

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 137
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: COTC CLR PB 250F NAME: CRED SE CLRD SWP CST CPR: LSOCU

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

Cleared OTC

USD	344,900.16

USDE	344,900.16

TOTAL VARIATION AND OPPT PAY/COLLECT

USD	344,900.16

USDE	344,900.16

PRIOR VARIATION AND OPPT PAY/COLLECT

USDE	0.00

CURRENT VARIATION AND OPPT PAY/COLLECT

USD	344,900.16

USDE	344,900.16

PB CASH

USD	5,419,200.00

USDE	5,419,200.00

VARIATION COVERED BY PB CASH

USDE	0.00

VARIATION TRANSFERRED TO PB CASH

USDE	0.00

VARIATION COVERED BY IEF

USDE	0.00

VARIATION TRANSFERRED TO IEF

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 138
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: COTC CLR PB 250F NAME: CRED SE CLRD SWP CST CPR: LSOCU

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS
USDE 0.00

COLLATERALIZED VARIATION TO PB REQUIREMENT

USDE 0.00

COLLATERALIZED VARIATION TO ASSET

USDE 0.00

BANKED VARIATION
USD 344,900.16

USDE 344,900.16

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 139
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: COTC CLR PB 250I NAME: CRED SE CLRD SWP CST CPR: LSOCC

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

INTEREST RATE

USD	2,862,548.81-

USDE	2,862,548.81-

IRS

AUD2	190,412.32-
CAD1	581,932.57-
CZK2	15,657,734.58-
EUR1	2,946,935.19-
GBP1	709.14
HKD2	44,245.32
HUF2	9,058,902.00
JPY2	115,344.00-
MXN1	3,752,847.23
NOK2	45,867.11
NZD2	1,196.93-
PLN2	3,702,929.54
SGD2	3,756.82-
USD	12,611,463.84-
ZAR2	68,466.85

USDE	16,260,224.03-

TOTAL VARIATION AND OPPT PAY/COLLECT

AUD2	190,412.32-
CAD1	581,932.57-
CZK2	15,657,734.58-
EUR1	2,946,935.19-
GBP1	709.14
HKD2	44,245.32
HUF2	9,058,902.00

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 140
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: COTC CLR PB 250I NAME: CRED SE CLRD SWP CST CPR: LSOCC

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

JPY2	115,344.00-
MXN1	3,752,847.23
NOK2	45,867.11
NZD2	1,196.93-
PLN2	3,702,929.54
SGD2	3,756.82-
USD	15,474,012.65-
ZAR2	68,466.85

USDE	19,122,772.86-

PRIOR VARIATION AND OPPT PAY/COLLECT

USD	3,380,000.00-

USDE	3,380,000.00-

CURRENT VARIATION AND OPPT PAY/COLLECT

AUD2	190,412.32-
CAD1	581,932.57-
CZK2	15,657,734.58-
EUR1	2,946,935.19-
GBP1	709.14
HKD2	44,245.32
HUF2	9,058,902.00
JPY2	115,344.00-
MXN1	3,752,847.23
NOK2	45,867.11
NZD2	1,196.93-
PLN2	3,702,929.54
SGD2	3,756.82-
USD	12,094,012.65-
ZAR2	68,466.85

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 141
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: COTC CLR PB 250I NAME: CRED SE CLRD SWP CST CPR: LSOCC

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

USDE	15,742,772.86-
PB CASH	
AUD	5,000,000.00
EUR	4,098,767.96
GBP	8,000,000.00
HKD	0.00
HUF	500,000,000.00
MXN	10,000.00
PLN	70,000,000.00
USD	513,411,892.31
ZAR	300,000,000.00
USDE	573,232,532.06

VARIATION COVERED BY PB CASH

USDE	0.00
------	------

VARIATION TRANSFERRED TO PB CASH

USDE	0.00
------	------

VARIATION COVERED BY IEF

USDE	0.00
------	------

VARIATION TRANSFERRED TO IEF

USDE	0.00
------	------

COLLATERALIZED VARIATION TO PB REQUIREMENT

USDE	0.00
------	------

COLLATERALIZED VARIATION TO ASSET

RUN DATE (CST): 12/04/20

RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: COTC CLR PB 250I NAME: CRED SE CLRD SWP CST

CPR: LSOCC

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

USDE	0.00
------	------

BANKED VARIATION

AUD2	190,412.32-
CAD1	581,932.57-
CZK2	15,657,734.58-
EUR1	2,946,935.19-
GBP1	709.14
HKD2	44,245.32
HUF2	9,058,902.00
JPY2	115,344.00-
MXN1	3,752,847.23
NOK2	45,867.11
NZD2	1,196.93-
PLN2	3,702,929.54
SGD2	3,756.82-
USD	12,094,012.65-
ZAR2	68,466.85

