

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

TIER ACCOUNT: OCC 00289 C

SETTLEMENT TIER ACCOUNT: OCC 00289 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	250,689,680.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	250,689,680.00		
GOVERNMENT (GS & GE) CVH TOTAL:	0.00		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD):	250,689,680.00		
TOTAL MARGIN REQUIREMENT:	245,300,910.00	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	5,388,770.00	EXC	

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT:	10,636,675.00	COL	
CASH CONVERSION FOR MARGIN EXC/DEF			
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	0.00		
DEFICIT:	0.00		
CASH CONVERSION FOR MIN CASH REQ			
CASH GAINED FROM CONVERSION:	0.00		
MIN CASH DEFICIT:	0.00		
NET SETTLEMENT:	10,636,675.00	COL	
=====			

ACCOUNT SUMMARY AFTER CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	250,689,680.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	250,689,680.00		
GOVERNMENT (GS & GE) CVH TOTAL:	0.00		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD):	250,689,680.00		
TOTAL MARGIN REQUIREMENT:	245,300,910.00	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	5,388,770.00	EXC	

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

SETTLEMENT TIER ACCOUNT: OCC 00289 C

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX FUTURES MARK TO MARKET	10,636,675.00	COL
NET PAY/COLLECT	10,636,675.00	COL

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

TIER ACCOUNT: OCC 00289 F

SETTLEMENT TIER ACCOUNT: OCC 00289 F

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	31,716,745.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	31,716,745.00		
GOVERNMENT (GS & GE) CVH TOTAL:	0.00		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD):			
	31,716,745.00		
TOTAL MARGIN REQUIREMENT:	28,267,640.00	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	3,449,105.00	EXC	

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT:			
	4,305,575.00	PAY	
CASH CONVERSION FOR MARGIN EXC/DEF			
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	3,449,105.00		
DEFICIT:	0.00		
CASH CONVERSION FOR MIN CASH REQ			
CASH GAINED FROM CONVERSION:	0.00		
MIN CASH DEFICIT:	0.00		
NET SETTLEMENT:	856,470.00	PAY	
=====			

ACCOUNT SUMMARY AFTER CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	28,267,640.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	28,267,640.00		
GOVERNMENT (GS & GE) CVH TOTAL:	0.00		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD):			
	28,267,640.00		
TOTAL MARGIN REQUIREMENT:	28,267,640.00	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	0.00		

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

SETTLEMENT TIER ACCOUNT: OCC 00289 F

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX FUTURES MARK TO MARKET	4,305,575.00	PAY
NET PAY/COLLECT	4,305,575.00	PAY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

TIER ACCOUNT: OCC 00289 M P

SETTLEMENT TIER ACCOUNT: OCC 00289 M P

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION		
COLLATERAL TYPE (ALL IN USD)		
CASH:		
USD:	0.00	
FOREIGN:	0.00	
REPO CASH:	0.00	
CASH TOTAL:	0.00	
GOVERNMENT (GS & GE) CVH TOTAL:	0.00	
LETTERS OF CREDIT TOTAL:	0.00	
MONEY MARKET FUNDS TOTAL:	0.00	
VALUED SECURITIES CVH TOTAL:	0.00	
TOTAL COLLATERAL VALUE (IN USD):		
	0.00	
TOTAL MARGIN REQUIREMENT:		
	0.00	
MIN CASH REQUIREMENT:		
	0.00	
ROLLED-UP MARGIN DEFICIT:		
	0.00	
MARGIN EXCESS/DEFICIT:		
	0.00	

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY	
NET PAY/COLLECT:	0.00
CASH CONVERSION FOR MARGIN EXC/DEF	
CASH GAINED FROM CONVERSION:	0.00
CASH USED FOR CONVERSION:	0.00
DEFICIT:	0.00
CASH CONVERSION FOR MIN CASH REQ	
CASH GAINED FROM CONVERSION:	0.00
MIN CASH DEFICIT:	0.00
NET SETTLEMENT:	0.00
=====	

