

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	187
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20	
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51	
CLEARING ORGANIZATION: CME			
FIRM: 250 NAME: CREDIT SUISSE SECURI	ORIGIN: COTC		
SETTLEMENT ACCOUNT: COTC CLR PB 250F	NAME: CRED SE CLRD SWP CST	CPR: LSOCU	
SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS			
CORE PERFORMANCE BOND RESRVE	PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN	TOTAL PERFORMANCE BOND
Cleared OTC			
USD	4,138,200.00	0.00	0.00
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USDE	4,138,200.00	0.00	0.00
CALCULATED PERFORMANCE BOND			
USD	4,138,200.00	0.00	0.00
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USDE	4,138,200.00	0.00	0.00
TOTAL ADJUSTMENTS/COLAT			
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USDE	0.00	0.00	0.00
TOTAL PB REQUIRED			
USD	4,138,200.00	0.00	0.00
-----	-----	-----	-----
USDE	4,138,200.00	0.00	0.00
TOTAL COLLATERALIZATION			
-----	-----	-----	-----
USDE	0.00	0.00	0.00
TOTAL PB WITH COLLATERALIZATION			
USD	4,138,200.00	0.00	0.00
-----	-----	-----	-----
USDE	4,138,200.00	0.00	0.00
SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT			
ASSET VALUE			
CASH			
USD	5,419,200.00		
-----	-----		
USDE	5,419,200.00		
TOTAL ON DEPOSIT			
USD	5,419,200.00		
-----	-----		
USDE	5,419,200.00		

RUN DATE (CST): 12/04/20

RUN TIME (CST): 21:52:51

CLEARING ORGANIZATION: CME

ORIGIN: COTC

CPR: LSOCU

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

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

ASSET VALUE

CASH

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

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

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

CALL/RELEASE AMOUNT

0.00

USDE	0.00
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CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	189
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20	
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51	
CLEARING ORGANIZATION: CME			
FIRM: 250 NAME: CREDIT SUISSE SECURI	ORIGIN: COTC		
SETTLEMENT ACCOUNT: COTC CLR PB 250I	NAME: CRED SE CLRD SWP CST	CPR: LSOCC	
SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS			
	CORE PERFORMANCE BOND RESRVE	PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN
			TOTAL PERFORMANCE BOND
IRS			
AUD	3,102,726.29	0.00	0.00
CAD	3,966,275.31	0.00	0.00
CZK	51,156,103.49	0.00	0.00
EUR	203,475,905.65	0.00	0.00
GBP	142,189.38	0.00	0.00
HKD	738,653.83	0.00	0.00
HUF	983,906,818.33	0.00	0.00
JPY	146,495,008.25	0.00	0.00
MXN	3,271,305,968.60	0.00	0.00
NOK	1,117,604.87	0.00	0.00
NZD	1,571,343.96	0.00	0.00
PLN	17,478,258.24	0.00	0.00
SGD	137,664.45	0.00	0.00
USD	2,326,996,192.88	0.00	44,985,983.32
ZAR	139,271,778.06	0.00	0.00

USDE	2,767,079,726.46	0.00	44,985,983.32

CALCULATED PERFORMANCE BOND			
AUD	3,102,726.29	0.00	0.00
CAD	3,966,275.31	0.00	0.00
CZK	51,156,103.49	0.00	0.00
EUR	203,475,905.65	0.00	0.00
GBP	142,189.38	0.00	0.00
HKD	738,653.83	0.00	0.00
HUF	983,906,818.33	0.00	0.00
JPY	146,495,008.25	0.00	0.00
MXN	3,271,305,968.60	0.00	0.00
NOK	1,117,604.87	0.00	0.00
NZD	1,571,343.96	0.00	0.00
PLN	17,478,258.24	0.00	0.00
SGD	137,664.45	0.00	0.00
USD	2,326,996,192.88	0.00	44,985,983.32
ZAR	139,271,778.06	0.00	0.00

USDE	2,767,079,726.46	0.00	44,985,983.32

TOTAL ADJUSTMENTS/COLAT			

USDE	0.00	0.00	0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 190
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: COTC