USDE	15,742,772.86-

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 143
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: COTC CLR PB 250T NAME: CRED SE CLRD SWP CST CPR: LSOCU

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

FXM

USD 460,783.11

USDE 460,783.11

TOTAL VARIATION AND OPPT PAY/COLLECT

USD 460,783.11

USDE 460,783.11

PRIOR VARIATION AND OPPT PAY/COLLECT

USDE 0.00

CURRENT VARIATION AND OPPT PAY/COLLECT

USD 460,783.11

USDE 460,783.11

PB CASH

USD 4,424,004.22

USDE 4,424,004.22

VARIATION COVERED BY PB CASH

USDE 0.00

VARIATION TRANSFERRED TO PB CASH

USDE 0.00

VARIATION COVERED BY IEF

USDE 0.00

VARIATION TRANSFERRED TO IEF

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 144
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: COTC CLR PB 250T NAME: CRED SE CLRD SWP CST CPR: LSOCU

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS
USDE 0.00

COLLATERALIZED VARIATION TO PB REQUIREMENT

USDE 0.00

COLLATERALIZED VARIATION TO ASSET

USDE 0.00

BANKED VARIATION
USD 460,783.11

USDE 460,783.11

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 145
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: CSEG CLR PB 250 NAME: CREDIT SUISSE SECURI CPR: CSEG

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

AGRICULTURAL

USD	11,288,045.87-

USDE	11,288,045.87-

COMEX

USD	12,922,285.41

USDE	12,922,285.41

CURRENCY

AUD	125.00
CAD	1,237.50-
CHF	13,600.00
GBP	2,718.75-
JPY	2,703,750.00
USD	6,250,596.58-

USDE	6,213,913.53-

DAIRY

USD	3,700.00-

USDE	3,700.00-

EQUITY INDICIES

JPY	95,745,000.00-
USD	9,451,595.40

USDE	8,532,384.57

FOREST

USD	63,272.00

USDE	63,272.00

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 146
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: CSEG CLR PB 250 NAME: CREDIT SUISSE SECURI CPR: CSEG

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

INTEREST RATE

USD	94,895,299.59

USDE	94,895,299.59

NYMEX

USD	29,122,085.90

USDE	29,122,085.90

WEATHER

EUR	0.00
GBP	0.00
USD	0.00

USDE	0.00

TOTAL VARIATION AND OPPT PAY/COLLECT

AUD	125.00
CAD	1,237.50-
CHF	13,600.00
EUR	0.00
GBP	2,718.75-
JPY	93,041,250.00-
USD	128,912,195.85

USDE	128,029,668.08

PRIOR VARIATION AND OPPT PAY/COLLECT

AUD	0.00
CAD	0.00
CHF	0.00
GBP	0.00
JPY	0.00

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 147
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: CSEG CLR PB 250 NAME: CREDIT SUISSE SECURI CPR: CSEG

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

USD	120,569,000.00

USDE	120,569,000.00

CURRENT VARIATION AND OPPT PAY/COLLECT

AUD	125.00
CAD	1,237.50-
CHF	13,600.00
GBP	2,718.75-
JPY	93,041,250.00-
USD	8,343,195.85

USDE	7,460,668.10

PB CASH

AUD	503,575.00
CAD	45,918.75
CHF	34,425.00
EUR	1,258,000.00
GBP	2,891,197.67
JPY	1,692,394,661.00
SEK	117,437.50
USD	4,140,701,598.18

USDE	4,162,819,630.30

VARIATION COVERED BY PB CASH

CAD	1,237.50-
GBP	2,718.75-
JPY	93,041,250.00-

USDE	897,872.37-

VARIATION TRANSFERRED TO PB CASH

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 148
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: CSEG CLR PB 250 NAME: CREDIT SUISSE SECURI CPR: CSEG

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

AUD	125.00
CHF	13,600.00

USDE	15,344.60

VARIATION COVERED BY IEF

USDE	0.00

VARIATION TRANSFERRED TO IEF

USDE	0.00

COLLATERALIZED VARIATION TO PB REQUIREMENT

USDE	0.00

COLLATERALIZED VARIATION TO ASSET

USDE	0.00

BANKED VARIATION

USD	8,343,195.85

USDE	8,343,195.85

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 149
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: NSEG CLR PB 250 NAME: CREDIT SUISSE SECURI CPR: NA

