 0.00 | |
| CASH TOTAL: | 0.00 | | CASH TOTAL: | 0.00 | |
| GOVERNMENT (GS & GE) CVH TOTAL: | 0.00 | | GOVERNMENT (GS & GE) CVH TOTAL: | 0.00 | |
| LETTERS OF CREDIT TOTAL: | 0.00 | | LETTERS OF CREDIT TOTAL: | 0.00 | |
| MONEY MARKET FUNDS TOTAL: | 0.00 | | MONEY MARKET FUNDS TOTAL: | 0.00 | |
| VALUED SECURITIES CVH TOTAL: | 0.00 | | VALUED SECURITIES CVH TOTAL: | 0.00 | |
| TOTAL COLLATERAL VALUE (IN USD): | 0.00 | | TOTAL COLLATERAL VALUE (IN USD): | 0.00 | |
| TOTAL MARGIN REQUIREMENT: | 8,774,635.00 | CR | TOTAL MARGIN REQUIREMENT: | 8,774,635.00 | CR |
| MIN CASH REQUIREMENT: | 0.00 | | MIN CASH REQUIREMENT: | 0.00 | |
| ROLLED-UP MARGIN DEFICIT: | 0.00 | | ROLLED-UP MARGIN DEFICIT: | 0.00 | |
| MARGIN EXCESS/DEFICIT: | 8,774,635.00 | EXC | MARGIN EXCESS/DEFICIT: | 8,774,635.00 | EXC |

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

| NET PAY/COLLECT: | 20,795,676.75 | PAY |
|------------------------------------|---------------|-----|
| CASH CONVERSION FOR MARGIN EXC/DEF | | |
| CASH GAINED FROM CONVERSION: | 0.00 | |
| CASH USED FOR CONVERSION: | 0.00 | |
| DEFICIT: | 0.00 | |
| CASH CONVERSION FOR MIN CASH REO | | |
| CASH GAINED FROM CONVERSION: | 0.00 | |
| MIN CASH DEFICIT: | 0.00 | |
| NET SETTLEMENT: | 20,795,676.75 | PAY |
| | | |

****CONTINUED ON NEXT PAGE**** ENP0450

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/09/2020 CYCLE-ID: CMO PAGE 12 ACCOUNT SUMMARY BY CMO SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07 CM PAGE 4

REPORT-ID: 02000000397003550000112092020

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

SETTLEMENT TIER ACCOUNT: OCC 00355 F

| PAY/COLLECT TYPE | AMOUNT | PAY/COL |
|---------------------------|---------------|---------|
| STOCK LOAN MARK TO MARKET | 18,905,049.75 | PAY |
| EQUITY TRADE PREMIUM | 1,926,927.00 | PAY |
| INDEX TRADE PREMIUM | 36,300.00 | COL |
| NET PAY/COLLECT | 20.795.676.75 | PAY |

THE OPTIONS CLEARING CORPORATION

ACTIVITY DATE: 12/09/2020 CYCLE-ID:

CMO PAGE 13

ACCOUNT SUMMARY BY CMO

SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07

CM PAGE 5

REPORT-ID: 02000000397003550000112092020

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

TIER ACCOUNT: OCC 00355 M P SETTLEMENT TIER ACCOUNT: OCC 00355 M P

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

ACCOUNT SUMMARY AFTER CASH CONVERSION

| COLLATERAL TYPE (ALL IN USD) | | COLLATERAL TYPE (ALL IN USD) | |
|----------------------------------|------|----------------------------------|------|
| CASH: | | CASH: | |
| USD: | 0.00 | USD: | 0.00 |
| FOREIGN: | 0.00 | FOREIGN: | 0.00 |
| REPO CASH: | 0.00 | REPO CASH: | 0.00 |
| CASH TOTAL: | 0.00 | CASH TOTAL: | 0.00 |
| GOVERNMENT (GS & GE) CVH TOTAL: | 0.00 | GOVERNMENT (GS & GE) CVH TOTAL: | 0.00 |
| LETTERS OF CREDIT TOTAL: | 0.00 | LETTERS OF CREDIT TOTAL: | 0.00 |
| MONEY MARKET FUNDS TOTAL: | 0.00 | MONEY MARKET FUNDS TOTAL: | 0.00 |
| VALUED SECURITIES CVH TOTAL: | 0.00 | VALUED SECURITIES CVH TOTAL: | 0.00 |
| TOTAL COLLATERAL VALUE (IN USD): | 0.00 | TOTAL COLLATERAL VALUE (IN USD): | 0.00 |
| TOTAL MARGIN REQUIREMENT: | 0.00 | TOTAL MARGIN REQUIREMENT: | 0.00 |
| MIN CASH REQUIREMENT: | 0.00 | MIN CASH REQUIREMENT: | 0.00 |
| ROLLED-UP MARGIN DEFICIT: | 0.00 | ROLLED-UP MARGIN DEFICIT: | 0.00 |
| MARGIN EXCESS/DEFICIT: | 0.00 | MARGIN EXCESS/DEFICIT: | 0.00 |
| | | | |

