

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:	251,744,595.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	251,744,595.00		
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):	251,744,595.00		
TOTAL MARGIN REQUIREMENT:	241,501,680.00	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	10,242,915.00	EXC	

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT:	3,865,390.00	COL	
CASH CONVERSION FOR MARGIN EXC/DEF			
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	0.00		
DEFICIT:	0.00		
CASH CONVERSION FOR MIN CASH REQ			
CASH GAINED FROM CONVERSION:	0.00		
MIN CASH DEFICIT:	0.00		
NET SETTLEMENT:	3,865,390.00	COL	
=====			

ACCOUNT SUMMARY AFTER CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	251,744,595.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	251,744,595.00		
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):	251,744,595.00		
TOTAL MARGIN REQUIREMENT:	241,501,680.00	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	10,242,915.00	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	3,865,390.00	COL
NET PAY/COLLECT	3,865,390.00	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:	33,629,595.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	33,629,595.00		
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): 33,629,595.00			
TOTAL MARGIN REQUIREMENT:	31,295,262.00	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	2,334,333.00	EXC	

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

ACCOUNT SUMMARY AFTER 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:	31,295,262.00	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	421,483.00	EXC	

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

SETTLEMENT TIER ACCOUNT: OCC 00289 F

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX FUTURES MARK TO MARKET	1,912,850.00	PAY
NET PAY/COLLECT	1,912,850.00	PAY

CMO:

CLEARING MEMBER:

CREDIT SUISSE SECURITIES (USA) LLC

OCC 00289

TIER ACCOUNT:

SETTLEMENT TIER ACCOUNT:

OCC 00289 M P

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:	877,641,954.59		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD):	877,641,954.59		
TOTAL MARGIN REQUIREMENT:	600,726,564.00	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	276,915,390.59	EXC	

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT:			
CASH CONVERSION FOR MARGIN EXC/DEF	74,429,903.40	COL	
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	0.00		
DEFICIT:	0.00		
CASH CONVERSION FOR MIN CASH REQ			
CASH GAINED FROM CONVERSION:	0.00		
MIN CASH DEFICIT:	0.00		
NET SETTLEMENT:	74,429,903.40	COL	
=====			

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:	877,641,954.59		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD):	877,641,954.59		
TOTAL MARGIN REQUIREMENT:	600,726,564.00	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	276,915,390.59	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 CASH DIFFERENCE	16,034,411.00	COL
INDEX POST TRADE PREMIUM	7,464,658.48	COL
EQUITY POST TRADE PREMIUM	18,118,432.92	COL
INDEX TRADE PREMIUM	1,042,036.00	PAY
EQUITY TRADE PREMIUM	33,854,437.00	COL
NET PAY/COLLECT	74,429,903.40	COL

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:	26,196,676.00	CR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	26,196,676.00	EXC	

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT:	2,776,753.00	PAY	
CASH CONVERSION FOR MARGIN EXC/DEF			
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	0.00		
DEFICIT:	0.00		
CASH CONVERSION FOR MIN CASH REQ			
CASH GAINED FROM CONVERSION:	0.00		
MIN CASH DEFICIT:	0.00		
NET SETTLEMENT:	2,776,753.00	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:	26,196,676.00	CR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	26,196,676.00	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	2,234,501.00	PAY
EQUITY TRADE PREMIUM	400,552.00	PAY
INDEX TRADE PREMIUM	141,700.00	PAY
NET PAY/COLLECT	2,776,753.00	PAY

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	