CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE:	184
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CST610R01						CHICAGO	MERCAN'	TILE EXCH	IANGE						PAGE:		184
BUSINESS D	ATE: 12/07/20					S	SPAN RECA	AP LEDGER	1				RUN	DATE	(CST):	12/0	7/20
CYCLE: RTH	RUN = 001	MODE =	S		FI	INAL PER	RFORMANCE	E BOND RE	QUIREME	NTS			RUN	TIME	(CST):	22:2	27:27
CLEARING O	RGANIZATION: C	ME															
FIRM: 250	NAME: CREDIT	SUISSE	SECURI		OR	RIGIN: C	COTC										
SETTLEMENT	ACCOUNT:	COTC	CLR	PB 2	250F		NAME:	CRED SE	CLRD SW	P CST	CPR	: LSOCU					
SETTLEMENT	ACCOUNT SUMMAN	RY - FIN	NAL PER	FORMANO	CE BOND	D REQUI	REMENTS										
	CORE PERFORMAN	NCE BONI	RESRV	E PERFO	DRMANCE	E BOND	CONC PI	ERFORMANO	E BOND I	DISCR/FULL	VALUE M	ARGIN '	TOTAL	PERFO	RMANCE	BONI)

	CORE PERFORMANCE BOND	RESRVE PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FUL	L VALUE MARGIN	TOTAL PERFORMANCE BOND
Cleared OT	C				
USD	4,138,200.00	0.00	0.00	0.00	4,138,200.00
USDE	4,138,200.00	0.00	0.00	0.00	4,138,200.00
CALCULATED	PERFORMANCE BOND				
USD	4,138,200.00	0.00	0.00	0.00	4,138,200.00
USDE	4,138,200.00	0.00	0.00	0.00	4,138,200.00
TOTAL ADJU	STMENTS/COLAT				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB R	EQUIRED				
USD	4,138,200.00	0.00	0.00	0.00	4,138,200.00
USDE	4,138,200.00	0.00	0.00	0.00	4,138,200.00
TOTAL COLL	ATERALIZATION				,,
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB W	ITH COLLATERALIZATION				
USD	4,138,200.00	0.00	0.00	0.00	4,138,200.00
USDE	4,138,200.00	0.00	0.00	0.00	4,138,200.00

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

5,419,200.00

USDE 5,419,200.00

TOTAL ON DEPOSIT

USD

USD 5,419,200.00

-----USDE 5,419,200.00 CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 185
BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER RUN DATE (CST): 12/07/20

RUN TIME (CST): 22:27:27

BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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 - 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 1,281,000.00

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:	186
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BUSINESS DATE: 12/07/20		SPAN RECAP LEDGER	RUN DATE	(CST): 3	12/07/20
CYCLE: RTH RUN = 001	MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME	(CST): 2	22:27:27

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

	T ACCOUNT SUMMARY - FINAL PERFOR CORE PERFORMANCE BOND RESRVE P		REMENTS CONC PERFORMANCE BOND DISCR/FU	LL VALUE MARGIN	TOTAL PERFORMANCE BON
IRS					
AUD	3,081,150.24	0.00	0.00	0.00	3,081,150.2
CAD	3,950,985.40	0.00	0.00	0.00	3,950,985.4
CZK	51,588,388.25	0.00	0.00	0.00	51,588,388.2
EUR	204,119,736.04	0.00	0.00	0.00	204,119,736.0
GBP	142,650.60	0.00	0.00	0.00	142,650.6
HKD	736,250.25	0.00	0.00	0.00	736,250.2
HUF	978,311,373.80	0.00	0.00	0.00	978,311,373.8
JPY	144,986,446.71	0.00	0.00	0.00	144,986,446.7
MXN	3,297,262,739.32	0.00	0.00	0.00	3,297,262,739.3
NOK	1,116,192.79	0.00	0.00	0.00	1,116,192.7
NZD	1,567,836.86	0.00	0.00	0.00	1,567,836.8
PLN	17,432,781.94	0.00	0.00	0.00	17,432,781.9
SGD	136,875.05	0.00	0.00	0.00	136,875.0
USD	2,329,134,697.83	0.00	44,741,229.42	0.00	2,373,875,927.2
ZAR	149,551,399.74	0.00	0.00	0.00	149,551,399.7
USDE	2,771,045,208.65	0.00	44,741,229.42	0.00	2,815,786,438.0
ALCULATE	D PERFORMANCE BOND				
AUD	3,081,150.24	0.00	0.00	0.00	3,081,150.2
CAD	3,950,985.40	0.00	0.00	0.00	3,950,985.4
CZK	51,588,388.25	0.00	0.00	0.00	51,588,388.2
EUR	204,119,736.04	0.00	0.00	0.00	204,119,736.0
GBP	142,650.60	0.00	0.00	0.00	142,650.6
HKD	736,250.25	0.00	0.00	0.00	736,250.2
HUF	978,311,373.80	0.00	0.00	0.00	978,311,373.8
JPY	144,986,446.71	0.00	0.00	0.00	144,986,446.7
MXN	3,297,262,739.32	0.00	0.00	0.00	3,297,262,739.3
NOK	1,116,192.79	0.00	0.00	0.00	1,116,192.7
NZD	1,567,836.86	0.00	0.00	0.00	1,567,836.8
PLN	17,432,781.94	0.00	0.00	0.00	17,432,781.9
SGD	136,875.05	0.00	0.00	0.00	136,875.0
USD	2,329,134,697.83	0.00	44,741,229.42	0.00	2,373,875,927.2
ZAR	149,551,399.74	0.00	0.00	0.00	149,551,399.7
USDE	2,771,045,208.65	0.00	44,741,229.42	0.00	2,815,786,438.0
OTAL ADJ	USTMENTS/COLAT				
USDE	0.00	0.00	0.00	0.00	0.0