SETTLEMENT ACCOUNT: COTC CLR PB 250I NAME: CRED SE CLRD SWP CST CPR: LSOCC

SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS

CORE PERFORMANCE BOND RESRVE		PERFORMANCE BOND	CONC	PERFORMANCE BOND DISCR/FULL VALUE MARGIN	TOTAL PERFORMANCE BOND
TOTAL PB REQUIRED					
AUD	3,102,726.29	0.00	0.00	0.00	3,102,726.29
CAD	3,966,275.31	0.00	0.00	0.00	3,966,275.31
CZK	51,156,103.49	0.00	0.00	0.00	51,156,103.49
EUR	203,475,905.65	0.00	0.00	0.00	203,475,905.65
GBP	142,189.38	0.00	0.00	0.00	142,189.38
HKD	738,653.83	0.00	0.00	0.00	738,653.83
HUF	983,906,818.33	0.00	0.00	0.00	983,906,818.33
JPY	146,495,008.25	0.00	0.00	0.00	146,495,008.25
MXN	3,271,305,968.60	0.00	0.00	0.00	3,271,305,968.60
NOK	1,117,604.87	0.00	0.00	0.00	1,117,604.87
NZD	1,571,343.96	0.00	0.00	0.00	1,571,343.96
PLN	17,478,258.24	0.00	0.00	0.00	17,478,258.24
SGD	137,664.45	0.00	0.00	0.00	137,664.45
USD	2,326,996,192.88	0.00	44,985,983.32	0.00	2,371,982,176.20
ZAR	139,271,778.06	0.00	0.00	0.00	139,271,778.06

USDE	2,767,079,726.46	0.00	44,985,983.32	0.00	2,812,065,709.78

TOTAL COLLATERALIZATION

USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB WITH COLLATERALIZATION					
AUD	3,102,726.29	0.00	0.00	0.00	3,102,726.29
CAD	3,966,275.31	0.00	0.00	0.00	3,966,275.31
CZK	51,156,103.49	0.00	0.00	0.00	51,156,103.49
EUR	203,475,905.65	0.00	0.00	0.00	203,475,905.65
GBP	142,189.38	0.00	0.00	0.00	142,189.38
HKD	738,653.83	0.00	0.00	0.00	738,653.83
HUF	983,906,818.33	0.00	0.00	0.00	983,906,818.33
JPY	146,495,008.25	0.00	0.00	0.00	146,495,008.25
MXN	3,271,305,968.60	0.00	0.00	0.00	3,271,305,968.60
NOK	1,117,604.87	0.00	0.00	0.00	1,117,604.87
NZD	1,571,343.96	0.00	0.00	0.00	1,571,343.96
PLN	17,478,258.24	0.00	0.00	0.00	17,478,258.24
SGD	137,664.45	0.00	0.00	0.00	137,664.45
USD	2,326,996,192.88	0.00	44,985,983.32	0.00	2,371,982,176.20
ZAR	139,271,778.06	0.00	0.00	0.00	139,271,778.06

USDE	2,767,079,726.46	0.00	44,985,983.32	0.00	2,812,065,709.78

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 191
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51
CLEARING ORGANIZATION: CME		
FIRM: 250 NAME: CREDIT SUISSE SECURI	ORIGIN: COTC	
SETTLEMENT ACCOUNT: COTC CLR PB 250I	NAME: CRED SE CLRD SWP CST	CPR: LSOCC
SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT		

ASSET VALUE	
CASH	
AUD	5,000,000.00
EUR	4,098,767.96
GBP	8,000,000.00
HKD	0.00
HUF	500,000,000.00
MXN	10,000.00
PLN	70,000,000.00
USD	513,411,892.31
ZAR	300,000,000.00

USDE	573,232,532.06
TBILL	
USD	219,247,051.41

USDE	219,247,051.41
TBOND	
USD	307,270,971.38

USDE	307,270,971.38
TFRN	
USD	57,888,227.60

USDE	57,888,227.60
TIPS	
USD	302,875,453.93

USDE	302,875,453.93
TNOTE	
USD	1,745,882,913.93

USDE	1,745,882,913.93

RUN DATE (CST): 12/04/20

RUN TIME (CST): 21:52:51

CLEARING ORGANIZATION: CME

ORIGIN: COTC

CPR: LSOCC

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

TSTRIP

USD	307,561,387.36
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USDE	307,561,387.36
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TOTAL ON DEPOSIT

AUD	5,000,000.00
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EUR	4,098,767.96
-----	--------------

GBP	8,000,000.00
-----	--------------

HKD	0.00
-----	------

HUF	500,000,000.00
-----	----------------

MXN	10,000.00
-----	-----------

PLN	70,000,000.00
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USD 3,454,137,897.92

