

| | | | |
|--|-------------------------------------|---|------------------------|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: | 188 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): 12/08/20 | |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): 21:47:52 | |
| CLEARING ORGANIZATION: CME | | | |
| FIRM: 250 NAME: CREDIT SUISSE SECURI | ORIGIN: COTC | | |
| SETTLEMENT ACCOUNT: COTC CLR PB 250F | NAME: CRED SE CLRD SWP CST | CPR: LSOCU | |
| SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS | | | |
| CORE PERFORMANCE BOND RESRVE | PERFORMANCE BOND | CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN | TOTAL PERFORMANCE BOND |
| Cleared OTC | | | |
| USD | 4,138,200.00 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 4,138,200.00 | 0.00 | 0.00 |
| CALCULATED PERFORMANCE BOND | | | |
| USD | 4,138,200.00 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 4,138,200.00 | 0.00 | 0.00 |
| TOTAL ADJUSTMENTS/COLAT | | | |
| ----- | ----- | ----- | ----- |
| USDE | 0.00 | 0.00 | 0.00 |
| TOTAL PB REQUIRED | | | |
| USD | 4,138,200.00 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 4,138,200.00 | 0.00 | 0.00 |
| TOTAL COLLATERALIZATION | | | |
| ----- | ----- | ----- | ----- |
| USDE | 0.00 | 0.00 | 0.00 |
| TOTAL PB WITH COLLATERALIZATION | | | |
| USD | 4,138,200.00 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 4,138,200.00 | 0.00 | 0.00 |
| SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT | | | |
| ASSET VALUE | | | |
| CASH | | | |
| USD | 5,419,200.00 | | |
| ----- | ----- | | |
| USDE | 5,419,200.00 | | |
| TOTAL ON DEPOSIT | | | |
| USD | 5,419,200.00 | | |
| ----- | ----- | | |
| USDE | 5,419,200.00 | | |

PAGE: 189

RUN DATE (CST): 12/08/20

RUN TIME (CST): 21:47:52

ORIGIN: COTC

CPR: LSOCU

AMOUNT IN REQMT CURN

TOT LOC/AGNCY CAP AMT IN USDE

| | |
|-------|-------------|
| TOTAL | 0.00 (USDE) |
|-------|-------------|

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

| | |
|-----|--------------|
| USD | 1,281,000.00 |
|-----|--------------|

| | |
|------|--------------|
| USDE | 1,281,000.00 |
|------|--------------|

TOTAL EXCESS

| | |
|-----|--------------|
| USD | 1,281,000.00 |
|-----|--------------|

| | |
|------|--------------|
| USDE | 1,281,000.00 |
|------|--------------|

EXCESS/DEFICIT

| | |
|-----|--------------|
| USD | 1,281,000.00 |
|-----|--------------|

| | |
|------|--------------|
| USDE | 1,281,000.00 |
|------|--------------|

ASSET VALUE

CALL/RELEASE AMOUNT

0.00

| | |
|------|------|
| USDE | 0.00 |
|------|------|

| | | | | |
|--|-------------------------------------|------------------|---|------------------------|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | | PAGE: 190 | |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | | RUN DATE (CST): 12/08/20 | |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | | RUN TIME (CST): 21:47:52 | |
| CLEARING ORGANIZATION: CME | | | | |
| FIRM: 250 NAME: CREDIT SUISSE SECURI | ORIGIN: COTC | | | |
| SETTLEMENT ACCOUNT: COTC CLR PB 250I | NAME: CRED SE CLRD SWP CST | | CPR: LSOCC | |
| SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS | | | | |
| | CORE PERFORMANCE BOND RESRVE | PERFORMANCE BOND | CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN | TOTAL PERFORMANCE BOND |
| IRS | | | | |
| AUD | 3,079,722.57 | 0.00 | 0.00 | 3,079,722.57 |
| CAD | 3,950,884.52 | 0.00 | 0.00 | 3,950,884.52 |
| CZK | 51,284,930.62 | 0.00 | 0.00 | 51,284,930.62 |
| EUR | 204,781,352.94 | 0.00 | 0.00 | 204,781,352.94 |
| GBP | 142,834.90 | 0.00 | 0.00 | 142,834.90 |
| HKD | 714,155.93 | 0.00 | 0.00 | 714,155.93 |
| HUF | 978,013,007.29 | 0.00 | 0.00 | 978,013,007.29 |
| JPY | 144,028,348.18 | 0.00 | 0.00 | 144,028,348.18 |
| MXN | 3,326,164,269.76 | 0.00 | 0.00 | 3,326,164,269.76 |
| NOK | 1,132,755.36 | 0.00 | 0.00 | 1,132,755.36 |
| NZD | 1,565,943.67 | 0.00 | 0.00 | 1,565,943.67 |
| PLN | 17,615,889.25 | 0.00 | 0.00 | 17,615,889.25 |
| SGD | 132,935.64 | 0.00 | 0.00 | 132,935.64 |
| USD | 2,328,875,921.13 | 0.00 | 44,250,701.86 | 2,373,126,622.99 |
| ZAR | 159,207,209.30 | 0.00 | 0.00 | 159,207,209.30 |
| ----- | | | | |
| USDE | 2,774,295,437.03 | 0.00 | 44,250,701.86 | 2,818,546,138.89 |
| CALCULATED PERFORMANCE BOND | | | | |
| AUD | 3,079,722.57 | 0.00 | 0.00 | 3,079,722.57 |
| CAD | 3,950,884.52 | 0.00 | 0.00 | 3,950,884.52 |
| CZK | 51,284,930.62 | 0.00 | 0.00 | 51,284,930.62 |
| EUR | 204,781,352.94 | 0.00 | 0.00 | 204,781,352.94 |
| GBP | 142,834.90 | 0.00 | 0.00 | 142,834.90 |
| HKD | 714,155.93 | 0.00 | 0.00 | 714,155.93 |
| HUF | 978,013,007.29 | 0.00 | 0.00 | 978,013,007.29 |
| JPY | 144,028,348.18 | 0.00 | 0.00 | 144,028,348.18 |
| MXN | 3,326,164,269.76 | 0.00 | 0.00 | 3,326,164,269.76 |
| NOK | 1,132,755.36 | 0.00 | 0.00 | 1,132,755.36 |
| NZD | 1,565,943.67 | 0.00 | 0.00 | 1,565,943.67 |
| PLN | 17,615,889.25 | 0.00 | 0.00 | 17,615,889.25 |
| SGD | 132,935.64 | 0.00 | 0.00 | 132,935.64 |
| USD | 2,328,875,921.13 | 0.00 | 44,250,701.86 | 2,373,126,622.99 |
| ZAR | 159,207,209.30 | 0.00 | 0.00 | 159,207,209.30 |
| ----- | | | | |
| USDE | 2,774,295,437.03 | 0.00 | 44,250,701.86 | 2,818,546,138.89 |
| TOTAL ADJUSTMENTS/COLAT | | | | |
| ----- | | | | |
| USDE | 0.00 | 0.00 | 0.00 | 0.00 |

