

CMO: CREDIT SUISSE SECURITIES (USA) LLC

TOTALS BY CURRENCY USD

COLLATERAL TYPE	RECORD QTY	FACE VALUE	SHARE QTY	CONTRACT QTY
LETTERS OF CREDIT				
CASH	3	689,669,912.01		
REPO CASH				
GOVERNMENTS (GS & GE)	10	2,250,000,000		
REPO GOVERNMENTS (RG)				
MONEY MARKET FUNDS (SHRS)				
VALUED SECURITIES	425		73,486,460	
SPECIFIC DEPOSITS			703,100	
ESCROW EQUITY PUT	15			360
ED CASH	15	681,500.00		
ED GOV SEC	0	0		
ESCROW INDEX PUT	0			0
ED CASH	0	0.00		
ED GOV SEC	0	0		
ESCROW INDEX CALL	10			48
ED CASH	0	0.00		
ED GOV SEC	0	0		
ED COMM STOCK	677		134,885	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

COLLATERAL TYPE: LETTERS OF CREDIT

ASSET MANAGER	LC#	RSTR	ISSUE DATE	EXP DATE	FACE VALUE	FV CURN	MARKET VALUE	COLLATERAL VALUE
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NO DATA

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00289

COLLATERAL TYPE: CASH (CS & RC)

AT	ID	S	ASSET MANAGER	REPO ID	PURCHASER ID	SEG CASH CT	FV FACE VALUE CURN	MARKET VALUE	COLLATERAL VALUE
C		Y	BBHCUS33XXX			CS	251,744,595.00 USD	251,744,595.00	251,744,595.00
F			BBHCUS33XXX			CS	31,716,745.00 USD	31,716,745.00	31,716,745.00
CS TOTAL							283,461,340.00	283,461,340.00	283,461,340.00
RC TOTAL							0.00	0.00	0.00
USD TOTAL							283,461,340.00	283,461,340.00	283,461,340.00
CM TOTAL							283,461,340.00	283,461,340.00	283,461,340.00
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CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

COLLATERAL TYPE: GOVERNMENTS (GS, GE & RG)

ASSET MANAGER	PLGR ACCT	CUSIP	GOV CT	COUPON TYPE	RATE	MAT DATE	SUB TYPE	FV FACE VALUE	CURN	MARKET VALUE	COLLATERAL VALUE
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NO DATA

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00289

COLLATERAL TYPE: MONEY MARKET FUNDS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	SEC SYMB	SEC CURN	SHARE QTY	MARKET VALUE	COLLATERAL VALUE
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NO DATA

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
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NO DATA

ACTIVITY DATE: 12/07/2020 CYCLE-ID:  
SYSTEM DATE: 12/07/2020 SYSTEM TIME: 19:58:06  
REPORT-ID: 020000000397002890000112072020

ACTIVITY DATE: 12/07/2020 CYCLE-ID:  
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CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

COLLATERAL TYPE: ESCROW DEPOSITS

ESCROW DEPOSITS ASSIGNMENTS

		SERIES									
AT	ID	ASSET MANAGER	OPT	C	SER/CTR	EXP	COVERED				
			SYMB	P	DATE	STRIKE			DATE	ASSIGNED QTY	

NO DATA



THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 12/07/2020 CYCLE-ID:  
SYSTEM DATE: 12/07/2020 SYSTEM TIME: 19:58:06  
REPORT-ID: 020000000397002890000112072020

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CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00289

COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE

[illegible]

NO DATA

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CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: CASH (CS & RC)

AT	ID	S	ASSET MANAGER	REPO ID	PURCHASER ID	SEG CASH CT	FV FACE VALUE CURN	MARKET VALUE	COLLATERAL VALUE
Z	X		IRVTUS3NXXX			CS	406,208,572.01 USD	406,208,572.01	406,208,572.01
CS TOTAL							406,208,572.01	406,208,572.01	406,208,572.01
RC TOTAL							0.00	0.00	0.00
USD TOTAL							406,208,572.01	406,208,572.01	406,208,572.01
CM TOTAL							406,208,572.01	406,208,572.01	406,208,572.01
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CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: GOVERNMENTS (GS, GE & RG)

ASSET MANAGER	PLGR ACCT	CUSIP	GOV CT	TYPE	COUPON RATE	MAT DATE	SUB TYPE	FV FACE VALUE	CURN	MARKET VALUE	COLLATERAL VALUE
AT: C	ID:	S:									
HATRUS44XXX		91282CAK7	GS	NOTE	0.125	09/15/2023	OR	200,000,000	USD	199,718,011.00	0.00
HATRUS44XXX		912828Q60	GS	TIPS	0.125	04/15/2021	OR	300,000,000	USD	330,138,171.00	328,487,480.15
HATRUS44XXX		912828R69	GS	NOTE	1.625	05/31/2023	OR	200,000,000	USD	207,311,428.00	0.00
HATRUS44XXX		912828X39	GS	TIPS	0.125	04/15/2022	OR	50,000,000	USD	54,495,582.00	53,405,670.36
HATRUS44XXX		912828YL8	GS	TIPS	0.125	10/15/2024	OR	250,000,000	USD	270,249,727.50	264,844,732.95
HATRUS44XXX		9128283Z1	GS	NOTE	2.750	02/28/2025	OR	100,000,000	USD	110,982,072.00	0.00
HATRUS44XXX		9128284U1	GS	NOTE	2.625	06/30/2023	OR	250,000,000	USD	268,546,092.50	0.00
HATRUS44XXX		9128285D8	GS	NOTE	2.875	09/30/2023	OR	100,000,000	USD	108,074,986.00	0.00
HATRUS44XXX		9128285M8	GS	NOTE	3.125	11/15/2028	OR	600,000,000	USD	710,751,300.00	0.00
HATRUS44XXX		9128285W6	GS	TIPS	0.875	01/15/2029	OR	200,000,000	USD	240,807,686.00	232,379,416.99
GS TOTAL CVH								800,000,000		895,691,166.50	879,117,300.45
GS TOTAL MRH								1,450,000,000		1,605,383,889.50	
GE TOTAL CVH								0		0.00	0.00
GE TOTAL MRH								0		0.00	
RG TOTAL MRH								0		0.00	
USD TOTAL CVH								800,000,000		895,691,166.50	879,117,300.45
USD TOTAL MRH								1,450,000,000		1,605,383,889.50	
CM TOTAL CVH								800,000,000		895,691,166.50	879,117,300.45
CM TOTAL MRH								1,450,000,000		1,605,383,889.50	
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CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: MONEY MARKET FUNDS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	SEC SYMB	SEC CURN	SHARE QTY	MARKET VALUE	COLLATERAL VALUE
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NO DATA

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	F21107101		CSTM	USD	EQUITY	COMMON	553,043	7,255,924.16
C		DTCCUS33XXX	0355	G04553106		ARCE	USD	EQUITY	COMMON	9,332	342,484.40
C		DTCCUS33XXX	0355	G0457F107		ARCO	USD	EQUITY	COMMON	243,865	1,304,677.75
C		DTCCUS33XXX	0355	G16234109		BBU	USD	EQUITY	COMMON	19,924	796,163.04
C		DTCCUS33XXX	0355	G21515104		CBPO	USD	EQUITY	COMMON	46,643	5,537,456.96
C		DTCCUS33XXX	0355	G25343107		CZZ	USD	EQUITY	COMMON	4,591	85,622.15
C		DTCCUS33XXX	0355	G25839104		CCEP	USD	EQUITY	COMMON	37,014	1,733,365.62
C		DTCCUS33XXX	0355	G45667105		HOLI	USD	EQUITY	COMMON	8,468	105,934.68
C		DTCCUS33XXX	0355	G5480U120		LBTYK	USD	EQUITY	COMMON	70,717	1,663,971.01
C		DTCCUS33XXX	0355	G637AM102		MYOV	USD	EQUITY	COMMON	5,691	133,909.23
C		DTCCUS33XXX	0355	G6564A105		NOMD	USD	EQUITY	COMMON	2,627	63,888.64
C		DTCCUS33XXX	0355	G6855A103		OXFD	USD	EQUITY	COMMON	16,497	251,414.28
C		DTCCUS33XXX	0355	G68707101		PAGS	USD	EQUITY	COMMON	121,091	5,738,502.49
C		DTCCUS33XXX	0355	G81477104		SINA	USD	EQUITY	COMMON	21,924	959,503.86
C		DTCCUS33XXX	0355	H01301128		ALC	USD	EQUITY	COMMON	271,528	17,334,347.52
C		DTCCUS33XXX	0355	H17182108		CRSP	USD	EQUITY	COMMON	6,431	962,849.32
C		DTCCUS33XXX	0355	M20791105		CAMT	USD	EQUITY	COMMON	2,521	53,218.31
C		DTCCUS33XXX	0355	M2682V108		CYBR	USD	EQUITY	COMMON	407,240	45,562,011.20
C		DTCCUS33XXX	0355	M81873107		RDWR	USD	EQUITY	COMMON	56,961	1,455,923.16
C		DTCCUS33XXX	0355	N00985106		AER	USD	EQUITY	COMMON	20,982	872,851.20
C		DTCCUS33XXX	0355	N07059210		ASML	USD	EQUITY	COMMON	40,948	19,234,504.04
C		DTCCUS33XXX	0355	N20944109		CNHI	USD	EQUITY	COMMON	310,645	3,429,520.80
C		DTCCUS33XXX	0355	N22717107		CLB	USD	EQUITY	COMMON	8,450	220,122.50
C		DTCCUS33XXX	0355	N44445109		IMTX	USD	EQUITY	COMMON	33,158	356,780.08
C		DTCCUS33XXX	0355	N5749R100		MRUS	USD	EQUITY	COMMON	1,279	22,446.45
C		DTCCUS33XXX	0355	N6596X109		NXPI	USD	EQUITY	COMMON	24,852	4,102,816.68
C		DTCCUS33XXX	0355	N70544106		PLYA	USD	EQUITY	COMMON	12,688	68,515.20
C		DTCCUS33XXX	0355	N90064101		QURE	USD	EQUITY	COMMON	26,464	1,250,688.64
C		DTCCUS33XXX	0355	Y2188B108		DLNG	USD	EQUITY	COMMON	25,200	63,000.00
C		DTCCUS33XXX	0355	Y8564M105		TGP	USD	EQUITY	COMMON	9,316	114,586.80
C		DTCCUS33XXX	0355	00162Q106		RDOG	USD	EQUITY	ETF	5,794	243,725.19
C		DTCCUS33XXX	0355	00162Q668		EDOG	USD	EQUITY	ETF	5,630	124,714.63
C		DTCCUS33XXX	0355	00183L102		ANGI	USD	EQUITY	COMMON	27,934	329,621.20
C		DTCCUS33XXX	0355	00402L107		ASO	USD	EQUITY	COMMON	19,396	314,021.24
C		DTCCUS33XXX	0355	01626L105		ALGS	USD	EQUITY	COMMON	2,871	53,946.09
C		DTCCUS33XXX	0355	02155H200		ALT	USD	EQUITY	COMMON	530,300	6,824,961.00
C		DTCCUS33XXX	0355	023111206		AMRN	USD	EQUITY	COMMON	18,212	92,516.96

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COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	02319V103		ABEV	USD	EQUITY	COMMON	5,903,652	17,415,773.40
C		DTCCUS33XXX	0355	02364W105		AMX	USD	EQUITY	COMMON	4,106	59,454.88
C		DTCCUS33XXX	0355	031100100		AME	USD	EQUITY	COMMON	202,216	23,782,623.76
C		DTCCUS33XXX	0355	03212A105		AMHC	USD	EQUITY	COMMON	27,500	273,075.00
C		DTCCUS33XXX	0355	03524A108		BUD	USD	EQUITY	COMMON	37,306	2,612,539.18
C		DTCCUS33XXX	0355	036752103		ANTM	USD	EQUITY	COMMON	15,967	5,097,305.08
C		DTCCUS33XXX	0355	03765K104		APHA	USD	EQUITY	COMMON	381,492	3,154,938.84
C		DTCCUS33XXX	0355	03835T200		APTO	USD	EQUITY	COMMON	10,146	51,643.14
C		DTCCUS33XXX	0355	04010L103		ARCC	USD	EQUITY	COMMON	18,630	321,553.80
C		DTCCUS33XXX	0355	04271T100		ARRY	USD	EQUITY	COMMON	128,458	4,519,152.44
C		DTCCUS33XXX	0355	04746L104		ATHA	USD	EQUITY	COMMON	4,698	122,148.00
C		DTCCUS33XXX	0355	05366Y201		AVNW	USD	EQUITY	COMMON	1,454	57,113.12
C		DTCCUS33XXX	0355	0556EL109		BPMP	USD	EQUITY	COMMON	41,463	463,556.34
C		DTCCUS33XXX	0355	056752108		BIDU	USD	EQUITY	COMMON	528,571	76,272,795.30
C		DTCCUS33XXX	0355	05964H105		SAN	USD	EQUITY	COMMON	29,930	97,871.10
C		DTCCUS33XXX	0355	06777U101		BNED	USD	EQUITY	COMMON	13,635	47,313.45
C		DTCCUS33XXX	0355	08205P100		BNTC	USD	EQUITY	COMMON	10,625	29,112.50
C		DTCCUS33XXX	0355	08265T208		BSY	USD	EQUITY	COMMON	30,674	1,041,075.56
C		DTCCUS33XXX	0355	08653C106		BEST	USD	EQUITY	COMMON	232,044	621,877.92
C		DTCCUS33XXX	0355	088606108		BHP	USD	EQUITY	COMMON	82,895	5,183,424.35
C		DTCCUS33XXX	0355	093671105		HRB	USD	EQUITY	COMMON	108,887	1,927,299.90
C		DTCCUS33XXX	0355	10552T107		BRFS	USD	EQUITY	COMMON	53,666	224,323.88
C		DTCCUS33XXX	0355	109199109		BEDU	USD	EQUITY	COMMON	21,786	134,990.41
C		DTCCUS33XXX	0355	10948W103		BSIG	USD	EQUITY	COMMON	4,114	79,605.90
C		DTCCUS33XXX	0355	11135E104		BNL	USD	EQUITY	COMMON	15,469	287,568.71
C		DTCCUS33XXX	0355	124765108		CAE	USD	EQUITY	COMMON	41,350	1,051,117.00
C		DTCCUS33XXX	0355	12529R107		CCCC	USD	EQUITY	COMMON	8,087	267,760.57
C		DTCCUS33XXX	0355	12572Q105		CME	USD	EQUITY	COMMON	68,015	12,458,987.70
C		DTCCUS33XXX	0355	12621E103		CNO	USD	EQUITY	COMMON	3,461	79,153.07
C		DTCCUS33XXX	0355	136635109		CSIQ	USD	EQUITY	COMMON	5,070	201,329.70
C		DTCCUS33XXX	0355	138006309		CAJ	USD	EQUITY	COMMON	3,313	62,516.31
C		DTCCUS33XXX	0355	139674105		CCBG	USD	EQUITY	COMMON	8,950	224,824.00
C		DTCCUS33XXX	0355	14365C103		CUK	USD	EQUITY	COMMON	15,043	303,266.88
C		DTCCUS33XXX	0355	150185106		FUN	USD	EQUITY	COMMON	130,547	5,125,275.22
C		DTCCUS33XXX	0355	15117B202		CLDX	USD	EQUITY	COMMON	114,162	2,134,829.40
C		DTCCUS33XXX	0355	16679L109		CHWY	USD	EQUITY	COMMON	53,956	4,034,829.68
C		DTCCUS33XXX	0355	168615102		CHS	USD	EQUITY	COMMON	44,631	71,409.60

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	16936R105		CAAS	USD	EQUITY	COMMON	39,871	296,241.53
C		DTCCUS33XXX	0355	169379203		JRJC	USD	EQUITY	COMMON	2,903	28,101.04
C		DTCCUS33XXX	0355	16945R104		CHU	USD	EQUITY	COMMON	42,945	252,087.15
C		DTCCUS33XXX	0355	17306X102		CTRN	USD	EQUITY	COMMON	4,649	180,985.57
C		DTCCUS33XXX	0355	177376100		CTXS	USD	EQUITY	COMMON	8,518	1,119,009.66
C		DTCCUS33XXX	0355	18453H106		CCO	USD	EQUITY	COMMON	63,710	94,927.90
C		DTCCUS33XXX	0355	192010106		CDAK	USD	EQUITY	COMMON	11,053	220,838.94
C		DTCCUS33XXX	0355	20451W101		CMPS	USD	EQUITY	COMMON	1,800	98,694.00
C		DTCCUS33XXX	0355	22576C101		CPG	USD	EQUITY	COMMON	3,100	6,665.00
C		DTCCUS33XXX	0355	226718104		CRT0	USD	EQUITY	COMMON	25	477.25
C		DTCCUS33XXX	0355	233051879		ASHR	USD	EQUITY	ETF	399,853	15,694,230.25
C		DTCCUS33XXX	0355	249906108		DSGX	USD	EQUITY	COMMON	6,650	375,725.00
C		DTCCUS33XXX	0355	25243Q205		DEO	USD	EQUITY	COMMON	933	148,235.04
C		DTCCUS33XXX	0355	25459W458		SOXL	USD	EQUITY	ETF	145	68,647.35
C		DTCCUS33XXX	0355	25459Y694		FAS	USD	EQUITY	ETF	1,892	105,535.76
C		DTCCUS33XXX	0355	25460G716		LABD	USD	EQUITY	ETF	10,370	293,989.50
C		DTCCUS33XXX	0355	25460G807		JDST	USD	EQUITY	ETF	15,763	166,772.54
C		DTCCUS33XXX	0355	25460G880		DUST	USD	EQUITY	ETF	4,965	98,753.85
C		DTCCUS33XXX	0355	256135203		RDY	USD	EQUITY	COMMON	1,307	88,353.20
C		DTCCUS33XXX	0355	257651109		DCI	USD	EQUITY	COMMON	111,355	6,073,301.70
C		DTCCUS33XXX	0355	26142R104		DKNG	USD	EQUITY	COMMON	9,262	443,927.66
C		DTCCUS33XXX	0355	26152H301		DRD	USD	EQUITY	COMMON	6,896	74,545.76
C		DTCCUS33XXX	0355	262077100		DS	USD	EQUITY	COMMON	89	199.36
C		DTCCUS33XXX	0355	26818M108		DYN	USD	EQUITY	COMMON	39,855	825,397.05
C		DTCCUS33XXX	0355	26853E102		EH	USD	EQUITY	COMMON	1,259	22,838.26
C		DTCCUS33XXX	0355	26884L109		EQT	USD	EQUITY	COMMON	818,733	11,364,014.04
C		DTCCUS33XXX	0355	270087109		EAR	USD	EQUITY	COMMON	2,479	118,892.84
C		DTCCUS33XXX	0355	27627N105		EBC	USD	EQUITY	COMMON	50,147	781,290.26
C		DTCCUS33XXX	0355	279158109		EC	USD	EQUITY	COMMON	4,765	60,515.50
C		DTCCUS33XXX	0355	284902509		EGO	USD	EQUITY	COMMON	29,459	389,447.98
C		DTCCUS33XXX	0355	29082A107		ERJ	USD	EQUITY	COMMON	20,143	146,842.47
C		DTCCUS33XXX	0355	29260V105		DAVA	USD	EQUITY	COMMON	3,275	222,732.75
C		DTCCUS33XXX	0355	29273V100		ET	USD	EQUITY	COMMON	1,703,909	11,416,190.30
C		DTCCUS33XXX	0355	292766102		ERF	USD	EQUITY	COMMON	172,173	504,466.89
C		DTCCUS33XXX	0355	29336T100		ENLC	USD	EQUITY	COMMON	48,322	209,717.48
C		DTCCUS33XXX	0355	29446M102		EQNR	USD	EQUITY	COMMON	574,450	9,489,914.00
C		DTCCUS33XXX	0355	29446Y502		EQX	USD	EQUITY	COMMON	104,448	1,099,837.44