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	187
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BUSINESS DATE: 12/07/20		SPAN RECAP LEDGER	RUN DATE (CST): 12/07/20
CYCLE: RTH RUN = 001	MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 22:27:27

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: COTC

SETTLEMENT	ACCOUNT: COTC CLR	PB 250I	NAME: CRED SE CLRD SWP CST	CPR: LSOC	C
SETTLEMENT	ACCOUNT SUMMARY - FINAL I	PERFORMANCE BOND REQUI	IREMENTS		
	CORE PERFORMANCE BOND RES	SRVE PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FUL:	L VALUE MARGIN	TOTAL PERFORMANCE BOND
TOTAL PB F	REQUIRED				
AUD	3,081,150.24	0.00	0.00	0.00	3,081,150.24
CAD	3,950,985.40	0.00	0.00	0.00	3,950,985.40
CZK	51,588,388.25	0.00	0.00	0.00	51,588,388.25
EUR	204,119,736.04	0.00	0.00	0.00	204,119,736.04
GBP	142,650.60	0.00	0.00	0.00	142,650.60
HKD	736,250.25	0.00	0.00	0.00	736,250.25
HUF	978,311,373.80	0.00	0.00	0.00	978,311,373.80
JPY	144,986,446.71	0.00	0.00	0.00	144,986,446.71
MXN	3,297,262,739.32	0.00	0.00	0.00	3,297,262,739.32
NOK	1,116,192.79	0.00	0.00	0.00	1,116,192.79
NZD	1,567,836.86	0.00	0.00	0.00	1,567,836.86
PLN	17,432,781.94	0.00	0.00	0.00	17,432,781.94
SGD	136,875.05	0.00	0.00	0.00	136,875.05
USD	2,329,134,697.83	0.00	44,741,229.42	0.00	2,373,875,927.25
ZAR	149,551,399.74	0.00	0.00	0.00	149,551,399.74
USDE	2,771,045,208.65	0.00	44,741,229.42	0.00	2,815,786,438.07
TOTAL COLI	LATERALIZATION				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB V	WITH COLLATERALIZATION				
AUD	3,081,150.24	0.00	0.00	0.00	3,081,150.24
CAD	3,950,985.40	0.00	0.00	0.00	3,950,985.40
CZK	51,588,388.25	0.00	0.00	0.00	51,588,388.25
EUR	204,119,736.04	0.00	0.00	0.00	204,119,736.04
GBP	142,650.60	0.00	0.00	0.00	142,650.60
HKD	736,250.25	0.00	0.00	0.00	736,250.25
HUF	978,311,373.80	0.00	0.00	0.00	978,311,373.80
JPY	144,986,446.71	0.00	0.00	0.00	144,986,446.71
MXN	3,297,262,739.32	0.00	0.00	0.00	3,297,262,739.32
NOK	1,116,192.79	0.00	0.00	0.00	1,116,192.79
NZD	1,567,836.86	0.00	0.00	0.00	1,567,836.86
PLN	17,432,781.94	0.00	0.00	0.00	17,432,781.94
SGD	136,875.05	0.00	0.00	0.00	136,875.05
USD	2,329,134,697.83	0.00	44,741,229.42	0.00	2,373,875,927.25
ZAR	149,551,399.74	0.00	0.00	0.00	149,551,399.74
USDE	2,771,045,208.65	0.00	44,741,229.42	0.00	2,815,786,438.07

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 188 BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER RUN DATE (CST): 12/07/20

RUN TIME (CST): 22:27:27

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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

LATERAL ON DEPOSIT

SETTLEMENT	ACCOUNT SUMMARY - COLLATE	Έ
	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	513,411,892.31	
ZAR	300,000,000.00	
USDE	573,260,287.23	
TBILL		
USD	220,527,575.35	
USDE	220,527,575.35	
TBOND		
USD	309,993,296.44	
USDE	309,993,296.44	
TFRN		
USD	57,897,478.80	
USDE	57,897,478.80	
TIPS		
USD	301,793,872.10	
USDE	301,793,872.10	
TNOTE		
USD	1,756,648,070.16	
USDE	1,756,648,070.16	