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

COMEX

USD	231,403.41-

USDE	231,403.41-

EQUITY INDICIES

JPY	2,052,500.00-
USD	6,996,017.20-

USDE	7,015,722.46-

INTEREST RATE

USD	5,673,719.72

USDE	5,673,719.72

NYMEX

USD	950,898.29-

USDE	950,898.29-

TOTAL VARIATION AND OPPT PAY/COLLECT

JPY	2,052,500.00-
USD	2,504,599.18-

USDE	2,524,304.44-

PRIOR VARIATION AND OPPT PAY/COLLECT

JPY	0.00
USD	1,194,000.00

USDE	1,194,000.00

CURRENT VARIATION AND OPPT PAY/COLLECT

JPY	2,052,500.00-
USD	3,698,599.18-

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 150
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: NSEG CLR PB 250 NAME: CREDIT SUISSE SECURI CPR: NA

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

USDE	3,718,304.44-

PB CASH	
CHF	0.00
JPY	3,186,554,635.00
USD	572,492.65

USDE	31,165,374.96

VARIATION COVERED BY PB CASH

JPY	2,052,500.00-

USDE	19,705.26-

VARIATION TRANSFERRED TO PB CASH

USDE	0.00
------	------

VARIATION COVERED BY IEF

USDE	0.00
------	------

VARIATION TRANSFERRED TO IEF

USDE	0.00
------	------

COLLATERALIZED VARIATION TO PB REQUIREMENT

USDE	0.00
------	------

COLLATERALIZED VARIATION TO ASSET

USDE	0.00
------	------

BANKED VARIATION

USD	3,698,599.18-

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 151
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: NSEG CLR PB 250 NAME: CREDIT SUISSE SECURI CPR: NA

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS
USDE 3,698,599.18-

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 152
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: NSEG CLR PB 250I NAME: CREDIT SUISSE SECURI CPR: NA

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

IRS

MXN1	49,194.78
USD	52,418,427.60-

USDE	52,415,939.08-

TOTAL VARIATION AND OPPT PAY/COLLECT

MXN1	49,194.78
USD	52,418,427.60-

USDE	52,415,939.09-

PRIOR VARIATION AND OPPT PAY/COLLECT

USDE	0.00

CURRENT VARIATION AND OPPT PAY/COLLECT

MXN1	49,194.78
USD	52,418,427.60-

USDE	52,415,939.09-

PB CASH

MXN	0.00
USD	263,107.33

USDE	263,107.33

VARIATION COVERED BY PB CASH

USDE	0.00

VARIATION TRANSFERRED TO PB CASH

USDE	0.00

VARIATION COVERED BY IEF

RUN DATE (CST): 12/04/20

RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI

SETTLEMENT ACCOUNT: NSEG CLR PB 250I NAME: CREDIT SUISSE SECURI CPR: NA

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

USDE	0.00
------	------

VARIATION TRANSFERRED TO IEF

USDE	0.00
------	------

COLLATERALIZED VARIATION TO PB REQUIREMENT

USDE	0.00
------	------

COLLATERALIZED VARIATION TO ASSET

USDE	0.00
------	------

BANKED VARIATION

MXN1	49,194.78
------	-----------

USD	52,418,427.60-
-----	----------------

USDE	52,415,939.09-
------	----------------

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 157
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 264 NAME: CREDIT SUISSE INTERN

SETTLEMENT ACCOUNT: NSEG CLR PB 264 NAME: CREDIT SUISSE INTERN CPR: NA

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

AGRICULTURAL

USD	9,083,558.00-

USDE	9,083,558.00-

COMEX

USD	3,436,327.50

USDE	3,436,327.50

EQUITY INDICIES

JPY	47,515,000.00
USD	28,541,512.00-

USDE	28,085,338.81-

INTEREST RATE

USD	1,324,679.20-

USDE	1,324,679.20-

NYMEX

USD	2,787,306.40

USDE	2,787,306.40

TOTAL VARIATION AND OPPT PAY/COLLECT

JPY	47,515,000.00
USD	32,726,115.30-

USDE	32,269,942.11-

PRIOR VARIATION AND OPPT PAY/COLLECT

JPY	0.00
USD	31,647,000.00-

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 158
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 264 NAME: CREDIT SUISSE INTERN

