

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

TIER ACCOUNT: OCC 00289 C
SETTLEMENT TIER ACCOUNT: OCC 00289 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	251,744,595.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	251,744,595.00		
GOVERNMENT (GS & GE) CVH TOTAL:	0.00		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD): 251,744,595.00			
TOTAL MARGIN REQUIREMENT:	238,757,100.00	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	12,987,495.00	EXC	

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT:	1,054,915.00	PAY	
CASH CONVERSION FOR MARGIN EXC/DEF			
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	1,054,915.00		
DEFICIT:	0.00		
CASH CONVERSION FOR MIN CASH REQ			
CASH GAINED FROM CONVERSION:	0.00		
MIN CASH DEFICIT:	0.00		
NET SETTLEMENT:	0.00		
=====			

ACCOUNT SUMMARY AFTER CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	250,689,680.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	250,689,680.00		
GOVERNMENT (GS & GE) CVH TOTAL:	0.00		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD): 250,689,680.00			
TOTAL MARGIN REQUIREMENT:	238,757,100.00	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	11,932,580.00	EXC	

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

SETTLEMENT TIER ACCOUNT: OCC 00289 C

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX FUTURES MARK TO MARKET	1,054,915.00	PAY
NET PAY/COLLECT	1,054,915.00	PAY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

TIER ACCOUNT: OCC 00289 F

SETTLEMENT TIER ACCOUNT: OCC 00289 F

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	31,716,745.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	31,716,745.00		
GOVERNMENT (GS & GE) CVH TOTAL:	0.00		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD): 31,716,745.00			
TOTAL MARGIN REQUIREMENT:	30,525,401.00	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	1,191,344.00	EXC	

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT:	121,145.00	COL	
CASH CONVERSION FOR MARGIN EXC/DEF			
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	0.00		
DEFICIT:	0.00		
CASH CONVERSION FOR MIN CASH REQ			
CASH GAINED FROM CONVERSION:	0.00		
MIN CASH DEFICIT:	0.00		
NET SETTLEMENT:	121,145.00	COL	
=====			

ACCOUNT SUMMARY AFTER CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	31,716,745.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	31,716,745.00		
GOVERNMENT (GS & GE) CVH TOTAL:	0.00		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD): 31,716,745.00			
TOTAL MARGIN REQUIREMENT:	30,525,401.00	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	1,191,344.00	EXC	

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

SETTLEMENT TIER ACCOUNT: OCC 00289 F

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX FUTURES MARK TO MARKET	121,145.00	COL
NET PAY/COLLECT	121,145.00	COL

CMO:

CLEARING MEMBER:

CREDIT SUISSE SECURITIES (USA) LLC

OCC 00289

TIER ACCOUNT:

SETTLEMENT TIER ACCOUNT:

OCC 00289 M P

OCC 00289 M P

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

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

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

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

SETTLEMENT TIER ACCOUNT: OCC 00289 M P

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

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

TIER ACCOUNT: OCC 00289 M

SETTLEMENT TIER ACCOUNT: OCC 00289 M

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

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

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

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00289

SETTLEMENT TIER ACCOUNT: OCC 00289 M

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

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

TIER ACCOUNT: OCC 00355 C
SETTLEMENT TIER ACCOUNT: OCC 00355 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	0.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	0.00		
GOVERNMENT (GS & GE) CVH TOTAL:	879,117,300.45		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD):	879,117,300.45		
TOTAL MARGIN REQUIREMENT:	634,054,132.57	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	245,063,167.88	EXC	

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT:			
CASH CONVERSION FOR MARGIN EXC/DEF	27,832,871.83	COL	
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	0.00		
DEFICIT:	0.00		
CASH CONVERSION FOR MIN CASH REQ			
CASH GAINED FROM CONVERSION:	0.00		
MIN CASH DEFICIT:	0.00		
NET SETTLEMENT:	27,832,871.83	COL	
=====			