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	296056104		ESCA	USD	EQUITY	COMMON	4,783	95,851.32
C		DTCCUS33XXX	0355	30712A103		FANH	USD	EQUITY	COMMON	122,915	1,733,101.50
C		DTCCUS33XXX	0355	30744W107		FTCH	USD	EQUITY	COMMON	102,495	5,827,865.70
C		DTCCUS33XXX	0355	309627107		FMNB	USD	EQUITY	COMMON	10,700	144,878.00
C		DTCCUS33XXX	0355	316092725		FIDI	USD	EQUITY	ETF	5,346	98,633.70
C		DTCCUS33XXX	0355	316092808		FTEC	USD	EQUITY	ETF	751	76,046.26
C		DTCCUS33XXX	0355	31810T101		FINV	USD	EQUITY	COMMON	681,422	1,553,642.16
C		DTCCUS33XXX	0355	31847R102		FAF	USD	EQUITY	COMMON	244,952	11,821,383.52
C		DTCCUS33XXX	0355	33733E104		FTCS	USD	EQUITY	ETF	700	46,599.00
C		DTCCUS33XXX	0355	33734H106		FVD	USD	EQUITY	ETF	5,184	181,491.84
C		DTCCUS33XXX	0355	33734K109		FEX	USD	EQUITY	ETF	39	2,822.04
C		DTCCUS33XXX	0355	33734X101		FXD	USD	EQUITY	ETF	499	24,695.51
C		DTCCUS33XXX	0355	33734X135		FXO	USD	EQUITY	ETF	718	23,909.40
C		DTCCUS33XXX	0355	33734X150		FXR	USD	EQUITY	ETF	774	38,104.02
C		DTCCUS33XXX	0355	33734X176		FXL	USD	EQUITY	ETF	403	43,443.40
C		DTCCUS33XXX	0355	337345102		QTEC	USD	EQUITY	ETF	8,047	1,092,702.13
C		DTCCUS33XXX	0355	33735J101		FTA	USD	EQUITY	ETF	24	1,321.92
C		DTCCUS33XXX	0355	33736M103		FLM	USD	EQUITY	ETF	921	45,350.04
C		DTCCUS33XXX	0355	33736N101		FFR	USD	EQUITY	ETF	1,355	58,589.12
C		DTCCUS33XXX	0355	33737J406		FDTs	USD	EQUITY	ETF	1,841	75,296.90
C		DTCCUS33XXX	0355	33737M508		FMK	USD	EQUITY	ETF	951	40,785.44
C		DTCCUS33XXX	0355	33738D101		EMLP	USD	EQUITY	ETF	171	3,705.57
C		DTCCUS33XXX	0355	33738R837		FTXH	USD	EQUITY	ETF	17,624	447,385.24
C		DTCCUS33XXX	0355	33738R886		IFV	USD	EQUITY	ETF	1,776	38,095.20
C		DTCCUS33XXX	0355	33739P301		FMHI	USD	EQUITY	ETF	4,275	227,943.00
C		DTCCUS33XXX	0355	33767E202		FSV	USD	EQUITY	COMMON	4,613	611,729.93
C		DTCCUS33XXX	0355	343873105		FFIC	USD	EQUITY	COMMON	3,328	53,214.72
C		DTCCUS33XXX	0355	344419106		FMX	USD	EQUITY	COMMON	4,586	347,435.36
C		DTCCUS33XXX	0355	34962G109		FBRX	USD	EQUITY	COMMON	18,198	637,111.98
C		DTCCUS33XXX	0355	349915108		FSM	USD	EQUITY	COMMON	64,483	440,418.89
C		DTCCUS33XXX	0355	356390104		FRHC	USD	EQUITY	COMMON	4,343	190,961.71
C		DTCCUS33XXX	0355	360271100		FULT	USD	EQUITY	COMMON	168,138	2,202,607.80
C		DTCCUS33XXX	0355	36168Q104		GFL	USD	EQUITY	COMMON	100,133	2,830,759.91
C		DTCCUS33XXX	0355	36197T103		GWPH	USD	EQUITY	COMMON	3,603	475,379.82
C		DTCCUS33XXX	0355	371927104		GEL	USD	EQUITY	COMMON	369	2,701.08
C		DTCCUS33XXX	0355	37637Q105		GBCI	USD	EQUITY	COMMON	87,467	3,752,334.30
C		DTCCUS33XXX	0355	37954Y715		BOTZ	USD	EQUITY	ETF	398,950	12,846,190.00



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CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	37954Y855		LIT	USD	EQUITY	ETF	50,316	2,750,272.56
C		DTCCUS33XXX	0355	38059T106		GFI	USD	EQUITY	COMMON	8,456	77,118.72
C		DTCCUS33XXX	0355	38068T105		GORO	USD	EQUITY	COMMON	25,828	88,848.32
C		DTCCUS33XXX	0355	38246G108		GDRX	USD	EQUITY	COMMON	231	8,752.59
C		DTCCUS33XXX	0355	38500T101		GTE	USD	EQUITY	COMMON	281,400	85,714.44
C		DTCCUS33XXX	0355	38911N206		GRVY	USD	EQUITY	COMMON	1,206	210,772.62
C		DTCCUS33XXX	0355	38942Q103		GRAY	USD	EQUITY	COMMON	499	11,696.56
C		DTCCUS33XXX	0355	400506101		PAC	USD	EQUITY	COMMON	26,502	2,815,042.44
C		DTCCUS33XXX	0355	40415F101		HDB	USD	EQUITY	COMMON	4,906	330,320.98
C		DTCCUS33XXX	0355	404280406		HSBC	USD	EQUITY	COMMON	34,254	935,819.28
C		DTCCUS33XXX	0355	40434L105		HPQ	USD	EQUITY	COMMON	916,672	21,706,792.96
C		DTCCUS33XXX	0355	422347104		HTLD	USD	EQUITY	COMMON	302,466	5,647,040.22
C		DTCCUS33XXX	0355	42824C109		HPE	USD	EQUITY	COMMON	813,356	9,825,340.48
C		DTCCUS33XXX	0355	43289P106		HIMX	USD	EQUITY	COMMON	2,704	18,738.72
C		DTCCUS33XXX	0355	435763107		HEP	USD	EQUITY	COMMON	4,944	71,984.64
C		DTCCUS33XXX	0355	443628102		HBM	USD	EQUITY	COMMON	91,919	656,301.66
C		DTCCUS33XXX	0355	45073V108		ITT	USD	EQUITY	COMMON	16,301	1,242,951.25
C		DTCCUS33XXX	0355	450913108		IAG	USD	EQUITY	COMMON	345,743	1,279,249.10
C		DTCCUS33XXX	0355	45113Y104		ICLK	USD	EQUITY	COMMON	7,506	53,968.14
C		DTCCUS33XXX	0355	45778Q107		NSP	USD	EQUITY	COMMON	64,643	5,645,273.19
C		DTCCUS33XXX	0355	46137V233		XLG	USD	EQUITY	ETF	273	76,530.09
C		DTCCUS33XXX	0355	46137V241		SPHQ	USD	EQUITY	ETF	988	40,922.96
C		DTCCUS33XXX	0355	46137V258		RPV	USD	EQUITY	ETF	7,885	489,027.70
C		DTCCUS33XXX	0355	46137V266		RPG	USD	EQUITY	ETF	825	132,123.75
C		DTCCUS33XXX	0355	46137V308		PKW	USD	EQUITY	ETF	681	48,800.46
C		DTCCUS33XXX	0355	46137V530		PNQI	USD	EQUITY	ETF	3,144	713,122.08
C		DTCCUS33XXX	0355	46137V563		PEY	USD	EQUITY	ETF	17,428	302,550.08
C		DTCCUS33XXX	0355	46137V597		PRFZ	USD	EQUITY	ETF	1,633	238,744.60
C		DTCCUS33XXX	0355	46137V613		PRF	USD	EQUITY	ETF	9,370	1,238,526.60
C		DTCCUS33XXX	0355	46137V639		PSJ	USD	EQUITY	ETF	3,478	506,918.50
C		DTCCUS33XXX	0355	46137V738		PWV	USD	EQUITY	ETF	1,436	54,797.76
C		DTCCUS33XXX	0355	46137V746		PWB	USD	EQUITY	ETF	3,954	262,950.89
C		DTCCUS33XXX	0355	46137V803		PEZ	USD	EQUITY	ETF	1,400	103,362.00
C		DTCCUS33XXX	0355	46137V837		PDP	USD	EQUITY	ETF	288	24,134.40
C		DTCCUS33XXX	0355	46138E198		XMLV	USD	EQUITY	ETF	690	31,933.20
C		DTCCUS33XXX	0355	46138E594		KBWY	USD	EQUITY	ETF	2	42.44
C		DTCCUS33XXX	0355	46138G508		BKLN	USD	EQUITY	ETF	157,800	3,500,004.00

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C		DTCCUS33XXX	0355	46138J601		BSJK	USD	EQUITY	ETF	8,231	192,358.47
C		DTCCUS33XXX	0355	46267X108		IQ	USD	EQUITY	COMMON	6,364,309	139,696,582.55
C		DTCCUS33XXX	0355	46428Q109		SLV	USD	EQUITY	ETF	230,177	5,252,639.14
C		DTCCUS33XXX	0355	464285105		IAU	USD	EQUITY	ETF	24,157	429,269.89
C		DTCCUS33XXX	0355	464286400		EWZ	USD	EQUITY	ETF	116,022	4,196,515.74
C		DTCCUS33XXX	0355	464286608		EZU	USD	EQUITY	ETF	38,876	1,715,209.12
C		DTCCUS33XXX	0355	464286681		EUSA	USD	EQUITY	ETF	447	31,769.99
C		DTCCUS33XXX	0355	464286707		EWQ	USD	EQUITY	ETF	1,687	56,261.45
C		DTCCUS33XXX	0355	464286780		EZA	USD	EQUITY	ETF	948	41,797.32
C		DTCCUS33XXX	0355	464287101		OEF	USD	EQUITY	ETF	735	124,464.90
C		DTCCUS33XXX	0355	464287168		DVY	USD	EQUITY	ETF	3,031	293,673.59
C		DTCCUS33XXX	0355	464287184		FXI	USD	EQUITY	ETF	626,364	29,269,989.72
C		DTCCUS33XXX	0355	464287200		IVV	USD	EQUITY	ETF	1,296	480,168.00
C		DTCCUS33XXX	0355	464287226		AGG	USD	EQUITY	ETF	628	73,959.56
C		DTCCUS33XXX	0355	464287291		IXN	USD	EQUITY	ETF	11,007	3,194,671.68
C		DTCCUS33XXX	0355	464287309		IVW	USD	EQUITY	ETF	766	47,913.30
C		DTCCUS33XXX	0355	464287374		IGE	USD	EQUITY	ETF	7,695	185,141.70
C		DTCCUS33XXX	0355	464287408		IVE	USD	EQUITY	ETF	1,136	144,771.84
C		DTCCUS33XXX	0355	464287440		IEF	USD	EQUITY	ETF	988	118,253.72
C		DTCCUS33XXX	0355	464287457		SHY	USD	EQUITY	ETF	52,417	4,527,780.46
C		DTCCUS33XXX	0355	464287465		EFA	USD	EQUITY	ETF	174,107	12,526,998.65
C		DTCCUS33XXX	0355	464287473		IWS	USD	EQUITY	ETF	465	44,537.70
C		DTCCUS33XXX	0355	464287499		IWR	USD	EQUITY	ETF	12,166	819,015.12
C		DTCCUS33XXX	0355	464287507		IJH	USD	EQUITY	ETF	11,105	2,480,634.90
C		DTCCUS33XXX	0355	464287614		IWF	USD	EQUITY	ETF	3,392	798,069.76
C		DTCCUS33XXX	0355	464287655		IWM	USD	EQUITY	ETF	142,150	26,778,217.00
C		DTCCUS33XXX	0355	464287671		IUSG	USD	EQUITY	ETF	650	56,491.50
C		DTCCUS33XXX	0355	464287689		IWV	USD	EQUITY	ETF	426	93,660.36
C		DTCCUS33XXX	0355	464287739		IYR	USD	EQUITY	ETF	1,422	121,680.54
C		DTCCUS33XXX	0355	464287762		IYH	USD	EQUITY	ETF	1,099	266,100.87
C		DTCCUS33XXX	0355	464287770		IYG	USD	EQUITY	ETF	1,369	199,408.54
C		DTCCUS33XXX	0355	464287788		IYF	USD	EQUITY	ETF	4,499	588,559.18
C		DTCCUS33XXX	0355	464287812		IYK	USD	EQUITY	ETF	858	144,744.60
C		DTCCUS33XXX	0355	464287838		IYM	USD	EQUITY	ETF	206	22,907.20
C		DTCCUS33XXX	0355	464288273		SCZ	USD	EQUITY	ETF	104,688	6,903,126.72
C		DTCCUS33XXX	0355	464288281		EMB	USD	EQUITY	ETF	42,257	4,849,413.32
C		DTCCUS33XXX	0355	464288414		MUB	USD	EQUITY	ETF	1,779	207,787.20

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C		DTCCUS33XXX	0355	464288588		MBB	USD	EQUITY	ETF	1,389	152,692.77
C		DTCCUS33XXX	0355	464288646		IGSB	USD	EQUITY	ETF	75,000	4,127,250.00
C		DTCCUS33XXX	0355	464288661		IEI	USD	EQUITY	ETF	12,445	1,652,447.10
C		DTCCUS33XXX	0355	464288687		PFF	USD	EQUITY	ETF	801,656	30,406,812.08
C		DTCCUS33XXX	0355	464288778		IAT	USD	EQUITY	ETF	851	37,605.69
C		DTCCUS33XXX	0355	464288786		IAK	USD	EQUITY	ETF	42,796	2,828,490.35
C		DTCCUS33XXX	0355	464288794		IAI	USD	EQUITY	ETF	290	22,005.20
C		DTCCUS33XXX	0355	464288877		EFV	USD	EQUITY	ETF	40,964	1,933,910.44
C		DTCCUS33XXX	0355	46429B655		FLOT	USD	EQUITY	ETF	3,563	180,750.99
C		DTCCUS33XXX	0355	46432F339		QUAL	USD	EQUITY	ETF	812	93,120.16
C		DTCCUS33XXX	0355	46432F388		VLUE	USD	EQUITY	ETF	1,146	100,985.52
C		DTCCUS33XXX	0355	46432F842		IEFA	USD	EQUITY	ETF	45,044	3,059,388.48
C		DTCCUS33XXX	0355	46434G103		IEMG	USD	EQUITY	ETF	26,851	1,639,790.57
C		DTCCUS33XXX	0355	46434G830		EWI	USD	EQUITY	ETF	9,912	287,943.60
C		DTCCUS33XXX	0355	46434V423		KSA	USD	EQUITY	ETF	1,865	58,132.05
C		DTCCUS33XXX	0355	46435G334		EWU	USD	EQUITY	ETF	66,091	1,953,649.96
C		DTCCUS33XXX	0355	46591M109		YY	USD	EQUITY	COMMON	46,133	3,959,134.06
C		DTCCUS33XXX	0355	48138M105		JMIA	USD	EQUITY	COMMON	16,067	534,227.75
C		DTCCUS33XXX	0355	482497104		BEKE	USD	EQUITY	COMMON	223,073	13,872,909.87
C		DTCCUS33XXX	0355	500767306		KWEB	USD	EQUITY	ETF	24	1,819.68
C		DTCCUS33XXX	0355	50107A104		KRON	USD	EQUITY	COMMON	8,490	268,029.30
C		DTCCUS33XXX	0355	501242101		KLIC	USD	EQUITY	COMMON	9,617	317,457.17
C		DTCCUS33XXX	0355	501575104		KYMR	USD	EQUITY	COMMON	5,879	292,186.30
C		DTCCUS33XXX	0355	502175102		LTC	USD	EQUITY	COMMON	19,730	759,210.40
C		DTCCUS33XXX	0355	50736T102		LSF	USD	EQUITY	COMMON	1,869	85,712.34
C		DTCCUS33XXX	0355	513847103		LANC	USD	EQUITY	COMMON	9,310	1,616,495.30
C		DTCCUS33XXX	0355	51476X105		LCA	USD	EQUITY	COMMON	2,063	51,100.51
C		DTCCUS33XXX	0355	516806205		LPI	USD	EQUITY	COMMON	39,192	648,627.60
C		DTCCUS33XXX	0355	523768109		LEE	USD	EQUITY	COMMON	2,330	2,679.50
C		DTCCUS33XXX	0355	52736R102		LEVI	USD	EQUITY	COMMON	9,097	176,663.74
C		DTCCUS33XXX	0355	528877103		LX	USD	EQUITY	COMMON	105,741	710,579.52
C		DTCCUS33XXX	0355	53227R106		LSPD	USD	EQUITY	COMMON	59,695	3,629,456.00
C		DTCCUS33XXX	0355	53680Q207		LAC	USD	EQUITY	COMMON	36	378.72
C		DTCCUS33XXX	0355	552690109		MDU	USD	EQUITY	COMMON	30,342	755,819.22
C		DTCCUS33XXX	0355	55303A105		MGP	USD	EQUITY	COMMON	9,261	300,797.28
C		DTCCUS33XXX	0355	55336V100		MPLX	USD	EQUITY	COMMON	2,161,226	49,340,789.58
C		DTCCUS33XXX	0355	55903Q104		MAG	USD	EQUITY	COMMON	43,511	734,030.57

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C		DTCCUS33XXX	0355	559080106		MMP	USD	EQUITY	COMMON	46,979	2,077,411.38
C		DTCCUS33XXX	0355	57667T100		MTLS	USD	EQUITY	COMMON	1,774	91,662.58
C		DTCCUS33XXX	0355	58463J304		MPW	USD	EQUITY	COMMON	38,024	788,998.00
C		DTCCUS33XXX	0355	59151K108		MEOH	USD	EQUITY	COMMON	13,162	553,856.96
C		DTCCUS33XXX	0355	594837403		MFGP	USD	EQUITY	COMMON	59,373	388,299.42
C		DTCCUS33XXX	0355	600551204		MLR	USD	EQUITY	COMMON	5,859	202,897.17
C		DTCCUS33XXX	0355	610236101		MNRO	USD	EQUITY	COMMON	18,251	864,002.34
C		DTCCUS33XXX	0355	628464109		MYE	USD	EQUITY	COMMON	17,616	323,077.44
C		DTCCUS33XXX	0355	62914V106		NIO	USD	EQUITY	COMMON	257,181	11,601,434.91
C		DTCCUS33XXX	0355	636274409		NGG	USD	EQUITY	COMMON	543	31,141.05
C		DTCCUS33XXX	0355	64107N206		UEPS	USD	EQUITY	COMMON	4,344	14,856.48
C		DTCCUS33XXX	0355	644535106		NGD	USD	EQUITY	COMMON	618,050	1,316,446.50
C		DTCCUS33XXX	0355	65341B106		NEP	USD	EQUITY	COMMON	10,983	681,495.15
C		DTCCUS33XXX	0355	653656108		NICE	USD	EQUITY	COMMON	204,416	48,986,250.24
C		DTCCUS33XXX	0355	654106103		NKE	USD	EQUITY	COMMON	2,848,261	395,196,213.75
C		DTCCUS33XXX	0355	65548P403		OSB	USD	EQUITY	COMMON	3,224	133,957.20
C		DTCCUS33XXX	0355	67401P108		OCSL	USD	EQUITY	COMMON	625,367	3,502,055.20
C		DTCCUS33XXX	0355	674215207		OAS	USD	EQUITY	COMMON	162,129	6,323,031.00
C		DTCCUS33XXX	0355	674599105		OXY	USD	EQUITY	COMMON	1,134,258	20,632,153.02
C		DTCCUS33XXX	0355	68373J104		LPRO	USD	EQUITY	COMMON	733,721	20,764,304.30
C		DTCCUS33XXX	0355	68827L101		OR	USD	EQUITY	COMMON	171,040	1,980,643.20
C		DTCCUS33XXX	0355	690145107		OM	USD	EQUITY	COMMON	5,518	290,467.52
C		DTCCUS33XXX	0355	69121K104		ORCC	USD	EQUITY	COMMON	32,446	429,585.04
C		DTCCUS33XXX	0355	693483109		PKX	USD	EQUITY	COMMON	3,193	197,263.54
C		DTCCUS33XXX	0355	69351T106		PPL	USD	EQUITY	COMMON	118,240	3,411,224.00
C		DTCCUS33XXX	0355	69526K105		PTVE	USD	EQUITY	COMMON	20,768	361,570.88
C		DTCCUS33XXX	0355	697900108		PAAS	USD	EQUITY	COMMON	10,825	345,642.25
C		DTCCUS33XXX	0355	701877102		PE	USD	EQUITY	COMMON	1,473,735	20,190,169.50
C		DTCCUS33XXX	0355	715684106		TLK	USD	EQUITY	COMMON	3,200	74,528.00
C		DTCCUS33XXX	0355	71654V408		PBR	USD	EQUITY	COMMON	2,050,068	22,079,232.36
C		DTCCUS33XXX	0355	719156101		DNK	USD	EQUITY	COMMON	18,963	62,577.90
C		DTCCUS33XXX	0355	72201R783		HYS	USD	EQUITY	ETF	150,258	14,672,693.70
C		DTCCUS33XXX	0355	726503105		PAA	USD	EQUITY	COMMON	791,107	7,396,850.45
C		DTCCUS33XXX	0355	72651A207		PAGP	USD	EQUITY	COMMON	12,993	122,653.92
C		DTCCUS33XXX	0355	74006W108		PRAX	USD	EQUITY	COMMON	4,604	204,233.44
C		DTCCUS33XXX	0355	74022D407		PDS	USD	EQUITY	COMMON	2,573	55,782.64
C		DTCCUS33XXX	0355	74065P101		PRLD	USD	EQUITY	COMMON	2,546	127,223.62

