THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/08/2020 CYCLE-ID: CMO PAGE 1 SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03 CM PAGE 1 ACCOUNT SUMMARY BY CMO 020000000397002890000112082020

REPORT-ID:

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

OCC 00289

TIER ACCOUNT: SETTLEMENT TIER ACCOUNT:

OCC 00289 C 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: USD: FOREIGN: REPO CASH: CASH TOTAL: GOVERNMENT (GS & GE) CVH TOTAL: LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES CVH TOTAL:	251,744,595.00 0.00 0.00 251,744,595.00 0.00 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:	250,689,680.00 0.00 0.00 250,689,680.00 0.00 0.00 0.00	
TOTAL COLLATERAL VALUE (IN USD):	251,744,595.00		TOTAL COLLATERAL VALUE (IN USD):	250,689,680.00	
TOTAL MARGIN REQUIREMENT:	238,757,100.00	DR	TOTAL MARGIN REQUIREMENT:	238,757,100.00	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:	12,987,495.00	EXC	MARGIN EXCESS/DEFICIT:	11,932,580.00	EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT:	1,054,915.00	PAY
CASH CONVERSION FOR MARGIN EXC/DEF		
CASH GAINED FROM CONVERSION:	0.00	
CASH USED FOR CONVERSION:	1,054,915.00	
DEFICIT:	0.00	
CASH CONVERSION FOR MIN CASH REQ		
CASH GAINED FROM CONVERSION:	0.00	
MIN CASH DEFICIT:	0.00	
NET SETTLEMENT:	0.00	
		====

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

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/08/2020 CYCLE-ID: CMO PAGE 2
ACCOUNT SUMMARY BY CMO SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03 CM PAGE 2

REPORT-ID: 02000000397002890000112082020

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

INDEX FUTURES MARK TO MARKET

1,054,915.00 PAY

NET PAY/COLLECT

1,054,915.00 PAY

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/08/2020 CYCLE-ID: CMO PAGE 3 SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03 ACCOUNT SUMMARY BY CMO CM PAGE 3 020000000397002890000112082020

REPORT-ID:

CREDIT SUISSE SECURITIES (USA) LLC CMO: OCC 00289

CLEARING MEMBER:

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

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

ACCOUNT SUMMARY AFTER CASH CONVERSION

GOLLAMEDAL MADE (ALL IN 110D)			GOLLAMEDAL MADE (ALL TALLICE)		
COLLATERAL TYPE (ALL IN USD) CASH:			COLLATERAL TYPE (ALL IN USD) CASH:		
USD:	31,716,745.00		USD:	31,716,745.00	
FOREIGN:	0.00		FOREIGN:	0.00	
REPO CASH:	0.00		REPO CASH:	0.00	
CASH TOTAL:	31,716,745.00		CASH TOTAL:	31,716,745.00	
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):	31,716,745.00		TOTAL COLLATERAL VALUE (IN USD):	31,716,745.00	
TOTAL MARGIN REQUIREMENT:	30,525,401.00	DR	TOTAL MARGIN REQUIREMENT:	30,525,401.00	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:	1,191,344.00	EXC	MARGIN EXCESS/DEFICIT:	1,191,344.00	EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT:	121,145.00	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:	121,145.00	COL

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ACCOUNT SUMMARY BY CMO SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03

REPORT-ID: 02000000397002890000112082020

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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

INDEX FUTURES MARK TO MARKET

121,145.00 COL

NET PAY/COLLECT

121,145.00 COL

ACTIVITY DATE: 12/08/2020 CYCLE-ID: THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03 REPORT-ID: 02000000397002890000112082020

CMO PAGE 5 CM PAGE 5

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

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 SYS

ACTIVITY DATE: 12/08/2020 CYCLE-ID:

SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03

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CM PAGE 6

REPORT-ID: 02000000397002890000112082020

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

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

ACTIVITY DATE: 12/08/2020 CYCLE-ID: THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

REPORT-ID: 02000000397002890000112082020

CMO PAGE 7 SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03 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: 12/08/2020 CYCLE-ID:

SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03

REPORT-ID: 02000000397002890000112082020

CMO PAGE 8 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

****END OF DATA*** ENP0450

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/08/2020 CYCLE-ID: CMO PAGE 9 SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03 ACCOUNT SUMMARY BY CMO CM PAGE 1