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| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: | 191 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): 12/08/20 | |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): 21:47:52 | |
| CLEARING ORGANIZATION: CME | | | |
| FIRM: 250 NAME: CREDIT SUISSE SECURI | ORIGIN: COTC | | |
| SETTLEMENT ACCOUNT: COTC CLR PB 250I | NAME: CRED SE CLRD SWP CST | CPR: LSOCC | |
| SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS | | | |
| | CORE PERFORMANCE BOND RESRVE | PERFORMANCE BOND | CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN |
| TOTAL PB REQUIRED | | | TOTAL PERFORMANCE BOND |
| AUD | 3,079,722.57 | 0.00 | 0.00 |
| CAD | 3,950,884.52 | 0.00 | 0.00 |
| CZK | 51,284,930.62 | 0.00 | 0.00 |
| EUR | 204,781,352.94 | 0.00 | 0.00 |
| GBP | 142,834.90 | 0.00 | 0.00 |
| HKD | 714,155.93 | 0.00 | 0.00 |
| HUF | 978,013,007.29 | 0.00 | 0.00 |
| JPY | 144,028,348.18 | 0.00 | 0.00 |
| MXN | 3,326,164,269.76 | 0.00 | 0.00 |
| NOK | 1,132,755.36 | 0.00 | 0.00 |
| NZD | 1,565,943.67 | 0.00 | 0.00 |
| PLN | 17,615,889.25 | 0.00 | 0.00 |
| SGD | 132,935.64 | 0.00 | 0.00 |
| USD | 2,328,875,921.13 | 0.00 | 44,250,701.86 |
| ZAR | 159,207,209.30 | 0.00 | 0.00 |
| ----- | | | |
| USDE | 2,774,295,437.03 | 0.00 | 44,250,701.86 |
| ----- | | | |
| TOTAL COLLATERALIZATION | | | |
| ----- | | | |
| USDE | 0.00 | 0.00 | 0.00 |
| ----- | | | |
| TOTAL PB WITH COLLATERALIZATION | | | |
| AUD | 3,079,722.57 | 0.00 | 0.00 |
| CAD | 3,950,884.52 | 0.00 | 0.00 |
| CZK | 51,284,930.62 | 0.00 | 0.00 |
| EUR | 204,781,352.94 | 0.00 | 0.00 |
| GBP | 142,834.90 | 0.00 | 0.00 |
| HKD | 714,155.93 | 0.00 | 0.00 |
| HUF | 978,013,007.29 | 0.00 | 0.00 |
| JPY | 144,028,348.18 | 0.00 | 0.00 |
| MXN | 3,326,164,269.76 | 0.00 | 0.00 |
| NOK | 1,132,755.36 | 0.00 | 0.00 |
| NZD | 1,565,943.67 | 0.00 | 0.00 |
| PLN | 17,615,889.25 | 0.00 | 0.00 |
| SGD | 132,935.64 | 0.00 | 0.00 |
| USD | 2,328,875,921.13 | 0.00 | 44,250,701.86 |
| ZAR | 159,207,209.30 | 0.00 | 0.00 |
| ----- | | | |
| USDE | 2,774,295,437.03 | 0.00 | 44,250,701.86 |
| ----- | | | |

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| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: 192 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): 12/08/20 |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): 21:47:52 |
| CLEARING ORGANIZATION: CME | | |
| FIRM: 250 NAME: CREDIT SUISSE SECURI | ORIGIN: COTC | |
| SETTLEMENT ACCOUNT: COTC CLR PB 250I | NAME: CRED SE CLRD SWP CST | CPR: LSOCC |
| SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT | | |

| | ASSET VALUE |
|-------|------------------|
| 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 |
| TBILL | |
| USD | 224,717,354.31 |
| | ----- |
| USDE | 224,717,354.31 |
| TBOND | |
| USD | 324,387,334.38 |
| | ----- |
| USDE | 324,387,334.38 |
| TFRN | |
| USD | 57,881,867.40 |
| | ----- |
| USDE | 57,881,867.40 |
| TIPS | |
| USD | 300,000,684.45 |
| | ----- |
| USDE | 300,000,684.45 |
| TNOTE | |
| USD | 1,745,797,821.51 |
| | ----- |
| USDE | 1,745,797,821.51 |

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| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: 193 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): 12/08/20 |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): 21:47:52 |
| CLEARING ORGANIZATION: CME | | |
| FIRM: 250 NAME: CREDIT SUISSE SECURI | ORIGIN: COTC | |
| SETTLEMENT ACCOUNT: COTC CLR PB 250I | NAME: CRED SE CLRD SWP CST | CPR: LSOCC |
| SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT | | |

| | | |
|---|------------------|----------------------|
| TSTRIP | | |
| USD | 300,615,351.74 | |
| ----- | | |
| USDE | 300,615,351.74 | |
| TOTAL ON DEPOSIT | | |
| 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 | 3,396,812,306.10 | |
| ZAR | 300,000,000.00 | |
| ----- | | |
| USDE | 3,456,922,142.40 | |
| TOT LOC/AGNCY CAP | AMT IN USDE | AMOUNT IN REQMT CURN |
| ----- | | |
| TOTAL | 0.00 (USDE) | |
| SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT | | |
| ASSET VALUE | | |
| CASH | | |
| PLN | 52,384,110.75 | |
| ZAR | 140,792,790.70 | |
| ----- | | |
| USDE | 23,654,672.02 | |
| TBILL | | |
| USD | 79,828,336.08 | |
| ----- | | |
| USDE | 79,828,336.08 | |