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C		DTCCUS33XXX	0355	74139C102		PVG	USD	EQUITY	COMMON	14,559	175,144.77
C		DTCCUS33XXX	0355	74347B177		SMN	USD	EQUITY	ETF	16,326	175,855.51
C		DTCCUS33XXX	0355	74347B318		SPXB	USD	EQUITY	ETF	968	90,943.60
C		DTCCUS33XXX	0355	74347B367		EMTY	USD	EQUITY	ETF	2,249	52,238.42
C		DTCCUS33XXX	0355	74347G507		TMDV	USD	EQUITY	ETF	1,436	60,002.97
C		DTCCUS33XXX	0355	74347G606		TDV	USD	EQUITY	ETF	16,272	847,418.10
C		DTCCUS33XXX	0355	74347R222		DDG	USD	EQUITY	ETF	5,008	124,816.89
C		DTCCUS33XXX	0355	74347R263		LTL	USD	EQUITY	ETF	569	22,933.89
C		DTCCUS33XXX	0355	74347W148		UVXY	USD	EQUITY	ETF	249	2,768.88
C		DTCCUS33XXX	0355	74347X310		RALS	USD	EQUITY	ETF	2,552	78,946.12
C		DTCCUS33XXX	0355	74347X500		EFO	USD	EQUITY	ETF	16,879	707,545.74
C		DTCCUS33XXX	0355	74347X526		UPV	USD	EQUITY	ETF	6,633	343,812.27
C		DTCCUS33XXX	0355	74347X559		SBM	USD	EQUITY	ETF	2,630	33,369.18
C		DTCCUS33XXX	0355	74347X708		EZJ	USD	EQUITY	ETF	7,745	333,005.57
C		DTCCUS33XXX	0355	74347X831		TQQQ	USD	EQUITY	ETF	21,412	3,649,247.16
C		DTCCUS33XXX	0355	74348A152		SRTY	USD	EQUITY	ETF	14,580	58,611.60
C		DTCCUS33XXX	0355	745848101		LUNG	USD	EQUITY	COMMON	4,940	254,904.00
C		DTCCUS33XXX	0355	747798106		QD	USD	EQUITY	COMMON	219,962	303,547.56
C		DTCCUS33XXX	0355	750481103		RADI	USD	EQUITY	COMMON	458,301	5,132,971.20
C		DTCCUS33XXX	0355	75686R202		RRBI	USD	EQUITY	COMMON	1,828	92,314.00
C		DTCCUS33XXX	0355	760273102		RPTX	USD	EQUITY	COMMON	1,450	53,041.00
C		DTCCUS33XXX	0355	76117W109		RFP	USD	EQUITY	COMMON	16,811	102,883.32
C		DTCCUS33XXX	0355	767204100		RIO	USD	EQUITY	COMMON	88,231	6,438,216.07
C		DTCCUS33XXX	0355	76761L102		REDU	USD	EQUITY	COMMON	96,236	654,404.80
C		DTCCUS33XXX	0355	780259206		RDSA	USD	EQUITY	COMMON	13,298	497,611.16
C		DTCCUS33XXX	0355	783513203		RYAAY	USD	EQUITY	COMMON	14,633	1,721,426.12
C		DTCCUS33XXX	0355	78463V107		GLD	USD	EQUITY	ETF	4,136	723,345.04
C		DTCCUS33XXX	0355	78464A201		SLYG	USD	EQUITY	ETF	83	6,071.45
C		DTCCUS33XXX	0355	78464A722		XPH	USD	EQUITY	ETF	26,640	1,293,638.40
C		DTCCUS33XXX	0355	78464A763		SDY	USD	EQUITY	ETF	473	50,114.35
C		DTCCUS33XXX	0355	78464A789		KIE	USD	EQUITY	ETF	8,280	276,552.00
C		DTCCUS33XXX	0355	78464A847		SPMD	USD	EQUITY	ETF	138	5,427.54
C		DTCCUS33XXX	0355	78464A862		XSD	USD	EQUITY	ETF	180	29,511.00
C		DTCCUS33XXX	0355	78467X109		DIA	USD	EQUITY	ETF	23,058	6,942,763.80
C		DTCCUS33XXX	0355	78467Y107		MDY	USD	EQUITY	ETF	2,480	1,012,832.00
C		DTCCUS33XXX	0355	784730103		SSRM	USD	EQUITY	COMMON	1,099	22,375.64
C		DTCCUS33XXX	0355	803866300		SSL	USD	EQUITY	COMMON	61,300	533,310.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	81141R100		SE	USD	EQUITY	COMMON	15,678	3,113,180.46
C		DTCCUS33XXX	0355	81369Y100		XLB	USD	EQUITY	ETF	15,013	1,070,577.03
C		DTCCUS33XXX	0355	81369Y308		XLP	USD	EQUITY	ETF	7,335	494,158.95
C		DTCCUS33XXX	0355	81369Y506		XLE	USD	EQUITY	ETF	6,055	240,262.40
C		DTCCUS33XXX	0355	81369Y852		XLC	USD	EQUITY	ETF	20,399	1,374,892.60
C		DTCCUS33XXX	0355	81369Y860		XLRE	USD	EQUITY	ETF	22,600	835,296.00
C		DTCCUS33XXX	0355	81369Y886		XLU	USD	EQUITY	ETF	204,135	12,811,512.60
C		DTCCUS33XXX	0355	82024L103		STTK	USD	EQUITY	COMMON	4,930	159,337.60
C		DTCCUS33XXX	0355	82452J109		FOUR	USD	EQUITY	COMMON	129,997	7,890,817.90
C		DTCCUS33XXX	0355	82706C108		SIMO	USD	EQUITY	COMMON	12,040	546,616.00
C		DTCCUS33XXX	0355	828363101		SILV	USD	EQUITY	COMMON	201,847	1,842,863.11
C		DTCCUS33XXX	0355	82935M109		SHI	USD	EQUITY	COMMON	1,800	39,276.00
C		DTCCUS33XXX	0355	82981J109		SITC	USD	EQUITY	COMMON	19,244	195,903.92
C		DTCCUS33XXX	0355	83175M205		SNN	USD	EQUITY	COMMON	1,410	57,669.00
C		DTCCUS33XXX	0355	83304A106		SNAP	USD	EQUITY	COMMON	120,033	5,935,631.85
C		DTCCUS33XXX	0355	838518108		SJI	USD	EQUITY	COMMON	23,978	545,739.28
C		DTCCUS33XXX	0355	847215100		SPTN	USD	EQUITY	COMMON	12,667	236,619.56
C		DTCCUS33XXX	0355	84857L101		SR	USD	EQUITY	COMMON	2,226	143,577.00
C		DTCCUS33XXX	0355	852066208		SII	USD	EQUITY	COMMON	4,109	124,009.62
C		DTCCUS33XXX	0355	85209E109		SPRB	USD	EQUITY	COMMON	24,834	603,466.20
C		DTCCUS33XXX	0355	85512C105		SGU	USD	EQUITY	COMMON	5,208	50,153.04
C		DTCCUS33XXX	0355	85914M107		STEP	USD	EQUITY	COMMON	2,673	80,243.46
C		DTCCUS33XXX	0355	86389T106		MSC	USD	EQUITY	COMMON	982	15,171.90
C		DTCCUS33XXX	0355	864482104		SPH	USD	EQUITY	COMMON	11,163	170,235.75
C		DTCCUS33XXX	0355	8676EP108		STKL	USD	EQUITY	COMMON	50,966	499,976.46
C		DTCCUS33XXX	0355	86765K109		SUN	USD	EQUITY	COMMON	10,469	302,449.41
C		DTCCUS33XXX	0355	868168105		SUP	USD	EQUITY	COMMON	64	342.40
C		DTCCUS33XXX	0355	874039100		TSM	USD	EQUITY	COMMON	38,867	4,135,060.13
C		DTCCUS33XXX	0355	874060205		TAK	USD	EQUITY	COMMON	12,000	225,240.00
C		DTCCUS33XXX	0355	87650L103		TARS	USD	EQUITY	COMMON	1,600	43,520.00
C		DTCCUS33XXX	0355	87663X102		TTCF	USD	EQUITY	COMMON	7,287	116,300.52
C		DTCCUS33XXX	0355	877619106		TSHA	USD	EQUITY	COMMON	4,654	89,077.56
C		DTCCUS33XXX	0355	88031M109		TS	USD	EQUITY	COMMON	17,572	285,720.72
C		DTCCUS33XXX	0355	88034P109		TME	USD	EQUITY	COMMON	12,253,708	205,984,831.48
C		DTCCUS33XXX	0355	881624209		TEVA	USD	EQUITY	COMMON	88,083	886,114.98
C		DTCCUS33XXX	0355	882610108		TPL	USD	EQUITY	COMMON	1,743	1,166,746.77
C		DTCCUS33XXX	0355	89346D107		TAC	USD	EQUITY	COMMON	9,184	66,124.80

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	894650100		TG	USD	EQUITY	COMMON	13,357	302,001.77
C		DTCCUS33XXX	0355	89677Q107		TCOM	USD	EQUITY	COMMON	1,564,511	53,959,984.39
C		DTCCUS33XXX	0355	900435207		TRQ	USD	EQUITY	COMMON	601,782	6,782,083.14
C		DTCCUS33XXX	0355	90138A103		VNET	USD	EQUITY	COMMON	26,191	721,038.23
C		DTCCUS33XXX	0355	902788108		UMBF	USD	EQUITY	COMMON	25,091	1,736,799.02
C		DTCCUS33XXX	0355	904708104		UNF	USD	EQUITY	COMMON	8,475	1,592,452.50
C		DTCCUS33XXX	0355	909907107		UBSI	USD	EQUITY	COMMON	18,632	574,051.92
C		DTCCUS33XXX	0355	912318300		UNG	USD	EQUITY	ETF	100,052	878,456.56
C		DTCCUS33XXX	0355	91232N207		USO	USD	EQUITY	ETF	132,582	4,163,074.80
C		DTCCUS33XXX	0355	91324P102		UNH	USD	EQUITY	COMMON	85,023	29,576,100.78
C		DTCCUS33XXX	0355	91388P105		ULH	USD	EQUITY	COMMON	2,622	57,264.48
C		DTCCUS33XXX	0355	92189F106		GDY	USD	EQUITY	ETF	516,529	18,853,308.50
C		DTCCUS33XXX	0355	92189F403		RSX	USD	EQUITY	ETF	610,638	14,838,503.40
C		DTCCUS33XXX	0355	92189F791		GDYJ	USD	EQUITY	ETF	259,334	13,921,049.12
C		DTCCUS33XXX	0355	92189F817		VNM	USD	EQUITY	ETF	5,915	97,360.90
C		DTCCUS33XXX	0355	92189H607		OIH	USD	EQUITY	ETF	1,082	170,728.78
C		DTCCUS33XXX	0355	92189H805		REMX	USD	EQUITY	ETF	22,723	1,313,843.86
C		DTCCUS33XXX	0355	921908844		VIG	USD	EQUITY	ETF	128	17,812.48
C		DTCCUS33XXX	0355	921932505		VOOG	USD	EQUITY	ETF	600	135,396.00
C		DTCCUS33XXX	0355	921943858		VEA	USD	EQUITY	ETF	95,629	4,437,185.60
C		DTCCUS33XXX	0355	921946406		VYM	USD	EQUITY	ETF	3,485	318,738.10
C		DTCCUS33XXX	0355	92204A108		VCR	USD	EQUITY	ETF	12,797	3,415,135.39
C		DTCCUS33XXX	0355	92204A504		VHT	USD	EQUITY	ETF	208	45,743.36
C		DTCCUS33XXX	0355	922042858		VWO	USD	EQUITY	ETF	21,415	1,056,616.10
C		DTCCUS33XXX	0355	922042874		VGK	USD	EQUITY	ETF	226,066	13,448,666.34
C		DTCCUS33XXX	0355	92206C409		VCSH	USD	EQUITY	ETF	253	21,014.18
C		DTCCUS33XXX	0355	92206C599		VTHR	USD	EQUITY	ETF	270	46,183.50
C		DTCCUS33XXX	0355	92206C870		VCIT	USD	EQUITY	ETF	823	79,641.71
C		DTCCUS33XXX	0355	922908363		VOO	USD	EQUITY	ETF	4,439	1,505,620.02
C		DTCCUS33XXX	0355	922908512		VOE	USD	EQUITY	ETF	667	79,252.94
C		DTCCUS33XXX	0355	922908553		VNQ	USD	EQUITY	ETF	467,267	40,030,763.89
C		DTCCUS33XXX	0355	922908637		VV	USD	EQUITY	ETF	200	34,650.00
C		DTCCUS33XXX	0355	922908652		VXF	USD	EQUITY	ETF	15,286	2,440,409.90
C		DTCCUS33XXX	0355	922908736		VUG	USD	EQUITY	ETF	745	184,730.20
C		DTCCUS33XXX	0355	922908744		VTV	USD	EQUITY	ETF	863	102,179.20
C		DTCCUS33XXX	0355	922908769		VTI	USD	EQUITY	ETF	6,449	1,233,693.70
C		DTCCUS33XXX	0355	923725105		VET	USD	EQUITY	COMMON	3,736	17,447.12

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
C		DTCCUS33XXX	0355	92645B103		VCTR	USD	EQUITY	COMMON	105,775	2,339,743.00
C		DTCCUS33XXX	0355	92707Y108		VFF	USD	EQUITY	COMMON	117,881	1,250,717.41
C		DTCCUS33XXX	0355	92762J103		VIOT	USD	EQUITY	COMMON	5,117	28,143.50
C		DTCCUS33XXX	0355	92763M105		VNOM	USD	EQUITY	COMMON	10,968	138,964.56
C		DTCCUS33XXX	0355	92763W103		VIPS	USD	EQUITY	COMMON	5,212,377	131,351,900.40
C		DTCCUS33XXX	0355	928298108		VSH	USD	EQUITY	COMMON	18,221	365,877.68
C		DTCCUS33XXX	0355	92857W308		VOD	USD	EQUITY	COMMON	4,672	83,208.32
C		DTCCUS33XXX	0355	92932M101		WNS	USD	EQUITY	COMMON	900	63,387.00
C		DTCCUS33XXX	0355	950810101		WSBC	USD	EQUITY	COMMON	3,224	97,429.28
C		DTCCUS33XXX	0355	969457100		WMB	USD	EQUITY	COMMON	52,160	1,126,656.00
C		DTCCUS33XXX	0355	97717W851		DXJ	USD	EQUITY	ETF	6,262	334,829.14
C		DTCCUS33XXX	0355	97717X578		XSOE	USD	EQUITY	ETF	500,000	19,335,000.00
C		DTCCUS33XXX	0355	97717X701		HEDJ	USD	EQUITY	ETF	327	21,470.82
C		DTCCUS33XXX	0355	981475106		INT	USD	EQUITY	COMMON	14,966	450,476.60
C		DTCCUS33XXX	0355	98422D105		XPEV	USD	EQUITY	COMMON	172,652	8,339,091.60
C		DTCCUS33XXX	0355	98462Y100		AUY	USD	EQUITY	COMMON	13,241	76,135.75
C		DTCCUS33XXX	0355	98980A105		ZTO	USD	EQUITY	COMMON	36,949	1,043,070.27
F		DTCCUS33XXX	0355	89677Q107		TCOM	USD	EQUITY	COMMON	3,166,547	109,214,206.03

USD TOTAL73,486,4602,210,072,699.19

CM TOTAL73,486,4602,210,072,699.19

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CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D	AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES				SHARE	QTY
									OPT SYMB	C P	SER/CTR DATE	STRIKE	EXP DATE	MARKET VALUE
C			DTCCUS33XXX	8275	00287Y109		ABBV	USD	ABBV	C	01/15/2021	100.000	01/15/2021	600
														63,504.00
C			DTCCUS33XXX	8275	00287Y109		ABBV	USD	ABBV	C	05/21/2021	115.000	05/21/2021	400
														42,336.00
C			DTCCUS33XXX	8275	00287Y109		ABBV	USD	ABBV	C	01/15/2021	95.000	01/15/2021	1,900
														201,096.00
C			DTCCUS33XXX	8275	00287Y109		ABBV	USD	ABBV	C	12/18/2020	97.500	12/18/2020	100
														10,584.00
C			DTCCUS33XXX	8275	00724F101		ADBE	USD	ADBE	C	01/15/2021	440.000	01/15/2021	1,100
														541,475.00
C			DTCCUS33XXX	8275	00724F101		ADBE	USD	ADBE	C	12/18/2020	540.000	12/18/2020	400
														196,900.00
C			DTCCUS33XXX	8275	00724F101		ADBE	USD	ADBE	C	01/15/2021	560.000	01/15/2021	100
														49,225.00
C			DTCCUS33XXX	8275	007903107		AMD	USD	AMD	C	12/18/2020	100.000	12/18/2020	2,300
														216,361.00
C			DTCCUS33XXX	8275	007903107		AMD	USD	AMD	C	01/15/2021	105.000	01/15/2021	1,000
														94,070.00
C			DTCCUS33XXX	8275	007903107		AMD	USD	AMD	C	01/15/2021	75.000	01/15/2021	1,000
														94,070.00
C			DTCCUS33XXX	8275	007903107		AMD	USD	AMD	C	12/18/2020	92.500	12/18/2020	200
														18,814.00
C			DTCCUS33XXX	8275	009158106		APD	USD	APD	C	12/18/2020	270.000	12/18/2020	100
														26,918.00
C			DTCCUS33XXX	8275	009158106		APD	USD	APD	C	12/18/2020	320.000	12/18/2020	600
														161,508.00
C			DTCCUS33XXX	8275	009158106		APD	USD	APD	C	12/18/2020	330.000	12/18/2020	100
														26,918.00
C			DTCCUS33XXX	8275	009158106		APD	USD	APD	C	01/15/2021	340.000	01/15/2021	200
														53,836.00
C			DTCCUS33XXX	8275	02079K305		GOOGL	USD	GOOGL	C	12/18/2020	1620.000	12/18/2020	200
														363,406.00
C			DTCCUS33XXX	8275	023135106		AMZN	USD	AMZN	C	01/15/2021	2900.000	01/15/2021	200
														631,600.00
C			DTCCUS33XXX	8275	023135106		AMZN	USD	AMZN	C	12/18/2020	3550.000	12/18/2020	200
														631,600.00

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COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES				EXP DATE	SHARE QTY	
								OPT SYMB	C P	SER/CTR DATE	STRIKE		MARKET	VALUE
C		DTCCUS33XXX	0997	02376R102		AAL	USD	AAL	C	12/18/2020	16.500	12/18/2020	2,500	43,025.00
C		DTCCUS33XXX	0997	02376R102		AAL	USD	AAL	C	12/18/2020	17.000	12/18/2020	2,500	43,025.00
C		DTCCUS33XXX	0997	02376R102		AAL	USD	AAL	C	12/18/2020	18.000	12/18/2020	2,500	43,025.00
C		DTCCUS33XXX	0997	02376R102		AAL	USD	AAL	C	12/18/2020	20.000	12/18/2020	1,000	17,210.00
C		DTCCUS33XXX	0997	02376R102		AAL	USD	AAL	C	12/18/2020	25.000	12/18/2020	6,000	103,260.00
C		DTCCUS33XXX	8275	026874784		AIG	USD	AIG	C	01/15/2021	33.000	01/15/2021	2,400	95,496.00
C		DTCCUS33XXX	8275	026874784		AIG	USD	AIG	C	12/18/2020	35.000	12/18/2020	7,800	310,362.00
C		DTCCUS33XXX	8275	026874784		AIG	USD	AIG	C	12/18/2020	36.000	12/18/2020	400	15,916.00
C		DTCCUS33XXX	8275	026874784		AIG	USD	AIG	C	02/19/2021	36.000	02/19/2021	1,300	51,727.00
C		DTCCUS33XXX	8275	03027X100		AMT	USD	AMT	C	01/15/2021	270.000	01/15/2021	600	134,562.00
C		DTCCUS33XXX	8275	03027X100		AMT	USD	AMT	C	03/19/2021	270.000	03/19/2021	100	22,427.00
C		DTCCUS33XXX	8275	03027X100		AMT	USD	AMT	C	01/15/2021	280.000	01/15/2021	200	44,854.00
C		DTCCUS33XXX	8275	03027X100		AMT	USD	AMT	C	01/15/2021	300.000	01/15/2021	400	89,708.00
C		DTCCUS33XXX	8275	037833100		AAPL	USD	AAPL	C	12/18/2020	125.000	12/18/2020	300	37,125.00
C		DTCCUS33XXX	8275	037833100		AAPL	USD	AAPL	C	01/15/2021	135.000	01/15/2021	1,300	160,875.00
C		DTCCUS33XXX	8275	037833100		AAPL	USD	AAPL	C	12/18/2020	135.000	12/18/2020	3,600	445,500.00
C		DTCCUS33XXX	8275	037833100		AAPL	USD	AAPL	C	03/19/2021	160.000	03/19/2021	400	49,500.00
C		DTCCUS33XXX	8275	037833100		AAPL	USD	AAPL	C	01/15/2021	82.500	01/15/2021	3,600	445,500.00