ACCOUNT SUMMARY AFTER CASH CONVERSION		
COLLATERAL TYPE (ALL IN USD)		
CASH:		
USD:	0.00	
FOREIGN:	0.00	
REPO CASH:	0.00	
CASH TOTAL:	0.00	
GOVERNMENT (GS & GE) CVH TOTAL:	0.00	
LETTERS OF CREDIT TOTAL:	0.00	
MONEY MARKET FUNDS TOTAL:	0.00	
VALUED SECURITIES CVH TOTAL:	0.00	
TOTAL COLLATERAL VALUE (IN USD):		
	0.00	
TOTAL MARGIN REQUIREMENT:		
	0.00	
MIN CASH REQUIREMENT:		
	0.00	
ROLLED-UP MARGIN DEFICIT:		
	0.00	
MARGIN EXCESS/DEFICIT:		
	0.00	

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

SETTLEMENT TIER ACCOUNT: OCC 00289 M P

PAY/COLLECT TYPE	AMOUNT	PAY/COL
NET PAY/COLLECT	0.00	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

TIER ACCOUNT: OCC 00289 M

SETTLEMENT TIER ACCOUNT: OCC 00289 M

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION	
COLLATERAL TYPE (ALL IN USD)	
CASH:	
USD:	0.00
FOREIGN:	0.00
REPO CASH:	0.00
CASH TOTAL:	0.00
GOVERNMENT (GS & GE) CVH TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES CVH TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	
	0.00
TOTAL MARGIN REQUIREMENT:	
	0.00
MIN CASH REQUIREMENT:	
	0.00
ROLLED-UP MARGIN DEFICIT:	
	0.00
MARGIN EXCESS/DEFICIT:	
	0.00

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY	
NET PAY/COLLECT:	
	0.00
CASH CONVERSION FOR MARGIN EXC/DEF	
CASH GAINED FROM CONVERSION:	0.00
CASH USED FOR CONVERSION:	0.00
DEFICIT:	0.00
CASH CONVERSION FOR MIN CASH REQ	
CASH GAINED FROM CONVERSION:	0.00
MIN CASH DEFICIT:	0.00
NET SETTLEMENT:	0.00
=====	

ACCOUNT SUMMARY AFTER CASH CONVERSION	
COLLATERAL TYPE (ALL IN USD)	
CASH:	
USD:	0.00
FOREIGN:	0.00
REPO CASH:	0.00
CASH TOTAL:	0.00
GOVERNMENT (GS & GE) CVH TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES CVH TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	
	0.00
TOTAL MARGIN REQUIREMENT:	
	0.00
MIN CASH REQUIREMENT:	
	0.00
ROLLED-UP MARGIN DEFICIT:	
	0.00
MARGIN EXCESS/DEFICIT:	
	0.00

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

SETTLEMENT TIER ACCOUNT: OCC 00289 M

PAY/COLLECT TYPE	AMOUNT	PAY/COL
NET PAY/COLLECT	0.00	



CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

TIER ACCOUNT: OCC 00355 C

SETTLEMENT TIER ACCOUNT: OCC 00355 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	0.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	0.00		
GOVERNMENT (GS & GE) CVH TOTAL:	879,437,594.36		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD): 879,437,594.36			
TOTAL MARGIN REQUIREMENT:	643,759,839.57	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	235,677,754.79	EXC	

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT: 13,516,107.69 COL			
CASH CONVERSION FOR MARGIN EXC/DEF			
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	0.00		
DEFICIT:	0.00		
CASH CONVERSION FOR MIN CASH REQ			
CASH GAINED FROM CONVERSION:	0.00		
MIN CASH DEFICIT:	0.00		
NET SETTLEMENT:	13,516,107.69	COL	
=====			

ACCOUNT SUMMARY AFTER CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	0.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	0.00		
GOVERNMENT (GS & GE) CVH TOTAL:	879,437,594.36		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD): 879,437,594.36			
TOTAL MARGIN REQUIREMENT:	643,759,839.57	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	235,677,754.79	EXC	

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

SETTLEMENT TIER ACCOUNT: OCC 00355 C

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX POST TRADE PREMIUM	8,851,962.07	PAY
EQUITY POST TRADE PREMIUM	13,670,297.76	COL
INDEX TRADE PREMIUM	2,638,020.00	COL
EQUITY TRADE PREMIUM	6,059,752.00	COL
NET PAY/COLLECT	13,516,107.69	COL