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|---|-------------------------------------|--------------------------|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: 194 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): 12/08/20 |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): 21:47:52 |
| CLEARING ORGANIZATION: CME | | |
| FIRM: 250 NAME: CREDIT SUISSE SECURI | ORIGIN: COTC | |
| SETTLEMENT ACCOUNT: COTC CLR PB 250I | NAME: CRED SE CLRD SWP CST | CPR: LSOCC |
| SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT | | |
| TBOND | | |
| USD | 78,153,223.62 | |
| ----- | | |
| USDE | 78,153,223.62 | |
| TIPS | | |
| USD | 171,756,099.37 | |
| ----- | | |
| USDE | 171,756,099.37 | |
| TNOTE | | |
| USD | 189,013,729.25 | |
| ----- | | |
| USDE | 189,013,729.25 | |
| TSTRIP | | |
| USD | 64,412,396.35 | |
| ----- | | |
| USDE | 64,412,396.35 | |
| TOTAL EXCESS | | |
| PLN | 52,384,110.75 | |
| USD | 583,163,784.67 | |
| ZAR | 140,792,790.70 | |
| ----- | | |
| USDE | 606,818,456.69 | |
| EXCESS/DEFICIT | | |
| PLN | 52,384,110.75 | |
| USD | 583,163,784.67 | |
| ZAR | 140,792,790.70 | |
| ----- | | |
| USDE | 606,818,456.69 | |
| ASSET VALUE | | |
| CALL/RELEASE AMOUNT | | |
| | 0.00 | |
| ----- | | |
| USDE | 0.00 | |

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|--|-------------------------------------|--------------------------|---|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: | 195 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): 12/08/20 | |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): 21:47:52 | |
| CLEARING ORGANIZATION: CME | | | |
| FIRM: 250 NAME: CREDIT SUISSE SECURI | ORIGIN: COTC | | |
| SETTLEMENT ACCOUNT: COTC CLR PB 250T | NAME: CRED SE CLRD SWP CST | CPR: LSOCU | |
| SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS | | | |
| | CORE PERFORMANCE BOND RESRVE | PERFORMANCE BOND | CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN |
| FXM | | | TOTAL PERFORMANCE BOND |
| USD | 3,301,768.78 | 0.00 | 3,301,769.90 |
| ----- | ----- | ----- | ----- |
| USDE | 3,301,768.78 | 0.00 | 3,301,769.90 |
| CALCULATED PERFORMANCE BOND | | | |
| USD | 3,301,768.78 | 0.00 | 3,301,769.90 |
| ----- | ----- | ----- | ----- |
| USDE | 3,301,768.78 | 0.00 | 3,301,769.90 |
| TOTAL ADJUSTMENTS/COLAT | | | |
| ----- | ----- | ----- | ----- |
| USDE | 0.00 | 0.00 | 0.00 |
| TOTAL PB REQUIRED | | | |
| USD | 3,301,768.78 | 0.00 | 3,301,769.90 |
| ----- | ----- | ----- | ----- |
| USDE | 3,301,768.78 | 0.00 | 3,301,769.90 |
| TOTAL COLLATERALIZATION | | | |
| ----- | ----- | ----- | ----- |
| USDE | 0.00 | 0.00 | 0.00 |
| TOTAL PB WITH COLLATERALIZATION | | | |
| USD | 3,301,768.78 | 0.00 | 3,301,769.90 |
| ----- | ----- | ----- | ----- |
| USDE | 3,301,768.78 | 0.00 | 3,301,769.90 |
| SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT | | | |
| | ASSET VALUE | | |
| CASH | | | |
| USD | 4,640,884.00 | | |
| ----- | ----- | | |
| USDE | 4,640,884.00 | | |
| TOTAL ON DEPOSIT | | | |
| USD | 4,640,884.00 | | |
| ----- | ----- | | |
| USDE | 4,640,884.00 | | |

FIRM: 250 NAME: CREDIT SUISSE SECURI

ORIGIN: COTC

SETTLEMENT ACCOUNT: COTC CLR PB 250T

NAME: CRED SE CLRD SWP CST

CPR: LSOCU

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

TOT LOC/AGNCY CAP AMT IN USDE AMOUNT IN REQMT CURN

TOTAL 0.00 (USDE)

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

USD 1,339,114.10

USDE 1,339,114.10

TOTAL EXCESS

USD 1,339,114.10

USDE 1,339,114.10

EXCESS/DEFICIT

USD 1,339,114.10

USDE 1,339,114.10

ASSET VALUE

CALL/RELEASE AMOUNT

0.00

USDE 0.00

| | | |
|-------------------------------|-------------------------------------|--------------------------|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: 197 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): 12/08/20 |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): 21:47:52 |

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: CSEG

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

SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS

| | CORE PERFORMANCE BOND | RESRVE PERFORMANCE BOND | CONC PERFORMANCE BOND | DISCR/FULL VALUE MARGIN | TOTAL PERFORMANCE BOND |
|-----------------|-----------------------|-------------------------|-----------------------|-------------------------|------------------------|
| AGRICULTURAL | | | | | |
| USD | 96,703,973.25 | 0.00 | 0.00 | 0.00 | 96,703,973.25 |
| ----- | ----- | ----- | ----- | ----- | ----- |
| USDE | 96,703,973.25 | 0.00 | 0.00 | 0.00 | 96,703,973.25 |
| COMEX | | | | | |
| USD | 284,439,998.50 | 0.00 | 0.00 | 0.00 | 284,439,998.50 |
| ----- | ----- | ----- | ----- | ----- | ----- |
| USDE | 284,439,998.50 | 0.00 | 0.00 | 0.00 | 284,439,998.50 |
| CURRENCY | | | | | |
| AUD | 2,520.00 | 0.00 | 0.00 | 0.00 | 2,520.00 |
| CAD | 2,500.00 | 0.00 | 0.00 | 0.00 | 2,500.00 |
| CHF | 567,000.00 | 0.00 | 0.00 | 0.00 | 567,000.00 |
| GBP | 1,378,176.00 | 0.00 | 0.00 | 0.00 | 1,378,176.00 |
| JPY | 151,312,510.00 | 0.00 | 0.00 | 0.00 | 151,312,510.00 |
| USD | 141,148,746.50 | 0.00 | 0.00 | 0.00 | 141,148,746.50 |
| ----- | ----- | ----- | ----- | ----- | ----- |
| USDE | 145,082,933.72 | 0.00 | 0.00 | 0.00 | 145,082,933.72 |
| DAIRY | | | | | |
| USD | 35,744.00 | 0.00 | 0.00 | 0.00 | 35,744.00 |
| ----- | ----- | ----- | ----- | ----- | ----- |
| USDE | 35,744.00 | 0.00 | 0.00 | 0.00 | 35,744.00 |
| EQUITY INDICIES | | | | | |
| JPY | 2,067,568,241.00 | 0.00 | 0.00 | 0.00 | 2,067,568,241.00 |
| USD | 1,897,261,904.50 | 0.00 | 0.00 | 0.00 | 1,897,261,904.50 |
| ----- | ----- | ----- | ----- | ----- | ----- |
| USDE | 1,917,109,924.45 | 0.00 | 0.00 | 0.00 | 1,917,109,924.45 |
| FOREST | | | | | |
| USD | 174,000.00 | 0.00 | 0.00 | 0.00 | 174,000.00 |
| ----- | ----- | ----- | ----- | ----- | ----- |
| USDE | 174,000.00 | 0.00 | 0.00 | 0.00 | 174,000.00 |