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CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D	AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES					SHARE QTY	
									OPT SYMB	C P	SER/CTR DATE	STRIKE	EXP DATE	MARKET	VALUE
C			DTCCUS33XXX	8275	037833100		AAPL	USD	AAPL	C	01/15/2021	95.000	01/15/2021		800
															99,000.00
C			DTCCUS33XXX	8275	05338G106		AVLR	USD	AVLR	C	01/15/2021	130.000	01/15/2021		1,400
															233,436.00
C			DTCCUS33XXX	8275	05338G106		AVLR	USD	AVLR	C	02/19/2021	140.000	02/19/2021		5,600
															933,744.00
C			DTCCUS33XXX	8275	064058100		BK	USD	BK	C	03/19/2021	45.000	03/19/2021		5,000
															201,700.00
C			DTCCUS33XXX	8275	064058100		BK	USD	BK	C	06/18/2021	45.000	06/18/2021		5,000
															201,700.00
C			DTCCUS33XXX	8275	101137107		BSX	USD	BSX	C	12/18/2020	38.000	12/18/2020		100
															3,425.00
C			DTCCUS33XXX	8275	101137107		BSX	USD	BSX	C	05/21/2021	40.000	05/21/2021		900
															30,825.00
C			DTCCUS33XXX	8275	101137107		BSX	USD	BSX	C	01/15/2021	40.000	01/15/2021		3,900
															133,575.00
C			DTCCUS33XXX	8275	101137107		BSX	USD	BSX	C	12/18/2020	42.000	12/18/2020		5,500
															188,375.00
C			DTCCUS33XXX	8275	101137107		BSX	USD	BSX	C	01/15/2021	47.000	01/15/2021		1,600
															54,800.00
C			DTCCUS33XXX	8275	110122108		BMV	USD	BMV	C	01/15/2021	65.000	01/15/2021		1,100
															67,320.00
C			DTCCUS33XXX	8275	110122108		BMV	USD	BMV	C	12/18/2020	65.000	12/18/2020		3,300
															201,960.00
C			DTCCUS33XXX	8275	110122108		BMV	USD	BMV	C	12/18/2020	67.500	12/18/2020		800
															48,960.00
C			DTCCUS33XXX	8275	12572Q105		CME	USD	CME	C	12/18/2020	180.000	12/18/2020		1,000
															183,180.00
C			DTCCUS33XXX	8275	12572Q105		CME	USD	CME	C	01/15/2021	185.000	01/15/2021		300
															54,954.00
C			DTCCUS33XXX	8275	12572Q105		CME	USD	CME	C	01/15/2021	195.000	01/15/2021		100
															18,318.00
C			DTCCUS33XXX	8275	126650100		CVS	USD	CVS	C	01/15/2021	65.000	01/15/2021		2,800
															206,164.00
C			DTCCUS33XXX	8275	126650100		CVS	USD	CVS	C	01/15/2021	67.500	01/15/2021		900
															66,267.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D	AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SYMB	SEC CURN	SERIES				SHARE	QTY
									OPT SYMB	C P	SER/CTR DATE	STRIKE	EXP DATE	MARKET VALUE
C			DTCCUS33XXX	8275	126650100		CVS	USD	CVS	C	12/18/2020	67.500	12/18/2020	200
														14,726.00
C			DTCCUS33XXX	8275	126650100		CVS	USD	CVS	C	05/21/2021	77.500	05/21/2021	500
														36,815.00
C			DTCCUS33XXX	0997	12769G100		CZR	USD	CZR	C	12/18/2020	67.500	12/18/2020	1,000
														74,860.00
C			DTCCUS33XXX	0997	12769G100		CZR	USD	CZR	C	12/18/2020	70.000	12/18/2020	1,000
														74,860.00
C			DTCCUS33XXX	0997	12769G100		CZR	USD	CZR	C	12/18/2020	75.000	12/18/2020	1,000
														74,860.00
C			DTCCUS33XXX	8275	143130102		KMX	USD	KMX	C	01/15/2021	100.000	01/15/2021	2,500
														240,150.00
C			DTCCUS33XXX	8275	143130102		KMX	USD	KMX	C	01/15/2021	105.000	01/15/2021	8,300
														797,298.00
C			DTCCUS33XXX	8275	143130102		KMX	USD	KMX	C	01/15/2021	97.500	01/15/2021	5,000
														480,300.00
C			DTCCUS33XXX	8275	146869102		CVNA	USD	CVNA	C	01/15/2021	300.000	01/15/2021	200
														51,776.00
C			DTCCUS33XXX	0997	149123101		CAT	USD	CAT	C	01/15/2021	130.000	01/15/2021	195,000
														34,848,450.00
C			DTCCUS33XXX	8275	166764100		CVX	USD	CVX	C	01/15/2021	105.000	01/15/2021	500
														45,380.00
C			DTCCUS33XXX	8275	166764100		CVX	USD	CVX	C	12/18/2020	105.000	12/18/2020	300
														27,228.00
C			DTCCUS33XXX	8275	166764100		CVX	USD	CVX	C	12/18/2020	80.000	12/18/2020	100
														9,076.00
C			DTCCUS33XXX	8275	166764100		CVX	USD	CVX	C	12/18/2020	82.500	12/18/2020	1,600
														145,216.00
C			DTCCUS33XXX	8275	166764100		CVX	USD	CVX	C	01/15/2021	90.000	01/15/2021	500
														45,380.00
C			DTCCUS33XXX	8275	191216100		KO	USD	KO	C	12/18/2020	52.500	12/18/2020	2,400
														127,176.00
C			DTCCUS33XXX	8275	191216100		KO	USD	KO	C	01/15/2021	55.000	01/15/2021	800
														42,392.00
C			DTCCUS33XXX	8275	20030N101		CMCSA	USD	CMCSA	C	12/18/2020	47.500	12/18/2020	2,000
														103,860.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES					SHARE QTY	
								OPT SYMB	C P	SER/CTR DATE	STRIKE	EXP DATE	MARKET	VALUE
C		DTCCUS33XXX	8275	20030N101		CMCSA	USD	CMCSA	C	03/19/2021	50.000	03/19/2021	800	
													41,544.00	
C		DTCCUS33XXX	8275	20030N101		CMCSA	USD	CMCSA	C	01/15/2021	50.000	01/15/2021	1,400	
													72,702.00	
C		DTCCUS33XXX	8275	20030N101		CMCSA	USD	CMCSA	C	01/15/2021	52.500	01/15/2021	4,000	
													207,720.00	
C		DTCCUS33XXX	8275	21871N101		CXW	USD	CXW	C	12/18/2020	9.000	12/18/2020	10,000	
													75,900.00	
C		DTCCUS33XXX	8275	244199105		DE	USD	DE	C	01/15/2021	210.000	01/15/2021	100	
													25,201.00	
C		DTCCUS33XXX	8275	244199105		DE	USD	DE	C	01/15/2021	240.000	01/15/2021	300	
													75,603.00	
C		DTCCUS33XXX	8275	244199105		DE	USD	DE	C	12/18/2020	250.000	12/18/2020	1,000	
													252,010.00	
C		DTCCUS33XXX	8275	244199105		DE	USD	DE	C	12/18/2020	270.000	12/18/2020	100	
													25,201.00	
C		DTCCUS33XXX	0997	247361702		DAL	USD	DAL	C	12/18/2020	45.000	12/18/2020	2,000	
													84,700.00	
C		DTCCUS33XXX	0997	247361702		DAL	USD	DAL	C	12/18/2020	46.000	12/18/2020	2,500	
													105,875.00	
C		DTCCUS33XXX	0997	247361702		DAL	USD	DAL	C	12/18/2020	50.000	12/18/2020	5,000	
													211,750.00	
C		DTCCUS33XXX	8275	26210C104		DBX	USD	DBX	C	12/18/2020	21.000	12/18/2020	1,700	
													34,850.00	
C		DTCCUS33XXX	0997	277461406		KODK	USD	KODK	C	12/18/2020	10.000	12/18/2020	1,500	
													18,060.00	
C		DTCCUS33XXX	8275	28176E108		EW	USD	2EW	C	01/15/2021	93.330	01/15/2021	62,700	
													5,395,962.00	
C		DTCCUS33XXX	8275	28176E108		EW	USD	2EW	C	01/15/2021	95.000	01/15/2021	102,700	
													8,838,362.00	
C		DTCCUS33XXX	8275	30303M102		FB	USD	FB	C	01/15/2021	265.000	01/15/2021	1,100	
													314,138.00	
C		DTCCUS33XXX	8275	30303M102		FB	USD	FB	C	12/18/2020	295.000	12/18/2020	1,200	
													342,696.00	
C		DTCCUS33XXX	8275	30303M102		FB	USD	FB	C	02/19/2021	300.000	02/19/2021	200	
													57,116.00	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D	AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES				SHARE	QTY
									OPT SYMB	C P	SER/CTR DATE	STRIKE	EXP DATE	MARKET VALUE
C			DTCCUS33XXX	8275	30303M102		FB	USD	FB	C	01/15/2021	310.000	01/15/2021	400
														114,232.00
C			DTCCUS33XXX	8275	30303M102		FB	USD	FB	C	12/18/2020	330.000	12/18/2020	200
														57,116.00
C			DTCCUS33XXX	0997	35671D857		FCX	USD	FCX	C	12/18/2020	24.500	12/18/2020	1,000
														24,580.00
C			DTCCUS33XXX	0997	35671D857		FCX	USD	FCX	C	12/18/2020	26.000	12/18/2020	1,000
														24,580.00
C			DTCCUS33XXX	0997	35671D857		FCX	USD	FCX	C	12/18/2020	27.500	12/18/2020	1,000
														24,580.00
C			DTCCUS33XXX	0997	37045V100		GM	USD	GM	C	12/18/2020	51.000	12/18/2020	2,500
														110,775.00
C			DTCCUS33XXX	0997	37045V100		GM	USD	GM	C	12/18/2020	54.000	12/18/2020	1,000
														44,310.00
C			DTCCUS33XXX	8275	437076102		HD	USD	HD	C	01/15/2021	270.000	01/15/2021	100
														26,264.00
C			DTCCUS33XXX	8275	438516106		HON	USD	HON	C	01/15/2021	165.000	01/15/2021	700
														147,770.00
C			DTCCUS33XXX	8275	438516106		HON	USD	HON	C	12/18/2020	175.000	12/18/2020	1,000
														211,100.00
C			DTCCUS33XXX	8275	438516106		HON	USD	HON	C	01/15/2021	185.000	01/15/2021	300
														63,330.00
C			DTCCUS33XXX	8275	438516106		HON	USD	HON	C	12/18/2020	195.000	12/18/2020	100
														21,110.00
C			DTCCUS33XXX	0997	45174J509		IHRT	USD	IHRT	C	12/18/2020	12.500	12/18/2020	2,500
														31,450.00
C			DTCCUS33XXX	8275	46090E103		QQQ	USD	QQQ	C	01/15/2021	265.000	01/15/2021	1,200
														368,700.00
C			DTCCUS33XXX	8275	464287465		EFA	USD	EFA	C	03/19/2021	66.000	03/19/2021	4,000
														287,800.00
C			DTCCUS33XXX	8275	464287655		IWM	USD	IWM	C	01/15/2021	159.000	01/15/2021	1,600
														301,408.00
C			DTCCUS33XXX	8275	478160104		JNJ	USD	JNJ	C	03/19/2021	165.000	03/19/2021	7,000
														1,042,790.00
C			DTCCUS33XXX	8275	512807108		LRCX	USD	LRCX	C	01/15/2021	360.000	01/15/2021	100
														50,868.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D	AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES				SHARE QTY		
									OPT SYMB	C P	SER/CTR DATE	STRIKE	EXP DATE	MARKET	VALUE
C			DTCCUS33XXX	8275	512807108		LRCX	USD	LRCX	C	12/18/2020	380.000	12/18/2020		700
															356,076.00
C			DTCCUS33XXX	8275	512807108		LRCX	USD	LRCX	C	01/15/2021	410.000	01/15/2021		100
															50,868.00
C			DTCCUS33XXX	8275	512816109		LAMR	USD	LAMR	C	01/15/2021	80.000	01/15/2021		14,600
															1,180,410.00
C			DTCCUS33XXX	8275	512816109		LAMR	USD	LAMR	C	01/15/2021	85.000	01/15/2021		14,600
															1,180,410.00
C			DTCCUS33XXX	8275	55354G100		MSCI	USD	MSCI	C	03/19/2021	410.000	03/19/2021		100
															42,282.00
C			DTCCUS33XXX	0997	56400P706		MNKD	USD	MNKD	C	12/18/2020	3.000	12/18/2020		2,500
															6,850.00
C			DTCCUS33XXX	0997	56400P706		MNKD	USD	MNKD	C	12/18/2020	3.500	12/18/2020		1,000
															2,740.00
C			DTCCUS33XXX	8275	594918104		MSFT	USD	MSFT	C	01/15/2021	210.000	01/15/2021		1,900
															407,151.00
C			DTCCUS33XXX	8275	594918104		MSFT	USD	MSFT	C	12/18/2020	230.000	12/18/2020		1,500
															321,435.00
C			DTCCUS33XXX	8275	594918104		MSFT	USD	MSFT	C	02/19/2021	235.000	02/19/2021		200
															42,858.00
C			DTCCUS33XXX	8275	594918104		MSFT	USD	MSFT	C	01/15/2021	235.000	01/15/2021		600
															128,574.00
C			DTCCUS33XXX	8275	594918104		MSFT	USD	MSFT	C	01/15/2021	240.000	01/15/2021		2,000
															428,580.00
C			DTCCUS33XXX	8275	594918104		MSFT	USD	MSFT	C	01/15/2021	245.000	01/15/2021		2,000
															428,580.00
C			DTCCUS33XXX	8275	594918104		MSFT	USD	MSFT	C	12/18/2020	245.000	12/18/2020		400
															85,716.00
C			DTCCUS33XXX	8275	65339F101		NEE	USD	NEE	C	12/18/2020	77.500	12/18/2020		1,200
															87,924.00
C			DTCCUS33XXX	8275	654106103		NKE	USD	NKE	C	01/15/2021	130.000	01/15/2021		400
															55,500.00
C			DTCCUS33XXX	8275	654106103		NKE	USD	NKE	C	01/15/2021	140.000	01/15/2021		1,000
															138,750.00
C			DTCCUS33XXX	8275	654106103		NKE	USD	NKE	C	12/18/2020	140.000	12/18/2020		100
															13,875.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D	AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES				SHARE QTY		
									OPT SYMB	C P	SER/CTR DATE	STRIKE	EXP DATE	MARKET	VALUE
C			DTCCUS33XXX	8275	654106103		NKE	USD	NKE	C	04/16/2021	155.000	04/16/2021		100
															13,875.00
C			DTCCUS33XXX	8275	67066G104		NVDA	USD	NVDA	C	01/15/2021	400.000	01/15/2021		200
															108,854.00
C			DTCCUS33XXX	8275	67066G104		NVDA	USD	NVDA	C	12/18/2020	460.000	12/18/2020		100
															54,427.00
C			DTCCUS33XXX	8275	67066G104		NVDA	USD	NVDA	C	01/15/2021	600.000	01/15/2021		100
															54,427.00
C			DTCCUS33XXX	8275	67066G104		NVDA	USD	NVDA	C	12/18/2020	620.000	12/18/2020		600
															326,562.00
C			DTCCUS33XXX	8275	68902V107		OTIS	USD	OTIS	C	12/18/2020	65.000	12/18/2020		200
															12,970.00
C			DTCCUS33XXX	8275	68902V107		OTIS	USD	OTIS	C	12/18/2020	70.000	12/18/2020		4,300
															278,855.00
C			DTCCUS33XXX	8275	718172109		PM	USD	PM	C	12/18/2020	75.000	12/18/2020		100
															8,168.00
C			DTCCUS33XXX	8275	718172109		PM	USD	PM	C	12/18/2020	80.000	12/18/2020		300
															24,504.00
C			DTCCUS33XXX	8275	718172109		PM	USD	PM	C	12/18/2020	82.500	12/18/2020		2,000
															163,360.00
C			DTCCUS33XXX	8275	718172109		PM	USD	PM	C	01/15/2021	90.000	01/15/2021		600
															49,008.00
C			DTCCUS33XXX	8275	742718109		PG	USD	PG	C	01/15/2021	135.000	01/15/2021		20,000
															2,753,600.00
C			DTCCUS33XXX	8275	742718109		PG	USD	PG	C	12/18/2020	150.000	12/18/2020		900
															123,912.00
C			DTCCUS33XXX	8275	742718109		PG	USD	PG	C	01/15/2021	150.000	01/15/2021		300
															41,304.00
C			DTCCUS33XXX	8275	742718109		PG	USD	PG	C	04/16/2021	160.000	04/16/2021		100
															13,768.00
C			DTCCUS33XXX	0997	767754872		RAD	USD	RAD	C	12/18/2020	16.000	12/18/2020		1,000
															16,220.00
C			DTCCUS33XXX	8275	78462F103		SPY	USD	SPY	C	01/15/2021	325.000	01/15/2021		900
															332,181.00
C			DTCCUS33XXX	8275	78462F103		SPY	USD	SPY	C	01/15/2021	373.000	01/15/2021		1,800
															664,362.00



CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

H L D AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	SERIES					SHARE QTY		
								OPT SYMB	C P	SER/CTR DATE	STRIKE	EXP DATE			
														MARKET	VALUE
C		DTCCUS33XXX	8275	78462F103		SPY	USD	SPY	C	01/15/2021	378.000	01/15/2021			800
															295,272.00
C		DTCCUS33XXX	8275	78467Y107		MDY	USD	MDY	C	01/15/2021	390.000	01/15/2021			1,300
															530,920.00
C		DTCCUS33XXX	8275	78467Y107		MDY	USD	MDY	C	01/15/2021	400.000	01/15/2021			400
															163,360.00
C		DTCCUS33XXX	8275	87918A105		TDOC	USD	TDOC	C	12/11/2020	220.000	12/11/2020			2,500
															493,250.00
C		DTCCUS33XXX	8275	87918A105		TDOC	USD	TDOC	C	12/11/2020	225.000	12/11/2020			5,000
															986,500.00
C		DTCCUS33XXX	8275	87918A105		TDOC	USD	TDOC	C	12/11/2020	230.000	12/11/2020			7,500
															1,479,750.00
C		DTCCUS33XXX	8275	87918A105		TDOC	USD	TDOC	C	12/18/2020	250.000	12/18/2020			5,000
															986,500.00
C		DTCCUS33XXX	8275	87918A105		TDOC	USD	TDOC	C	01/15/2021	250.000	01/15/2021			2,500
															493,250.00
C		DTCCUS33XXX	8275	87918A105		TDOC	USD	TDOC	C	01/15/2021	260.000	01/15/2021			2,500
															493,250.00
C		DTCCUS33XXX	8275	87918A105		TDOC	USD	TDOC	C	01/15/2021	270.000	01/15/2021			5,000
															986,500.00
C		DTCCUS33XXX	8275	89832Q109		TFC	USD	TFC	C	12/18/2020	42.500	12/18/2020			4,500
															215,370.00
C		DTCCUS33XXX	8275	89832Q109		TFC	USD	TFC	C	01/15/2021	43.000	01/15/2021			1,300
															62,218.00
C		DTCCUS33XXX	8275	89832Q109		TFC	USD	TFC	C	12/18/2020	45.000	12/18/2020			800
															38,288.00
C		DTCCUS33XXX	8275	89832Q109		TFC	USD	TFC	C	12/18/2020	47.500	12/18/2020			300
															14,358.00
C		DTCCUS33XXX	0997	90333L201		USCR	USD	USCR	C	12/18/2020	37.500	12/18/2020			3,500
															131,425.00
C		DTCCUS33XXX	8275	911312106		UPS	USD	UPS	C	01/21/2022	190.000	01/21/2022			32,500
															5,442,775.00
C		DTCCUS33XXX	8275	911312106		UPS	USD	UPS	C	01/21/2022	195.000	01/21/2022			10,000
															1,674,700.00
C		DTCCUS33XXX	8275	92826C839		V	USD	V	C	12/18/2020	220.000	12/18/2020			1,100
															233,915.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: SPECIFIC DEPOSITS

														SHARE QTY	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

ESCROW DEPOSITS ASSIGNMENTS

		SERIES							
AT	ID	ASSET MANAGER	OPT	C	SER/CTR	STRIKE	EXP	COVERED	
			SYMB	P	DATE		DATE		

NO DATA

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS				
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR			
D SYMB	DATE	STRIKE	EXP DATE	PA		QTY	QTY	QTY	QTY	REQ COLL VAL	COLL VAL	% COLLZ

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME: 10571752310

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPX 02/19/2021 3,450.00 02/19/2021 8 8 0 8 2,953,568.00 3,319,919.15 112.40%

SUB-CLASS: STANDARD

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R SYMB	CLASS	GOV/EQ TYPE	CPN RATE MAT DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
DTCCUS33XXX	8275	G0250X107	AMCR	EQUI	COMM		USD	80	908.00	908.00
DTCCUS33XXX	8275	G0403H108	AON	EQUI	COMM		USD	10	2,072.00	2,072.00
DTCCUS33XXX	8275	G06242104	TEAM	EQUI	COMM		USD	19	4,327.44	4,327.44
DTCCUS33XXX	8275	G1151C101	ACN	EQUI	COMM		USD	25	6,232.50	6,232.50
DTCCUS33XXX	8275	G29183103	ETN	EQUI	COMM		USD	85	9,979.00	9,979.00
DTCCUS33XXX	8275	G47567105	INFO	EQUI	COMM		USD	17	1,577.94	1,577.94
DTCCUS33XXX	8275	G51502105	JCI	EQUI	COMM		USD	35	1,583.75	1,583.75
DTCCUS33XXX	8275	G5494J103	LIN	EQUI	COMM		USD	20	4,995.60	4,995.60
DTCCUS33XXX	8275	G5960L103	MDT	EQUI	COMM		USD	121	13,625.81	13,625.81
DTCCUS33XXX	8275	G6095L109	APTV	EQUI	COMM		USD	10	1,234.60	1,234.60
DTCCUS33XXX	8275	G7945M107	STX	EQUI	COMM		USD	20	1,264.40	1,264.40
DTCCUS33XXX	8275	G8473T100	STE	EQUI	COMM		USD	5	938.15	938.15
DTCCUS33XXX	8275	G8994E103	TT	EQUI	COMM		USD	95	13,406.40	13,406.40
DTCCUS33XXX	8275	G96629103	WLTW	EQUI	COMM		USD	5	1,047.25	1,047.25
DTCCUS33XXX	8275	H1467J104	CB	EQUI	COMM		USD	12	1,828.08	1,828.08
DTCCUS33XXX	8275	H2906T109	GRMN	EQUI	COMM		USD	9	1,091.70	1,091.70
DTCCUS33XXX	8275	H84989104	TEL	EQUI	COMM		USD	16	1,898.40	1,898.40
DTCCUS33XXX	8275	N53745100	LYB	EQUI	COMM		USD	15	1,306.65	1,306.65
DTCCUS33XXX	8275	V7780T103	RCL	EQUI	COMM		USD	8	652.96	652.96
DTCCUS33XXX	8275	001055102	AFL	EQUI	COMM		USD	50	2,258.50	2,258.50
DTCCUS33XXX	8275	00206R102	T	EQUI	COMM		USD	301	8,921.64	8,921.64
DTCCUS33XXX	8275	002824100	ABT	EQUI	COMM		USD	223	23,901.14	23,901.14
DTCCUS33XXX	8275	00287Y109	ABBV	EQUI	COMM		USD	231	24,449.04	24,449.04
DTCCUS33XXX	8275	003654100	ABMD	EQUI	COMM		USD	3	815.64	815.64
DTCCUS33XXX	8275	00507V109	ATVI	EQUI	COMM		USD	32	2,632.64	2,632.64