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 189
BUSINESS DATE: 12/07/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/07/20

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: COTC

SETTLEMENT ACCOUNT: COTC CLR PB 2501 NAME: CRED SE CLRD SWP CST CPR: LSOCC

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

TSTRIP

USD 309,400,647.66

USDE 309,400,647.66

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 3,469,672,832.82 ZAR 300,000,000.00

USDE 3,529,521,227.74

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 52,567,218.06

ZAR 150,448,600.26

USDE 24,182,049.40

TBILL

USD 91,751,309.53

USDE 91,751,309.53

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 190
BUSINESS DATE: 12/07/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/07/20

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: COTC

SETTLEMENT ACCOUNT: COTC CLR PB 2501 NAME: CRED SE CLRD SWP CST CPR: LSOCC

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

TBOND

USD 77,361,455.34

-----USDE 77,361,455.34

TIPS

197,772,252.04

-----USDE 197,772,252.04

TNOTE

USD 204,235,290.08

-----USDE 204,235,290.08

TSTRIP

USD 87,137,119.66

USDE 87,137,119.66

TOTAL EXCESS

PLN 52,567,218.06 USD 658,257,426.65

ZAR 150,448,600.26

-----USDE 682,439,476.05

EXCESS/DEFICIT

PLN 52,567,218.06 USD 658,257,426.65

ZAR 150,448,600.26

USDE 682,439,476.05

ASSET VALUE

CALL/RELEASE AMOUNT

0.00

-----USDE 0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	191
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CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE:	191
BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER RUN DATE (CST): 12/0	/20
CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS RUN TIME (CST): 22:2	:27
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 TOTAL PERFORMANCE BOND	

	CORE PERFORMANCE BOND	RESRVE PERFORMANCE BOND	CONC PERFORMANCE BOND I	DISCR/FULL VALUE MARGIN	TOTAL PERFORMANCE BOND
FXM					
USD	3,444,796.91	0.00	1.48	0.00	3,444,798.39
USDE	3,444,796.91	0.00	1.48	0.00	3,444,798.39
CALCULATE	D PERFORMANCE BOND				
USD	3,444,796.91	0.00	1.48	0.00	3,444,798.39
USDE	3,444,796.91	0.00	1.48	0.00	3,444,798.39
TOTAL ADJ	USTMENTS/COLAT				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB	REQUIRED				
USD	3,444,796.91	0.00	1.48	0.00	3,444,798.39
USDE	3,444,796.91	0.00	1.48	0.00	3,444,798.39
TOTAL COL	LATERALIZATION				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB	WITH COLLATERALIZATION				
USD	3,444,796.91	0.00	1.48	0.00	3,444,798.39
USDE	3,444,796.91	0.00	1.48	0.00	3,444,798.39

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

4,472,846.66

USDE 4,472,846.66

TOTAL ON DEPOSIT

USD

USD 4,472,846.66

-----USDE 4,472,846.66 CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 192
BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER RUN DATE (CST): 12/07/20

RUN TIME (CST): 22:27:27

BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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 - 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 1,028,048.27

USDE 1,028,048.27

TOTAL EXCESS

USD 1,028,048.27

USDE 1,028,048.27

EXCESS/DEFICIT

USD 1,028,048.27

USDE 1,028,048.27

ASSET VALUE

LSOC MINIMUM MARGIN CALL AMOUNT

USD 168037.34

USDE 168037.34

ASSET VALUE

CALL/RELEASE AMOUNT

USD -168,037.34

USDE -168,037.34

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 193
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BUSINESS DATE: 12/07/20		SPAN RECAP LEI	OGER	RUN DATE	(CST):	12/07/20
CYCLE: RTH RUN = 001	MODE = S FIN	AL PERFORMANCE BONI	O REQUIREMENTS	RUN TIME	(CST):	22:27:27

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: CSEG

SETTLEMENT			NAME: CREDIT SUISSE SECURI	CPR: CSEG	
SETTLEMENT	ACCOUNT SUMMARY - FINAL CORE PERFORMANCE BOND RE	_	IREMENTS CONC PERFORMANCE BOND DISCR/FUI	T WATTE MADCIN	TOTAL DEDECOMANCE DOND
AGRICULTUR		SORVE PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FOI	DE VALUE MARGIN	TOTAL PERFORMANCE BOND
USD	99,287,819.00	0.00	0.00	0.00	99,287,819.00
USDE	99,287,819.00	0.00	0.00	0.00	99,287,819.00
COMEX					
USD	280,428,096.00	0.00	0.00	0.00	280,428,096.00
USDE	280,428,096.00	0.00	0.00	0.00	280,428,096.00
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	569,700.00	0.00	0.00	0.00	569,700.00
GBP	1,381,376.00	0.00	0.00	0.00	1,381,376.00
JPY	135,782,489.00	0.00	0.00	0.00	135,782,489.00
USD	144,408,917.50	0.00	0.00	0.00	144,408,917.50
USDE	148,205,992.64	0.00	0.00	0.00	148,205,992.64
DAIRY					
USD	35,760.00	0.00	0.00	0.00	35,760.00
USDE	35,760.00	0.00	0.00	0.00	35,760.00
EQUITY IND					
JPY	2,069,892,956.00	0.00	0.00	0.00	2,069,892,956.00
USD	1,980,348,958.50	0.00	0.00	0.00	1,980,348,958.50
USDE	2,000,246,035.74	0.00	0.00	0.00	2,000,246,035.74
FOREST					
USD	186,000.00	0.00	0.00	0.00	186,000.00
USDE	186,000.00	0.00	0.00	0.00	186,000.00