ZAR	300,000,000.00
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USDE	3,513,958,537.67
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TOT LOC/AGNCY CAP AMT IN USDE

AMOUNT IN REQMT CURN

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

ASSET VALUE

CASH

PLN	52,521,741.76
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ZAR	160,728,221.94
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USDE	24,809,584.62
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TBILL

USD	82,081,380.94
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USDE	82,081,380.94
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CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 193
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51
CLEARING ORGANIZATION: CME		
FIRM: 250 NAME: CREDIT SUISSE SECURI	ORIGIN: COTC	
SETTLEMENT ACCOUNT: COTC CLR PB 250I	NAME: CRED SE CLRD SWP CST	CPR: LSOCC
SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT		
TBOND		
USD	76,692,425.68	

USDE	76,692,425.68	
TIPS		
USD	198,609,317.52	

USDE	198,609,317.52	
TNOTE		
USD	202,019,277.86	

USDE	202,019,277.86	
TSTRIP		
USD	86,479,135.36	

USDE	86,479,135.36	
TOTAL EXCESS		
PLN	52,521,741.76	
USD	645,881,537.36	
ZAR	160,728,221.94	

USDE	670,691,121.98	
EXCESS/DEFICIT		
PLN	52,521,741.76	
USD	645,881,537.36	
ZAR	160,728,221.94	

USDE	670,691,121.98	
ASSET VALUE		
CALL/RELEASE AMOUNT		
	0.00	

USDE	0.00	

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	194
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20	
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51	
CLEARING ORGANIZATION: CME			
FIRM: 250 NAME: CREDIT SUISSE SECURI	ORIGIN: COTC		
SETTLEMENT ACCOUNT: COTC CLR PB 250T	NAME: CRED SE CLRD SWP CST	CPR: LSOCU	
SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS			
	CORE PERFORMANCE BOND RESRVE	PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN
FXM			TOTAL PERFORMANCE BOND
USD	3,276,758.56	0.00	3,276,761.05
-----	-----	-----	-----
USDE	3,276,758.56	0.00	3,276,761.05
CALCULATED PERFORMANCE BOND			
USD	3,276,758.56	0.00	3,276,761.05
-----	-----	-----	-----
USDE	3,276,758.56	0.00	3,276,761.05
TOTAL ADJUSTMENTS/COLAT			
-----	-----	-----	-----
USDE	0.00	0.00	0.00
TOTAL PB REQUIRED			
USD	3,276,758.56	0.00	3,276,761.05
-----	-----	-----	-----
USDE	3,276,758.56	0.00	3,276,761.05
TOTAL COLLATERALIZATION			
-----	-----	-----	-----
USDE	0.00	0.00	0.00
TOTAL PB WITH COLLATERALIZATION			
USD	3,276,758.56	0.00	3,276,761.05
-----	-----	-----	-----
USDE	3,276,758.56	0.00	3,276,761.05
SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT			
	ASSET VALUE		
CASH			
USD	4,424,004.22		
-----	-----		
USDE	4,424,004.22		
TOTAL ON DEPOSIT			
USD	4,424,004.22		
-----	-----		
USDE	4,424,004.22		

RUN DATE (CST): 12/04/20

RUN TIME (CST): 21:52:51

CLEARING ORGANIZATION: CME

ORIGIN: COTC

CPR: LSOCU

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

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

ASSET VALUE

CASH

USD	1,147,243.17
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USDE	1,147,243.17
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TOTAL EXCESS

USD	1,147,243.17
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USDE	1,147,243.17
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EXCESS/DEFICIT

USD	1,147,243.17
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USDE	1,147,243.17
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ASSET VALUE

LSOC MINIMUM MARGIN CALL AMOUNT

USD 48842.44

USDE	48842.44
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ASSET VALUE

CALL/RELEASE AMOUNT

USD	-48,842.44
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USDE	-48,842.44
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CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 196
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: CSEG