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA		QTY	QTY	QTY	QTY	REQ COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	00724F101	ADBE	EQUI	COMM			USD	53	26,089.25	26,089.25
DTCCUS33XXX	8275	00751Y106	AAP	EQUI	COMM			USD	6	922.08	922.08
DTCCUS33XXX	8275	007903107	AMD	EQUI	COMM			USD	253	23,799.71	23,799.71
DTCCUS33XXX	8275	00846U101	A	EQUI	COMM			USD	14	1,601.60	1,601.60
DTCCUS33XXX	8275	009158106	APD	EQUI	COMM			USD	57	15,343.26	15,343.26
DTCCUS33XXX	8275	00971T101	AKAM	EQUI	COMM			USD	8	822.24	822.24
DTCCUS33XXX	8275	012653101	ALB	EQUI	COMM			USD	7	980.00	980.00
DTCCUS33XXX	8275	015271109	ARE	EQUI	COMM			USD	7	1,197.28	1,197.28
DTCCUS33XXX	8275	015351109	ALXN	EQUI	COMM			USD	10	1,188.30	1,188.30
DTCCUS33XXX	8275	016255101	ALGN	EQUI	COMM			USD	3	1,553.13	1,553.13
DTCCUS33XXX	8275	020002101	ALL	EQUI	COMM			USD	15	1,551.15	1,551.15
DTCCUS33XXX	8275	02079K107	GOOG	EQUI	COMM			USD	13	23,653.24	23,653.24
DTCCUS33XXX	8275	02079K305	GOOGL	EQUI	COMM			USD	38	69,047.14	69,047.14
DTCCUS33XXX	8275	02209S103	MO	EQUI	COMM			USD	57	2,376.33	2,376.33
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM			USD	39	123,162.00	123,162.00
DTCCUS33XXX	8275	025537101	AEP	EQUI	COMM			USD	31	2,599.04	2,599.04
DTCCUS33XXX	8275	025816109	AXP	EQUI	COMM			USD	6	743.64	743.64
DTCCUS33XXX	8275	026874784	AIG	EQUI	COMM			USD	570	22,680.30	22,680.30
DTCCUS33XXX	8275	03027X100	AMT	EQUI	COMM			USD	65	14,577.55	14,577.55
DTCCUS33XXX	8275	03073E105	ABC	EQUI	COMM			USD	8	795.92	795.92
DTCCUS33XXX	8275	03076C106	AMP	EQUI	COMM			USD	6	1,166.64	1,166.64
DTCCUS33XXX	8275	031100100	AME	EQUI	COMM			USD	14	1,646.54	1,646.54
DTCCUS33XXX	8275	031162100	AMGN	EQUI	COMM			USD	60	13,587.00	13,587.00
DTCCUS33XXX	8275	032095101	APH	EQUI	COMM			USD	14	1,854.02	1,854.02
DTCCUS33XXX	8275	032654105	ADI	EQUI	COMM			USD	15	2,155.65	2,155.65
DTCCUS33XXX	8275	03662Q105	ANSS	EQUI	COMM			USD	3	1,025.67	1,025.67
DTCCUS33XXX	8275	036752103	ANTM	EQUI	COMM			USD	5	1,596.20	1,596.20
DTCCUS33XXX	8275	037833100	AAPL	EQUI	COMM			USD	1,487	184,016.25	184,016.25
DTCCUS33XXX	8275	038222105	AMAT	EQUI	COMM			USD	31	2,763.34	2,763.34
DTCCUS33XXX	8275	039483102	ADM	EQUI	COMM			USD	30	1,501.20	1,501.20
DTCCUS33XXX	8275	049560105	ATO	EQUI	COMM			USD	15	1,458.75	1,458.75
DTCCUS33XXX	8275	052769106	ADSK	EQUI	COMM			USD	7	1,965.60	1,965.60
DTCCUS33XXX	8275	053015103	ADP	EQUI	COMM			USD	12	2,094.84	2,094.84
DTCCUS33XXX	8275	053332102	AZO	EQUI	COMM			USD	1	1,157.18	1,157.18
DTCCUS33XXX	8275	053484101	AVB	EQUI	COMM			USD	8	1,381.44	1,381.44
DTCCUS33XXX	8275	05722G100	BKR	EQUI	COMM			USD	39	858.78	858.78

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H	L OPT	SER/CTR				CALC	BANK	THRS			
D SYMB	DATE		STRIKE	EXP DATE	PA	CNTR	CNTR	CNTR	CNTR	REQ	COLL VAL
						QTY	QTY	QTY	QTY		COLL VAL % COLLZ
	DTCCUS33XXX	8275	058498106	BLL	EQUI	COMM		USD		15	1,432.50
	DTCCUS33XXX	8275	060505104	BAC	EQUI	COMM		USD		948	27,577.32
	DTCCUS33XXX	8275	071813109	BAX	EQUI	COMM		USD		26	2,022.02
	DTCCUS33XXX	8275	075887109	BDX	EQUI	COMM		USD		10	2,364.50
	DTCCUS33XXX	8275	084670702	BRKB	EQUI	COMM		USD		75	17,193.00
	DTCCUS33XXX	8275	086516101	BBY	EQUI	COMM		USD		11	1,130.03
	DTCCUS33XXX	8275	09062X103	BIIB	EQUI	COMM		USD		7	1,705.76
	DTCCUS33XXX	8275	09247X101	BLK	EQUI	COMM		USD		6	4,256.94
	DTCCUS33XXX	8275	097023105	BA	EQUI	COMM		USD		11	2,619.87
	DTCCUS33XXX	8275	09857L108	BKNG	EQUI	COMM		USD		2	4,257.56
	DTCCUS33XXX	8275	099724106	BWA	EQUI	COMM		USD		22	862.84
	DTCCUS33XXX	8275	101137107	BSX	EQUI	COMM		USD		506	17,330.50
	DTCCUS33XXX	8275	110122108	BMY	EQUI	COMM		USD		306	18,727.20
	DTCCUS33XXX	8275	11135F101	AVGO	EQUI	COMM		USD		16	6,734.24
	DTCCUS33XXX	8275	12503M108	CBOE	EQUI	COMM		USD		5	467.60
	DTCCUS33XXX	8275	12504L109	CBRE	EQUI	COMM		USD		20	1,325.60
	DTCCUS33XXX	8275	125523100	CI	EQUI	COMM		USD		12	2,623.08
	DTCCUS33XXX	8275	12572Q105	CME	EQUI	COMM		USD		111	20,332.98
	DTCCUS33XXX	8275	126408103	CSX	EQUI	COMM		USD		299	27,518.47
	DTCCUS33XXX	8275	126650100	CVS	EQUI	COMM		USD		178	13,106.14
	DTCCUS33XXX	8275	127387108	CDNS	EQUI	COMM		USD		10	1,190.20
	DTCCUS33XXX	8275	14040H105	COF	EQUI	COMM		USD		25	2,324.25
	DTCCUS33XXX	8275	14149Y108	CAH	EQUI	COMM		USD		14	775.60
	DTCCUS33XXX	8275	143130102	KMX	EQUI	COMM		USD		9	864.54
	DTCCUS33XXX	8275	143658300	CCL	EQUI	COMM		USD		35	812.00
	DTCCUS33XXX	8275	14448C104	CARR	EQUI	COMM		USD		34	1,252.56
	DTCCUS33XXX	8275	149123101	CAT	EQUI	COMM		USD		23	4,110.33
	DTCCUS33XXX	8275	150870103	CE	EQUI	COMM		USD		167	21,673.26
	DTCCUS33XXX	8275	15135B101	CNC	EQUI	COMM		USD		149	9,620.93
	DTCCUS33XXX	8275	15189T107	CNP	EQUI	COMM		USD		44	1,018.16
	DTCCUS33XXX	8275	156700106	LUMN	EQUI	COMM		USD		75	739.50
	DTCCUS33XXX	8275	156782104	CERN	EQUI	COMM		USD		11	801.24
	DTCCUS33XXX	8275	16119P108	CHTR	EQUI	COMM		USD		36	24,507.36
	DTCCUS33XXX	8275	166764100	CVX	EQUI	COMM		USD		287	26,048.12
	DTCCUS33XXX	8275	169656105	CMG	EQUI	COMM		USD		1	1,347.10
	DTCCUS33XXX	8275	171340102	CHD	EQUI	COMM		USD		14	1,214.64

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE: INDEX CALL

H					CALC	BANK	THRS			
L OPT	SER/CTR				CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	172062101	CINF EQUI	COMM			USD	10	801.80	801.80
DTCCUS33XXX	8275	17275R102	CSCO EQUI	COMM			USD	179	7,938.65	7,938.65
DTCCUS33XXX	8275	172908105	CTAS EQUI	COMM			USD	4	1,412.56	1,412.56
DTCCUS33XXX	8275	172967424	C EQUI	COMM			USD	86	4,999.18	4,999.18
DTCCUS33XXX	8275	174610105	CFG EQUI	COMM			USD	45	1,588.95	1,588.95
DTCCUS33XXX	8275	177376100	CTXS EQUI	COMM			USD	5	656.85	656.85
DTCCUS33XXX	8275	189054109	CLX EQUI	COMM			USD	6	1,203.66	1,203.66
DTCCUS33XXX	8275	191216100	KO EQUI	COMM			USD	547	28,985.53	28,985.53
DTCCUS33XXX	8275	192446102	CTSH EQUI	COMM			USD	30	2,415.90	2,415.90
DTCCUS33XXX	8275	194162103	CL EQUI	COMM			USD	37	3,159.43	3,159.43
DTCCUS33XXX	8275	20030N101	CMCSA EQUI	COMM			USD	445	23,108.85	23,108.85
DTCCUS33XXX	8275	205887102	CAG EQUI	COMM			USD	23	813.51	813.51
DTCCUS33XXX	8275	20605P101	CXO EQUI	COMM			USD	20	1,247.00	1,247.00
DTCCUS33XXX	8275	20825C104	COP EQUI	COMM			USD	62	2,654.84	2,654.84
DTCCUS33XXX	8275	209115104	ED EQUI	COMM			USD	20	1,496.80	1,496.80
DTCCUS33XXX	8275	21036P108	STZ EQUI	COMM			USD	5	1,060.20	1,060.20
DTCCUS33XXX	8275	216648402	COO EQUI	COMM			USD	3	1,026.18	1,026.18
DTCCUS33XXX	8275	217204106	CPRT EQUI	COMM			USD	10	1,146.10	1,146.10
DTCCUS33XXX	8275	219350105	GLW EQUI	COMM			USD	40	1,503.20	1,503.20
DTCCUS33XXX	8275	22052L104	CTVA EQUI	COMM			USD	31	1,176.14	1,176.14
DTCCUS33XXX	8275	22160K105	COST EQUI	COMM			USD	46	17,173.18	17,173.18
DTCCUS33XXX	8275	22788C105	CRWD EQUI	COMM			USD	51	8,706.72	8,706.72
DTCCUS33XXX	8275	22822V101	CCI EQUI	COMM			USD	17	2,761.65	2,761.65
DTCCUS33XXX	8275	231021106	CMI EQUI	COMM			USD	9	1,971.81	1,971.81
DTCCUS33XXX	8275	23331A109	DHI EQUI	COMM			USD	20	1,476.00	1,476.00
DTCCUS33XXX	8275	233331107	DTE EQUI	COMM			USD	12	1,498.20	1,498.20
DTCCUS33XXX	8275	235851102	DHR EQUI	COMM			USD	25	5,653.75	5,653.75
DTCCUS33XXX	8275	237194105	DRI EQUI	COMM			USD	11	1,233.32	1,233.32
DTCCUS33XXX	8275	244199105	DE EQUI	COMM			USD	117	29,485.17	29,485.17
DTCCUS33XXX	8275	247361702	DAL EQUI	COMM			USD	36	1,524.60	1,524.60
DTCCUS33XXX	8275	24906P109	XRAY EQUI	COMM			USD	15	804.00	804.00
DTCCUS33XXX	8275	252131107	DXCM EQUI	COMM			USD	3	1,012.20	1,012.20
DTCCUS33XXX	8275	253868103	DLR EQUI	COMM			USD	11	1,487.53	1,487.53
DTCCUS33XXX	8275	254687106	DIS EQUI	COMM			USD	127	19,517.36	19,517.36
DTCCUS33XXX	8275	25470F302	DISCK EQUI	COMM			USD	35	889.70	889.70
DTCCUS33XXX	8275	254709108	DFS EQUI	COMM			USD	22	1,813.90	1,813.90

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	256677105	DG EQUI	COMM			USD		63	13,441.68	13,441.68
DTCCUS33XXX	8275	256746108	DLTR EQUI	COMM			USD		9	1,007.55	1,007.55
DTCCUS33XXX	8275	25746U109	D EQUI	COMM			USD		40	3,045.60	3,045.60
DTCCUS33XXX	8275	25754A201	DPZ EQUI	COMM			USD		1	384.55	384.55
DTCCUS33XXX	8275	260557103	DOW EQUI	COMM			USD		40	2,128.40	2,128.40
DTCCUS33XXX	8275	26441C204	DUK EQUI	COMM			USD		40	3,674.80	3,674.80
DTCCUS33XXX	8275	26614N102	DD EQUI	COMM			USD		34	2,224.62	2,224.62
DTCCUS33XXX	8275	277432100	EMN EQUI	COMM			USD		19	1,932.68	1,932.68
DTCCUS33XXX	8275	278642103	EBAY EQUI	COMM			USD		30	1,500.90	1,500.90
DTCCUS33XXX	8275	278865100	ECL EQUI	COMM			USD		9	2,004.66	2,004.66
DTCCUS33XXX	8275	28176E108	EW EQUI	COMM			USD		27	2,323.62	2,323.62
DTCCUS33XXX	8275	285512109	EA EQUI	COMM			USD		12	1,570.08	1,570.08
DTCCUS33XXX	8275	291011104	EMR EQUI	COMM			USD		29	2,295.93	2,295.93
DTCCUS33XXX	8275	29364G103	ETR EQUI	COMM			USD		15	1,599.15	1,599.15
DTCCUS33XXX	8275	294429105	EFX EQUI	COMM			USD		8	1,366.64	1,366.64
DTCCUS33XXX	8275	29444U700	EQIX EQUI	COMM			USD		27	18,833.85	18,833.85
DTCCUS33XXX	8275	30161N101	EXC EQUI	COMM			USD		225	9,268.88	9,268.88
DTCCUS33XXX	8275	30212P303	EXPE EQUI	COMM			USD		10	1,265.20	1,265.20
DTCCUS33XXX	8275	30225T102	EXR EQUI	COMM			USD		8	920.00	920.00
DTCCUS33XXX	8275	30231G102	XOM EQUI	COMM			USD		332	13,578.80	13,578.80
DTCCUS33XXX	8275	302491303	FMC EQUI	COMM			USD		75	8,912.25	8,912.25
DTCCUS33XXX	8275	30303M102	FB EQUI	COMM			USD		276	78,820.08	78,820.08
DTCCUS33XXX	8275	311900104	FAST EQUI	COMM			USD		24	1,168.32	1,168.32
DTCCUS33XXX	8275	31428X106	FDX EQUI	COMM			USD		12	3,564.48	3,564.48
DTCCUS33XXX	8275	31620M106	FIS EQUI	COMM			USD		24	3,613.44	3,613.44
DTCCUS33XXX	8275	316773100	FITB EQUI	COMM			USD		50	1,369.00	1,369.00
DTCCUS33XXX	8275	337738108	FISV EQUI	COMM			USD		24	2,806.32	2,806.32
DTCCUS33XXX	8275	339041105	FLT EQUI	COMM			USD		4	1,094.48	1,094.48
DTCCUS33XXX	8275	34959J108	FTV EQUI	COMM			USD		15	1,040.85	1,040.85
DTCCUS33XXX	8275	34964C106	FBHS EQUI	COMM			USD		14	1,162.98	1,162.98
DTCCUS33XXX	8275	35137L105	FOXA EQUI	COMM			USD		35	1,038.80	1,038.80
DTCCUS33XXX	8275	35671D857	FCX EQUI	COMM			USD		80	1,966.40	1,966.40
DTCCUS33XXX	8275	369604103	GE EQUI	COMM			USD		189	2,052.54	2,052.54
DTCCUS33XXX	8275	370334104	GIS EQUI	COMM			USD		32	1,911.68	1,911.68
DTCCUS33XXX	8275	37045V100	GM EQUI	COMM			USD		51	2,259.81	2,259.81
DTCCUS33XXX	8275	372460105	GPC EQUI	COMM			USD		11	1,080.75	1,080.75



CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	375558103	GILD EQUI	COMM			USD		50	3,041.50	3,041.50
DTCCUS33XXX	8275	37940X102	GPN EQUI	COMM			USD		13	2,589.99	2,589.99
DTCCUS33XXX	8275	38141G104	GS EQUI	COMM			USD		14	3,338.30	3,338.30
DTCCUS33XXX	8275	40412C101	HCA EQUI	COMM			USD		13	2,019.81	2,019.81
DTCCUS33XXX	8275	40434L105	HPQ EQUI	COMM			USD		51	1,207.68	1,207.68
DTCCUS33XXX	8275	406216101	HAL EQUI	COMM			USD		55	1,043.35	1,043.35
DTCCUS33XXX	8275	418056107	HAS EQUI	COMM			USD		10	895.70	895.70
DTCCUS33XXX	8275	427866108	HSY EQUI	COMM			USD		10	1,497.20	1,497.20
DTCCUS33XXX	8275	43300A203	HLT EQUI	COMM			USD		15	1,647.45	1,647.45
DTCCUS33XXX	8275	436440101	HOLX EQUI	COMM			USD		16	1,170.88	1,170.88
DTCCUS33XXX	8275	437076102	HD EQUI	COMM			USD		113	29,678.32	29,678.32
DTCCUS33XXX	8275	438516106	HON EQUI	COMM			USD		160	33,776.00	33,776.00
DTCCUS33XXX	8275	44107P104	HST EQUI	COMM			USD		65	986.05	986.05
DTCCUS33XXX	8275	444859102	HUM EQUI	COMM			USD		5	2,018.70	2,018.70
DTCCUS33XXX	8275	446413106	HII EQUI	COMM			USD		6	1,020.24	1,020.24
DTCCUS33XXX	8275	45168D104	IDXX EQUI	COMM			USD		4	1,837.44	1,837.44
DTCCUS33XXX	8275	452308109	ITW EQUI	COMM			USD		123	24,935.79	24,935.79
DTCCUS33XXX	8275	452327109	ILMN EQUI	COMM			USD		5	1,714.10	1,714.10
DTCCUS33XXX	8275	458140100	INTC EQUI	COMM			USD		163	8,182.60	8,182.60
DTCCUS33XXX	8275	45866F104	ICE EQUI	COMM			USD		24	2,646.72	2,646.72
DTCCUS33XXX	8275	459200101	IBM EQUI	COMM			USD		33	4,115.10	4,115.10
DTCCUS33XXX	8275	460146103	IP EQUI	COMM			USD		30	1,460.10	1,460.10
DTCCUS33XXX	8275	46120E602	ISRG EQUI	COMM			USD		5	3,821.95	3,821.95
DTCCUS33XXX	8275	461202103	INTU EQUI	COMM			USD		37	13,771.03	13,771.03
DTCCUS33XXX	8275	46266C105	IQV EQUI	COMM			USD		7	1,190.49	1,190.49
DTCCUS33XXX	8275	464287200	IVV EQUI	ETF			USD		1,455	539,077.50	539,077.50
DTCCUS33XXX	8275	464287507	IJH EQUI	ETF			USD		281	62,769.78	62,769.78
DTCCUS33XXX	8275	464287655	IWM EQUI	ETF			USD		254	47,848.52	47,848.52
DTCCUS33XXX	8275	46625H100	JPM EQUI	COMM			USD		393	47,898.84	47,898.84
DTCCUS33XXX	8275	469814107	J EQUI	COMM			USD		9	988.65	988.65
DTCCUS33XXX	8275	478160104	JNJ EQUI	COMM			USD		105	15,641.85	15,641.85
DTCCUS33XXX	8275	482480100	KLAC EQUI	COMM			USD		48	12,801.60	12,801.60
DTCCUS33XXX	8275	485170302	KSU EQUI	COMM			USD		6	1,171.50	1,171.50
DTCCUS33XXX	8275	49338L103	KEYS EQUI	COMM			USD		8	999.28	999.28
DTCCUS33XXX	8275	494368103	KMB EQUI	COMM			USD		14	1,916.88	1,916.88
DTCCUS33XXX	8275	49456B101	KMI EQUI	COMM			USD		121	1,790.80	1,790.80