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| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: | 198 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): | 12/08/20 |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): | 21:47:52 |
| CLEARING ORGANIZATION: CME | | | |
| FIRM: 250 NAME: CREDIT SUISSE SECURI | ORIGIN: CSEG | | |
| SETTLEMENT ACCOUNT: CSEG CLR PB 250 | NAME: CREDIT SUISSE SECURI | CPR: CSEG | |
| SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS | | | |
| CORE PERFORMANCE BOND RESRVE | PERFORMANCE BOND | CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN | TOTAL PERFORMANCE BOND |
| INTEREST RATE | | | |
| USD | 1,733,952,031.66 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 1,733,952,031.66 | 0.00 | 0.00 |
| NYMEX | | | |
| USD | 314,426,478.00 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 314,426,478.00 | 0.00 | 0.00 |
| WEATHER | | | |
| EUR | 1,431,750.00 | 0.00 | 0.00 |
| GBP | 501,767.02 | 0.00 | 0.00 |
| USD | 1,722,750.00 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 4,126,019.42 | 0.00 | 0.00 |
| CALCULATED PERFORMANCE BOND | | | |
| AUD | 2,520.00 | 0.00 | 0.00 |
| CAD | 2,500.00 | 0.00 | 0.00 |
| CHF | 567,000.00 | 0.00 | 0.00 |
| EUR | 1,431,750.00 | 0.00 | 0.00 |
| GBP | 1,879,943.02 | 0.00 | 0.00 |
| JPY | 2,218,880,751.00 | 0.00 | 0.00 |
| USD | 4,469,865,626.41 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 4,496,051,103.00 | 0.00 | 0.00 |
| TOTAL ADJUSTMENTS/COLAT | | | |
| ----- | ----- | ----- | ----- |
| USDE | 0.00 | 0.00 | 0.00 |
| TOTAL PB REQUIRED | | | |
| AUD | 2,520.00 | 0.00 | 0.00 |
| CAD | 2,500.00 | 0.00 | 0.00 |
| CHF | 567,000.00 | 0.00 | 0.00 |
| EUR | 1,431,750.00 | 0.00 | 0.00 |
| GBP | 1,879,943.02 | 0.00 | 0.00 |
| JPY | 2,218,880,751.00 | 0.00 | 0.00 |
| USD | 4,469,865,626.41 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 4,496,051,103.00 | 0.00 | 0.00 |

| | | | |
|--|-------------------------------------|--------------------------|-------|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: | 199 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): 12/08/20 | |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): 21:47:52 | |
| CLEARING ORGANIZATION: CME | | | |
| FIRM: 250 NAME: CREDIT SUISSE SECURI | ORIGIN: CSEG | | |
| SETTLEMENT ACCOUNT: CSEG CLR PB 250 | NAME: CREDIT SUISSE SECURI | CPR: CSEG | |
| SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS | | | |
| CORE PERFORMANCE BOND RESRVE PERFORMANCE BOND CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN TOTAL PERFORMANCE BOND | | | |
| TOTAL COLLATERALIZATION | | | |
| ----- | ----- | ----- | ----- |
| USDE 0.00 | 0.00 | 0.00 | 0.00 |
| TOTAL PB WITH COLLATERALIZATION | | | |
| AUD 2,520.00 | 0.00 | 0.00 | 0.00 |
| CAD 2,500.00 | 0.00 | 0.00 | 0.00 |
| CHF 567,000.00 | 0.00 | 0.00 | 0.00 |
| EUR 1,431,750.00 | 0.00 | 0.00 | 0.00 |
| GBP 1,879,943.02 | 0.00 | 0.00 | 0.00 |
| JPY 2,218,880,751.00 | 0.00 | 0.00 | 0.00 |
| USD 4,469,865,626.41 | 0.00 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE 4,496,051,103.00 | 0.00 | 0.00 | 0.00 |
| SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT | | | |
| ASSET VALUE | | | |
| CASH | | | |
| AUD 504,025.00 | | | |
| CAD 44,731.25 | | | |
| CHF 83,875.00 | | | |
| EUR 1,258,000.00 | | | |
| GBP 3,051,453.92 | | | |
| JPY 1,796,486,536.00 | | | |
| SEK 117,437.50 | | | |
| USD 4,165,701,598.18 | | | |
| ----- | | | |
| USDE 4,189,060,916.43 | | | |
| STOCK | | | |
| USD 0.00 | | | |
| ----- | | | |
| USDE 0.00 | | | |

| | | |
|--|-------------------------------------|--------------------------|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: 200 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): 12/08/20 |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): 21:47:52 |
| CLEARING ORGANIZATION: CME | | |
| FIRM: 250 NAME: CREDIT SUISSE SECURI | ORIGIN: CSEG | |
| SETTLEMENT ACCOUNT: CSEG CLR PB 250 | NAME: CREDIT SUISSE SECURI | CPR: CSEG |
| SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT | | |

| | | |
|------------------|------------------|--|
| TBILL | | |
| USD | 53,702,491.94 | |
| ----- | | |
| USDE | 53,702,491.94 | |
| TBOND | | |
| USD | 55,930,302.24 | |
| ----- | | |
| USDE | 55,930,302.24 | |
| TFRN | | |
| USD | 182,229.23 | |
| ----- | | |
| USDE | 182,229.23 | |
| TIPS | | |
| USD | 98,826,318.64 | |
| ----- | | |
| USDE | 98,826,318.64 | |
| TNOTE | | |
| USD | 144,510,266.71 | |
| ----- | | |
| USDE | 144,510,266.71 | |
| TSTRIP | | |
| USD | 168,840,359.24 | |
| ----- | | |
| USDE | 168,840,359.24 | |
| TOTAL ON DEPOSIT | | |
| AUD | 504,025.00 | |
| CAD | 44,731.25 | |
| CHF | 83,875.00 | |
| EUR | 1,258,000.00 | |
| GBP | 3,051,453.92 | |
| JPY | 1,796,486,536.00 | |
| SEK | 117,437.50 | |
| USD | 4,687,693,566.18 | |
| ----- | | |
| USDE | 4,711,052,884.43 | |