SETTLEMENT ACCOUNT: CSEG CLR PB 250 NAME: CREDIT SUISSE SECURI CPR: CSEG

SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS

	CORE PERFORMANCE BOND RESRVE	PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN	TOTAL PERFORMANCE BOND
AGRICULTURAL				
USD	100,043,481.25	0.00	0.00	100,043,481.25
-----	-----	-----	-----	-----
USDE	100,043,481.25	0.00	0.00	100,043,481.25
COMEX				
USD	282,697,919.00	0.00	0.00	282,697,919.00
-----	-----	-----	-----	-----
USDE	282,697,919.00	0.00	0.00	282,697,919.00
CURRENCY				
AUD	2,520.00	0.00	0.00	2,520.00
CAD	2,500.00	0.00	0.00	2,500.00
CHF	567,000.00	0.00	0.00	567,000.00
GBP	1,435,776.00	0.00	0.00	1,435,776.00
JPY	137,987,510.00	0.00	0.00	137,987,510.00
USD	143,893,734.50	0.00	0.00	143,893,734.50
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USDE	147,786,442.05	0.00	0.00	147,786,442.05
DAIRY				
USD	35,488.00	0.00	0.00	35,488.00
-----	-----	-----	-----	-----
USDE	35,488.00	0.00	0.00	35,488.00
EQUITY INDICIES				
JPY	2,144,687,074.00	0.00	0.00	2,144,687,074.00
USD	1,954,559,189.00	0.00	0.00	1,954,559,189.00
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USDE	1,975,149,502.60	0.00	0.00	1,975,149,502.60
FOREST				
USD	198,000.00	0.00	0.00	198,000.00
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USDE	198,000.00	0.00	0.00	198,000.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	197
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20	
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51	
CLEARING ORGANIZATION: CME			
FIRM: 250 NAME: CREDIT SUISSE SECURI	ORIGIN: CSEG		
SETTLEMENT ACCOUNT: CSEG CLR PB 250	NAME: CREDIT SUISSE SECURI	CPR: CSEG	
SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS			
CORE PERFORMANCE BOND RESRVE	PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN	TOTAL PERFORMANCE BOND
INTEREST RATE			
USD	1,731,750,478.69	0.00	0.00
-----	-----	-----	-----
USDE	1,731,750,478.69	0.00	0.00
NYMEX			
USD	317,649,655.00	0.00	0.00
-----	-----	-----	-----
USDE	317,649,655.00	0.00	0.00
WEATHER			
EUR	1,431,750.00	0.00	0.00
GBP	503,700.44	0.00	0.00
USD	1,736,250.00	0.00	0.00
-----	-----	-----	-----
USDE	4,147,965.38	0.00	0.00
CALCULATED PERFORMANCE BOND			
AUD	2,520.00	0.00	0.00
CAD	2,500.00	0.00	0.00
CHF	567,000.00	0.00	0.00
EUR	1,431,750.00	0.00	0.00
GBP	1,939,476.44	0.00	0.00
JPY	2,282,674,584.00	0.00	0.00
USD	4,532,564,195.44	0.00	0.00
-----	-----	-----	-----
USDE	4,559,458,931.97	0.00	0.00
TOTAL ADJUSTMENTS/COLAT			
-----	-----	-----	-----
USDE	0.00	0.00	0.00
TOTAL PB REQUIRED			
AUD	2,520.00	0.00	0.00
CAD	2,500.00	0.00	0.00
CHF	567,000.00	0.00	0.00
EUR	1,431,750.00	0.00	0.00
GBP	1,939,476.44	0.00	0.00
JPY	2,282,674,584.00	0.00	0.00
USD	4,532,564,195.44	0.00	0.00
-----	-----	-----	-----
USDE	4,559,458,931.97	0.00	0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 198
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: CSEG

SETTLEMENT ACCOUNT: CSEG CLR PB 250 NAME: CREDIT SUISSE SECURI CPR: CSEG

SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS

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

USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB WITH COLLATERALIZATION					
AUD	2,520.00	0.00	0.00	0.00	2,520.00
CAD	2,500.00	0.00	0.00	0.00	2,500.00
CHF	567,000.00	0.00	0.00	0.00	567,000.00
EUR	1,431,750.00	0.00	0.00	0.00	1,431,750.00
GBP	1,939,476.44	0.00	0.00	0.00	1,939,476.44
JPY	2,282,674,584.00	0.00	0.00	0.00	2,282,674,584.00
USD	4,532,564,195.44	0.00	0.00	0.00	4,532,564,195.44
USDE	4,559,458,931.97	0.00	0.00	0.00	4,559,458,931.97

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

AUD	503,700.00
CAD	44,681.25
CHF	48,025.00
EUR	1,258,000.00
GBP	2,888,478.92
JPY	1,599,353,411.00
SEK	117,437.50
USD	4,140,701,598.18
USDE	4,161,937,102.53