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	500754106	KHC EQUI	COMM			USD	28	940.80	940.80	
DTCCUS33XXX	8275	501044101	KR EQUI	COMM			USD	36	1,114.20	1,114.20	
DTCCUS33XXX	8275	502431109	LHX EQUI	COMM			USD	8	1,533.04	1,533.04	
DTCCUS33XXX	8275	50540R409	LH EQUI	COMM			USD	5	986.65	986.65	
DTCCUS33XXX	8275	512807108	LRCX EQUI	COMM			USD	5	2,543.40	2,543.40	
DTCCUS33XXX	8275	513272104	LW EQUI	COMM			USD	10	766.00	766.00	
DTCCUS33XXX	8275	517834107	LVS EQUI	COMM			USD	130	7,662.20	7,662.20	
DTCCUS33XXX	8275	518439104	EL EQUI	COMM			USD	9	2,211.84	2,211.84	
DTCCUS33XXX	8275	532457108	LLY EQUI	COMM			USD	139	20,491.38	20,491.38	
DTCCUS33XXX	8275	538034109	LYV EQUI	COMM			USD	10	699.30	699.30	
DTCCUS33XXX	8275	539830109	LMT EQUI	COMM			USD	11	3,983.43	3,983.43	
DTCCUS33XXX	8275	540424108	L EQUI	COMM			USD	20	855.20	855.20	
DTCCUS33XXX	8275	548661107	LOW EQUI	COMM			USD	31	4,711.69	4,711.69	
DTCCUS33XXX	8275	55024U109	LITE EQUI	COMM			USD	110	10,061.70	10,061.70	
DTCCUS33XXX	8275	55261F104	MTB EQUI	COMM			USD	12	1,526.40	1,526.40	
DTCCUS33XXX	8275	552953101	MGM EQUI	COMM			USD	40	1,193.20	1,193.20	
DTCCUS33XXX	8275	55354G100	MSCI EQUI	COMM			USD	4	1,691.28	1,691.28	
DTCCUS33XXX	8275	56585A102	MPC EQUI	COMM			USD	17	717.57	717.57	
DTCCUS33XXX	8275	57060D108	MKTX EQUI	COMM			USD	2	1,139.88	1,139.88	
DTCCUS33XXX	8275	571748102	MMC EQUI	COMM			USD	21	2,437.26	2,437.26	
DTCCUS33XXX	8275	574599106	MAS EQUI	COMM			USD	19	999.97	999.97	
DTCCUS33XXX	8275	57636Q104	MA EQUI	COMM			USD	34	11,592.64	11,592.64	
DTCCUS33XXX	8275	57772K101	MXIM EQUI	COMM			USD	20	1,725.60	1,725.60	
DTCCUS33XXX	8275	580135101	MCD EQUI	COMM			USD	29	6,057.81	6,057.81	
DTCCUS33XXX	8275	58155Q103	MCK EQUI	COMM			USD	8	1,426.08	1,426.08	
DTCCUS33XXX	8275	58933Y105	MRK EQUI	COMM			USD	106	8,746.06	8,746.06	
DTCCUS33XXX	8275	59156R108	MET EQUI	COMM			USD	47	2,236.26	2,236.26	
DTCCUS33XXX	8275	592688105	MTD EQUI	COMM			USD	1	1,125.15	1,125.15	
DTCCUS33XXX	8275	594918104	MSFT EQUI	COMM			USD	708	151,717.32	151,717.32	
DTCCUS33XXX	8275	595017104	MCHP EQUI	COMM			USD	9	1,304.91	1,304.91	
DTCCUS33XXX	8275	595112103	MU EQUI	COMM			USD	503	36,522.83	36,522.83	
DTCCUS33XXX	8275	60871R209	TAP EQUI	COMM			USD	20	953.20	953.20	
DTCCUS33XXX	8275	609207105	MDLZ EQUI	COMM			USD	329	19,216.89	19,216.89	
DTCCUS33XXX	8275	61174X109	MNST EQUI	COMM			USD	18	1,569.06	1,569.06	
DTCCUS33XXX	8275	615369105	MCO EQUI	COMM			USD	6	1,698.60	1,698.60	
DTCCUS33XXX	8275	617446448	MS EQUI	COMM			USD	51	3,277.26	3,277.26	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	620076307	MSI EQUI	COMM			USD	9	1,534.14	1,534.14	
DTCCUS33XXX	8275	64110L106	NFLX EQUI	COMM			USD	39	20,115.42	20,115.42	
DTCCUS33XXX	8275	651639106	NEM EQUI	COMM			USD	34	2,088.96	2,088.96	
DTCCUS33XXX	8275	65339F101	NEE EQUI	COMM			USD	280	20,515.60	20,515.60	
DTCCUS33XXX	8275	654106103	NKE EQUI	COMM			USD	159	22,061.25	22,061.25	
DTCCUS33XXX	8275	655844108	NSC EQUI	COMM			USD	11	2,629.66	2,629.66	
DTCCUS33XXX	8275	666807102	NOC EQUI	COMM			USD	6	1,806.00	1,806.00	
DTCCUS33XXX	8275	67066G104	NVDA EQUI	COMM			USD	91	49,528.57	49,528.57	
DTCCUS33XXX	8275	67103H107	ORLY EQUI	COMM			USD	9	4,037.58	4,037.58	
DTCCUS33XXX	8275	679580100	ODFL EQUI	COMM			USD	5	1,040.40	1,040.40	
DTCCUS33XXX	8275	682680103	OKE EQUI	COMM			USD	25	1,007.75	1,007.75	
DTCCUS33XXX	8275	68389X105	ORCL EQUI	COMM			USD	79	4,724.20	4,724.20	
DTCCUS33XXX	8275	68902V107	OTIS EQUI	COMM			USD	141	9,143.85	9,143.85	
DTCCUS33XXX	8275	693475105	PNC EQUI	COMM			USD	21	2,978.01	2,978.01	
DTCCUS33XXX	8275	693506107	PPG EQUI	COMM			USD	11	1,593.90	1,593.90	
DTCCUS33XXX	8275	69351T106	PPL EQUI	COMM			USD	43	1,240.55	1,240.55	
DTCCUS33XXX	8275	693718108	PCAR EQUI	COMM			USD	19	1,639.89	1,639.89	
DTCCUS33XXX	8275	701094104	PH EQUI	COMM			USD	7	1,900.78	1,900.78	
DTCCUS33XXX	8275	70432V102	PAYC EQUI	COMM			USD	3	1,311.00	1,311.00	
DTCCUS33XXX	8275	704326107	PAYX EQUI	COMM			USD	18	1,683.90	1,683.90	
DTCCUS33XXX	8275	70450Y103	PYPL EQUI	COMM			USD	175	38,137.75	38,137.75	
DTCCUS33XXX	8275	713448108	PEP EQUI	COMM			USD	49	7,123.13	7,123.13	
DTCCUS33XXX	8275	714046109	PKI EQUI	COMM			USD	9	1,295.01	1,295.01	
DTCCUS33XXX	8275	717081103	PFE EQUI	COMM			USD	656	27,060.00	27,060.00	
DTCCUS33XXX	8275	718172109	PM EQUI	COMM			USD	278	22,707.04	22,707.04	
DTCCUS33XXX	8275	723787107	PXD EQUI	COMM			USD	77	8,491.56	8,491.56	
DTCCUS33XXX	8275	74144T108	TROW EQUI	COMM			USD	9	1,361.70	1,361.70	
DTCCUS33XXX	8275	74251V102	PFG EQUI	COMM			USD	27	1,369.17	1,369.17	
DTCCUS33XXX	8275	742718109	PG EQUI	COMM			USD	254	34,970.72	34,970.72	
DTCCUS33XXX	8275	743315103	PGR EQUI	COMM			USD	25	2,256.25	2,256.25	
DTCCUS33XXX	8275	74340W103	PLD EQUI	COMM			USD	32	3,120.96	3,120.96	
DTCCUS33XXX	8275	744320102	PRU EQUI	COMM			USD	27	2,159.46	2,159.46	
DTCCUS33XXX	8275	74460D109	PSA EQUI	COMM			USD	7	1,572.76	1,572.76	
DTCCUS33XXX	8275	745867101	PHM EQUI	COMM			USD	30	1,308.60	1,308.60	
DTCCUS33XXX	8275	74736K101	QRVO EQUI	COMM			USD	6	1,001.64	1,001.64	
DTCCUS33XXX	8275	747525103	QCOM EQUI	COMM			USD	42	6,636.84	6,636.84	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	74834L100	DGX EQUI	COMM			USD		8	983.20	983.20
DTCCUS33XXX	8275	75513E101	RTX EQUI	COMM			USD		127	9,276.08	9,276.08
DTCCUS33XXX	8275	756109104	O EQUI	COMM			USD		20	1,215.00	1,215.00
DTCCUS33XXX	8275	75886F107	REGN EQUI	COMM			USD		4	1,981.64	1,981.64
DTCCUS33XXX	8275	7591EP100	RF EQUI	COMM			USD		90	1,437.30	1,437.30
DTCCUS33XXX	8275	761152107	RMD EQUI	COMM			USD		5	1,046.05	1,046.05
DTCCUS33XXX	8275	773903109	ROK EQUI	COMM			USD		4	980.52	980.52
DTCCUS33XXX	8275	776696106	ROP EQUI	COMM			USD		5	2,094.90	2,094.90
DTCCUS33XXX	8275	778296103	ROST EQUI	COMM			USD		14	1,590.40	1,590.40
DTCCUS33XXX	8275	78409V104	SPGI EQUI	COMM			USD		60	20,174.40	20,174.40
DTCCUS33XXX	8275	78410G104	SBAC EQUI	COMM			USD		4	1,135.16	1,135.16
DTCCUS33XXX	8275	78486Q101	SIVB EQUI	COMM			USD		3	1,064.88	1,064.88
DTCCUS33XXX	8275	79466L302	CRM EQUI	COMM			USD		71	16,166.70	16,166.70
DTCCUS33XXX	8275	806857108	SLB EQUI	COMM			USD		97	2,214.51	2,214.51
DTCCUS33XXX	8275	808513105	SCHW EQUI	COMM			USD		269	13,654.44	13,654.44
DTCCUS33XXX	8275	816851109	SRE EQUI	COMM			USD		84	10,771.32	10,771.32
DTCCUS33XXX	8275	81762P102	NOW EQUI	COMM			USD		8	4,266.00	4,266.00
DTCCUS33XXX	8275	824348106	SHW EQUI	COMM			USD		3	2,130.24	2,130.24
DTCCUS33XXX	8275	828806109	SPG EQUI	COMM			USD		15	1,340.55	1,340.55
DTCCUS33XXX	8275	83088M102	SWKS EQUI	COMM			USD		65	9,972.30	9,972.30
DTCCUS33XXX	8275	842587107	SO EQUI	COMM			USD		58	3,580.34	3,580.34
DTCCUS33XXX	8275	844741108	LUV EQUI	COMM			USD		35	1,676.15	1,676.15
DTCCUS33XXX	8275	852234103	SQ EQUI	COMM			USD		105	22,320.90	22,320.90
DTCCUS33XXX	8275	854502101	SWK EQUI	COMM			USD		8	1,427.60	1,427.60
DTCCUS33XXX	8275	855244109	SBUX EQUI	COMM			USD		45	4,563.45	4,563.45
DTCCUS33XXX	8275	857477103	STT EQUI	COMM			USD		15	1,139.40	1,139.40
DTCCUS33XXX	8275	863667101	SYK EQUI	COMM			USD		8	1,894.40	1,894.40
DTCCUS33XXX	8275	871607107	SNPS EQUI	COMM			USD		6	1,435.02	1,435.02
DTCCUS33XXX	8275	87165B103	SYF EQUI	COMM			USD		700	22,799.00	22,799.00
DTCCUS33XXX	8275	871829107	SYX EQUI	COMM			USD		26	1,972.62	1,972.62
DTCCUS33XXX	8275	872540109	TJX EQUI	COMM			USD		42	2,766.96	2,766.96
DTCCUS33XXX	8275	872590104	TMUS EQUI	COMM			USD		85	11,301.60	11,301.60
DTCCUS33XXX	8275	874054109	TTWO EQUI	COMM			USD		5	916.95	916.95
DTCCUS33XXX	8275	87612E106	TGT EQUI	COMM			USD		20	3,458.20	3,458.20
DTCCUS33XXX	8275	879360105	TDY EQUI	COMM			USD		3	1,172.22	1,172.22
DTCCUS33XXX	8275	882508104	TXN EQUI	COMM			USD		195	32,426.55	32,426.55

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA		QTY	QTY	QTY	QTY	REQ COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	883203101	TXT EQUI	COMM				USD	20	954.00	954.00
DTCCUS33XXX	8275	88339J105	TTD EQUI	COMM				USD	16	14,602.08	14,602.08
DTCCUS33XXX	8275	883556102	TMO EQUI	COMM				USD	53	25,063.17	25,063.17
DTCCUS33XXX	8275	88579Y101	MMM EQUI	COMM				USD	23	3,913.45	3,913.45
DTCCUS33XXX	8275	892356106	TSCO EQUI	COMM				USD	7	960.54	960.54
DTCCUS33XXX	8275	893641100	TDG EQUI	COMM				USD	3	1,803.03	1,803.03
DTCCUS33XXX	8275	89417E109	TRV EQUI	COMM				USD	5	669.50	669.50
DTCCUS33XXX	8275	89832Q109	TFC EQUI	COMM				USD	443	21,201.98	21,201.98
DTCCUS33XXX	8275	90184L102	TWTR EQUI	COMM				USD	38	1,820.20	1,820.20
DTCCUS33XXX	8275	902653104	UDR EQUI	COMM				USD	35	1,421.35	1,421.35
DTCCUS33XXX	8275	902973304	USB EQUI	COMM				USD	31	1,388.80	1,388.80
DTCCUS33XXX	8275	90384S303	ULTA EQUI	COMM				USD	3	819.78	819.78
DTCCUS33XXX	8275	907818108	UNP EQUI	COMM				USD	27	5,534.73	5,534.73
DTCCUS33XXX	8275	910047109	UAL EQUI	COMM				USD	15	738.00	738.00
DTCCUS33XXX	8275	911312106	UPS EQUI	COMM				USD	28	4,689.16	4,689.16
DTCCUS33XXX	8275	91324P102	UNH EQUI	COMM				USD	67	23,306.62	23,306.62
DTCCUS33XXX	8275	913903100	UHS EQUI	COMM				USD	7	917.14	917.14
DTCCUS33XXX	8275	918204108	VFC EQUI	COMM				USD	20	1,766.00	1,766.00
DTCCUS33XXX	8275	91913Y100	VLO EQUI	COMM				USD	65	3,864.90	3,864.90
DTCCUS33XXX	8275	92220P105	VAR EQUI	COMM				USD	4	698.72	698.72
DTCCUS33XXX	8275	92276F100	VTR EQUI	COMM				USD	20	981.80	981.80
DTCCUS33XXX	8275	92343E102	VRSN EQUI	COMM				USD	5	1,026.30	1,026.30
DTCCUS33XXX	8275	92343V104	VZ EQUI	COMM				USD	161	9,877.35	9,877.35
DTCCUS33XXX	8275	92532F100	VRTX EQUI	COMM				USD	21	4,768.26	4,768.26
DTCCUS33XXX	8275	92556H206	VIAC EQUI	COMM				USD	28	1,030.96	1,030.96
DTCCUS33XXX	8275	92826C839	V EQUI	COMM				USD	151	32,110.15	32,110.15
DTCCUS33XXX	8275	929089100	VOYA EQUI	COMM				USD	134	7,766.64	7,766.64
DTCCUS33XXX	8275	929160109	VMC EQUI	COMM				USD	6	876.48	876.48
DTCCUS33XXX	8275	92939U106	WEC EQUI	COMM				USD	15	1,404.75	1,404.75
DTCCUS33XXX	8275	929740108	WAB EQUI	COMM				USD	10	756.80	756.80
DTCCUS33XXX	8275	931142103	WMT EQUI	COMM				USD	55	8,146.05	8,146.05
DTCCUS33XXX	8275	94106L109	WM EQUI	COMM				USD	18	2,101.86	2,101.86
DTCCUS33XXX	8275	949746101	WFC EQUI	COMM				USD	177	5,193.18	5,193.18
DTCCUS33XXX	8275	95040Q104	WELL EQUI	COMM				USD	21	1,380.12	1,380.12
DTCCUS33XXX	8275	96145D105	WRK EQUI	COMM				USD	30	1,335.60	1,335.60
DTCCUS33XXX	8275	962166104	WY EQUI	COMM				USD	45	1,360.35	1,360.35

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY		REQ COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	963320106	WHR	EQUI	COMM			USD	5	944.25	944.25
DTCCUS33XXX	8275	969457100	WMB	EQUI	COMM			USD	55	1,188.00	1,188.00
DTCCUS33XXX	8275	97717X701	HEDJ	EQUI	ETF			USD	437	28,693.42	28,693.42
DTCCUS33XXX	8275	98389B100	XEL	EQUI	COMM			USD	30	1,998.30	1,998.30
DTCCUS33XXX	8275	983919101	XLNX	EQUI	COMM			USD	10	1,482.70	1,482.70
DTCCUS33XXX	8275	98419M100	XYL	EQUI	COMM			USD	10	982.00	982.00
DTCCUS33XXX	8275	98421M106	XRX	EQUI	COMM			USD	35	804.30	804.30
DTCCUS33XXX	8275	988498101	YUM	EQUI	COMM			USD	68	7,156.32	7,156.32
DTCCUS33XXX	8275	989207105	ZBRA	EQUI	COMM			USD	3	1,121.49	1,121.49
DTCCUS33XXX	8275	98956P102	ZBH	EQUI	COMM			USD	10	1,455.70	1,455.70
DTCCUS33XXX	8275	98978V103	ZTS	EQUI	COMM			USD	19	3,010.55	3,010.55

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME: 10571006600

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPX 01/15/2021 3,460.00 01/15/2021 3 3 0 3 1,107,588.00 1,239,239.22 111.89%

SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
DTCCUS33XXX	8275	002824100	ABT	EQUI	COMM				USD	240	25,723.20	25,723.20
DTCCUS33XXX	8275	00287Y109	ABBV	EQUI	COMM				USD	370	39,160.80	39,160.80
DTCCUS33XXX	8275	00724F101	ADBE	EQUI	COMM				USD	54	26,581.50	26,581.50
DTCCUS33XXX	8275	031162100	AMGN	EQUI	COMM				USD	58	13,134.10	13,134.10
DTCCUS33XXX	8275	060505104	BAC	EQUI	COMM				USD	940	27,344.60	27,344.60
DTCCUS33XXX	8275	101137107	BSX	EQUI	COMM				USD	760	26,030.00	26,030.00
DTCCUS33XXX	8275	12572Q105	CME	EQUI	COMM				USD	154	28,209.72	28,209.72
DTCCUS33XXX	8275	126650100	CVS	EQUI	COMM				USD	210	15,462.30	15,462.30
DTCCUS33XXX	8275	15135B101	CNC	EQUI	COMM				USD	270	17,433.90	17,433.90
DTCCUS33XXX	8275	166764100	CVX	EQUI	COMM				USD	309	28,044.84	28,044.84
DTCCUS33XXX	8275	191216100	KO	EQUI	COMM				USD	620	32,853.80	32,853.80
DTCCUS33XXX	8275	20030N101	CMCSA	EQUI	COMM				USD	400	20,772.00	20,772.00
DTCCUS33XXX	8275	22160K105	COST	EQUI	COMM				USD	47	17,546.51	17,546.51
DTCCUS33XXX	8275	22788C105	CRWD	EQUI	COMM				USD	59	10,072.48	10,072.48

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS				
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR			
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY		REQ COLL VAL	COLL VAL	% COLLZ
DTCCUS33XXX	8275	244199105	DE EQUI	COMM				USD	154	38,809.54	38,809.54	
DTCCUS33XXX	8275	254687106	DIS EQUI	COMM				USD	198	30,428.64	30,428.64	
DTCCUS33XXX	8275	302491303	FMC EQUI	COMM				USD	120	14,259.60	14,259.60	
DTCCUS33XXX	8275	464287200	IVV EQUI	ETF				USD	942	349,011.00	349,011.00	
DTCCUS33XXX	8275	482480100	KLAC EQUI	COMM				USD	45	12,001.50	12,001.50	
DTCCUS33XXX	8275	609207105	MDLZ EQUI	COMM				USD	430	25,116.30	25,116.30	
DTCCUS33XXX	8275	64110L106	NFLX EQUI	COMM				USD	34	17,536.52	17,536.52	
DTCCUS33XXX	8275	65339F101	NEE EQUI	COMM				USD	324	23,739.48	23,739.48	
DTCCUS33XXX	8275	654106103	NKE EQUI	COMM				USD	188	26,085.00	26,085.00	
DTCCUS33XXX	8275	67103H107	ORLY EQUI	COMM				USD	37	16,598.94	16,598.94	
DTCCUS33XXX	8275	68902V107	OTIS EQUI	COMM				USD	242	15,693.70	15,693.70	
DTCCUS33XXX	8275	717081103	PFE EQUI	COMM				USD	480	19,800.00	19,800.00	
DTCCUS33XXX	8275	742718109	PG EQUI	COMM				USD	259	35,659.12	35,659.12	
DTCCUS33XXX	8275	78464A763	SDY EQUI	ETF				USD	570	60,391.50	60,391.50	
DTCCUS33XXX	8275	83088M102	SWKS EQUI	COMM				USD	67	10,279.14	10,279.14	
DTCCUS33XXX	8275	852234103	SQ EQUI	COMM				USD	110	23,383.80	23,383.80	
DTCCUS33XXX	8275	87165B103	SYF EQUI	COMM				USD	1,020	33,221.40	33,221.40	
DTCCUS33XXX	8275	91324P102	UNH EQUI	COMM				USD	103	35,829.58	35,829.58	
DTCCUS33XXX	8275	91913Y100	VLO EQUI	COMM				USD	163	9,691.98	9,691.98	
DTCCUS33XXX	8275	92532F100	VRTX EQUI	COMM				USD	39	8,855.34	8,855.34	
DTCCUS33XXX	8275	92826C839	V EQUI	COMM				USD	311	66,134.15	66,134.15	
DTCCUS33XXX	8275	929089100	VOYA EQUI	COMM				USD	460	26,661.60	26,661.60	
DTCCUS33XXX	8275	988498101	YUM EQUI	COMM				USD	111	11,681.64	11,681.64	

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME: 10593033530

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPXW 01/29/2021 3,500.00 01/29/2021 15 15 0 15 5,537,940.00 5,761,036.00 104.03%

SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE MAT DATE	CURN	QUANTITY	MARKET VAL	COLL VAL		
DTCCUS33XXX	8275	02079K305	GOOGL	EQUI	COMM		USD	700	1,271,921.00	1,271,921.00		
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM		USD	436	1,376,888.00	1,376,888.00		

