

CLEARING GROUP: OCC

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
TIER ACCOUNT: OCC 00289 F

	CURRENT	CLEARED POSITIONS ONLY	DIFFERENCE
NET ASSET VALUE	0	0	0
ESTIMATED SHORTFALL	-20,132,318	-20,132,318	0
STRESS TEST CHARGE	-368,864	-368,864	0
ADD ON CHARGES	-10,024,219	-10,024,219	0
TOTAL REQUIREMENT	-30,525,401	-30,525,401	0
TOTAL COLLATERAL VALUE	31,716,745	31,716,745	0
TOTAL REQUIREMENT	-30,525,401	-30,525,401	0
ROLLED-UP MARGIN DEFICIT	0	0	0
EXCESS DEFICIT	1,191,344	1,191,344	0

CLEARING GROUP: OCC

CMO: CREDIT SUISSE SECURITIES (USA) LLC  
TIER ACCOUNT: OCC 00355 C

	CURRENT	CLEARED POSITIONS ONLY	DIFFERENCE
NET ASSET VALUE	685,565,616	-3,019,988,600	-3,705,554,216
ESTIMATED SHORTFALL	-1,127,969,921	-1,016,756,276	+111,213,645
STRESS TEST CHARGE	-85,475,406	-79,031,021	+6,444,385
ADD ON CHARGES	-106,174,421	-105,330,519	+843,902
TOTAL REQUIREMENT	-634,054,133	-4,221,106,417	-3,587,052,284
TOTAL COLLATERAL VALUE	879,117,300	3,911,851,471	+3,032,734,171
TOTAL REQUIREMENT	-634,054,133	-4,221,106,417	-3,587,052,284
ROLLED-UP MARGIN DEFICIT	0	0	0
EXCESS DEFICIT	245,063,168	-309,254,945	-554,318,113

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TIER ACCOUNT: OCC 00355 F

	CURRENT	CLEARED POSITIONS ONLY	DIFFERENCE
NET ASSET VALUE	114,135,754	4,921,548	-109,214,206
ESTIMATED SHORTFALL	-96,916,462	-100,705,441	-3,788,979
STRESS TEST CHARGE	-18,342,012	-19,458,596	-1,116,584
ADD ON CHARGES	21,941,763	21,997,745	+55,982
TOTAL REQUIREMENT	20,819,043	-93,244,744	-114,063,787
TOTAL COLLATERAL VALUE	0	76,449,944	+76,449,944
TOTAL REQUIREMENT	20,819,043	-93,244,744	-114,063,787
ROLLED-UP MARGIN DEFICIT	0	0	0
EXCESS DEFICIT	20,819,043	-16,794,800	-37,613,843