PAGE: 194 UN DATE (CST): 12/07/20 CST610R01 CHICAGO MERCANTILE EXCHANGE

BUSINESS DATE: 12/07/20		SPAN RECAP LEDGER	RUN DATE (CST):	12/07/20
CYCLE: RTH RUN = 001	MODE = S FINA	L PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST):	22:27:27

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: CSEG

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

	CPR: CSEG	NAME: CREDIT SUISSE SECURI	R PB 250	ACCOUNT: CSEG CLF	SETTLEMENT
		REMENTS	PERFORMANCE BOND REQUI	ACCOUNT SUMMARY - FINAL	SETTLEMENT
TOTAL PERFORMANCE BONI	LL VALUE MARGIN	CONC PERFORMANCE BOND DISCR/FUL:	SRVE PERFORMANCE BOND	CORE PERFORMANCE BOND RE	
				ATE	INTEREST RA
1,742,048,382.64	0.00	0.00	0.00	1,742,048,382.64	USD
1,742,048,382.64	0.00	0.00	0.00	1,742,048,382.64	USDE
					NYMEX
312,920,529.00	0.00	0.00	0.00	312,920,529.00	USD
312,920,529.00	0.00	0.00	0.00	312,920,529.00	USDE
					WEATHER
1,431,750.00	0.00	0.00	0.00	1,431,750.00	EUR
502,222.60	0.00	0.00	0.00	502,222.60	GBP
1,722,000.00	0.00	0.00	0.00	1,722,000.00	USD
4,128,242.82	0.00	0.00	0.00	4,128,242.82	USDE
				PERFORMANCE BOND	CALCULATED
2,520.00	0.00	0.00	0.00	2,520.00	AUD
2,500.00	0.00	0.00	0.00	2,500.00	CAD
569,700.00	0.00	0.00	0.00	569,700.00	CHF
1,431,750.00	0.00	0.00	0.00	1,431,750.00	EUR
1,883,598.60	0.00	0.00	0.00	1,883,598.60	GBP
2,205,675,445.00	0.00	0.00	0.00	2,205,675,445.00	JPY
4,561,386,462.64	0.00	0.00	0.00	4,561,386,462.64	USD
4,587,486,857.84	0.00	0.00	0.00	4,587,486,857.84	USDE
				STMENTS/COLAT	TOTAL ADJUS
0.00	0.00	0.00	0.00	0.00	USDE
				QUIRED	TOTAL PB RE
2,520.00	0.00	0.00	0.00	2,520.00	AUD
2,500.00	0.00	0.00	0.00	2,500.00	CAD
569,700.00	0.00	0.00	0.00	569,700.00	CHF
1,431,750.00	0.00	0.00	0.00	1,431,750.00	EUR
1,883,598.60	0.00	0.00	0.00	1,883,598.60	GBP
2,205,675,445.00	0.00	0.00	0.00	2,205,675,445.00	JPY
4,561,386,462.64	0.00	0.00	0.00	4,561,386,462.64	USD
4,587,486,857.84	0.00	0.00	0.00	4,587,486,857.84	USDE

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	195
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BUSINESS DATE: 12/07/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/07/20
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 22:27:27

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	0.00
TOTAL PB W	ITH COLLATERALIZATION				
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	569,700.00	0.00	0.00	0.00	569,700.00
EUR	1,431,750.00	0.00	0.00	0.00	1,431,750.00
GBP	1,883,598.60	0.00	0.00	0.00	1,883,598.60
JPY	2,205,675,445.00	0.00	0.00	0.00	2,205,675,445.00
USD	4,561,386,462.64	0.00	0.00	0.00	4,561,386,462.64
USDE	4,587,486,857.84	0.00	0.00	0.00	4,587,486,857.84

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ASSET VALUE

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 4,090,701,598.18

USDE 4,114,403,443.70

STOCK

USD 0.00

USDE 0.00

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 196 BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER RUN DATE (CST): 12/07/20

RUN TIME (CST): 22:27:27

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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 53,702,396.97

USDE 53,702,396.97

TBOND

USD 55,634,471.32

USDE 55,634,471.32

TFRN

USD 182,231.05

USDE 182,231.05

TIPS

USD 98,718,405.98

USDE 98,718,405.98

USDE 98,/18,405.