ACCOUNT SUMMARY AFTER CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	0.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	0.00		
GOVERNMENT (GS & GE) CVH TOTAL:	879,117,300.45		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD):	879,117,300.45		
TOTAL MARGIN REQUIREMENT:	634,054,132.57	DR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	245,063,167.88	EXC	

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

SETTLEMENT TIER ACCOUNT: OCC 00355 C

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX CASH DIFFERENCE	140,880.00	PAY
EQUITY CASH FIXED	6,185.08	COL
EQUITY POST TRADE PREMIUM	415,872.92	PAY
INDEX POST TRADE PREMIUM	780,249.67	COL
INDEX TRADE PREMIUM	9,113,778.00	PAY
EQUITY TRADE PREMIUM	36,716,968.00	COL
NET PAY/COLLECT	27,832,871.83	COL

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

TIER ACCOUNT: OCC 00355 F
SETTLEMENT TIER ACCOUNT: OCC 00355 F

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	0.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	0.00		
GOVERNMENT (GS & GE) CVH TOTAL:	0.00		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD): 0.00			
TOTAL MARGIN REQUIREMENT:	20,819,043.00	CR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	20,819,043.00	EXC	

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT: 44,819,467.19 PAY			
CASH CONVERSION FOR MARGIN EXC/DEF			
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	0.00		
DEFICIT:	0.00		
CASH CONVERSION FOR MIN CASH REQ			
CASH GAINED FROM CONVERSION:	0.00		
MIN CASH DEFICIT:	0.00		
NET SETTLEMENT:	44,819,467.19	PAY	
=====			

ACCOUNT SUMMARY AFTER CASH CONVERSION			
COLLATERAL TYPE (ALL IN USD)			
CASH:			
USD:	0.00		
FOREIGN:	0.00		
REPO CASH:	0.00		
CASH TOTAL:	0.00		
GOVERNMENT (GS & GE) CVH TOTAL:	0.00		
LETTERS OF CREDIT TOTAL:	0.00		
MONEY MARKET FUNDS TOTAL:	0.00		
VALUED SECURITIES CVH TOTAL:	0.00		
TOTAL COLLATERAL VALUE (IN USD): 0.00			
TOTAL MARGIN REQUIREMENT:	20,819,043.00	CR	
MIN CASH REQUIREMENT:	0.00		
ROLLED-UP MARGIN DEFICIT:	0.00		
MARGIN EXCESS/DEFICIT:	20,819,043.00	EXC	

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

SETTLEMENT TIER ACCOUNT: OCC 00355 F

PAY/COLLECT TYPE	AMOUNT	PAY/COL
EQUITY POST TRADE PREMIUM	146.00	COL
STOCK LOAN MARK TO MARKET	45,925,383.19	PAY
EQUITY TRADE PREMIUM	102,750.00	PAY
INDEX TRADE PREMIUM	1,208,520.00	COL
NET PAY/COLLECT	44,819,467.19	PAY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

TIER ACCOUNT: OCC 00355 M P

SETTLEMENT TIER ACCOUNT: OCC 00355 M P

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

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

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

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

ACCOUNT SUMMARY AFTER CASH CONVERSION

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

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

SETTLEMENT TIER ACCOUNT: OCC 00355 M P

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

CMO:

CLEARING MEMBER:

CREDIT SUISSE SECURITIES (USA) LLC

OCC 00355

TIER ACCOUNT:

SETTLEMENT TIER ACCOUNT:

OCC 00355 M

OCC 00355 M

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

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

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

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CREDIT SUISSE SECURITIES (USA) LLC

CLEARING MEMBER: OCC 00355

SETTLEMENT TIER ACCOUNT: OCC 00355 M

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

CMO:

CLEARING MEMBER:

CREDIT SUISSE SECURITIES (USA) LLC

OCC 00355

TIER ACCOUNT:

SETTLEMENT TIER ACCOUNT:

OCC 00355 Z X

OCC 00355 Z X

CLEARING FUND ACCOUNT DETAIL

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