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 201
BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER RUN DATE (CST): 12/08/20
CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS RUN TIME (CST): 21:47:52
CLEARING ORGANIZATION: CME

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

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

TOT LOC/AGNCY CAP AMT IN USDE AMOUNT IN REQMT CURN

TOTAL 0.00 (USDE)

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

| | |
|-----|--------------|
| AUD | 501,505.00 |
| CAD | 42,231.25 |
| GBP | 1,171,510.90 |
| SEK | 117,437.50 |

USDE 1,982,495.13

TIPS

| | |
|-----|---------------|
| USD | 98,826,318.64 |
|-----|---------------|

USDE 98,826,318.64

TSTRIP

| | |
|-----|----------------|
| USD | 113,939,880.62 |
|-----|----------------|

USDE 113,939,880.62

TOTAL EXCESS

| | |
|-----|----------------|
| AUD | 501,505.00 |
| CAD | 42,231.25 |
| GBP | 1,171,510.90 |
| SEK | 117,437.50 |
| USD | 212,766,199.26 |

USDE 214,748,694.39

EXCESS/DEFICIT

| | |
|-----|----------------|
| AUD | 501,505.00 |
| CAD | 42,231.25 |
| GBP | 1,171,510.90 |
| SEK | 117,437.50 |
| USD | 212,766,199.26 |

USDE 214,748,694.39

| | | | |
|---|-------------------------------------|-----------------|----------|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: | 202 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): | 12/08/20 |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): | 21:47:52 |
| CLEARING ORGANIZATION: CME | | | |
| FIRM: 250 NAME: CREDIT SUISSE SECURI | ORIGIN: CSEG | | |
| SETTLEMENT ACCOUNT: CSEG CLR PB 250 | NAME: CREDIT SUISSE SECURI | CPR: CSEG | |
| SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT | | | |
| ASSET VALUE | | | |
| CALL/RELEASE AMOUNT | | | |

0.00

| | |
|------|------|
| USDE | 0.00 |
|------|------|

| | | |
|--|-------------------------------------|---|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: 203 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): 12/08/20 |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): 21:47:52 |
| CLEARING ORGANIZATION: CME | | |
| FIRM: 250 NAME: CREDIT SUISSE SECURI | ORIGIN: NSEG | |
| SETTLEMENT ACCOUNT: NSEG CLR PB 250 | NAME: CREDIT SUISSE SECURI | CPR: NA |
| SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS | | |
| CORE PERFORMANCE BOND | RESRVE PERFORMANCE BOND | CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN |
| TOTAL PERFORMANCE BOND | | |
| COMEX | | |
| USD 50,081,372.00 | 0.00 | 0.00 50,081,372.00 |
| ----- | ----- | ----- |
| USDE 50,081,372.00 | 0.00 | 0.00 50,081,372.00 |
| EQUITY INDICIES | | |
| JPY 15,750,000.00 | 0.00 | 0.00 15,750,000.00 |
| USD 240,926,039.00 | 0.00 | 0.00 240,926,039.00 |
| ----- | ----- | ----- |
| USDE 241,077,234.16 | 0.00 | 0.00 241,077,234.16 |
| INTEREST RATE | | |
| USD 21,311,076.85 | 0.00 | 0.00 21,311,076.85 |
| ----- | ----- | ----- |
| USDE 21,311,076.85 | 0.00 | 0.00 21,311,076.85 |
| CALCULATED PERFORMANCE BOND | | |
| JPY 15,750,000.00 | 0.00 | 0.00 15,750,000.00 |
| USD 312,318,487.85 | 0.00 | 0.00 312,318,487.85 |
| ----- | ----- | ----- |
| USDE 312,469,683.01 | 0.00 | 0.00 312,469,683.01 |
| TOTAL ADJUSTMENTS/COLAT | | |
| ----- | ----- | ----- |
| USDE 0.00 | 0.00 | 0.00 0.00 |
| TOTAL PB REQUIRED | | |
| JPY 15,750,000.00 | 0.00 | 0.00 15,750,000.00 |
| USD 312,318,487.85 | 0.00 | 0.00 312,318,487.85 |
| ----- | ----- | ----- |
| USDE 312,469,683.01 | 0.00 | 0.00 312,469,683.01 |
| TOTAL COLLATERALIZATION | | |
| ----- | ----- | ----- |
| USDE 0.00 | 0.00 | 0.00 0.00 |
| TOTAL PB WITH COLLATERALIZATION | | |
| JPY 15,750,000.00 | 0.00 | 0.00 15,750,000.00 |
| USD 312,318,487.85 | 0.00 | 0.00 312,318,487.85 |
| ----- | ----- | ----- |
| USDE 312,469,683.01 | 0.00 | 0.00 312,469,683.01 |

| | | | |
|--|-------------------------------------|-----------------|----------|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: | 204 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): | 12/08/20 |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): | 21:47:52 |
| CLEARING ORGANIZATION: CME | | | |
| FIRM: 250 NAME: CREDIT SUISSE SECURI | ORIGIN: NSEG | | |
| SETTLEMENT ACCOUNT: NSEG CLR PB 250 | NAME: CREDIT SUISSE SECURI | CPR: | NA |
| SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT | | | |

| | | |
|---|------------------|----------------------|
| ASSET VALUE | | |
| CASH | | |
| CHF | 0.00 | |
| JPY | 3,188,727,135.00 | |
| USD | 31,343,616.58 | |
| ----- | | |
| USDE | 61,954,417.49 | |
| TIPS | | |
| USD | 41,319,613.50 | |
| ----- | | |
| USDE | 41,319,613.50 | |
| TNOTE | | |
| USD | 216,287,487.60 | |
| ----- | | |
| USDE | 216,287,487.60 | |
| TOTAL ON DEPOSIT | | |
| CHF | 0.00 | |
| JPY | 3,188,727,135.00 | |
| USD | 288,950,717.68 | |
| ----- | | |
| USDE | 319,561,518.59 | |
| TOT LOC/AGNCY CAP | AMT IN USDE | AMOUNT IN REQMT CURN |
| ----- | | |
| TOTAL | 0.00 (USDE) | |
| SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT | | |
| ASSET VALUE | | |
| CASH | | |
| JPY | 610,639,639.10 | |
| ----- | | |
| USDE | 5,861,952.94 | |
| TOTAL EXCESS | | |
| JPY | 610,639,639.10 | |
| ----- | | |
| USDE | 5,861,952.94 | |