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

TIER ACCOUNT: OCC 00355 F

SETTLEMENT TIER ACCOUNT: OCC 00355 F

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION		
COLLATERAL TYPE (ALL IN USD)		
CASH:		
USD:	0.00	
FOREIGN:	0.00	
REPO CASH:	0.00	
CASH TOTAL:	0.00	
GOVERNMENT (GS & GE) CVH TOTAL:	0.00	
LETTERS OF CREDIT TOTAL:	0.00	
MONEY MARKET FUNDS TOTAL:	0.00	
VALUED SECURITIES CVH TOTAL:	0.00	
TOTAL COLLATERAL VALUE (IN USD): 0.00		
TOTAL MARGIN REQUIREMENT:	8,774,635.00	CR
MIN CASH REQUIREMENT:	0.00	
ROLLED-UP MARGIN DEFICIT:	0.00	
MARGIN EXCESS/DEFICIT:	8,774,635.00	EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY		
NET PAY/COLLECT:	20,795,676.75	PAY
CASH CONVERSION FOR MARGIN EXC/DEF		
CASH GAINED FROM CONVERSION:	0.00	
CASH USED FOR CONVERSION:	0.00	
DEFICIT:	0.00	
CASH CONVERSION FOR MIN CASH REQ		
CASH GAINED FROM CONVERSION:	0.00	
MIN CASH DEFICIT:	0.00	
NET SETTLEMENT:	20,795,676.75	PAY
=====		

ACCOUNT SUMMARY AFTER CASH CONVERSION		
COLLATERAL TYPE (ALL IN USD)		
CASH:		
USD:	0.00	
FOREIGN:	0.00	
REPO CASH:	0.00	
CASH TOTAL:	0.00	
GOVERNMENT (GS & GE) CVH TOTAL:	0.00	
LETTERS OF CREDIT TOTAL:	0.00	
MONEY MARKET FUNDS TOTAL:	0.00	
VALUED SECURITIES CVH TOTAL:	0.00	
TOTAL COLLATERAL VALUE (IN USD): 0.00		
TOTAL MARGIN REQUIREMENT:	8,774,635.00	CR
MIN CASH REQUIREMENT:	0.00	
ROLLED-UP MARGIN DEFICIT:	0.00	
MARGIN EXCESS/DEFICIT:	8,774,635.00	EXC

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

SETTLEMENT TIER ACCOUNT: OCC 00355 F

PAY/COLLECT TYPE	AMOUNT	PAY/COL
STOCK LOAN MARK TO MARKET	18,905,049.75	PAY
EQUITY TRADE PREMIUM	1,926,927.00	PAY
INDEX TRADE PREMIUM	36,300.00	COL
NET PAY/COLLECT	20,795,676.75	PAY

CMO:

CLEARING MEMBER:

CREDIT SUISSE SECURITIES (USA) LLC

OCC 00355

TIER ACCOUNT:

SETTLEMENT TIER ACCOUNT:

OCC 00355 M P

OCC 00355 M P

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION		
COLLATERAL TYPE (ALL IN USD)		
CASH:		
USD:	0.00	
FOREIGN:	0.00	
REPO CASH:	0.00	
CASH TOTAL:	0.00	
GOVERNMENT (GS & GE) CVH TOTAL:	0.00	
LETTERS OF CREDIT TOTAL:	0.00	
MONEY MARKET FUNDS TOTAL:	0.00	
VALUED SECURITIES CVH TOTAL:	0.00	
TOTAL COLLATERAL VALUE (IN USD):		
	0.00	
TOTAL MARGIN REQUIREMENT:		
	0.00	
MIN CASH REQUIREMENT:		
	0.00	
ROLLED-UP MARGIN DEFICIT:		
	0.00	
MARGIN EXCESS/DEFICIT:		
	0.00	

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY	
NET PAY/COLLECT:	0.00
CASH CONVERSION FOR MARGIN EXC/DEF	
CASH GAINED FROM CONVERSION:	0.00
CASH USED FOR CONVERSION:	0.00
DEFICIT:	0.00
CASH CONVERSION FOR MIN CASH REQ	
CASH GAINED FROM CONVERSION:	0.00
MIN CASH DEFICIT:	0.00
NET SETTLEMENT:	0.00
=====	