TNOTE

USD 217,878,371.67

USDE 217,878,371.67

TSTRIP

USD 168,009,944.11

USDE 168,009,944.11

TOTAL ON DEPOSIT

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 4,684,827,419.28

USDE 4,708,529,264.80

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 197 BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER RUN DATE (CST): 12/07/20

RUN TIME (CST): 22:27:27

BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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

42,143.75

ASSET VALUE

CASH

CAD

AUD 501,155.00

GBP 1,083,836.57

SEK 117,437.50

USDE 1,869,304.83

TIPS USD 65,293,271.08

USDE 65,293,271.08

TSTRIP

USD 53,655,207.08

USDE 53,655,207.08

TOTAL EXCESS

AUD 501,155.00 CAD 42,143.75

GBP 1,083,836.57 SEK 117,437.50

USD 118,948,478.16

USDE 120,817,782.99

EXCESS/DEFICIT

AUD 501,155.00 CAD 42,143.75 GBP 1,083,836.57

SEK 117,437.50 USD 118,948,478.16

USDE 120,817,782.99

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 198
BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER RUN DATE (CST): 12/07/20

RUN TIME (CST): 22:27:27

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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:	199
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BUSINESS DATE: 12/07/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/07/20
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 22:27:27
CLEARING ORGANIZATION: CME		

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: NSEG

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

SETTLEMENT	T ACCOUNT: NSEG CLR	PB 250	NAME: CREDIT SUISSE SECURI	CPR: NA	
SETTLEMENT	T ACCOUNT SUMMARY - FINAL E	PERFORMANCE BOND REQUI	REMENTS		
	CORE PERFORMANCE BOND RES	SRVE PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FUI	LL VALUE MARGIN	TOTAL PERFORMANCE BOND
COMEX					
USD	46,405,578.00	0.00	0.00	0.00	46,405,578.00
USDE	46,405,578.00	0.00	0.00	0.00	46,405,578.00
EQUITY IN	DICIES				
JPY	12,000,000.00	0.00	0.00	0.00	12,000,000.00
USD	230,357,464.00	0.00	0.00	0.00	230,357,464.00
USDE	230,472,815.34	0.00	0.00	0.00	230,472,815.34
INTEREST H	RATE				
USD	20,712,674.10	0.00	0.00	0.00	20,712,674.10
USDE	20,712,674.10	0.00	0.00	0.00	20,712,674.10
CALCULATE	D PERFORMANCE BOND				
JPY	12,000,000.00	0.00	0.00	0.00	12,000,000.00
USD	297,475,716.10	0.00	0.00	0.00	297,475,716.10
USDE	297,591,067.44	0.00	0.00	0.00	297,591,067.44
TOTAL ADJU	USTMENTS/COLAT				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB I	REQUIRED				
JPY	12,000,000.00	0.00	0.00	0.00	12,000,000.00
USD	297,475,716.10	0.00	0.00	0.00	297,475,716.10
USDE	297,591,067.44	0.00	0.00	0.00	297,591,067.44
TOTAL COLI	LATERALIZATION				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB V	WITH COLLATERALIZATION				
JPY	12,000,000.00	0.00	0.00	0.00	12,000,000.00
USD	297,475,716.10	0.00	0.00	0.00	297,475,716.10
USDE	297,591,067.44	0.00	0.00	0.00	297,591,067.44

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 200
BUSINESS DATE: 12/07/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/07/20

BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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 3,187,984,635.00

USD 1,425,379.80

USDE 32,070,238.20

TIPS

USD 41,264,270.30

USDE 41,264,270.30

TNOTE

USD 216,256,394.40

USDE 216,256,394.40

TOTAL ON DEPOSIT

CHF 0.00

JPY 3,187,984,635.00 USD 258,946,044.50

USD 258,946,044.50

USDE 289,590,902.90

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

TOTAL 0.00 (USDE)

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

TOTAL EXCESS

USDE 0.00

EXCESS/DEFICIT

USD -9,526,639.89

USDE -9,526,639.89

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 201
BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER RUN DATE (CST): 12/07/20

RUN TIME (CST): 22:27:27

BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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

ASSET VALUE

CALL/RELEASE AMOUNT

USD -9,526,639.89

USDE -9,526,639.89

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	202
BUSINESS DATE: 12/07/20	SPAN RECAP LEDGER	DIM DATE (CCT).	12/07/20

BUSINESS DATE: 12/07/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/07/20
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 22:27:27
CLEARING ORGANIZATION: CME		

