

CST620R01 CHICAGO MERCANTILE EXCHANGE  
BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER  
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 138  
RUN DATE (CST): 12/08/20  
RUN TIME (CST): 21:48:38

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	165,528.00-
	-----
USDE	165,528.00-

TOTAL VARIATION AND OPPT PAY/COLLECT

USD	165,528.00-
	-----
USDE	165,528.00-

PRIOR VARIATION AND OPPT PAY/COLLECT

	-----
USDE	0.00

CURRENT VARIATION AND OPPT PAY/COLLECT

USD	165,528.00-
	-----
USDE	165,528.00-

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

-----

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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 165,528.00-  
-----  
USDE 165,528.00-

CST620R01 CHICAGO MERCANTILE EXCHANGE  
BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER  
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 140  
RUN DATE (CST): 12/08/20  
RUN TIME (CST): 21:48:38

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	625,048.98
	-----
USDE	625,048.98

IRS

AUD2	54,248.57-
CAD1	349,034.14
CZK2	9,173,192.34
EUR1	12,094,268.12
GBP1	138.29-
HKD2	24,447.62-
HUF2	6,362,814.00
JPY2	7,010,875.00-
MXN1	26,153,386.61
NOK2	466.17-
NZD2	740.67-
PLN2	278,319.15-
SGD2	643.11
USD	3,213,962.47
ZAR2	637,888.79
	-----
USDE	19,748,451.89

TOTAL VARIATION AND OPPT PAY/COLLECT

AUD2	54,248.57-
CAD1	349,034.14
CZK2	9,173,192.34
EUR1	12,094,268.12
GBP1	138.29-
HKD2	24,447.62-
HUF2	6,362,814.00

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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	7,010,875.00-
MXN1	26,153,386.61
NOK2	466.17-
NZD2	740.67-
PLN2	278,319.15-
SGD2	643.11
USD	3,839,011.45
ZAR2	637,888.79
-----	
USDE	20,373,500.87

PRIOR VARIATION AND OPPT PAY/COLLECT

USD	0.00
-----	
USDE	0.00

CURRENT VARIATION AND OPPT PAY/COLLECT

AUD2	54,248.57-
CAD1	349,034.14
CZK2	9,173,192.34
EUR1	12,094,268.12
GBP1	138.29-
HKD2	24,447.62-
HUF2	6,362,814.00
JPY2	7,010,875.00-
MXN1	26,153,386.61
NOK2	466.17-
NZD2	740.67-
PLN2	278,319.15-
SGD2	643.11
USD	3,839,011.45
ZAR2	637,888.79

CST620R01 CHICAGO MERCANTILE EXCHANGE  
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PAGE: 142  
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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	20,373,500.87
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	443,411,892.31
ZAR	300,000,000.00
USDE	503,521,728.61

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

CST620R01 CHICAGO MERCANTILE EXCHANGE  
BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER  
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RUN DATE (CST): 12/08/20  
RUN TIME (CST): 21:48:38

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	54,248.57-
CAD1	349,034.14
CZK2	9,173,192.34
EUR1	12,094,268.12
GBP1	138.29-
HKD2	24,447.62-
HUF2	6,362,814.00
JPY2	7,010,875.00-
MXN1	26,153,386.61
NOK2	466.17-
NZD2	740.67-
PLN2	278,319.15-
SGD2	643.11
USD	3,839,011.45
ZAR2	637,888.79
-----	
USDE	20,373,500.87

CST620R01 CHICAGO MERCANTILE EXCHANGE  
BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER  
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RUN TIME (CST): 21:48:38

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	155,355.88-
	-----
USDE	155,355.88-

TOTAL VARIATION AND OPPT PAY/COLLECT

USD	155,355.88-
	-----
USDE	155,355.88-

PRIOR VARIATION AND OPPT PAY/COLLECT

	-----
USDE	0.00

CURRENT VARIATION AND OPPT PAY/COLLECT

USD	155,355.88-
	-----
USDE	155,355.88-

PB CASH

USD	4,640,884.00
	-----
USDE	4,640,884.00

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

-----

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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 155,355.88-  
-----  
USDE 155,355.88-



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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

AGRICULTURAL

USD	22,070,720.41-
	-----
USDE	22,070,720.41-

COMEX

USD	555,717.01
	-----
USDE	555,717.01

CURRENCY

AUD	350.00
CAD	87.50
CHF	19,500.00
GBP	84,018.75
JPY	2,361,875.00
USD	4,091,788.17-
	-----
USDE	3,934,677.99-

DAIRY

USD	336.00
	-----
USDE	336.00

EQUITY INDICIES

JPY	48,472,500.00-
USD	759,102.75
	-----
USDE	293,781.64

FOREST

USD	89,254.00
	-----
USDE	89,254.00

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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