ACCOUNT SUMMARY AFTER CASH CONVERSION		
COLLATERAL TYPE (ALL IN USD)		
CASH:		
USD:	0.00	
FOREIGN:	0.00	
REPO CASH:	0.00	
CASH TOTAL:	0.00	
GOVERNMENT (GS & GE) CVH TOTAL:	0.00	
LETTERS OF CREDIT TOTAL:	0.00	
MONEY MARKET FUNDS TOTAL:	0.00	
VALUED SECURITIES CVH TOTAL:	0.00	
TOTAL COLLATERAL VALUE (IN USD):		
	0.00	
TOTAL MARGIN REQUIREMENT:		
	0.00	
MIN CASH REQUIREMENT:		
	0.00	
ROLLED-UP MARGIN DEFICIT:		
	0.00	
MARGIN EXCESS/DEFICIT:		
	0.00	

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

SETTLEMENT TIER ACCOUNT: OCC 00355 M P

PAY/COLLECT TYPE	AMOUNT	PAY/COL
NET PAY/COLLECT	0.00	

CMO:

CLEARING MEMBER:

CREDIT SUISSE SECURITIES (USA) LLC

OCC 00355

TIER ACCOUNT:

SETTLEMENT TIER ACCOUNT:

OCC 00355 M

OCC 00355 M

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION		
COLLATERAL TYPE (ALL IN USD)		
CASH:		
USD:	0.00	
FOREIGN:	0.00	
REPO CASH:	0.00	
CASH TOTAL:	0.00	
GOVERNMENT (GS & GE) CVH TOTAL:	0.00	
LETTERS OF CREDIT TOTAL:	0.00	
MONEY MARKET FUNDS TOTAL:	0.00	
VALUED SECURITIES CVH TOTAL:	0.00	
TOTAL COLLATERAL VALUE (IN USD):		
	0.00	
TOTAL MARGIN REQUIREMENT:		
	0.00	
MIN CASH REQUIREMENT:		
	0.00	
ROLLED-UP MARGIN DEFICIT:		
	0.00	
MARGIN EXCESS/DEFICIT:		
	0.00	

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY	
NET PAY/COLLECT:	0.00
CASH CONVERSION FOR MARGIN EXC/DEF	
CASH GAINED FROM CONVERSION:	0.00
CASH USED FOR CONVERSION:	0.00
DEFICIT:	0.00
CASH CONVERSION FOR MIN CASH REQ	
CASH GAINED FROM CONVERSION:	0.00
MIN CASH DEFICIT:	0.00
NET SETTLEMENT:	0.00
=====	

ACCOUNT SUMMARY AFTER CASH CONVERSION		
COLLATERAL TYPE (ALL IN USD)		
CASH:		
USD:	0.00	
FOREIGN:	0.00	
REPO CASH:	0.00	
CASH TOTAL:	0.00	
GOVERNMENT (GS & GE) CVH TOTAL:	0.00	
LETTERS OF CREDIT TOTAL:	0.00	
MONEY MARKET FUNDS TOTAL:	0.00	
VALUED SECURITIES CVH TOTAL:	0.00	
TOTAL COLLATERAL VALUE (IN USD):		
	0.00	
TOTAL MARGIN REQUIREMENT:		
	0.00	
MIN CASH REQUIREMENT:		
	0.00	
ROLLED-UP MARGIN DEFICIT:		
	0.00	
MARGIN EXCESS/DEFICIT:		
	0.00	

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

SETTLEMENT TIER ACCOUNT: OCC 00355 M

PAY/COLLECT TYPE	AMOUNT	PAY/COL
NET PAY/COLLECT	0.00	



CMO:

CLEARING MEMBER:

CREDIT SUISSE SECURITIES (USA) LLC

OCC 00355

TIER ACCOUNT:

SETTLEMENT TIER ACCOUNT:

OCC 00355 Z X

OCC 00355 Z X

CLEARING FUND ACCOUNT DETAIL

COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:		406,208,572.01	
CASH TOTAL:		406,208,572.01	
GOVERNMENT (GS) CVH TOTAL:		0.00	
TOTAL COLLATERAL VALUE (IN USD):		406,208,572.01	
TOTAL REQUIREMENT:		384,096,362.99	DR
MIN CASH REQUIREMENT:		135,849,695.58	
EXCESS/DEFICIT:		22,112,209.02	EXC