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 205
BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER RUN DATE (CST): 12/08/20
CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS RUN TIME (CST): 21:47:52
CLEARING ORGANIZATION: CME

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

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

EXCESS/DEFICIT

JPY 610,639,639.10

USDE 5,861,952.94

ASSET VALUE

CALL/RELEASE AMOUNT

0.00

USDE 0.00

| | | | |
|--|-------------------------------------|---|------------------------|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: | 206 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): | 12/08/20 |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): | 21:47:52 |
| CLEARING ORGANIZATION: CME | | | |
| FIRM: 250 NAME: CREDIT SUISSE SECURI | ORIGIN: NSEG | | |
| SETTLEMENT ACCOUNT: NSEG CLR PB 250I | NAME: CREDIT SUISSE SECURI | CPR: NA | |
| SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS | | | |
| CORE PERFORMANCE BOND RESRVE | PERFORMANCE BOND | CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN | TOTAL PERFORMANCE BOND |
| IRS | | | |
| MXN 225,251,143.56 | 0.00 | 0.00 | 225,251,143.56 |
| USD 591,714,442.82 | 0.00 | 24,861,358.58 | 616,575,801.40 |
| ----- | ----- | ----- | ----- |
| USDE 603,095,994.11 | 0.00 | 24,861,358.58 | 627,957,352.69 |
| CALCULATED PERFORMANCE BOND | | | |
| MXN 225,251,143.56 | 0.00 | 0.00 | 225,251,143.56 |
| USD 591,714,442.82 | 0.00 | 24,861,358.58 | 616,575,801.40 |
| ----- | ----- | ----- | ----- |
| USDE 603,095,994.11 | 0.00 | 24,861,358.58 | 627,957,352.69 |
| TOTAL ADJUSTMENTS/COLAT | | | |
| ----- | ----- | ----- | ----- |
| USDE 0.00 | 0.00 | 0.00 | 0.00 |
| TOTAL PB REQUIRED | | | |
| MXN 225,251,143.56 | 0.00 | 0.00 | 225,251,143.56 |
| USD 591,714,442.82 | 0.00 | 24,861,358.58 | 616,575,801.40 |
| ----- | ----- | ----- | ----- |
| USDE 603,095,994.11 | 0.00 | 24,861,358.58 | 627,957,352.69 |
| TOTAL COLLATERALIZATION | | | |
| ----- | ----- | ----- | ----- |
| USDE 0.00 | 0.00 | 0.00 | 0.00 |
| TOTAL PB WITH COLLATERALIZATION | | | |
| MXN 225,251,143.56 | 0.00 | 0.00 | 225,251,143.56 |
| USD 591,714,442.82 | 0.00 | 24,861,358.58 | 616,575,801.40 |
| ----- | ----- | ----- | ----- |
| USDE 603,095,994.11 | 0.00 | 24,861,358.58 | 627,957,352.69 |

CST610R01CHICAGO MERCANTILE EXCHANGEPAGE: 207

BUSINESS DATE: 12/08/20SPAN RECAP LEDGERRUN DATE (CST): 12/08/20

CYCLE: RTH RUN = 001 MODE = SFINAL PERFORMANCE BOND REQUIREMENTSRUN TIME (CST): 21:47:52

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: NSEG

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

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

| ASSET VALUE | | |
|-------------------|----------------|----------------------|
| CASH | | |
| MXN | 0.00 | |
| USD | 263,107.33 | |
| ----- | | |
| USDE | 263,107.33 | |
| TBOND | | |
| USD | 489,700,166.80 | |
| ----- | | |
| USDE | 489,700,166.80 | |
| TNOTE | | |
| USD | 183,262,023.40 | |
| ----- | | |
| USDE | 183,262,023.40 | |
| TOTAL ON DEPOSIT | | |
| MXN | 0.00 | |
| USD | 673,225,297.53 | |
| ----- | | |
| USDE | 673,225,297.53 | |
| TOT LOC/AGNCY CAP | AMT IN USDE | AMOUNT IN REQMT CURN |
| ----- | | |
| TOTAL | 0.00 (USDE) | |

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

| ASSET VALUE | | |
|-------------|------------|--|
| CASH | | |
| USD | 263,107.33 | |
| ----- | | |
| USDE | 263,107.33 | |

RUN DATE (CST): 12/08/20

RUN TIME (CST): 21:47:52

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: NSEG

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

CPR: NA

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

TNOTE

| | |
|-----|---------------|
| USD | 43,740,220.69 |
|-----|---------------|

[illegible]

| | |
|------|---------------|
| USDE | 43,740,220.69 |
|------|---------------|

TOTAL EXCESS

| | |
|-----|---------------|
| USD | 44,003,328.02 |
|-----|---------------|

=====

| | |
|------|---------------|
| USDE | 44,003,328.02 |
|------|---------------|

EXCESS/DEFICIT

| | |
|-----|---------------|
| USD | 44,003,328.02 |
|-----|---------------|

=====

| | |
|------|---------------|
| USDE | 44,003,328.02 |
|------|---------------|

ASSET VALUE

CALL/RELEASE AMOUNT

0.00

| | |
|------|------|
| USDE | 0.00 |
|------|------|

| | | | |
|--|-------------------------------------|--------------------------|---|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: | 212 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): 12/08/20 | |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): 21:47:52 | |
| CLEARING ORGANIZATION: CME | | | |
| FIRM: 264 NAME: CREDIT SUISSE INTERN | ORIGIN: NSEG | | |
| SETTLEMENT ACCOUNT: NSEG CLR PB 264 | NAME: CREDIT SUISSE INTERN | CPR: NA | |
| SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS | | | |
| | CORE PERFORMANCE BOND RESRVE | PERFORMANCE BOND | CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN |
| | | | TOTAL PERFORMANCE BOND |
| AGRICULTURAL | | | |
| USD | 54,681,880.00 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 54,681,880.00 | 0.00 | 0.00 |
| COMEX | | | |
| USD | 167,481,596.00 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 167,481,596.00 | 0.00 | 0.00 |
| EQUITY INDICIES | | | |
| JPY | 149,125,000.00 | 0.00 | 0.00 |
| USD | 103,580,916.00 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 105,012,470.18 | 0.00 | 0.00 |
| INTEREST RATE | | | |
| USD | 25,568,743.00 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 25,568,743.00 | 0.00 | 0.00 |
| NYMEX | | | |
| USD | 116,628,244.00 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 116,628,244.00 | 0.00 | 0.00 |
| CALCULATED PERFORMANCE BOND | | | |
| JPY | 149,125,000.00 | 0.00 | 0.00 |
| USD | 467,941,379.00 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 469,372,933.18 | 0.00 | 0.00 |
| TOTAL ADJUSTMENTS/COLAT | | | |
| ----- | ----- | ----- | ----- |
| USDE | 0.00 | 0.00 | 0.00 |
| TOTAL PB REQUIRED | | | |
| JPY | 149,125,000.00 | 0.00 | 0.00 |
| USD | 467,941,379.00 | 0.00 | 0.00 |
| ----- | ----- | ----- | ----- |
| USDE | 469,372,933.18 | 0.00 | 0.00 |