SETTLEMENT ACCOUNT: NSEG CLR PB 264 NAME: CREDIT SUISSE INTERN CPR: NA

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS
USDE 31,647,000.00-

CURRENT VARIATION AND OPPT PAY/COLLECT
JPY 47,515,000.00
USD 1,079,115.30-

USDE 622,942.11-

PB CASH
JPY 986,753,510.00
USD 253,025,469.42

USDE 262,498,909.37

VARIATION COVERED BY PB CASH

USDE 0.00

VARIATION TRANSFERRED TO PB CASH
JPY 47,515,000.00

USDE 456,173.19

VARIATION COVERED BY IEF

USDE 0.00

VARIATION TRANSFERRED TO IEF

USDE 0.00

COLLATERALIZED VARIATION TO PB REQUIREMENT

USDE 0.00

COLLATERALIZED VARIATION TO ASSET

USDE 0.00

CLEARING ORGANIZATION: CME

FIRM: 264 NAME: CREDIT SUISSE INTERN

SETTLEMENT ACCOUNT: NSEG CLR PB 264 NAME: CREDIT SUISSE INTERN CPR: NA

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

BANKED VARIATION	
USD	1,079,115.30-

USDE	1,079,115.30-

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 160
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 264 NAME: CREDIT SUISSE INTERN

SETTLEMENT ACCOUNT: NSEG CLR PB 264I NAME: CREDIT SUISSE INT CPR: NA

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

INTEREST RATE

USD	11,049,965.46

USDE	11,049,965.46

IRS

AUD2	159,507.68-
CAD1	433,181.27-
CHF2	396,968.02-
EUR1	279,941.53-
GBP1	34,899.96-
JPY2	1,865,653.00
MXN1	4,935,509.33
NOK2	141,692.75-
NZD2	4,229.44-
SEK2	25,920.51
USD	3,430,382.40-
ZAR2	1,109,411.06-

USDE	4,540,382.59-

TOTAL VARIATION AND OPPT PAY/COLLECT

AUD2	159,507.68-
CAD1	433,181.27-
CHF2	396,968.02-
EUR1	279,941.53-
GBP1	34,899.96-
JPY2	1,865,653.00
MXN1	4,935,509.33
NOK2	141,692.75-
NZD2	4,229.44-
SEK2	25,920.51

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 161
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 264 NAME: CREDIT SUISSE INTERN

SETTLEMENT ACCOUNT: NSEG CLR PB 264I NAME: CREDIT SUISSE INT CPR: NA

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

USD	7,619,583.06
ZAR2	1,109,411.06-

USDE	6,509,582.90

PRIOR VARIATION AND OPPT PAY/COLLECT

USD	0.00

USDE	0.00

CURRENT VARIATION AND OPPT PAY/COLLECT

AUD2	159,507.68-
CAD1	433,181.27-
CHF2	396,968.02-
EUR1	279,941.53-
GBP1	34,899.96-
JPY2	1,865,653.00
MXN1	4,935,509.33
NOK2	141,692.75-
NZD2	4,229.44-
SEK2	25,920.51
USD	7,619,583.06
ZAR2	1,109,411.06-

USDE	6,509,582.90

PB CASH

CAD	18,414,299.76
CHF	0.00
DKK	0.00
JPY	0.00
MXN	0.00
SEK	0.00

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 162
RUN DATE (CST): 12/04/20
RUN TIME (CST): 21:53:29

CLEARING ORGANIZATION: CME

FIRM: 264 NAME: CREDIT SUISSE INTERN

SETTLEMENT ACCOUNT: NSEG CLR PB 264I NAME: CREDIT SUISSE INT CPR: NA

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS

SGD	0.00
USD	374,042,383.48
ZAR	0.00

USDE	388,445,433.74

VARIATION COVERED BY PB CASH

USDE	0.00

VARIATION TRANSFERRED TO PB CASH

USDE	0.00

VARIATION COVERED BY IEF

USDE	0.00

VARIATION TRANSFERRED TO IEF

USDE	0.00

COLLATERALIZED VARIATION TO PB REQUIREMENT

USDE	0.00

COLLATERALIZED VARIATION TO ASSET

USDE	0.00

BANKED VARIATION

AUD2	159,507.68-
CAD1	433,181.27-
CHF2	396,968.02-
EUR1	279,941.53-
GBP1	34,899.96-
JPY2	1,865,653.00

CLEARING ORGANIZATION: CME

FIRM: 264 NAME: CREDIT SUISSE INTERN

SETTLEMENT ACCOUNT: NSEG CLR PB 264I

NAME: CREDIT SUISSE INT

CPR: NA

SETTLEMENT ACCOUNT SUMMARY - TOTAL VARIATION REQUIREMENTS	
MXN1	4,935,509.33
NOK2	141,692.75-
NZD2	4,229.44-
SEK2	25,920.51
USD	7,619,583.06
ZAR2	1,109,411.06-

USDE	6,509,582.90