STOCK

USD	0.00
USDE	0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	199
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20	
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51	
CLEARING ORGANIZATION: CME			
FIRM: 250 NAME: CREDIT SUISSE SECURI	ORIGIN: CSEG		
SETTLEMENT ACCOUNT: CSEG CLR PB 250	NAME: CREDIT SUISSE SECURI	CPR: CSEG	
SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT			
TBILL			
USD	53,701,662.76		

USDE	53,701,662.76		
TBOND			
USD	55,030,554.97		

USDE	55,030,554.97		
TFRN			
USD	182,229.23		

USDE	182,229.23		
TIPS			
USD	98,530,336.13		

USDE	98,530,336.13		
TNOTE			
USD	217,753,678.85		

USDE	217,753,678.85		
TSTRIP			
USD	166,283,634.82		

USDE	166,283,634.82		
TOTAL ON DEPOSIT			
AUD	503,700.00		
CAD	44,681.25		
CHF	48,025.00		
EUR	1,258,000.00		
GBP	2,888,478.92		
JPY	1,599,353,411.00		
SEK	117,437.50		
USD	4,732,183,694.94		

USDE	4,753,419,199.29		

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 200
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51

CLEARING ORGANIZATION: CME		
FIRM: 250	NAME: CREDIT SUISSE SECURI	ORIGIN: CSEG
SETTLEMENT ACCOUNT:	CSEG CLR PB 250	NAME: CREDIT SUISSE SECURI CPR: CSEG
SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT		
TOT LOC/AGNCY CAP	AMT IN USDE	AMOUNT IN REQMT CURN

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

CASH	
AUD	501,180.00
CAD	42,181.25
GBP	949,002.48
SEK	117,437.50

USDE	1,693,657.68

TIPS	
USD	98,530,336.13

USDE	98,530,336.13

TSTRIP	
USD	93,349,279.26

USDE	93,349,279.26

TOTAL EXCESS	
AUD	501,180.00
CAD	42,181.25
GBP	949,002.48
SEK	117,437.50
USD	191,879,615.39

USDE	193,573,273.07

EXCESS/DEFICIT	
AUD	501,180.00
CAD	42,181.25
GBP	949,002.48
SEK	117,437.50
USD	191,879,615.39

USDE	193,573,273.07

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	201
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST):	12/04/20
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST):	21:52:51
CLEARING ORGANIZATION: CME			
FIRM: 250 NAME: CREDIT SUISSE SECURI	ORIGIN: CSEG		
SETTLEMENT ACCOUNT: CSEG CLR PB 250	NAME: CREDIT SUISSE SECURI	CPR: CSEG	
SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT			
ASSET VALUE			
CALL/RELEASE AMOUNT			

0.00

USDE	0.00
------	------

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 202
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51
CLEARING ORGANIZATION: CME		
FIRM: 250 NAME: CREDIT SUISSE SECURI	ORIGIN: NSEG	
SETTLEMENT ACCOUNT: NSEG CLR PB 250	NAME: CREDIT SUISSE SECURI	CPR: NA
SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS		
CORE PERFORMANCE BOND RESRVE	PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN TOTAL PERFORMANCE BOND
COMEX		
USD 43,480,595.00	0.00	0.00 43,480,595.00
-----	-----	-----
USDE 43,480,595.00	0.00	0.00 43,480,595.00
EQUITY INDICIES		
JPY 3,150,000.00	0.00	0.00 3,150,000.00
USD 204,041,693.00	0.00	0.00 204,041,693.00
-----	-----	-----
USDE 204,071,934.93	0.00	0.00 204,071,934.93
INTEREST RATE		
USD 21,249,957.85	0.00	0.00 21,249,957.85
-----	-----	-----
USDE 21,249,957.85	0.00	0.00 21,249,957.85
CALCULATED PERFORMANCE BOND		
JPY 3,150,000.00	0.00	0.00 3,150,000.00
USD 268,772,245.85	0.00	0.00 268,772,245.85
-----	-----	-----
USDE 268,802,487.78	0.00	0.00 268,802,487.78
TOTAL ADJUSTMENTS/COLAT		
-----	-----	-----
USDE 0.00	0.00	0.00 0.00
TOTAL PB REQUIRED		
JPY 3,150,000.00	0.00	0.00 3,150,000.00
USD 268,772,245.85	0.00	0.00 268,772,245.85
-----	-----	-----
USDE 268,802,487.78	0.00	0.00 268,802,487.78
TOTAL COLLATERALIZATION		
-----	-----	-----
USDE 0.00	0.00	0.00 0.00
TOTAL PB WITH COLLATERALIZATION		
JPY 3,150,000.00	0.00	0.00 3,150,000.00
USD 268,772,245.85	0.00	0.00 268,772,245.85
-----	-----	-----
USDE 268,802,487.78	0.00	0.00 268,802,487.78