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: NSEG

SETTLEMENT ACCOUNT: NSEG CLR PB 2501 NAME: CREDIT SUISSE SECURI CPR: NA

SETTLEMEN	T ACCOUNT SUMMARY - FINAL PE	RFORMANCE BOND REQU	IREMENTS		
	CORE PERFORMANCE BOND RESRY	VE PERFORMANCE BOND	CONC PERFORMANCE BOND	DISCR/FULL VALUE MARGIN	TOTAL PERFORMANCE BOND
IRS					
MXN	225,444,999.53	0.00	0.00	0.00	225,444,999.53
USD	591,529,611.88	0.00	24,791,555.43	0.00	616,321,167.31
USDE	602,881,723.96	0.00	24,791,555.43	0.00	627,673,279.39
CALCULATE	D PERFORMANCE BOND				
MXN	225,444,999.53	0.00	0.00	0.00	225,444,999.53
USD	591,529,611.88	0.00	24,791,555.43	0.00	616,321,167.31
USDE	602,881,723.96	0.00	24,791,555.43	0.00	627,673,279.39
TOTAL ADJ	USTMENTS/COLAT				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB		0.00	0.00	0.00	0.00
MXN	225.444.999.53	0.00	0.00	0.00	225,444,999.53
USD	591,529,611.88	0.00	24,791,555.43	0.00	616,321,167.31
USD	391,329,011.00	0.00	24,791,333.43	0.00	010,321,107.31
USDE	602,881,723.96	0.00	24,791,555.43	0.00	627,673,279.39
TOTAL COL	LATERALIZATION				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB	WITH COLLATERALIZATION				
MXN	225,444,999.53	0.00	0.00	0.00	225,444,999.53
USD	591,529,611.88	0.00	24,791,555.43	0.00	616,321,167.31
USDE	602,881,723.96	0.00	24,791,555.43	0.00	627,673,279.39

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 203
BUSINESS DATE: 12/07/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/07/20

BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: NSEG

SETTLEMENT ACCOUNT: NSEG CLR PB 2501 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

USDE 487,738,036.80
USDE 487,738,036.80

TNOTE

USD 183,250,768.80

USDE 183,250,768.80

TOTAL ON DEPOSIT

MXN

USD 671.

JSD 671,251,912.93

USDE 671,251,912.93

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

TOTAL 0.00 (USDE)

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

0.00

ASSET VALUE

CASH

USD 263,107.33

USDE 263,107.33

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 204
BUSINESS DATE: 12/07/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/07/20

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

RUN TIME (CST): 22:27:27

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: NSEG

SETTLEMENT ACCOUNT: NSEG CLR PB 2501 NAME: CREDIT SUISSE SECURI CPR: NA

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

TNOTE

USD 42,054,180.42 -----

USDE 42,054,180.42

TOTAL EXCESS

USD 42,317,287.75

USDE 42,317,287.75

EXCESS/DEFICIT

USD 42,317,287.75

USDE 42,317,287.75

ASSET VALUE

CALL/RELEASE AMOUNT

0.00

USDE 0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	208
BUSINESS DATE: 12/07/20	SPAN RECAP LEDGER	ייי אווע דער אווע (מפיר) אווע	12/07/20

CLEARING ORGAN	NIZATION: CME		
CYCLE: RTH	RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 22:27:27
BUSINESS DATE:	: 12/07/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/07/20

FIRM: 264 NAME: CREDIT SUISSE INTERN ORIGIN: NSEG

SETTLEMENT ACCOUNT:	NSEG CLR	PB 264	NAME: CREDIT SUISSE INTERN CPR: NA

SETTLEMENT	r ACCOUNT: NSEG CLE	R PB 264	NAME: CREDIT SUISSE INTERN	CPR: NA	
SETTLEMENT	ACCOUNT SUMMARY - FINAL	PERFORMANCE BOND REQUI	REMENTS		
	CORE PERFORMANCE BOND RE	SRVE PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FU	JLL VALUE MARGIN	TOTAL PERFORMANCE BOND
AGRICULTUR	RAL				
USD	55,119,328.00	0.00	0.00	0.00	55,119,328.00
USDE	55,119,328.00	0.00	0.00	0.00	55,119,328.00
COMEX					
USD	167,624,838.00	0.00	0.00	0.00	167,624,838.00
USDE	167,624,838.00	0.00	0.00	0.00	167,624,838.00
EQUITY IND	DICIES				
JPY	150,962,500.00	0.00	0.00	0.00	150,962,500.00
USD	107,207,377.00	0.00	0.00	0.00	107,207,377.00
USDE	108,658,520.89	0.00	0.00	0.00	108,658,520.89
INTEREST R	RATE				
USD	27,268,002.50	0.00	0.00	0.00	27,268,002.50
USDE	27,268,002.50	0.00	0.00	0.00	27,268,002.50
NYMEX					
USD	125,555,954.00	0.00	0.00	0.00	125,555,954.00
USDE	125,555,954.00	0.00	0.00	0.00	125,555,954.00
CALCULATED	PERFORMANCE BOND				
JPY	150,962,500.00	0.00	0.00	0.00	150,962,500.00
USD	482,775,499.50	0.00	0.00	0.00	482,775,499.50
USDE	484,226,643.39	0.00	0.00	0.00	484,226,643.39
TOTAL ADJU	JSTMENTS/COLAT				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB R	REQUIRED				
JPY	150,962,500.00	0.00	0.00	0.00	150,962,500.00
USD	482,775,499.50	0.00	0.00	0.00	482,775,499.50
USDE	484,226,643.39	0.00	0.00	0.00	484,226,643.39

