

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 137
RUN DATE (CST): 12/07/20
RUN TIME (CST): 22:28:05

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	252,016.38-

USDE	252,016.38-

TOTAL VARIATION AND OPPT PAY/COLLECT

USD	252,016.38-

USDE	252,016.38-

PRIOR VARIATION AND OPPT PAY/COLLECT

USDE	0.00

CURRENT VARIATION AND OPPT PAY/COLLECT

USD	252,016.38-

USDE	252,016.38-

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
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CHICAGO MERCANTILE EXCHANGE
SPAN RECAP LEDGER
TOTAL VARIATION BY SETTLEMENT

PAGE: 138
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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 252,016.38-

USDE 252,016.38-

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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	3,726,625.31

USDE	3,726,625.31

IRS

AUD2	504,357.97
CAD1	456,896.89
CZK2	2,382,396.77-
EUR1	13,948,946.77
GBP1	14,157.21-
HKD2	40,721.73-
HUF2	2,657,178.00
JPY2	1,409,439.00
MXN1	24,720,024.62
NOK2	8,640.24-
NZD2	2,954.59
PLN2	41,898.84
SGD2	7,147.00
USD	882,886.07-
ZAR2	3,327,856.88

USDE	18,115,735.83

TOTAL VARIATION AND OPPT PAY/COLLECT

AUD2	504,357.97
CAD1	456,896.89
CZK2	2,382,396.77-
EUR1	13,948,946.77
GBP1	14,157.21-
HKD2	40,721.73-
HUF2	2,657,178.00

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PAGE: 140
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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	1,409,439.00
MXN1	24,720,024.62
NOK2	8,640.24-
NZD2	2,954.59
PLN2	41,898.84
SGD2	7,147.00
USD	2,843,739.24
ZAR2	3,327,856.88

USDE	21,842,361.12

PRIOR VARIATION AND OPPT PAY/COLLECT

USD	0.00

USDE	0.00

CURRENT VARIATION AND OPPT PAY/COLLECT

AUD2	504,357.97
CAD1	456,896.89
CZK2	2,382,396.77-
EUR1	13,948,946.77
GBP1	14,157.21-
HKD2	40,721.73-
HUF2	2,657,178.00
JPY2	1,409,439.00
MXN1	24,720,024.62
NOK2	8,640.24-
NZD2	2,954.59
PLN2	41,898.84
SGD2	7,147.00
USD	2,843,739.24
ZAR2	3,327,856.88

CST620R01 CHICAGO MERCANTILE EXCHANGE
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PAGE: 141
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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	21,842,361.12
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	573,260,287.23

VARIATION COVERED BY PB CASH

USDE	0.00
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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
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COLLATERALIZED VARIATION TO ASSET

RUN DATE (CST): 12/07/20

RUN TIME (CST): 22:28:05

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	504,357.97
CAD1	456,896.89
CZK2	2,382,396.77
EUR1	13,948,946.77
GBP1	14,157.21
HKD2	40,721.73
HUF2	2,657,178.00
JPY2	1,409,439.00
MXN1	24,720,024.62
NOK2	8,640.24
NZD2	2,954.59
PLN2	41,898.84
SGD2	7,147.00
USD	2,843,739.24
ZAR2	3,327,856.88

USDE	21,842,361.12

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 143
RUN DATE (CST): 12/07/20
RUN TIME (CST): 22:28:05

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	282,068.75

USDE	282,068.75

TOTAL VARIATION AND OPPT PAY/COLLECT

USD	282,068.75

USDE	282,068.75

PRIOR VARIATION AND OPPT PAY/COLLECT

USDE	0.00

CURRENT VARIATION AND OPPT PAY/COLLECT

USD	282,068.75

USDE	282,068.75

PB CASH

USD	4,472,846.66

USDE	4,472,846.66

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: 12/07/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 144
RUN DATE (CST): 12/07/20
RUN TIME (CST): 22:28:05