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	03027X100	AMT EQUI	COMM			USD		2,250	504,607.50	504,607.50
DTCCUS33XXX	8275	22160K105	COST EQUI	COMM			USD		2,400	895,992.00	895,992.00
DTCCUS33XXX	8275	594918104	MSFT EQUI	COMM			USD		4,750	1,017,877.50	1,017,877.50
DTCCUS33XXX	8275	654106103	NKE EQUI	COMM			USD		5,000	693,750.00	693,750.00

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME: 10570779110

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPX 02/19/2021 3,510.00 02/19/2021 4 4 0 4 1,476,784.00 1,650,325.34 111.75%

SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE MAT DATE	CURN	QUANTITY	MARKET VAL	COLL VAL		
DTCCUS33XXX	8275	G06242104	TEAM	EQUI	COMM		USD	29	6,605.04	6,605.04		
DTCCUS33XXX	8275	G29183103	ETN	EQUI	COMM		USD	102	11,974.80	11,974.80		
DTCCUS33XXX	8275	G5960L103	MDT	EQUI	COMM		USD	119	13,400.59	13,400.59		
DTCCUS33XXX	8275	G8994E103	TT	EQUI	COMM		USD	132	18,627.84	18,627.84		
DTCCUS33XXX	8275	002824100	ABT	EQUI	COMM		USD	22	2,357.96	2,357.96		
DTCCUS33XXX	8275	00287Y109	ABBV	EQUI	COMM		USD	10	1,058.40	1,058.40		
DTCCUS33XXX	8275	00724F101	ADBE	EQUI	COMM		USD	4	1,969.00	1,969.00		
DTCCUS33XXX	8275	007903107	AMD	EQUI	COMM		USD	30	2,822.10	2,822.10		
DTCCUS33XXX	8275	009158106	APD	EQUI	COMM		USD	6	1,615.08	1,615.08		
DTCCUS33XXX	8275	02079K305	GOOGL	EQUI	COMM		USD	3	5,451.09	5,451.09		
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM		USD	3	9,474.00	9,474.00		
DTCCUS33XXX	8275	026874784	AIG	EQUI	COMM		USD	70	2,785.30	2,785.30		
DTCCUS33XXX	8275	03027X100	AMT	EQUI	COMM		USD	6	1,345.62	1,345.62		
DTCCUS33XXX	8275	031162100	AMGN	EQUI	COMM		USD	4	905.80	905.80		
DTCCUS33XXX	8275	037833100	AAPL	EQUI	COMM		USD	108	13,365.00	13,365.00		
DTCCUS33XXX	8275	060505104	BAC	EQUI	COMM		USD	75	2,181.75	2,181.75		
DTCCUS33XXX	8275	101137107	BSX	EQUI	COMM		USD	50	1,712.50	1,712.50		
DTCCUS33XXX	8275	110122108	BMV	EQUI	COMM		USD	30	1,836.00	1,836.00		
DTCCUS33XXX	8275	12572Q105	CME	EQUI	COMM		USD	12	2,198.16	2,198.16		
DTCCUS33XXX	8275	126408103	CSX	EQUI	COMM		USD	37	3,405.30	3,405.30		
DTCCUS33XXX	8275	126650100	CVS	EQUI	COMM		USD	20	1,472.60	1,472.60		



CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS				
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR			
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY		REQ COLL VAL	COLL VAL	% COLLZ
DTCCUS33XXX	8275	150870103	CE EQUI	COMM				USD	21	2,725.38	2,725.38	
DTCCUS33XXX	8275	15135B101	CNC EQUI	COMM				USD	20	1,291.40	1,291.40	
DTCCUS33XXX	8275	16119P108	CHTR EQUI	COMM				USD	3	2,042.28	2,042.28	
DTCCUS33XXX	8275	166764100	CVX EQUI	COMM				USD	27	2,450.52	2,450.52	
DTCCUS33XXX	8275	191216100	KO EQUI	COMM				USD	50	2,649.50	2,649.50	
DTCCUS33XXX	8275	20030N101	CMCSA EQUI	COMM				USD	32	1,661.76	1,661.76	
DTCCUS33XXX	8275	22160K105	COST EQUI	COMM				USD	5	1,866.65	1,866.65	
DTCCUS33XXX	8275	22788C105	CRWD EQUI	COMM				USD	2	341.44	341.44	
DTCCUS33XXX	8275	244199105	DE EQUI	COMM				USD	14	3,528.14	3,528.14	
DTCCUS33XXX	8275	254687106	DIS EQUI	COMM				USD	85	13,062.80	13,062.80	
DTCCUS33XXX	8275	256677105	DG EQUI	COMM				USD	7	1,493.52	1,493.52	
DTCCUS33XXX	8275	29444U700	EQIX EQUI	COMM				USD	3	2,092.65	2,092.65	
DTCCUS33XXX	8275	30161N101	EXC EQUI	COMM				USD	22	906.29	906.29	
DTCCUS33XXX	8275	30231G102	XOM EQUI	COMM				USD	20	818.00	818.00	
DTCCUS33XXX	8275	302491303	FMC EQUI	COMM				USD	3	356.49	356.49	
DTCCUS33XXX	8275	30303M102	FB EQUI	COMM				USD	24	6,853.92	6,853.92	
DTCCUS33XXX	8275	437076102	HD EQUI	COMM				USD	9	2,363.76	2,363.76	
DTCCUS33XXX	8275	438516106	HON EQUI	COMM				USD	17	3,588.70	3,588.70	
DTCCUS33XXX	8275	452308109	ITW EQUI	COMM				USD	15	3,040.95	3,040.95	
DTCCUS33XXX	8275	461202103	INTU EQUI	COMM				USD	2	744.38	744.38	
DTCCUS33XXX	8275	464287200	IVV EQUI	ETF				USD	3,136	1,161,888.00	1,161,888.00	
DTCCUS33XXX	8275	464287507	IJH EQUI	ETF				USD	500	111,690.00	111,690.00	
DTCCUS33XXX	8275	464287655	IWM EQUI	ETF				USD	368	69,323.84	69,323.84	
DTCCUS33XXX	8275	46625H100	JPM EQUI	COMM				USD	36	4,387.68	4,387.68	
DTCCUS33XXX	8275	482480100	KLAC EQUI	COMM				USD	5	1,333.50	1,333.50	
DTCCUS33XXX	8275	517834107	LVS EQUI	COMM				USD	20	1,178.80	1,178.80	
DTCCUS33XXX	8275	532457108	LLY EQUI	COMM				USD	13	1,916.46	1,916.46	
DTCCUS33XXX	8275	55024U109	LITE EQUI	COMM				USD	10	914.70	914.70	
DTCCUS33XXX	8275	594918104	MSFT EQUI	COMM				USD	52	11,143.08	11,143.08	
DTCCUS33XXX	8275	595112103	MU EQUI	COMM				USD	50	3,630.50	3,630.50	
DTCCUS33XXX	8275	609207105	MDLZ EQUI	COMM				USD	37	2,161.17	2,161.17	
DTCCUS33XXX	8275	64110L106	NFLX EQUI	COMM				USD	3	1,547.34	1,547.34	
DTCCUS33XXX	8275	65339F101	NEE EQUI	COMM				USD	24	1,758.48	1,758.48	
DTCCUS33XXX	8275	654106103	NKE EQUI	COMM				USD	21	2,913.75	2,913.75	
DTCCUS33XXX	8275	67066G104	NVDA EQUI	COMM				USD	8	4,354.16	4,354.16	
DTCCUS33XXX	8275	68902V107	OTIS EQUI	COMM				USD	15	972.75	972.75	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS				
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR			
D SYMB	DATE	STRIKE	EXP DATE	PA		QTY	QTY	QTY	QTY	REQ COLL VAL	COLL VAL	% COLLZ
DTCCUS33XXX	8275	70450Y103	PYPL	EQUI	COMM			USD		16	3,486.88	3,486.88
DTCCUS33XXX	8275	717081103	PFE	EQUI	COMM			USD		60	2,475.00	2,475.00
DTCCUS33XXX	8275	718172109	PM	EQUI	COMM			USD		28	2,287.04	2,287.04
DTCCUS33XXX	8275	723787107	PXD	EQUI	COMM			USD		9	992.52	992.52
DTCCUS33XXX	8275	742718109	PG	EQUI	COMM			USD		20	2,753.60	2,753.60
DTCCUS33XXX	8275	75513E101	RTX	EQUI	COMM			USD		11	803.44	803.44
DTCCUS33XXX	8275	78409V104	SPGI	EQUI	COMM			USD		6	2,017.44	2,017.44
DTCCUS33XXX	8275	79466L302	CRM	EQUI	COMM			USD		4	910.80	910.80
DTCCUS33XXX	8275	808513105	SCHW	EQUI	COMM			USD		25	1,269.00	1,269.00
DTCCUS33XXX	8275	816851109	SRE	EQUI	COMM			USD		6	769.38	769.38
DTCCUS33XXX	8275	83088M102	SWKS	EQUI	COMM			USD		6	920.52	920.52
DTCCUS33XXX	8275	852234103	SQ	EQUI	COMM			USD		13	2,763.54	2,763.54
DTCCUS33XXX	8275	87165B103	SYF	EQUI	COMM			USD		80	2,605.60	2,605.60
DTCCUS33XXX	8275	872590104	TMUS	EQUI	COMM			USD		12	1,595.52	1,595.52
DTCCUS33XXX	8275	882508104	TXN	EQUI	COMM			USD		19	3,159.51	3,159.51
DTCCUS33XXX	8275	88339J105	TTD	EQUI	COMM			USD		1	912.63	912.63
DTCCUS33XXX	8275	883556102	TMO	EQUI	COMM			USD		5	2,364.45	2,364.45
DTCCUS33XXX	8275	89832Q109	TFC	EQUI	COMM			USD		48	2,297.28	2,297.28
DTCCUS33XXX	8275	91324P102	UNH	EQUI	COMM			USD		45	15,653.70	15,653.70
DTCCUS33XXX	8275	91913Y100	VLO	EQUI	COMM			USD		75	4,459.50	4,459.50
DTCCUS33XXX	8275	92532F100	VRTX	EQUI	COMM			USD		17	3,860.02	3,860.02
DTCCUS33XXX	8275	92826C839	V	EQUI	COMM			USD		134	28,495.10	28,495.10
DTCCUS33XXX	8275	929089100	VOYA	EQUI	COMM			USD		202	11,707.92	11,707.92
DTCCUS33XXX	8275	988498101	YUM	EQUI	COMM			USD		97	10,208.28	10,208.28

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME: 10582699650

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPX 01/15/2021 3,520.00 01/15/2021 5 5 0 5 1,845,980.00 1,990,636.88 107.84%

SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM				USD	18	56,844.00	56,844.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	037833100	AAPL EQUI	COMM			USD		700	86,625.00	86,625.00
DTCCUS33XXX	8275	30303M102	FB EQUI	COMM			USD		138	39,410.04	39,410.04
DTCCUS33XXX	8275	46428R107	GSG EQUI	ETF			USD	18,860		219,341.80	219,341.80
DTCCUS33XXX	8275	464287507	IJH EQUI	ETF			USD	2,633		588,159.54	588,159.54
DTCCUS33XXX	8275	464287804	IJR EQUI	ETF			USD	4,300		382,657.00	382,657.00
DTCCUS33XXX	8275	464288273	SCZ EQUI	ETF			USD	6,100		402,234.00	402,234.00
DTCCUS33XXX	8275	922042858	VWO EQUI	ETF			USD	1,500		74,010.00	74,010.00
DTCCUS33XXX	8275	922908553	VNQ EQUI	ETF			USD	1,650		141,355.50	141,355.50

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME: 10571006600

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPX 12/18/2020 3,540.00 12/18/2020 2 2 0 2 738,392.00 778,755.97 105.47%

SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
DTCCUS33XXX	8275	02079K305	GOOGL	EQUI	COMM				USD	47	85,400.41	85,400.41
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM				USD	36	113,688.00	113,688.00
DTCCUS33XXX	8275	037833100	AAPL	EQUI	COMM				USD	1,376	170,280.00	170,280.00
DTCCUS33XXX	8275	30303M102	FB	EQUI	COMM				USD	274	78,248.92	78,248.92
DTCCUS33XXX	8275	46625H100	JPM	EQUI	COMM				USD	405	49,361.40	49,361.40
DTCCUS33XXX	8275	594918104	MSFT	EQUI	COMM				USD	660	141,431.40	141,431.40
DTCCUS33XXX	8275	67066G104	NVDA	EQUI	COMM				USD	122	66,400.94	66,400.94
DTCCUS33XXX	8275	70450Y103	PYPL	EQUI	COMM				USD	210	45,765.30	45,765.30
DTCCUS33XXX	8275	718172109	PM	EQUI	COMM				USD	345	28,179.60	28,179.60

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME: 10570020600

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPX 01/15/2021 3,560.00 01/15/2021 4 4 0 4 1,476,784.00 1,781,381.23 120.63%

SUB-CLASS: STANDARD

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS				
L OPT	SER/CTR					CNTR	CNTR	CNTR				
D SYMB	DATE	STRIKE	EXP DATE	PA		QTY	QTY	QTY			REQ COLL VAL	COLL VAL % COLLZ
ASSET	PLGR		SEC		GOV/EQ	CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE MAT DATE	CURN	QUANTITY	MARKET VAL	COLL VAL		
DTCCUS33XXX	8275	G06242104	TEAM	EQUI	COMM		USD	28	6,377.28	6,377.28		
DTCCUS33XXX	8275	G29183103	ETN	EQUI	COMM		USD	126	14,792.40	14,792.40		
DTCCUS33XXX	8275	G5960L103	MDT	EQUI	COMM		USD	109	12,274.49	12,274.49		
DTCCUS33XXX	8275	G8994E103	TT	EQUI	COMM		USD	139	19,615.68	19,615.68		
DTCCUS33XXX	8275	002824100	ABT	EQUI	COMM		USD	115	12,325.70	12,325.70		
DTCCUS33XXX	8275	00287Y109	ABBV	EQUI	COMM		USD	280	29,635.20	29,635.20		
DTCCUS33XXX	8275	00724F101	ADBE	EQUI	COMM		USD	46	22,643.50	22,643.50		
DTCCUS33XXX	8275	007903107	AMD	EQUI	COMM		USD	300	28,221.00	28,221.00		
DTCCUS33XXX	8275	009158106	APD	EQUI	COMM		USD	75	20,188.50	20,188.50		
DTCCUS33XXX	8275	02079K305	GOOGL	EQUI	COMM		USD	29	52,693.87	52,693.87		
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM		USD	21	66,318.00	66,318.00		
DTCCUS33XXX	8275	026874784	AIG	EQUI	COMM		USD	880	35,015.20	35,015.20		
DTCCUS33XXX	8275	03027X100	AMT	EQUI	COMM		USD	74	16,595.98	16,595.98		
DTCCUS33XXX	8275	031162100	AMGN	EQUI	COMM		USD	21	4,755.45	4,755.45		
DTCCUS33XXX	8275	037833100	AAPL	EQUI	COMM		USD	249	30,813.75	30,813.75		
DTCCUS33XXX	8275	060505104	BAC	EQUI	COMM		USD	440	12,799.60	12,799.60		
DTCCUS33XXX	8275	09061G101	BMRN	EQUI	COMM		USD	30	2,351.70	2,351.70		
DTCCUS33XXX	8275	101137107	BSX	EQUI	COMM		USD	660	22,605.00	22,605.00		
DTCCUS33XXX	8275	110122108	BMJ	EQUI	COMM		USD	390	23,868.00	23,868.00		
DTCCUS33XXX	8275	12572Q105	CME	EQUI	COMM		USD	134	24,546.12	24,546.12		
DTCCUS33XXX	8275	126408103	CSX	EQUI	COMM		USD	190	17,486.65	17,486.65		
DTCCUS33XXX	8275	126650100	CVS	EQUI	COMM		USD	270	19,880.10	19,880.10		
DTCCUS33XXX	8275	150870103	CE	EQUI	COMM		USD	108	14,016.24	14,016.24		
DTCCUS33XXX	8275	15135B101	CNC	EQUI	COMM		USD	90	5,811.30	5,811.30		
DTCCUS33XXX	8275	16119P108	CHTR	EQUI	COMM		USD	21	14,295.96	14,295.96		
DTCCUS33XXX	8275	166764100	CVX	EQUI	COMM		USD	251	22,780.76	22,780.76		
DTCCUS33XXX	8275	191216100	KO	EQUI	COMM		USD	400	21,196.00	21,196.00		
DTCCUS33XXX	8275	20030N101	CMCSA	EQUI	COMM		USD	450	23,368.50	23,368.50		
DTCCUS33XXX	8275	22160K105	COST	EQUI	COMM		USD	17	6,346.61	6,346.61		
DTCCUS33XXX	8275	22788C105	CRWD	EQUI	COMM		USD	34	5,804.48	5,804.48		
DTCCUS33XXX	8275	244199105	DE	EQUI	COMM		USD	133	33,517.33	33,517.33		
DTCCUS33XXX	8275	254687106	DIS	EQUI	COMM		USD	400	61,472.00	61,472.00		
DTCCUS33XXX	8275	256677105	DG	EQUI	COMM		USD	34	7,254.24	7,254.24		

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H					CALC	BANK	THRS			
L OPT	SER/CTR				CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	29444U700	EQIX	EQUI	COMM		USD	17	11,858.35	11,858.35
DTCCUS33XXX	8275	30161N101	EXC	EQUI	COMM		USD	130	5,355.35	5,355.35
DTCCUS33XXX	8275	30231G102	XOM	EQUI	COMM		USD	120	4,908.00	4,908.00
DTCCUS33XXX	8275	302491303	FMC	EQUI	COMM		USD	45	5,347.35	5,347.35
DTCCUS33XXX	8275	30303M102	FB	EQUI	COMM		USD	217	61,970.86	61,970.86
DTCCUS33XXX	8275	437076102	HD	EQUI	COMM		USD	51	13,394.64	13,394.64
DTCCUS33XXX	8275	438516106	HON	EQUI	COMM		USD	160	33,776.00	33,776.00
DTCCUS33XXX	8275	452308109	ITW	EQUI	COMM		USD	81	16,421.13	16,421.13
DTCCUS33XXX	8275	461202103	INTU	EQUI	COMM		USD	14	5,210.66	5,210.66
DTCCUS33XXX	8275	46428R107	GSG	EQUI	ETF		USD	1,600	18,608.00	18,608.00
DTCCUS33XXX	8275	464287234	EEM	EQUI	ETF		USD	390	19,831.50	19,831.50
DTCCUS33XXX	8275	464287465	EFA	EQUI	ETF		USD	350	25,182.50	25,182.50
DTCCUS33XXX	8275	464287499	IWR	EQUI	ETF		USD	400	26,928.00	26,928.00
DTCCUS33XXX	8275	464287804	IJR	EQUI	ETF		USD	325	28,921.75	28,921.75
DTCCUS33XXX	8275	464288885	EFG	EQUI	ETF		USD	850	82,909.00	82,909.00
DTCCUS33XXX	8275	46625H100	JPM	EQUI	COMM		USD	193	23,522.84	23,522.84
DTCCUS33XXX	8275	482480100	KLAC	EQUI	COMM		USD	27	7,200.90	7,200.90
DTCCUS33XXX	8275	512807108	LRCX	EQUI	COMM		USD	43	21,873.24	21,873.24
DTCCUS33XXX	8275	517834107	LVS	EQUI	COMM		USD	80	4,715.20	4,715.20
DTCCUS33XXX	8275	532457108	LLY	EQUI	COMM		USD	68	10,024.56	10,024.56
DTCCUS33XXX	8275	55024U109	LITE	EQUI	COMM		USD	90	8,232.30	8,232.30
DTCCUS33XXX	8275	594918104	MSFT	EQUI	COMM		USD	393	84,215.97	84,215.97
DTCCUS33XXX	8275	595112103	MU	EQUI	COMM		USD	290	21,056.90	21,056.90
DTCCUS33XXX	8275	609207105	MDLZ	EQUI	COMM		USD	200	11,682.00	11,682.00
DTCCUS33XXX	8275	64110L106	NFLX	EQUI	COMM		USD	14	7,220.92	7,220.92
DTCCUS33XXX	8275	65339F101	NEE	EQUI	COMM		USD	200	14,654.00	14,654.00
DTCCUS33XXX	8275	654106103	NKE	EQUI	COMM		USD	136	18,870.00	18,870.00
DTCCUS33XXX	8275	67066G104	NVDA	EQUI	COMM		USD	78	42,453.06	42,453.06
DTCCUS33XXX	8275	67103H107	ORLY	EQUI	COMM		USD	18	8,075.16	8,075.16
DTCCUS33XXX	8275	68902V107	OTIS	EQUI	COMM		USD	296	19,195.60	19,195.60
DTCCUS33XXX	8275	70450Y103	PYPL	EQUI	COMM		USD	81	17,652.33	17,652.33
DTCCUS33XXX	8275	717081103	PFE	EQUI	COMM		USD	1,600	66,000.00	66,000.00
DTCCUS33XXX	8275	718172109	PM	EQUI	COMM		USD	281	22,952.08	22,952.08
DTCCUS33XXX	8275	723787107	PXD	EQUI	COMM		USD	58	6,396.24	6,396.24
DTCCUS33XXX	8275	742718109	PG	EQUI	COMM		USD	172	23,680.96	23,680.96
DTCCUS33XXX	8275	75513E101	RTX	EQUI	COMM		USD	57	4,163.28	4,163.28