INTEREST RATE

USD	48,060,195.78-
	-----
USDE	48,060,195.78-

NYMEX

USD	1,340,709.19-
	-----
USDE	1,340,709.19-

WEATHER

EUR	0.00
GBP	0.00
USD	0.00
	-----
USDE	0.00

TOTAL VARIATION AND OPPT PAY/COLLECT

AUD	350.00
CAD	87.50
CHF	19,500.00
EUR	0.00
GBP	84,018.75
JPY	46,110,625.00-
USD	74,159,003.79-
	-----
USDE	74,467,214.74-

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: 148  
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RUN TIME (CST): 21:48:38

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	62,425,000.00-
-----	
USDE	62,425,000.00-

CURRENT VARIATION AND OPPT PAY/COLLECT

AUD	350.00
CAD	87.50
CHF	19,500.00
GBP	84,018.75
JPY	46,110,625.00-
USD	11,734,003.79-
-----	
USDE	12,042,214.74-

PB CASH

AUD	503,675.00
CAD	44,643.75
CHF	64,375.00
EUR	1,258,000.00
GBP	2,967,435.17
JPY	1,842,597,161.00
SEK	117,437.50
USD	4,165,701,598.18
-----	
USDE	4,189,369,127.38

VARIATION COVERED BY PB CASH

JPY	46,110,625.00-
-----	
USDE	442,647.83-

VARIATION TRANSFERRED TO PB CASH

AUD	350.00
CAD	87.50

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PAGE: 149  
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RUN TIME (CST): 21:48:38

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

CHF	19,500.00
GBP	84,018.75
-----	
USDE	134,436.88

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	11,734,003.79-
-----	
USDE	11,734,003.79-

CST620R01 CHICAGO MERCANTILE EXCHANGE  
BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER  
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 150  
RUN DATE (CST): 12/08/20  
RUN TIME (CST): 21:48:38

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	199,935.80-
	-----
USDE	199,935.80-

EQUITY INDICIES

JPY	742,500.00
USD	3,801,513.40
	-----
USDE	3,808,641.17

INTEREST RATE

USD	2,115,609.83-
	-----
USDE	2,115,609.83-

NYMEX

USD	0.00
	-----
USDE	0.00

TOTAL VARIATION AND OPPT PAY/COLLECT

JPY	742,500.00
USD	1,485,967.77
	-----
USDE	1,493,095.54

PRIOR VARIATION AND OPPT PAY/COLLECT

JPY	0.00
USD	5,259,000.00-
	-----
USDE	5,259,000.00-

CURRENT VARIATION AND OPPT PAY/COLLECT

JPY	742,500.00
USD	6,744,967.77

CST620R01 CHICAGO MERCANTILE EXCHANGE  
BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER  
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 151  
RUN DATE (CST): 12/08/20  
RUN TIME (CST): 21:48:38

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	6,752,095.53
PB CASH	
CHF	0.00
JPY	3,187,984,635.00
USD	31,343,616.58
USDE	61,947,289.72

VARIATION COVERED BY PB CASH

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

VARIATION TRANSFERRED TO PB CASH

JPY	742,500.00
USDE	7,127.77

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	6,744,967.77
-----	--------------

CST620R01CHICAGO MERCANTILE EXCHANGE

BUSINESS DATE: 12/08/20SPAN RECAP LEDGER

CYCLE: RTH RUN = 001 MODE = S

TOTAL VARIATION BY SETTLEMENT

PAGE: 152

RUN DATE (CST): 12/08/20

RUN TIME (CST): 21:48:38

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 6,744,967.77

CST620R01 CHICAGO MERCANTILE EXCHANGE  
BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER  
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 153  
RUN DATE (CST): 12/08/20  
RUN TIME (CST): 21:48:38

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	3,534,869.07-
USD	4,912,563.97
-----	
USDE	4,733,953.14

TOTAL VARIATION AND OPPT PAY/COLLECT

MXN1	3,534,869.07-
USD	4,912,563.97
-----	
USDE	4,733,953.15

PRIOR VARIATION AND OPPT PAY/COLLECT

-----	
USDE	0.00

CURRENT VARIATION AND OPPT PAY/COLLECT

MXN1	3,534,869.07-
USD	4,912,563.97
-----	
USDE	4,733,953.15

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  
BUSINESS DATE: 12/08/20  
CYCLE: RTH RUN = 001 MODE = S

