

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	184
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 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
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USDE	4,138,200.00	0.00	0.00
CALCULATED PERFORMANCE BOND			
USD	4,138,200.00	0.00	0.00
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USDE	4,138,200.00	0.00	0.00
TOTAL ADJUSTMENTS/COLAT			
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USDE	0.00	0.00	0.00
TOTAL PB REQUIRED			
USD	4,138,200.00	0.00	0.00
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USDE	4,138,200.00	0.00	0.00
TOTAL COLLATERALIZATION			
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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		
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USDE	5,419,200.00		
TOTAL ON DEPOSIT			
USD	5,419,200.00		
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USDE	5,419,200.00		

RUN DATE (CST): 12/07/20

RUN TIME (CST): 22:27:27

CLEARING ORGANIZATION: CME

ORIGIN: COTC

CPR: LSOCU

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

TOT LOC/AGNCY CAP	AMT IN USDE	AMOUNT IN REQMT CURN
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TOTAL	0.00 (USDE)
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SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

USD	1,281,000.00
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USDE	1,281,000.00
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TOTAL EXCESS

USD	1,281,000.00
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USDE	1,281,000.00
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EXCESS/DEFICIT

USD	1,281,000.00
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USDE	1,281,000.00
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ASSET VALUE

CALL/RELEASE AMOUNT

0.00

USDE	0.00
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CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	186
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: 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	3,081,150.24	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
CALCULATED PERFORMANCE BOND			
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 ADJUSTMENTS/COLAT			

USDE	0.00	0.00	0.00 0.00 0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 187
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: LSOCC

SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS

CORE PERFORMANCE BOND RESRVE	PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FULL VALUE	MARGIN	TOTAL PERFORMANCE BOND
TOTAL PB 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
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TOTAL COLLATERALIZATION

USDE	0.00	0.00	0.00	0.00	0.00
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TOTAL PB 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
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CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 188
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: 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	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

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	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	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: LSOCC	
SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT			
TBOND			
USD	77,361,455.34		