| | | | |
|--|-------------------------------------|---|------------------------|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: | 213 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): 12/08/20 | |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): 21:47:52 | |
| CLEARING ORGANIZATION: CME | | | |
| FIRM: 264 NAME: CREDIT SUISSE INTERN | ORIGIN: NSEG | | |
| SETTLEMENT ACCOUNT: NSEG CLR PB 264 | NAME: CREDIT SUISSE INTERN | CPR: NA | |
| SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS | | | |
| CORE PERFORMANCE BOND RESRVE | PERFORMANCE BOND | CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN | TOTAL PERFORMANCE BOND |
| TOTAL COLLATERALIZATION | | | |
| ----- | ----- | ----- | ----- |
| USDE 0.00 | 0.00 | 0.00 | 0.00 |
| TOTAL PB WITH COLLATERALIZATION | | | |
| JPY 149,125,000.00 | 0.00 | 0.00 | 149,125,000.00 |
| USD 467,941,379.00 | 0.00 | 0.00 | 467,941,379.00 |
| ----- | ----- | ----- | ----- |
| USDE 469,372,933.18 | 0.00 | 0.00 | 469,372,933.18 |
| SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT | | | |
| ASSET VALUE | | | |
| CASH | | | |
| JPY 926,403,510.00 | | | |
| USD 222,630,149.59 | | | |
| ----- | | | |
| USDE 231,523,338.69 | | | |
| TNOTE | | | |
| USD 253,396,640.00 | | | |
| ----- | | | |
| USDE 253,396,640.00 | | | |
| TOTAL ON DEPOSIT | | | |
| JPY 926,403,510.00 | | | |
| USD 476,026,789.59 | | | |
| ----- | | | |
| USDE 484,919,978.69 | | | |
| TOT LOC/AGNCY CAP | AMT IN USDE | AMOUNT IN REQMT CURN | |
| ----- | | | |
| TOTAL | 0.00 (USDE) | | |

| | | |
|---|-------------------------------------|--------------------------|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: 214 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): 12/08/20 |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): 21:47:52 |
| CLEARING ORGANIZATION: CME | | |
| FIRM: 264 NAME: CREDIT SUISSE INTERN | ORIGIN: NSEG | |
| SETTLEMENT ACCOUNT: NSEG CLR PB 264 | NAME: CREDIT SUISSE INTERN | CPR: NA |
| SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT | | |
| ASSET VALUE | | |
| CASH | | |
| JPY | 777,278,510.00 | |
| ----- | | |
| USDE | 7,461,634.91 | |
| TNOTE | | |
| USD | 8,085,410.59 | |
| ----- | | |
| USDE | 8,085,410.59 | |
| TOTAL EXCESS | | |
| JPY | 777,278,510.00 | |
| USD | 8,085,410.59 | |
| ----- | | |
| USDE | 15,547,045.50 | |
| EXCESS/DEFICIT | | |
| JPY | 777,278,510.00 | |
| USD | 8,085,410.59 | |
| ----- | | |
| USDE | 15,547,045.50 | |
| ASSET VALUE | | |
| CALL/RELEASE AMOUNT | | |
| | 0.00 | |
| ----- | | |
| USDE | 0.00 | |

| | | | |
|--|-------------------------------------|-----------------------|---|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: | 215 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): | 12/08/20 |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): | 21:47:52 |
| CLEARING ORGANIZATION: CME | | | |
| FIRM: 264 NAME: CREDIT SUISSE INTERN | ORIGIN: NSEG | | |
| SETTLEMENT ACCOUNT: NSEG CLR PB 264I | NAME: CREDIT SUISSE INT | CPR: NA | |
| SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS | | | |
| CORE PERFORMANCE BOND | RESRVE PERFORMANCE BOND | CONC PERFORMANCE BOND | DISCR/FULL VALUE MARGIN TOTAL PERFORMANCE BOND |
| IRS | | | |
| AUD | 2,207,963.28 | 0.00 | 0.00 0.00 2,207,963.28 |
| CAD | 3,107,925.64 | 0.00 | 0.00 0.00 3,107,925.64 |
| CHF | 4,928,213.15 | 0.00 | 0.00 0.00 4,928,213.15 |
| EUR | 8,805,085.90 | 0.00 | 0.00 0.00 8,805,085.90 |
| GBP | 1,692,674.16 | 0.00 | 0.00 0.00 1,692,674.16 |
| JPY | 1,537,094,718.24 | 0.00 | 0.00 0.00 1,537,094,718.24 |
| MXN | 574,024,456.29 | 0.00 | 25,434,264.28 0.00 599,458,720.57 |
| NOK | 3,410,744.21 | 0.00 | 0.00 0.00 3,410,744.21 |
| NZD | 391,530.44 | 0.00 | 0.00 0.00 391,530.44 |
| SEK | 5,084,943.17 | 0.00 | 0.00 0.00 5,084,943.17 |
| USD | 127,106,218.76 | 0.00 | 178,477,424.60 0.00 305,583,643.36 |
| ZAR | 57,922,541.14 | 0.00 | 0.00 0.00 57,922,541.14 |
| ----- | | | |
| USDE | 198,521,044.24 | 0.00 | 179,762,574.05 0.00 378,283,618.29 |
| CALCULATED PERFORMANCE BOND | | | |
| AUD | 2,207,963.28 | 0.00 | 0.00 0.00 2,207,963.28 |
| CAD | 3,107,925.64 | 0.00 | 0.00 0.00 3,107,925.64 |
| CHF | 4,928,213.15 | 0.00 | 0.00 0.00 4,928,213.15 |
| EUR | 8,805,085.90 | 0.00 | 0.00 0.00 8,805,085.90 |
| GBP | 1,692,674.16 | 0.00 | 0.00 0.00 1,692,674.16 |
| JPY | 1,537,094,718.24 | 0.00 | 0.00 0.00 1,537,094,718.24 |
| MXN | 574,024,456.29 | 0.00 | 25,434,264.28 0.00 599,458,720.57 |
| NOK | 3,410,744.21 | 0.00 | 0.00 0.00 3,410,744.21 |
| NZD | 391,530.44 | 0.00 | 0.00 0.00 391,530.44 |
| SEK | 5,084,943.17 | 0.00 | 0.00 0.00 5,084,943.17 |
| USD | 127,106,218.76 | 0.00 | 178,477,424.60 0.00 305,583,643.36 |
| ZAR | 57,922,541.14 | 0.00 | 0.00 0.00 57,922,541.14 |
| ----- | | | |
| USDE | 198,521,044.24 | 0.00 | 179,762,574.05 0.00 378,283,618.29 |
| TOTAL ADJUSTMENTS/COLAT | | | |
| ----- | | | |
| USDE | 0.00 | 0.00 | 0.00 0.00 0.00 |
| TOTAL PB REQUIRED | | | |
| AUD | 2,207,963.28 | 0.00 | 0.00 0.00 2,207,963.28 |
| CAD | 3,107,925.64 | 0.00 | 0.00 0.00 3,107,925.64 |
| CHF | 4,928,213.15 | 0.00 | 0.00 0.00 4,928,213.15 |
| EUR | 8,805,085.90 | 0.00 | 0.00 0.00 8,805,085.90 |
| GBP | 1,692,674.16 | 0.00 | 0.00 0.00 1,692,674.16 |