CHICAGO MERCANTILE EXCHANGE  
SPAN RECAP LEDGER  
TOTAL VARIATION BY SETTLEMENT

PAGE: 154  
RUN DATE (CST): 12/08/20  
RUN TIME (CST): 21:48:38

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 3,534,869.07-  
USD 4,912,563.97  
-----  
USDE 4,733,953.15

CST620R01 CHICAGO MERCANTILE EXCHANGE  
BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER  
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

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RUN DATE (CST): 12/08/20  
RUN TIME (CST): 21:48:38

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	10,723,614.00-
	-----
USDE	10,723,614.00-

COMEX

USD	697,047.50
	-----
USDE	697,047.50

EQUITY INDICIES

JPY	38,890,000.00
USD	7,933,443.50-
	-----
USDE	7,560,111.45-

INTEREST RATE

USD	2,279,398.38
	-----
USDE	2,279,398.38

NYMEX

USD	466,535.00-
	-----
USDE	466,535.00-

TOTAL VARIATION AND OPPT PAY/COLLECT

JPY	38,890,000.00
USD	16,147,146.62-
	-----
USDE	15,773,814.57-

PRIOR VARIATION AND OPPT PAY/COLLECT

JPY	0.00
USD	19,772,000.00-
	-----

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BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER  
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RUN DATE (CST): 12/08/20  
RUN TIME (CST): 21:48:38

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 19,772,000.00-

CURRENT VARIATION AND OPPT PAY/COLLECT  
JPY 38,890,000.00  
USD 3,624,853.38  
-----  
USDE 3,998,185.42

PB CASH  
JPY 887,513,510.00  
USD 222,630,149.59  
-----  
USDE 231,150,006.64

VARIATION COVERED BY PB CASH  
-----  
USDE 0.00

VARIATION TRANSFERRED TO PB CASH  
JPY 38,890,000.00  
-----  
USDE 373,332.05

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	3,624,853.38
	-----
USDE	3,624,853.38

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

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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	3,167,699.89-
	-----
USDE	3,167,699.89-

IRS

AUD2	73,316.09-
CAD1	499,837.53
CHF2	606,003.61
EUR1	1,564,286.75
GBP1	348,774.00
JPY2	132,829,634.00
MXN1	44,028,307.67
NOK2	172,166.70-
NZD2	14,359.20-
SEK2	916,111.12-
USD	7,017,001.79
ZAR2	2,615,627.87-
	-----
USDE	13,580,943.23

TOTAL VARIATION AND OPPT PAY/COLLECT

AUD2	73,316.09-
CAD1	499,837.53
CHF2	606,003.61
EUR1	1,564,286.75
GBP1	348,774.00
JPY2	132,829,634.00
MXN1	44,028,307.67
NOK2	172,166.70-
NZD2	14,359.20-
SEK2	916,111.12-

CST620R01 CHICAGO MERCANTILE EXCHANGE  
BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER  
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 162  
RUN DATE (CST): 12/08/20  
RUN TIME (CST): 21:48:38

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	3,849,301.90
ZAR2	2,615,627.87-
-----	
USDE	10,413,243.35

PRIOR VARIATION AND OPPT PAY/COLLECT

USD	1,276,000.00-
-----	
USDE	1,276,000.00-

CURRENT VARIATION AND OPPT PAY/COLLECT

AUD2	73,316.09-
CAD1	499,837.53
CHF2	606,003.61
EUR1	1,564,286.75
GBP1	348,774.00
JPY2	132,829,634.00
MXN1	44,028,307.67
NOK2	172,166.70-
NZD2	14,359.20-
SEK2	916,111.12-
USD	5,125,301.90
ZAR2	2,615,627.87-
-----	
USDE	11,689,243.35

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: 12/08/20 SPAN RECAP LEDGER  
CYCLE: RTH RUN = 001 MODE = S TOTAL VARIATION BY SETTLEMENT

PAGE: 163  
RUN DATE (CST): 12/08/20  
RUN TIME (CST): 21:48:38

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	370,553,707.06
ZAR	0.00
-----	
USDE	384,915,194.94

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	73,316.09~
CAD1	499,837.53
CHF2	606,003.61
EUR1	1,564,286.75
GBP1	348,774.00
JPY2	132,829,634.00

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	44,028,307.67
NOK2	172,166.70-
NZD2	14,359.20-
SEK2	916,111.12-
USD	5,125,301.90
ZAR2	2,615,627.87-
	-----
USDE	11,689,243.35