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 282,068.75

USDE 282,068.75

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	2,124,849.87-	

USDE	2,124,849.87-	
COMEX		
USD	30,045,065.50	

USDE	30,045,065.50	
CURRENCY		
AUD	25.00-	
CAD	37.50-	
CHF	16,350.00	
GBP	78,956.25	
JPY	10,141,250.00-	
USD	4,777,229.15-	

USDE	4,750,751.26-	
DAIRY		
USD	4,746.00-	

USDE	4,746.00-	
EQUITY INDICIES		
JPY	253,385,000.00	
USD	16,138,560.17-	

USDE	13,702,868.55-	
FOREST		
USD	64,141.00	

USDE	64,141.00	

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PAGE: 146
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RUN TIME (CST): 22:28:05

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	53,539,646.48-

USDE	53,539,646.48-

NYMEX

USD	1,257,501.72

USDE	1,257,501.72

WEATHER

EUR	0.00
GBP	0.00
USD	0.00

USDE	0.00

TOTAL VARIATION AND OPPT PAY/COLLECT

AUD	25.00-
CAD	37.50-
CHF	16,350.00
EUR	0.00
GBP	78,956.25
JPY	243,243,750.00
USD	45,218,323.45-

USDE	42,756,153.94-

PRIOR VARIATION AND OPPT PAY/COLLECT

AUD	0.00
CAD	0.00
CHF	0.00
GBP	0.00
JPY	0.00

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PAGE: 147
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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	528,000.00-

USDE	528,000.00-

CURRENT VARIATION AND OPPT PAY/COLLECT

AUD	25.00-
CAD	37.50-
CHF	16,350.00
GBP	78,956.25
JPY	243,243,750.00
USD	44,690,323.45-

USDE	42,228,153.96-

PB CASH

AUD	503,700.00
CAD	44,681.25
CHF	48,025.00
EUR	1,258,000.00
GBP	2,888,478.92
JPY	1,599,353,411.00
SEK	117,437.50
USD	4,090,701,598.18

USDE	4,111,941,274.20

VARIATION COVERED BY PB CASH

AUD	25.00-
CAD	37.50-

USDE	47.84-

VARIATION TRANSFERRED TO PB CASH

CHF	16,350.00
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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

GBP	78,956.25
JPY	243,243,750.00

USDE	2,462,217.34

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	44,690,323.45-

USDE	44,690,323.45-

CST620R01 CHICAGO MERCANTILE EXCHANGE
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CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 149
RUN DATE (CST): 12/07/20
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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	1,827,929.73

USDE	1,827,929.73

CURRENCY

USD	0.00

USDE	0.00

EQUITY INDICIES

JPY	3,482,500.00
USD	17,269,103.50

USDE	17,302,579.42

INTEREST RATE

USD	6,436,910.01-

USDE	6,436,910.01-

NYMEX

USD	741,980.80-

USDE	741,980.80-

TOTAL VARIATION AND OPPT PAY/COLLECT

JPY	3,482,500.00
USD	11,918,142.42

USDE	11,951,618.34

PRIOR VARIATION AND OPPT PAY/COLLECT

JPY	0.00
USD	7,800,000.00

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 150
RUN DATE (CST): 12/07/20
RUN TIME (CST): 22:28:05

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 7,800,000.00

CURRENT VARIATION AND OPPT PAY/COLLECT
JPY 3,482,500.00
USD 4,118,142.42

USDE 4,151,618.34

PB CASH
CHF 0.00
JPY 3,184,502,135.00
USD 1,425,379.80

USDE 32,036,762.28

VARIATION COVERED BY PB CASH

USDE 0.00

VARIATION TRANSFERRED TO PB CASH
JPY 3,482,500.00

USDE 33,475.92

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

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	0.00
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BANKED VARIATION

USD	4,118,142.42

USDE	4,118,142.42

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 152
RUN DATE (CST): 12/07/20
RUN TIME (CST): 22:28:05

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	3,761,515.63-
USD	43,514,086.49