USDE	77,361,455.34		
TIPS			
USD	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
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 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	3,444,796.91	0.00	1.48
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USDE	3,444,796.91	0.00	1.48
CALCULATED PERFORMANCE BOND			
USD	3,444,796.91	0.00	1.48
-----	-----	-----	-----
USDE	3,444,796.91	0.00	1.48
TOTAL ADJUSTMENTS/COLAT			
-----	-----	-----	-----
USDE	0.00	0.00	0.00
TOTAL PB REQUIRED			
USD	3,444,796.91	0.00	1.48
-----	-----	-----	-----
USDE	3,444,796.91	0.00	1.48
TOTAL COLLATERALIZATION			
-----	-----	-----	-----
USDE	0.00	0.00	0.00
TOTAL PB WITH COLLATERALIZATION			
USD	3,444,796.91	0.00	1.48
-----	-----	-----	-----
USDE	3,444,796.91	0.00	1.48
SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT			
ASSET VALUE			
CASH			
USD	4,472,846.66		
-----	-----		
USDE	4,472,846.66		
TOTAL ON DEPOSIT			
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
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 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
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
AGRICULTURAL			
USD	99,287,819.00	0.00	0.00
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USDE	99,287,819.00	0.00	0.00
COMEX			
USD	280,428,096.00	0.00	0.00
-----	-----	-----	-----
USDE	280,428,096.00	0.00	0.00
CURRENCY			
AUD	2,520.00	0.00	0.00
CAD	2,500.00	0.00	0.00
CHF	569,700.00	0.00	0.00
GBP	1,381,376.00	0.00	0.00
JPY	135,782,489.00	0.00	0.00
USD	144,408,917.50	0.00	0.00
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USDE	148,205,992.64	0.00	0.00
DAIRY			
USD	35,760.00	0.00	0.00
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USDE	35,760.00	0.00	0.00
EQUITY INDICIES			
JPY	2,069,892,956.00	0.00	0.00
USD	1,980,348,958.50	0.00	0.00
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USDE	2,000,246,035.74	0.00	0.00
FOREST			
USD	186,000.00	0.00	0.00
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USDE	186,000.00	0.00	0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	194
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
INTEREST RATE			
USD	1,742,048,382.64	0.00	0.00
-----	-----	-----	-----
USDE	1,742,048,382.64	0.00	0.00
NYMEX			
USD	312,920,529.00	0.00	0.00
-----	-----	-----	-----
USDE	312,920,529.00	0.00	0.00
WEATHER			
EUR	1,431,750.00	0.00	0.00
GBP	502,222.60	0.00	0.00
USD	1,722,000.00	0.00	0.00
-----	-----	-----	-----
USDE	4,128,242.82	0.00	0.00
CALCULATED PERFORMANCE BOND			
AUD	2,520.00	0.00	0.00
CAD	2,500.00	0.00	0.00
CHF	569,700.00	0.00	0.00
EUR	1,431,750.00	0.00	0.00
GBP	1,883,598.60	0.00	0.00
JPY	2,205,675,445.00	0.00	0.00
USD	4,561,386,462.64	0.00	0.00
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USDE	4,587,486,857.84	0.00	0.00
TOTAL ADJUSTMENTS/COLAT			
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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	569,700.00	0.00	0.00
EUR	1,431,750.00	0.00	0.00
GBP	1,883,598.60	0.00	0.00
JPY	2,205,675,445.00	0.00	0.00
USD	4,561,386,462.64	0.00	0.00
-----	-----	-----	-----
USDE	4,587,486,857.84	0.00	0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	195
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
TOTAL PB WITH COLLATERALIZATION			
AUD 2,520.00	0.00	0.00	2,520.00
CAD 2,500.00	0.00	0.00	2,500.00
CHF 569,700.00	0.00	0.00	569,700.00
EUR 1,431,750.00	0.00	0.00	1,431,750.00
GBP 1,883,598.60	0.00	0.00	1,883,598.60
JPY 2,205,675,445.00	0.00	0.00	2,205,675,445.00
USD 4,561,386,462.64	0.00	0.00	4,561,386,462.64
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USDE 4,587,486,857.84	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
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 - 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	
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
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 - 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	501,155.00
CAD	42,143.75
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

PAGE: 198

RUN DATE (CST): 12/07/20

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 - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CALL/RELEASE AMOUNT

0.00

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USDE	0.00
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CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	199
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 ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS			
	CORE PERFORMANCE BOND RESRVE	PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN
COMEX			TOTAL PERFORMANCE BOND
USD	46,405,578.00	0.00	0.00
-----	-----	-----	-----
USDE	46,405,578.00	0.00	0.00
EQUITY INDICIES			
JPY	12,000,000.00	0.00	0.00
USD	230,357,464.00	0.00	0.00
-----	-----	-----	-----
USDE	230,472,815.34	0.00	0.00
INTEREST RATE			
USD	20,712,674.10	0.00	0.00
-----	-----	-----	-----
USDE	20,712,674.10	0.00	0.00
CALCULATED PERFORMANCE BOND			
JPY	12,000,000.00	0.00	0.00
USD	297,475,716.10	0.00	0.00
-----	-----	-----	-----
USDE	297,591,067.44	0.00	0.00
TOTAL ADJUSTMENTS/COLAT			
-----	-----	-----	-----
USDE	0.00	0.00	0.00
TOTAL PB REQUIRED			
JPY	12,000,000.00	0.00	0.00
USD	297,475,716.10	0.00	0.00
-----	-----	-----	-----
USDE	297,591,067.44	0.00	0.00
TOTAL COLLATERALIZATION			
-----	-----	-----	-----
USDE	0.00	0.00	0.00
TOTAL PB WITH COLLATERALIZATION			
JPY	12,000,000.00	0.00	0.00
USD	297,475,716.10	0.00	0.00
-----	-----	-----	-----
USDE	297,591,067.44	0.00	0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 200
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 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	

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

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	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 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	225,444,999.53	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
CALCULATED 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 ADJUSTMENTS/COLAT			

USDE	0.00	0.00	0.00 0.00 0.00
TOTAL PB REQUIRED			
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 COLLATERALIZATION			