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA		QTY	QTY	QTY	QTY	REQ COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	78409V104	SPGI EQUI	COMM				USD	32	10,759.68	10,759.68
DTCCUS33XXX	8275	79466L302	CRM EQUI	COMM				USD	23	5,237.10	5,237.10
DTCCUS33XXX	8275	808513105	SCHW EQUI	COMM				USD	160	8,121.60	8,121.60
DTCCUS33XXX	8275	816851109	SRE EQUI	COMM				USD	47	6,026.81	6,026.81
DTCCUS33XXX	8275	83088M102	SWKS EQUI	COMM				USD	36	5,523.12	5,523.12
DTCCUS33XXX	8275	852234103	SQ EQUI	COMM				USD	66	14,030.28	14,030.28
DTCCUS33XXX	8275	87165B103	SYF EQUI	COMM				USD	410	13,353.70	13,353.70
DTCCUS33XXX	8275	872590104	TMUS EQUI	COMM				USD	60	7,977.60	7,977.60
DTCCUS33XXX	8275	882508104	TXN EQUI	COMM				USD	95	15,797.55	15,797.55
DTCCUS33XXX	8275	88339J105	TTD EQUI	COMM				USD	11	10,038.93	10,038.93
DTCCUS33XXX	8275	883556102	TMO EQUI	COMM				USD	25	11,822.25	11,822.25
DTCCUS33XXX	8275	89832Q109	TFC EQUI	COMM				USD	534	25,557.24	25,557.24
DTCCUS33XXX	8275	91324P102	UNH EQUI	COMM				USD	42	14,610.12	14,610.12
DTCCUS33XXX	8275	91913Y100	VLO EQUI	COMM				USD	84	4,994.64	4,994.64
DTCCUS33XXX	8275	922908553	VNQ EQUI	ETF				USD	350	29,984.50	29,984.50
DTCCUS33XXX	8275	92532F100	VRTX EQUI	COMM				USD	16	3,632.96	3,632.96
DTCCUS33XXX	8275	92826C839	V EQUI	COMM				USD	205	43,593.25	43,593.25
DTCCUS33XXX	8275	929089100	VOYA EQUI	COMM				USD	205	11,881.80	11,881.80
DTCCUS33XXX	8275	988498101	YUM EQUI	COMM				USD	212	22,310.88	22,310.88

AT: C ID:

CUST ACCT #: 59MDM

CUST ACCT NAME: 10570425200

ESCROW BANK: THE BANK OF NEW YORK MELLON

SPX 01/15/2021 3,580.00 01/15/2021 2 2 0 2 738,392.00 945,953.42 128.11%

SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN					
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL
DTCCUS33XXX	8275	G06242104	TEAM	EQUI	COMM				USD	23	5,238.48
DTCCUS33XXX	8275	G29183103	ETN	EQUI	COMM				USD	105	12,327.00
DTCCUS33XXX	8275	G5960L103	MDT	EQUI	COMM				USD	89	10,022.29
DTCCUS33XXX	8275	G8994E103	TT	EQUI	COMM				USD	114	16,087.68
DTCCUS33XXX	8275	002824100	ABT	EQUI	COMM				USD	90	9,646.20
DTCCUS33XXX	8275	00287Y109	ABBV	EQUI	COMM				USD	120	12,700.80

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	00724F101	ADBE	EQUI	COMM			USD	18	8,860.50	8,860.50
DTCCUS33XXX	8275	007903107	AMD	EQUI	COMM			USD	110	10,347.70	10,347.70
DTCCUS33XXX	8275	009158106	APD	EQUI	COMM			USD	20	5,383.60	5,383.60
DTCCUS33XXX	8275	02079K305	GOOGL	EQUI	COMM			USD	14	25,438.42	25,438.42
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM			USD	12	37,896.00	37,896.00
DTCCUS33XXX	8275	026874784	AIG	EQUI	COMM			USD	300	11,937.00	11,937.00
DTCCUS33XXX	8275	03027X100	AMT	EQUI	COMM			USD	27	6,055.29	6,055.29
DTCCUS33XXX	8275	031162100	AMGN	EQUI	COMM			USD	19	4,302.55	4,302.55
DTCCUS33XXX	8275	037833100	AAPL	EQUI	COMM			USD	680	84,150.00	84,150.00
DTCCUS33XXX	8275	060505104	BAC	EQUI	COMM			USD	360	10,472.40	10,472.40
DTCCUS33XXX	8275	101137107	BSX	EQUI	COMM			USD	260	8,905.00	8,905.00
DTCCUS33XXX	8275	110122108	BMY	EQUI	COMM			USD	135	8,262.00	8,262.00
DTCCUS33XXX	8275	12572Q105	CME	EQUI	COMM			USD	58	10,624.44	10,624.44
DTCCUS33XXX	8275	126408103	CSX	EQUI	COMM			USD	160	14,725.60	14,725.60
DTCCUS33XXX	8275	126650100	CVS	EQUI	COMM			USD	70	5,154.10	5,154.10
DTCCUS33XXX	8275	150870103	CE	EQUI	COMM			USD	89	11,550.42	11,550.42
DTCCUS33XXX	8275	15135B101	CNC	EQUI	COMM			USD	90	5,811.30	5,811.30
DTCCUS33XXX	8275	16119P108	CHTR	EQUI	COMM			USD	17	11,572.92	11,572.92
DTCCUS33XXX	8275	166764100	CVX	EQUI	COMM			USD	119	10,800.44	10,800.44
DTCCUS33XXX	8275	191216100	KO	EQUI	COMM			USD	210	11,127.90	11,127.90
DTCCUS33XXX	8275	20030N101	CMCSA	EQUI	COMM			USD	150	7,789.50	7,789.50
DTCCUS33XXX	8275	22788C105	CRWD	EQUI	COMM			USD	28	4,780.16	4,780.16
DTCCUS33XXX	8275	244199105	DE	EQUI	COMM			USD	76	19,152.76	19,152.76
DTCCUS33XXX	8275	254687106	DIS	EQUI	COMM			USD	165	25,357.20	25,357.20
DTCCUS33XXX	8275	256677105	DG	EQUI	COMM			USD	19	4,053.84	4,053.84
DTCCUS33XXX	8275	29444U700	EQIX	EQUI	COMM			USD	14	9,765.70	9,765.70
DTCCUS33XXX	8275	30161N101	EXC	EQUI	COMM			USD	100	4,119.50	4,119.50
DTCCUS33XXX	8275	30231G102	XOM	EQUI	COMM			USD	130	5,317.00	5,317.00
DTCCUS33XXX	8275	302491303	FMC	EQUI	COMM			USD	24	2,851.92	2,851.92
DTCCUS33XXX	8275	30303M102	FB	EQUI	COMM			USD	99	28,272.42	28,272.42
DTCCUS33XXX	8275	437076102	HD	EQUI	COMM			USD	39	10,242.96	10,242.96
DTCCUS33XXX	8275	438516106	HON	EQUI	COMM			USD	77	16,254.70	16,254.70
DTCCUS33XXX	8275	452308109	ITW	EQUI	COMM			USD	68	13,785.64	13,785.64
DTCCUS33XXX	8275	461202103	INTU	EQUI	COMM			USD	9	3,349.71	3,349.71
DTCCUS33XXX	8275	46625H100	JPM	EQUI	COMM			USD	150	18,282.00	18,282.00
DTCCUS33XXX	8275	482480100	KLAC	EQUI	COMM			USD	22	5,867.40	5,867.40

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS			
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR		
D SYMB	DATE	STRIKE	EXP DATE	PA	QTY	QTY	QTY	QTY	REQ	COLL VAL	COLL VAL % COLLZ
DTCCUS33XXX	8275	517834107	LVS EQUI	COMM				USD	70	4,125.80	4,125.80
DTCCUS33XXX	8275	532457108	LLY EQUI	COMM				USD	56	8,255.52	8,255.52
DTCCUS33XXX	8275	55024U109	LITE EQUI	COMM				USD	70	6,402.90	6,402.90
DTCCUS33XXX	8275	594918104	MSFT EQUI	COMM				USD	226	48,429.54	48,429.54
DTCCUS33XXX	8275	595112103	MU EQUI	COMM				USD	240	17,426.40	17,426.40
DTCCUS33XXX	8275	609207105	MDLZ EQUI	COMM				USD	165	9,637.65	9,637.65
DTCCUS33XXX	8275	64110L106	NFLX EQUI	COMM				USD	11	5,673.58	5,673.58
DTCCUS33XXX	8275	65339F101	NEE EQUI	COMM				USD	108	7,913.16	7,913.16
DTCCUS33XXX	8275	67066G104	NVDA EQUI	COMM				USD	35	19,049.45	19,049.45
DTCCUS33XXX	8275	67103H107	ORLY EQUI	COMM				USD	14	6,280.68	6,280.68
DTCCUS33XXX	8275	68902V107	OTIS EQUI	COMM				USD	83	5,382.55	5,382.55
DTCCUS33XXX	8275	70450Y103	PYPL EQUI	COMM				USD	66	14,383.38	14,383.38
DTCCUS33XXX	8275	717081103	PFE EQUI	COMM				USD	230	9,487.50	9,487.50
DTCCUS33XXX	8275	718172109	PM EQUI	COMM				USD	120	9,801.60	9,801.60
DTCCUS33XXX	8275	723787107	PXD EQUI	COMM				USD	44	4,852.32	4,852.32
DTCCUS33XXX	8275	742718109	PG EQUI	COMM				USD	87	11,978.16	11,978.16
DTCCUS33XXX	8275	75513E101	RTX EQUI	COMM				USD	47	3,432.88	3,432.88
DTCCUS33XXX	8275	76118Y104	REZI EQUI	COMM				USD	15	286.65	286.65
DTCCUS33XXX	8275	78409V104	SPGI EQUI	COMM				USD	26	8,742.24	8,742.24
DTCCUS33XXX	8275	79466L302	CRM EQUI	COMM				USD	19	4,326.30	4,326.30
DTCCUS33XXX	8275	808513105	SCHW EQUI	COMM				USD	130	6,598.80	6,598.80
DTCCUS33XXX	8275	816851109	SRE EQUI	COMM				USD	37	4,744.51	4,744.51
DTCCUS33XXX	8275	81762P102	NOW EQUI	COMM				USD	85	45,326.25	45,326.25
DTCCUS33XXX	8275	83088M102	SWKS EQUI	COMM				USD	32	4,909.44	4,909.44
DTCCUS33XXX	8275	852234103	SQ EQUI	COMM				USD	54	11,479.32	11,479.32
DTCCUS33XXX	8275	87165B103	SYF EQUI	COMM				USD	330	10,748.10	10,748.10
DTCCUS33XXX	8275	872590104	TMUS EQUI	COMM				USD	50	6,648.00	6,648.00
DTCCUS33XXX	8275	882508104	TXN EQUI	COMM				USD	82	13,635.78	13,635.78
DTCCUS33XXX	8275	88339J105	TTD EQUI	COMM				USD	9	8,213.67	8,213.67
DTCCUS33XXX	8275	883556102	TMO EQUI	COMM				USD	20	9,457.80	9,457.80
DTCCUS33XXX	8275	89832Q109	TFC EQUI	COMM				USD	208	9,954.88	9,954.88
DTCCUS33XXX	8275	91324P102	UNH EQUI	COMM				USD	34	11,827.24	11,827.24
DTCCUS33XXX	8275	91913Y100	VLO EQUI	COMM				USD	90	5,351.40	5,351.40
DTCCUS33XXX	8275	92532F100	VRTX EQUI	COMM				USD	13	2,951.78	2,951.78
DTCCUS33XXX	8275	92826C839	V EQUI	COMM				USD	103	21,902.95	21,902.95
DTCCUS33XXX	8275	929089100	VOYA EQUI	COMM				USD	160	9,273.60	9,273.60



CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE: INDEX CALL

H						CALC	BANK	THRS				
L OPT	SER/CTR					CNTR	CNTR	CNTR	CNTR			
D SYMB	DATE	STRIKE	EXP DATE	PA		QTY	QTY	QTY	QTY	REQ COLL VAL	COLL VAL	% COLLZ
DTCCUS33XXX	8275	988498101	YUM	EQUI	COMM			USD		80	8,419.20	8,419.20

AT: C ID:  
CUST ACCT #: 59MDM  
CUST ACCT NAME:  
ESCROW BANK: THE BANK OF NEW YORK MELLON  
SPX 01/15/2021 3,590.00 01/15/2021 2 2 0 2 738,392.00 770,334.50 104.33%  
SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
DTCCUS33XXX	8275	023135106	AMZN	EQUI	COMM				USD	13	41,054.00	41,054.00
DTCCUS33XXX	8275	464287200	IVV	EQUI	ETF				USD	1,500	555,750.00	555,750.00
DTCCUS33XXX	8275	464287804	IJR	EQUI	ETF				USD	1,950	173,530.50	173,530.50

AT: C ID:  
CUST ACCT #: 59MDM  
CUST ACCT NAME: 10009327010  
ESCROW BANK: THE BANK OF NEW YORK MELLON  
SPX 03/19/2021 3,825.00 03/19/2021 3 3 0 3 1,107,588.00 1,205,973.00 108.88%  
SUB-CLASS: STANDARD

ASSET	PLGR		SEC		GOV/EQ	CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
DTCCUS33XXX	8275	02079K107	GOOG	EQUI	COMM				USD	100	181,948.00	181,948.00
DTCCUS33XXX	8275	037833100	AAPL	EQUI	COMM				USD	5,340	660,825.00	660,825.00
DTCCUS33XXX	8275	437076102	HD	EQUI	COMM				USD	250	65,660.00	65,660.00
DTCCUS33XXX	8275	594918104	MSFT	EQUI	COMM				USD	1,000	214,290.00	214,290.00
DTCCUS33XXX	8275	654106103	NKE	EQUI	COMM				USD	600	83,250.00	83,250.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE INDEX CALL

H	L OPT	SER/CTR				CALC	BANK	THRS			
D SYMB	DATE		STRIKE	EXP DATE	PA	CNTR QTY	CNTR QTY	CNTR QTY	CNTR QTY	REQ COLL VAL	COLL VAL % COLLZ
INDEX CALL TOTALS:						CNTR QTY	REQ COLL VAL	QUANTITY	MARKET VAL	COLL VAL	
CONTRACT:						48	17,721,408.00				
SUPPORTING COLLATERAL:											
ED CASH:								0.00	0.00	0.00	
ED GOV SEC:								0	0.00	0.00	
ED COMM STOCK:								134,885	19,443,554.71	19,443,554.71	

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS

OPTION TYPE: EQUITY PUT

L	OPT	SER/CTR				CALC	BANK	THRS						
D	SYMB	DATE	STRIKE	EXP DATE	PA	CNTR	CNTR	CNTR	CNTR	REQ	COLL VAL	COLL VAL	%	COLLZ
						QTY	QTY	QTY	QTY					
AT: C ID:														
CUST ACCT #: 7687010210473														
CUST ACCT NAME: 2S3G														
ESCROW BANK: STATE STREET BANK & TRUST COMPANY														
MNKD	12/18/2020		2.50	12/18/2020		10	10	0	10		2,500.00	2,500.00	100.00%	
SUB-CLASS: STANDARD														
ASSET		PLGR		SEC		GOV/EQ		CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT DATE	CURN	QUANTITY	MARKET VAL	COLL VAL			
-----														
SBOSUS33XXX				CURR				USD	2,500.00	2,500.00	2,500.00			
AT: C ID:														
CUST ACCT #: 7687010210473														
CUST ACCT NAME: 2S3G														
ESCROW BANK: STATE STREET BANK & TRUST COMPANY														
MNKD	12/18/2020		3.00	12/18/2020		50	50	0	50		15,000.00	15,000.00	100.00%	
SUB-CLASS: STANDARD														
ASSET		PLGR		SEC		GOV/EQ		CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT DATE	CURN	QUANTITY	MARKET VAL	COLL VAL			
-----														
SBOSUS33XXX				CURR				USD	15,000.00	15,000.00	15,000.00			
AT: C ID:														
CUST ACCT #: 7687010210473														
CUST ACCT NAME: 2S3G														
ESCROW BANK: STATE STREET BANK & TRUST COMPANY														
KODK	12/18/2020		5.50	12/18/2020		25	25	0	25		13,750.00	13,750.00	100.00%	
SUB-CLASS: STANDARD														
ASSET		PLGR		SEC		GOV/EQ		CPN						
MANAGER	ACCT	CUSIP	R SYMB	CLASS	TYPE	RATE	MAT DATE	CURN	QUANTITY	MARKET VAL	COLL VAL			
-----														
SBOSUS33XXX				CURR				USD	13,750.00	13,750.00	13,750.00			

COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE EQUITY PUT

[illegible]

AT: C ID:												
CUST ACCT #: 7687010210473												
CUST ACCT NAME: 2S3G												
ESCROW BANK: STATE STREET BANK & TRUST COMPANY												
AAL	12/18/2020	10.50	12/18/2020	10	10	0	10	10,500.00	10,500.00	100.00%		
SUB-CLASS: STANDARD												

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
<hr/>												
SBOSUS33XXX				CURR					USD	10,500.00	10,500.00	10,500.00

AT: C ID:									
CUST ACCT #: 7687010210473									
CUST ACCT NAME: 2S3G									
ESCROW BANK: STATE STREET BANK & TRUST COMPANY									
AAL	12/18/2020	11.50	12/18/2020	10	10	0	10	11,500.00	11,500.00 100.00%
SUB-CLASS: STANDARD									

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
<hr/>												
SBOSUS33XXX					CURR				USD	11,500.00	11,500.00	11,500.00

AP: C ID:									
CUST ACCT #: 7687010210473									
CUST ACCT NAME: 2S3G									
ESCROW BANK: STATE STREET BANK & TRUST COMPANY									
RAD	12/18/2020	12.00	12/18/2020	25	25	0	25	30,000.00	30,000.00 100.00%
SUB-CLASS: STANDARD									

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
SBOSUS33XXX					CURR				USD	30,000.00	30,000.00	30,000.00

COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE EQUITY PUT

[illegible]

AT: C ID:									
CUST ACCT #: 7687010210473									
CUST ACCT NAME: 2S3G									
ESCROW BANK: STATE STREET BANK & TRUST COMPANY									
AAL	12/18/2020	13.00	12/18/2020	25	25	0	25	32,500.00	32,500.00 100.00%
SUB-CLASS: STANDARD									

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
SBOSUS33XXX				CURR					USD	32,500.00	32,500.00	32,500.00

AT: C ID:											
CUST ACCT #: 7687010210473											
CUST ACCT NAME: 2S3G											
ESCROW BANK: STATE STREET BANK & TRUST COMPANY											
AAL	12/18/2020	13.50	12/18/2020	20	20	0	20	27,000.00	27,000.00	100.00%	
SUB-CLASS: STANDARD											

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R	SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
SBOSUS33XXX					CURR					USD	27,000.00	27,000.00	27,000.00

AT: C ID:									
CUST ACCT #: 7687010210473									
CUST ACCT NAME: 2S3G									
ESCROW BANK: STATE STREET BANK & TRUST COMPANY									
VST	12/18/2020	18.00	12/18/2020	25	25	0	25	45,000.00	45,000.00 100.00%
SUB-CLASS: STANDARD									

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R	SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
-----													
SBOSUS33XXX					CURR					USD	45,000.00	45,000.00	45,000.00

[illegible]

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R	SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
<hr/>													
SBOSUS33XXX					CURR					USD	82,500.00	82,500.00	82,500.00

COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE EQUITY PUT

[illegible]

AT: C ID:									
CUST ACCT #: 7687010210473									
CUST ACCT NAME: 2S3G									
ESCROW BANK: STATE STREET BANK & TRUST COMPANY									
DAL	12/18/2020	34.00	12/18/2020	25	25	0	25	85,000.00	85,000.00 100.00%
SUB-CLASS: STANDARD									

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R	SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
<hr/>													
SBOSUS33XXX					CURR					USD	85,000.00	85,000.00	85,000.00

AT: C ID:											
CUST ACCT #: 7687010210473											
CUST ACCT NAME: 2S3G											
ESCROW BANK: STATE STREET BANK & TRUST COMPANY											
DAL	12/18/2020	35.00	12/18/2020	35	35	0	35	122,500.00	122,500.00	100.00%	
SUB-CLASS: STANDARD											

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R	SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
SBOSUS33XXX					CURR					USD	122,500.00	122,500.00	122,500.00

AT: C ID:											
CUST ACCT #: 7687010210473											
CUST ACCT NAME: 2S3G											
ESCROW BANK: STATE STREET BANK & TRUST COMPANY											
GM	12/18/2020	42.50	12/18/2020	25	25	0	25	106,250.00	106,250.00	100.00%	
SUB-CLASS: STANDARD											

ASSET MANAGER	PLGR ACCT	CUSIP	SEC R	SYMB	CLASS	GOV/EQ TYPE	CPN RATE	MAT	DATE	CURN	QUANTITY	MARKET VAL	COLL VAL
<hr/>													
SBOSUS33XXX					CURR					USD	106,250.00	106,250.00	106,250.00

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
CLEARING MEMBER: OCC 00355

COLLATERAL TYPE: ESCROW DEPOSITS  
OPTION TYPE: EQUITY PUT

H	L OPT	SER/CTR				CALC	BANK	THRS				
D SYMB	DATE		STRIKE	EXP DATE	PA	CNTR QTY	CNTR QTY	CNTR QTY	CNTR QTY	REQ COLL VAL	COLL VAL	% COLLZ
EQUITY PUT TOTALS:						CNTR QTY	REQ COLL VAL	QUANTITY	MARKET VAL	COLL VAL		
CONTRACT:						360	681,500.00					
SUPPORTING COLLATERAL:												
ED CASH:								681,500.00	681,500.00	681,500.00		
ED GOV SEC:								0	0.00	0.00		