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	209
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CST610R01			CHICAGO	MERCANTILE EXCHANGE				PAGE:	209
BUSINESS 1	DATE: 12/07/20		5	SPAN RECAP LEDGER			RUN DATE	(CST): 12	/07/20
CYCLE: RT	H RUN = 001 MC	ODE = S	FINAL PER	RFORMANCE BOND REQUIR	EMENTS		RUN TIME	(CST): 22	:27:27
CLEARING (ORGANIZATION: CME								
FIRM: 264	NAME: CREDIT SU	JISSE INTERN	ORIGIN: N	ISEG					
SETTLEMEN'	r account:	NSEG CLR PB	264	NAME: CREDIT SUISS	E INTERN	CPR: NA			
SETTLEMEN'	T ACCOUNT SUMMARY	- FINAL PERFOR	MANCE BOND REQUI	REMENTS					
	CORE PERFORMANCE	E BOND RESRVE P	ERFORMANCE BOND	CONC PERFORMANCE BO	ND DISCR/FULL	VALUE MARGIN	TOTAL PERF	ORMANCE BOI	ND.
TOTAL COL	LATERALIZATION								

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

150,962,500.00

482,775,499.50

484,226,643.39

0.00

0.00

0.00

USDE 484,226,643.39 0.00 SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

482,775,499.50

150,962,500.00

0.00

ASSET VALUE

CASH

USDE

JPY

USD

JPY 887,513,510.00

USD 229,049,642.47

TOTAL PB WITH COLLATERALIZATION

-----USDE 237,580,965.22

TNOTE

253,419,180.00

-----253,419,180.00 USDE

TOTAL ON DEPOSIT

JPY 887,513,510.00

482,468,822.47

-----491,000,145.22 USDE

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

TOTAL 0.00 (USDE)

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 210
BUSINESS DATE: 12/07/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/07/20

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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 702,968,260.96

USDE 6,757,360.93

TOTAL EXCESS

JPY 702,968,260.96

USDE 6,757,360.93

EXCESS/DEFICIT

JPY 702,968,260.96

USDE 6,757,360.93 ASSET VALUE

CALL/RELEASE AMOUNT

0.00

USDE 0.00

USDE U.UU

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	211

CST610R01		CHICAGO) MERCANTILE EXCHANGE		PAGE:
BUSINESS DA	TE: 12/07/20	S	SPAN RECAP LEDGER		RUN DATE (CST): 12/07
CYCLE: RTH	RUN = 001 MODE = S	FINAL PER	RFORMANCE BOND REQUIREMENTS		RUN TIME (CST): 22:27
CLEARING OR	GANIZATION: CME				
FIRM: 264	NAME: CREDIT SUISSE INTERN	ORIGIN: N	ISEG		
SETTLEMENT .	ACCOUNT: NSEG CLR PB	2641	NAME: CREDIT SUISSE INT	CPR: NA	
SETTLEMENT .	ACCOUNT SUMMARY - FINAL PERFO	RMANCE BOND REQUI	REMENTS		
	CORE PERFORMANCE BOND RESRVE	PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FU	JLL VALUE MARGIN	TOTAL PERFORMANCE BOND
IRS					
AUD	2,215,322.44	0.00	0.00	0.00	2,215,322.44
CAD	3,113,230.14	0.00	0.00	0.00	3,113,230.14
CHF	4,940,996.15	0.00	0.00	0.00	4,940,996.15
EUR	8,784,274.16	0.00	0.00	0.00	8,784,274.16
GBP	1,654,721.92	0.00	0.00	0.00	1,654,721.92
JPY	1,540,983,104.68	0.00	0.00	0.00	1,540,983,104.68
MXN	575,764,489.57	0.00	21,743,523.05	0.00	597,508,012.62
NOK	3,422,098.62	0.00	0.00	0.00	3,422,098.62
NZD	392,922.70	0.00	0.00	0.00	392,922.70
SEK	5,104,342.21	0.00	0.00	0.00	5,104,342.21
USD	126,721,968.61	0.00	180,449,790.90	0.00	307,171,759.51
ZAR	58,063,439.24	0.00	0.00	0.00	58,063,439.24
USDE	198,116,021.06	0.00	181,544,669.52	0.00	379,660,690.58
CALCULATED	PERFORMANCE BOND				
AUD	2,215,322.44	0.00	0.00	0.00	2,215,322.44
CAD	3,113,230.14	0.00	0.00	0.00	3,113,230.14
CHF	4,940,996.15	0.00	0.00	0.00	4,940,996.15
EUR	8,784,274.16	0.00	0.00	0.00	8,784,274.16
GBP	1,654,721.92	0.00	0.00	0.00	1,654,721.92

