THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/07/2020 CYCLE-ID: CMO PAGE 1 SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31 ACCOUNT SUMMARY BY CMO CM PAGE 1 REPORT-ID: 020000000397002890000112072020

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:			CASH:		
USD:	251,744,595.00		USD:	251,744,595.00	
FOREIGN:	0.00		FOREIGN:	0.00	
REPO CASH:	0.00		REPO CASH:	0.00	
CASH TOTAL:	251,744,595.00		CASH TOTAL:	251,744,595.00	
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):	251,744,595.00		TOTAL COLLATERAL VALUE (IN USD):	251,744,595.00	
TOTAL MARGIN REQUIREMENT:	241,501,680.00	DR	TOTAL MARGIN REQUIREMENT:	241,501,680.00	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:	10,242,915.00	EXC	MARGIN EXCESS/DEFICIT:	10,242,915.00	EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT:	3,865,390.00	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:	3,865,390.00	COL
		====

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/07/2020 CYCLE-ID: CMO PAGE 2
ACCOUNT SUMMARY BY CMO SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31 CM PAGE 2

REPORT-ID: 02000000397002890000112072020

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

3,865,390.00 COL

NET PAY/COLLECT

3,865,390.00 COL

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/07/2020 CYCLE-ID: CMO PAGE 3 SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31 ACCOUNT SUMMARY BY CMO CM PAGE 3 REPORT-ID:

020000000397002890000112072020

CREDIT SUISSE SECURITIES (USA) LLC CMO: OCC 00289

CLEARING MEMBER:

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

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)			COLLATERAL TYPE (ALL IN USD)		
CASH: USD:	33,629,595.00		CASH: USD:	31,716,745.00	
FOREIGN:	0.00		FOREIGN:	0.00	
REPO CASH:	0.00		REPO CASH:	0.00	
CASH TOTAL:	33,629,595.00		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):	33,629,595.00		TOTAL COLLATERAL VALUE (IN USD):	31,716,745.00	
TOTAL MARGIN REQUIREMENT:	31,295,262.00	DR	TOTAL MARGIN REQUIREMENT:	31,295,262.00	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:	2,334,333.00	EXC	MARGIN EXCESS/DEFICIT:	421,483.00	EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT:	1,912,850.00	PAY
CASH CONVERSION FOR MARGIN EXC/DEF		
CASH GAINED FROM CONVERSION:	0.00	
CASH USED FOR CONVERSION:	1,912,850.00	
DEFICIT:	0.00	
CASH CONVERSION FOR MIN CASH REQ		
CASH GAINED FROM CONVERSION:	0.00	
MIN CASH DEFICIT:	0.00	
NET SETTLEMENT:	0.00	
	==========	====

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/07/2020 CYCLE-ID:

ACCOUNT SUMMARY BY CMO SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31

REPORT-ID: 020000000397002890000112072020

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MITORI 13. 0200000037,00207000112072

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

1,912,850.00 PAY

NET PAY/COLLECT

1,912,850.00 PAY

SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31 REPORT-ID: 02000000397002890000112072020

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

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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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SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31

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REPORT-ID: 02000000397002890000112072020

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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SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31

REPORT-ID: 02000000397002890000112072020

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

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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: 12/07/2020 CYCLE-ID:

SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31

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REPORT-ID: 02000000397002890000112072020

NET PAY/COLLECT TOTALS BY CATEGORY

ACCOUNT SUMMARY BY CMO

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: 12/07/2020 CYCLE-ID: CMO PAGE 9 SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31 ACCOUNT SUMMARY BY CMO CM PAGE 1 REPORT-ID: 020000000397003550000112072020

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:			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:	877,641,954.59		GOVERNMENT (GS & GE) CVH TOTAL:	877,641,954.59	
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):	877,641,954.59		TOTAL COLLATERAL VALUE (IN USD):	877,641,954.59	
TOTAL MARGIN REQUIREMENT:	600,726,564.00	DR	TOTAL MARGIN REQUIREMENT:	600,726,564.00	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:	276,915,390.59	EXC	MARGIN EXCESS/DEFICIT:	276,915,390.59	EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT:	74,429,903.40	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:	74,429,903.40	COL

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/07/2020 CYCLE-ID: CMO PAGE 10 ACCOUNT SUMMARY BY CMO SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31 CM PAGE 2

REPORT-ID: 02000000397003550000112072020

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	16,034,411.00	COL
INDEX POST TRADE PREMIUM	7,464,658.48	COL
EQUITY POST TRADE PREMIUM	18,118,432.92	COL
INDEX TRADE PREMIUM	1,042,036.00	PAY
EQUITY TRADE PREMIUM	33,854,437.00	COL
NET PAY/COLLECT	74,429,903.40	COL

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/07/2020 CYCLE-ID: CMO PAGE 11 SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31 ACCOUNT SUMMARY BY CMO CM PAGE 3

REPORT-ID:

020000000397003550000112072020

CREDIT SUISSE SECURITIES (USA) LLC CMO:

CLEARING MEMBER: TIER ACCOUNT:

OCC 00355

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:	26,196,676.00	CR	TOTAL MARGIN REQUIREMENT:	26,196,676.00	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:	26,196,676.00	EXC	MARGIN EXCESS/DEFICIT:	26,196,676.00	EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT:	2,776,753.00	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:	2,776,753.00	PAY

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/07/2020 CYCLE-ID: CMO PAGE 12 ACCOUNT SUMMARY BY CMO SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31 CM PAGE 4

REPORT-ID: 02000000397003550000112072020

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	2,234,501.00	PAY
EQUITY TRADE PREMIUM	400,552.00	PAY
INDEX TRADE PREMIUM	141,700.00	PAY
NET PAY/COLLECT	2,776,753.00	PAY

THE OPTIONS CLEARING CORPORATION ACTIVITY DATE: 12/07/2020 CYCLE-ID: CMO PAGE 13 ACCOUNT SUMMARY BY CMO SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31 CM PAGE 5

REPORT-ID: 02000000397003550000112072020

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: 12/07/2020 CYCLE-ID:

SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31

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REPORT-ID: 02000000397003550000112072020

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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REPORT-ID: 02000000397003550000112072020

CMO PAGE 15 SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31 CM PAGE 7

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

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: 12/07/2020 CYCLE-ID:

SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31

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REPORT-ID: 02000000397003550000112072020

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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THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 12/07/2020 CYCLE-ID:

SYSTEM DATE: 12/04/2020 SYSTEM TIME: 23:44:31

REPORT-ID:

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CMO: CR

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****