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

| NET PAY/COLLECT: CASH CONVERSION FOR MARGIN EXC/DEF | 0.00 |
|---|----------|
| CASH GAINED FROM CONVERSION: | 0.00 |
| CASH USED FOR CONVERSION: | 0.00 |
| DEFICIT: | 0.00 |
| CASH CONVERSION FOR MIN CASH REQ | |
| CASH GAINED FROM CONVERSION: | 0.00 |
| MIN CASH DEFICIT: | 0.00 |
| NET SETTLEMENT: | 0.00 |
| | ======== |

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THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 12/09/2020 CYCLE-ID:

SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07

REPORT-ID: 02000000397003550000112092020

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CM PAGE 6

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

SETTLEMENT TIER ACCOUNT: OCC 00355 M P

PAY/COLLECT TYPE AMOUNT PAY/COL

NET PAY/COLLECT 0.00

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****CONTINUED ON NEXT PAGE****

SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07

REPORT-ID: 02000000397003550000112092020

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

TIER ACCOUNT: OCC 00355 M SETTLEMENT TIER ACCOUNT: OCC 00355 M

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

ACCOUNT SUMMARY AFTER CASH CONVERSION

CMO PAGE 15

CM PAGE 7

| COLLATERAL TYPE (ALL IN USD) | | COLLATERAL TYPE (ALL IN USD) | |
|----------------------------------|------|----------------------------------|------|
| CASH: | | CASH: | |
| USD: | 0.00 | USD: | 0.00 |
| FOREIGN: | 0.00 | FOREIGN: | 0.00 |
| REPO CASH: | 0.00 | REPO CASH: | 0.00 |
| CASH TOTAL: | 0.00 | CASH TOTAL: | 0.00 |
| GOVERNMENT (GS & GE) CVH TOTAL: | 0.00 | GOVERNMENT (GS & GE) CVH TOTAL: | 0.00 |
| LETTERS OF CREDIT TOTAL: | 0.00 | LETTERS OF CREDIT TOTAL: | 0.00 |
| MONEY MARKET FUNDS TOTAL: | 0.00 | MONEY MARKET FUNDS TOTAL: | 0.00 |
| VALUED SECURITIES CVH TOTAL: | 0.00 | VALUED SECURITIES CVH TOTAL: | 0.00 |
| TOTAL COLLATERAL VALUE (IN USD): | 0.00 | TOTAL COLLATERAL VALUE (IN USD): | 0.00 |
| TOTAL MARGIN REQUIREMENT: | 0.00 | TOTAL MARGIN REQUIREMENT: | 0.00 |
| MIN CASH REQUIREMENT: | 0.00 | MIN CASH REQUIREMENT: | 0.00 |
| ROLLED-UP MARGIN DEFICIT: | 0.00 | ROLLED-UP MARGIN DEFICIT: | 0.00 |
| MARGIN EXCESS/DEFICIT: | 0.00 | MARGIN EXCESS/DEFICIT: | 0.00 |

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

| NET PAY/COLLECT: CASH CONVERSION FOR MARGIN EXC/DEF | 0.00 |
|---|------------|
| CASH GAINED FROM CONVERSION: | 0.00 |
| CASH USED FOR CONVERSION: | 0.00 |
| DEFICIT: | 0.00 |
| CASH CONVERSION FOR MIN CASH REQ | |
| CASH GAINED FROM CONVERSION: | 0.00 |
| MIN CASH DEFICIT: | 0.00 |
| NET SETTLEMENT: | 0.00 |
| | ========== |

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THE OPTIONS CLEARING CORPORATION

ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 12/09/2020 CYCLE-ID:

SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07

REPORT-ID: 02000000397003550000112092020

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CM PAGE 8

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

SETTLEMENT TIER ACCOUNT: OCC 00355 M

PAY/COLLECT TYPE AMOUNT PAY/COL

NET PAY/COLLECT 0.00 THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 12/09/2020 CYCLE-ID:

SYSTEM DATE: 12/09/2020 SYSTEM TIME: 01:16:07

REPORT-ID: 02000000397003550000112092020

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CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

TIER ACCOUNT: OCC 00355 Z X SETTLEMENT TIER ACCOUNT: OCC 00355 Z X

CLEARING FUND ACCOUNT DETAIL

COLLATERAL TYPE (ALL IN USD)

CASH:

USD: 406,208,572.01 CASH TOTAL: 406,208,572.01

GOVERNMENT (GS) CVH TOTAL: 0.00

TOTAL COLLATERAL VALUE (IN USD): 406,208,572.01

TOTAL REQUIREMENT: 384,096,362.99 DR

MIN CASH REQUIREMENT: 135,849,695.58

EXCESS/DEFICIT: 22,112,209.02 EXC

****END OF DATA****