1102	2/213/322.11	0.00	0.00	0.00	2,213,322.11
CAD	3,113,230.14	0.00	0.00	0.00	3,113,230.14
CHF	4,940,996.15	0.00	0.00	0.00	4,940,996.15
EUR	8,784,274.16	0.00	0.00	0.00	8,784,274.16
GBP	1,654,721.92	0.00	0.00	0.00	1,654,721.92
JPY	1,540,983,104.68	0.00	0.00	0.00	1,540,983,104.68
MXN	575,764,489.57	0.00	21,743,523.05	0.00	597,508,012.62
NOK	3,422,098.62	0.00	0.00	0.00	3,422,098.62
NZD	392,922.70	0.00	0.00	0.00	392,922.70
SEK	5,104,342.21	0.00	0.00	0.00	5,104,342.21
USD	126,721,968.61	0.00	180,449,790.90	0.00	307,171,759.51
ZAR	58,063,439.24	0.00	0.00	0.00	58,063,439.24
USDE	198,116,021.06	0.00	181,544,669.52	0.00	379,660,690.58
TOTAL ADJUS	IMENTS/COLAT				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB RE	QUIRED				
AUD	2,215,322.44	0.00	0.00	0.00	2,215,322.44
CAD	3,113,230.14	0.00	0.00	0.00	3,113,230.14
CHF	4,940,996.15	0.00	0.00	0.00	4,940,996.15
EUR	8,784,274.16	0.00	0.00	0.00	8,784,274.16
GBP	1,654,721.92	0.00	0.00	0.00	1,654,721.92

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	212
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BUSINESS DATE: 12/07/20		SPAN RECAP LEDGER	RUN DATE (CST):	12/07/20
CYCLE: RTH RUN = 001	MODE = S FINAL P	ERFORMANCE BOND REQUIREMENTS	RUN TIME (CST):	22:27:27

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 PERFORMA	ANCE BOND REQUI	REMENTS		
	CORE PERFORMANCE BOND RESRVE PER	RFORMANCE BOND	CONC PERFORMANCE BOND	DISCR/FULL VALUE MARGIN	TOTAL PERFORMANCE BOND
JPY	1,540,983,104.68	0.00	0.00	0.00	1,540,983,104.68
MXN	575,764,489.57	0.00	21,743,523.05	0.00	597,508,012.62
NOK	3,422,098.62	0.00	0.00	0.00	3,422,098.62
NZD	392,922.70	0.00	0.00	0.00	392,922.70
SEK	5,104,342.21	0.00	0.00	0.00	5,104,342.21
USD	126,721,968.61	0.00	180,449,790.90	0.00	307,171,759.51
ZAR	58,063,439.24	0.00	0.00	0.00	58,063,439.24
USDE	198,116,021.06	0.00	181,544,669.52	0.00	379,660,690.58
TOTAL COLL	ATERALIZATION				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB W	ITH COLLATERALIZATION				
AUD	2,215,322.44	0.00	0.00	0.00	2,215,322.44
CAD	3,113,230.14	0.00	0.00	0.00	3,113,230.14
CHF	4,940,996.15	0.00	0.00	0.00	4,940,996.15
EUR	8,784,274.16	0.00	0.00	0.00	8,784,274.16
GBP	1,654,721.92	0.00	0.00	0.00	1,654,721.92
JPY	1,540,983,104.68	0.00	0.00	0.00	1,540,983,104.68
MXN	575,764,489.57	0.00	21,743,523.05	0.00	597,508,012.62
NOK	3,422,098.62	0.00	0.00	0.00	3,422,098.62
NZD	392,922.70	0.00	0.00	0.00	392,922.70
SEK	5,104,342.21	0.00	0.00	0.00	5,104,342.21
USD	126,721,968.61	0.00	180,449,790.90	0.00	307,171,759.51
ZAR	58,063,439.24	0.00	0.00	0.00	58,063,439.24
USDE	198,116,021.06	0.00	181,544,669.52	0.00	379,660,690.58

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

18,414,299.76 CAD CHF 0.00 0.00 DKK JPY 0.00 MXN 0.00 SEK 0.00 SGD 0.00 USD 371,418,031.19

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 213
BUSINESS DATE: 12/07/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/07/20

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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 385,805,326.88

303,003,320.0

TOTAL ON DEPOSIT

CAD 18,414,299.76 CHF 0.00 DKK 0.00 JPY 0.00 0.00 MXN 0.00 SEK SGD 0.00 USD 371,418,031.19

USDE 385,805,326.88

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 864,324.13

USDE 864.324.13

USDE 864,324.13

TOTAL EXCESS

USD 864,324.13

USDE 864,324.13

EXCESS/DEFICIT

USD 864,324.13

USDE 864,324.13

ASSET VALUE

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 214 BUSINESS DATE: 12/07/20 SPAN RECAP LEDGER RUN DATE (CST): 12/07/20

RUN TIME (CST): 22:27:27

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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