USDE	43,324,678.22

TOTAL VARIATION AND OPPT PAY/COLLECT

MXN1	3,761,515.63-
USD	43,514,086.49

USDE	43,324,678.23

PRIOR VARIATION AND OPPT PAY/COLLECT

USDE	0.00

CURRENT VARIATION AND OPPT PAY/COLLECT

MXN1	3,761,515.63-
USD	43,514,086.49

USDE	43,324,678.23

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

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 153
RUN DATE (CST): 12/07/20
RUN TIME (CST): 22:28:05

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 3,761,515.63-
USD 43,514,086.49

USDE 43,324,678.23

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 157
RUN DATE (CST): 12/07/20
RUN TIME (CST): 22:28:05

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	2,569,163.00-

USDE	2,569,163.00-

COMEX

USD	21,250,020.00

USDE	21,250,020.00

EQUITY INDICIES

JPY	146,755,000.00-
USD	6,304,363.50

USDE	4,893,664.67

INTEREST RATE

USD	9,640,640.30-

USDE	9,640,640.30-

NYMEX

USD	3,286,863.60

USDE	3,286,863.60

TOTAL VARIATION AND OPPT PAY/COLLECT

JPY	146,755,000.00-
USD	18,631,443.80

USDE	17,220,744.97

PRIOR VARIATION AND OPPT PAY/COLLECT

JPY	0.00
USD	26,325,000.00

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 158
RUN DATE (CST): 12/07/20
RUN TIME (CST): 22:28:05

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 26,325,000.00

CURRENT VARIATION AND OPPT PAY/COLLECT
JPY 146,755,000.00-
USD 7,693,556.20-

USDE 9,104,255.02-

PB CASH
JPY 1,034,268,510.00
USD 229,049,642.47

USDE 238,991,664.05

VARIATION COVERED BY PB CASH
JPY 146,755,000.00-

USDE 1,410,698.83-

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

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	7,693,556.20-	

USDE	7,693,556.20-	

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 160
RUN DATE (CST): 12/07/20
RUN TIME (CST): 22:28:05

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	8,107,000.31-

USDE	8,107,000.31-

IRS

AUD2	344,974.15
CAD1	94,366.25
CHF2	309,860.53
EUR1	163,722.44-
GBP1	710,352.49
JPY2	32,507,826.00-
MXN1	7,858,792.83-
NOK2	86,335.64
NZD2	29,005.98
SEK2	583,553.46-
USD	7,186,587.71-
ZAR2	6,207,607.53-

USDE	6,914,071.85-

TOTAL VARIATION AND OPPT PAY/COLLECT

AUD2	344,974.15
CAD1	94,366.25
CHF2	309,860.53
EUR1	163,722.44-
GBP1	710,352.49
JPY2	32,507,826.00-
MXN1	7,858,792.83-
NOK2	86,335.64
NZD2	29,005.98
SEK2	583,553.46-

CST620R01 CHICAGO MERCANTILE EXCHANGE
BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 161
RUN DATE (CST): 12/07/20
RUN TIME (CST): 22:28:05

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	15,293,588.02-
ZAR2	6,207,607.53-

USDE	15,021,072.15-

PRIOR VARIATION AND OPPT PAY/COLLECT

USD	7,246,000.00-

USDE	7,246,000.00-

CURRENT VARIATION AND OPPT PAY/COLLECT

AUD2	344,974.15
CAD1	94,366.25
CHF2	309,860.53
EUR1	163,722.44-
GBP1	710,352.49
JPY2	32,507,826.00-
MXN1	7,858,792.83-
NOK2	86,335.64
NZD2	29,005.98
SEK2	583,553.46-
USD	8,047,588.02-
ZAR2	6,207,607.53-

USDE	7,775,072.15-

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: 12/07/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 162
RUN DATE (CST): 12/07/20
RUN TIME (CST): 22:28:05

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	371,418,031.19
ZAR	0.00

USDE	385,805,326.88

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	344,974.15
CAD1	94,366.25
CHF2	309,860.53
EUR1	163,722.44-
GBP1	710,352.49
JPY2	32,507,826.00-

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	7,858,792.83-
NOK2	86,335.64
NZD2	29,005.98
SEK2	583,553.46-
USD	8,047,588.02-
ZAR2	6,207,607.53-

USDE	7,775,072.15-