| | | |
|--|-------------------------------------|---|
| CST610R01 | CHICAGO MERCANTILE EXCHANGE | PAGE: 216 |
| BUSINESS DATE: 12/08/20 | SPAN RECAP LEDGER | RUN DATE (CST): 12/08/20 |
| CYCLE: RTH RUN = 001 MODE = S | FINAL PERFORMANCE BOND REQUIREMENTS | RUN TIME (CST): 21:47:52 |
| CLEARING ORGANIZATION: CME | | |
| FIRM: 264 NAME: CREDIT SUISSE INTERN | ORIGIN: NSEG | |
| SETTLEMENT ACCOUNT: NSEG CLR PB 264I | NAME: CREDIT SUISSE INT | CPR: NA |
| SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS | | |
| CORE PERFORMANCE BOND | RESRVE PERFORMANCE BOND | CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN |
| JPY 1,537,094,718.24 | 0.00 | 0.00 |
| MXN 574,024,456.29 | 0.00 | 25,434,264.28 |
| NOK 3,410,744.21 | 0.00 | 0.00 |
| NZD 391,530.44 | 0.00 | 0.00 |
| SEK 5,084,943.17 | 0.00 | 0.00 |
| USD 127,106,218.76 | 0.00 | 178,477,424.60 |
| ZAR 57,922,541.14 | 0.00 | 0.00 |
| USDE 198,521,044.24 | 0.00 | 179,762,574.05 |
| TOTAL COLLATERALIZATION | | |
| USDE 0.00 | 0.00 | 0.00 |
| TOTAL PB WITH COLLATERALIZATION | | |
| AUD 2,207,963.28 | 0.00 | 0.00 |
| CAD 3,107,925.64 | 0.00 | 0.00 |
| CHF 4,928,213.15 | 0.00 | 0.00 |
| EUR 8,805,085.90 | 0.00 | 0.00 |
| GBP 1,692,674.16 | 0.00 | 0.00 |
| JPY 1,537,094,718.24 | 0.00 | 0.00 |
| MXN 574,024,456.29 | 0.00 | 25,434,264.28 |
| NOK 3,410,744.21 | 0.00 | 0.00 |
| NZD 391,530.44 | 0.00 | 0.00 |
| SEK 5,084,943.17 | 0.00 | 0.00 |
| USD 127,106,218.76 | 0.00 | 178,477,424.60 |
| ZAR 57,922,541.14 | 0.00 | 0.00 |
| USDE 198,521,044.24 | 0.00 | 179,762,574.05 |
| SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT | | |
| ASSET VALUE | | |
| CASH | | |
| CAD 18,414,299.76 | | |
| CHF 0.00 | | |
| DKK 0.00 | | |
| JPY 0.00 | | |
| MXN 0.00 | | |
| SEK 0.00 | | |
| SGD 0.00 | | |
| USD 370,553,707.06 | | |

CST610R01

CHICAGO MERCANTILE EXCHANGE

PAGE: 217

BUSINESS DATE: 12/08/20

SPAN RECAP LEDGER

RUN DATE (CST): 12/08/20

CYCLE: RTH RUN = 001 MODE = S

FINAL PERFORMANCE BOND REQUIREMENTS

RUN TIME (CST): 21:47:52

CLEARING ORGANIZATION: CME

FIRM: 264 NAME: CREDIT SUISSE INTERN

ORIGIN: NSEG

SETTLEMENT ACCOUNT: NSEG CLR PB 264I

NAME: CREDIT SUISSE INT

CPR: NA

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ZAR 0.00

USDE 384,915,194.94

TOTAL ON DEPOSIT

CAD 18,414,299.76

CHF 0.00

DKK 0.00

JPY 0.00

MXN 0.00

SEK 0.00

SGD 0.00

USD 370,553,707.06

ZAR 0.00

USDE 384,915,194.94

TOT LOC/AGNCY CAP

AMT IN USDE

AMOUNT IN REQMT CURN

TOTAL 0.00 (USDE)

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

USD 1,480,754.39

USDE 1,480,754.39

TOTAL EXCESS

USD 1,480,754.39

USDE 1,480,754.39

EXCESS/DEFICIT

USD 1,480,754.39

USDE 1,480,754.39

ASSET VALUE

CST610R01

CHICAGO MERCANTILE EXCHANGE

PAGE: 218

BUSINESS DATE: 12/08/20

SPAN RECAP LEDGER

RUN DATE (CST): 12/08/20

CYCLE: RTH RUN = 001 MODE = S

FINAL PERFORMANCE BOND REQUIREMENTS

RUN TIME (CST): 21:47:52

CLEARING ORGANIZATION: CME

FIRM: 264 NAME: CREDIT SUISSE INTERN

ORIGIN: NSEG

SETTLEMENT ACCOUNT: NSEG CLR PB 264I

NAME: CREDIT SUISSE INT

CPR: NA

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

CALL/RELEASE AMOUNT

0.00

USDE

0.00