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

RUN DATE (CST): 12/07/20

RUN TIME (CST): 22:27:27

CLEARING ORGANIZATION: CME

ORIGIN: NSEG

CPR: NA

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

MXN	0.00
-----	------

USD	263,107.33
-----	------------

USDE	263,107.33
------	------------

TBOND

USD 487,738,036.80

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

TNOTE

USD	183,250,768.80
-----	----------------

USDE	183,250,768.80
------	----------------

TOTAL ON DEPOSIT

MXN	0.00
-----	------

USD	671,251,912.93
-----	----------------

USDE	671,251,912.93
------	----------------

TOT LOC/AGNCY CAP

AMT IN USDE

AMOUNT IN REQMT CURN

TOTAL	0.00 (USDE)
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SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

USD	263,107.33
-----	------------

USDE	263,107.33
------	------------

PAGE: 204

RUN DATE (CST): 12/07/20

RUN TIME (CST): 22:27:27

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	42,054,180.42
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USDE	42,054,180.42
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TOTAL EXCESS

USD	42,317,287.75
-----	---------------

USDE	42,317,287.75
------	---------------

EXCESS/DEFICIT

USD	42,317,287.75
-----	---------------

USDE	42,317,287.75
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ASSET VALUE

CALL/RELEASE AMOUNT

0.00

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USDE	0.00
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CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 208
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: 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	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 INDICIES		
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 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 ADJUSTMENTS/COLAT		
-----	-----	-----
USDE	0.00	0.00 0.00 0.00 0.00
TOTAL PB 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
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: 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
TOTAL PB WITH COLLATERALIZATION		
JPY 150,962,500.00	0.00	0.00
USD 482,775,499.50	0.00	0.00
-----	-----	-----
USDE 484,226,643.39	0.00	0.00
SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT		
ASSET VALUE		
CASH		
JPY 887,513,510.00		
USD 229,049,642.47		

USDE 237,580,965.22		
TNOTE		
USD 253,419,180.00		

USDE 253,419,180.00		
TOTAL ON DEPOSIT		
JPY 887,513,510.00		
USD 482,468,822.47		

USDE 491,000,145.22		
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	RUN TIME (CST): 22:27:27	
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		

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	211
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: 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	2,215,322.44	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
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 ADJUSTMENTS/COLAT			

USDE	0.00	0.00	0.00 0.00 0.00
TOTAL PB REQUIRED			
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
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: 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 1,540,983,104.68	0.00	0.00
MXN 575,764,489.57	0.00	21,743,523.05
NOK 3,422,098.62	0.00	0.00
NZD 392,922.70	0.00	0.00
SEK 5,104,342.21	0.00	0.00
USD 126,721,968.61	0.00	180,449,790.90
ZAR 58,063,439.24	0.00	0.00
USDE 198,116,021.06	0.00	181,544,669.52
TOTAL COLLATERALIZATION		
USDE 0.00	0.00	0.00
TOTAL PB WITH COLLATERALIZATION		
AUD 2,215,322.44	0.00	0.00
CAD 3,113,230.14	0.00	0.00
CHF 4,940,996.15	0.00	0.00
EUR 8,784,274.16	0.00	0.00
GBP 1,654,721.92	0.00	0.00
JPY 1,540,983,104.68	0.00	0.00
MXN 575,764,489.57	0.00	21,743,523.05
NOK 3,422,098.62	0.00	0.00
NZD 392,922.70	0.00	0.00
SEK 5,104,342.21	0.00	0.00
USD 126,721,968.61	0.00	180,449,790.90
ZAR 58,063,439.24	0.00	0.00
USDE 198,116,021.06	0.00	181,544,669.52
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 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 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 - COLLATERAL ON DEPOSIT

ZAR	0.00	

USDE	385,805,326.88	
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	371,418,031.19	
ZAR	0.00	

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
TOTAL EXCESS	
USD	864,324.13

USDE	864,324.13
EXCESS/DEFICIT	
USD	864,324.13

USDE	864,324.13
ASSET VALUE	

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