REPORT-ID:

02000000397003550000112082020

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

gorramma, mynn (arr aw yan)			G0773 TTDD (377 TV TQD)		
COLLATERAL TYPE (ALL IN USD)			COLLATERAL TYPE (ALL IN USD)		
CASH: USD:	0.00		CASH: 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:	879,117,300.45		GOVERNMENT (GS & GE) CVH TOTAL:	879,117,300.45	
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	
VILLOUD DECORTITED CVII TOTILE	0.00		VILLOUD CHECKTITUS CVII TOTILLI	0.00	
TOTAL COLLATERAL VALUE (IN USD):	879,117,300.45		TOTAL COLLATERAL VALUE (IN USD):	879,117,300.45	
TOTAL MARGIN REQUIREMENT:	634,054,132.57	DR	TOTAL MARGIN REQUIREMENT:	634,054,132.57	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:	245,063,167.88	EXC	MARGIN EXCESS/DEFICIT:	245,063,167.88	EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT:	27,832,871.83	COL
CASH CONVERSION FOR MARGIN EXC/DEF	2,,032,0,1103	002
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:	27,832,871.83	COL

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

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/08/2020 CYCLE-ID: CMO PAGE 10
ACCOUNT SUMMARY BY CMO SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03 CM PAGE 2

REPORT-ID: 02000000397003550000112082020

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 CASH DIFFERENCE	140,880.00	PAY
EQUITY CASH FIXED	6,185.08	COL
EQUITY POST TRADE PREMIUM	415,872.92	PAY
INDEX POST TRADE PREMIUM	780,249.67	COL
INDEX TRADE PREMIUM	9,113,778.00	PAY
EQUITY TRADE PREMIUM	36,716,968.00	COL
NET PAY/COLLECT	27,832,871.83	COL

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/08/2020 CYCLE-ID: CMO PAGE 11 SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03 ACCOUNT SUMMARY BY CMO CM PAGE 3

REPORT-ID:

02000000397003550000112082020

CREDIT SUISSE SECURITIES (USA) LLC CMO:

CLEARING MEMBER:

OCC 00355

TIER ACCOUNT: OCC 00355 F SETTLEMENT TIER ACCOUNT: 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:	20,819,043.00	CR	TOTAL MARGIN REQUIREMENT:	20,819,043.00	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:	20,819,043.00	EXC	MARGIN EXCESS/DEFICIT:	20,819,043.00	EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT:	44,819,467.19	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 REQ		
CASH GAINED FROM CONVERSION:	0.00	
MIN CASH DEFICIT:	0.00	
NET SETTLEMENT:	44,819,467.19	PAY

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

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/08/2020 CYCLE-ID: CMO PAGE 12

ACCOUNT SUMMARY BY CMO SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03 CM PAGE 4

REPORT-ID: 02000000397003550000112082020

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
EQUITY POST TRADE PREMIUM	146.00	COL
STOCK LOAN MARK TO MARKET	45,925,383.19	PAY
EQUITY TRADE PREMIUM	102,750.00	PAY
INDEX TRADE PREMIUM	1,208,520.00	COL
NET PAY/COLLECT	44,819,467.19	PAY

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/08/2020 CYCLE-ID: CMO PAGE 13 ACCOUNT SUMMARY BY CMO SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03 CM PAGE 5

REPORT-ID: 02000000397003550000112082020

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

ACTIVITY DATE: 12/08/2020 CYCLE-ID:

SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03

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CMO PAGE 14

REPORT-ID: 02000000397003550000112082020

NET PAY/COLLECT TOTALS BY CATEGORY

ACCOUNT SUMMARY BY CMO

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

ACTIVITY DATE: 12/08/2020 CYCLE-ID: THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03

REPORT-ID: 02000000397003550000112082020

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

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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

ACTIVITY DATE: 12/08/2020 CYCLE-ID:

SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03

REPORT-ID: 02000000397003550000112082020

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NET PAY/COLLECT TOTALS BY CATEGORY

ACCOUNT SUMMARY BY CMO

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

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

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 12/08/2020 CYCLE-ID:

SYSTEM DATE: 12/08/2020 SYSTEM TIME: 00:35:03

REPORT-ID:

02000000397003550000112082020

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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

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