RUN DATE (CST): 12/04/20

RUN TIME (CST): 21:52:51

CLEARING ORGANIZATION: CME

ORIGIN: NSEG

CPR: NA

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

CHF 0.00

JPY	3,184,502,135.00
-----	------------------

USD	572,492.65
-----	------------

USDE	31,145,669.70
------	---------------

TIPS

USD	41,164,109.90
-----	---------------

USDE	41,164,109.90
------	---------------

TNOTE

USD	215,977,604.70
-----	----------------

USDE	215,977,604.70
------	----------------

TOTAL ON DEPOSIT

CHF 0.00

JPY	3,184,502,135.00
-----	------------------

USD	257,714,207.25
-----	----------------

USDE	288,287,384.30
------	----------------

TOT LOC/AGNCY CAP

AMT IN USDE

AMOUNT IN REQMT CURN

TOTAL	0.00 (USDE)
-------	-------------

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

JPY	1,968,925,497.85
-----	------------------

USDE	18,902,894.48
------	---------------

TOTAL EXCESS

JPY	1,968,925,497.85
-----	------------------

USDE	18,902,894.48
------	---------------

PAGE: 204

RUN DATE (CST): 12/04/20

RUN TIME (CST): 21:52:51

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: NSEG

SETTLEMENT ACCOUNT: NSEG CLR PB 250 NAME: CREDIT SUISSE SECURI

CPR: NA

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

EXCESS/DEFICIT

JPY	1,968,925,497.85
-----	------------------

USDE	18,902,894.48
------	---------------

ASSET VALUE

CALL/RELEASE AMOUNT

0.00

USDE	0.00
------	------

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	205
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20	
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51	
CLEARING ORGANIZATION: CME			
FIRM: 250 NAME: CREDIT SUISSE SECURI	ORIGIN: NSEG		
SETTLEMENT ACCOUNT: NSEG CLR PB 250I	NAME: CREDIT SUISSE SECURI	CPR: NA	
SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS			
	CORE PERFORMANCE BOND RESRVE	PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN
			TOTAL PERFORMANCE BOND
IRS			
MXN	225,658,972.15	0.00	0.00
USD	590,447,454.93	0.00	24,470,737.91
USDE	601,862,417.57	0.00	24,470,737.91
CALCULATED PERFORMANCE BOND			
MXN	225,658,972.15	0.00	0.00
USD	590,447,454.93	0.00	24,470,737.91
USDE	601,862,417.57	0.00	24,470,737.91
TOTAL ADJUSTMENTS/COLAT			
USDE	0.00	0.00	0.00
TOTAL PB REQUIRED			
MXN	225,658,972.15	0.00	0.00
USD	590,447,454.93	0.00	24,470,737.91
USDE	601,862,417.57	0.00	24,470,737.91
TOTAL COLLATERALIZATION			
USDE	0.00	0.00	0.00
TOTAL PB WITH COLLATERALIZATION			
MXN	225,658,972.15	0.00	0.00
USD	590,447,454.93	0.00	24,470,737.91
USDE	601,862,417.57	0.00	24,470,737.91

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: NSEG

SETTLEMENT ACCOUNT: NSEG CLR PB 250I NAME: CREDIT SUISSE SECURI CPR: NA

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ASSET VALUE		
CASH		
MXN	0.00	
USD	263,107.33	

USDE	263,107.33	
TBOND		
USD	483,439,106.80	

USDE	483,439,106.80	
TNOTE		
USD	183,099,531.00	

USDE	183,099,531.00	
TOTAL ON DEPOSIT		
MXN	0.00	
USD	666,801,745.13	

USDE	666,801,745.13	
TOT LOC/AGNCY CAP	AMT IN USDE	AMOUNT IN REQMT CURN

TOTAL	0.00 (USDE)	

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CASH	
USD	263,107.33

USDE	263,107.33

FIRM: 250 NAME: CREDIT SUISSE SECURI

ORIGIN: NSEG

SETTLEMENT ACCOUNT: NSEG CLR PB 250I

NAME: CREDIT SUISSE SECURI

CPR: NA

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

TNOTE	
USD	38,937,153.13

USDE	38,937,153.13
TOTAL EXCESS	
USD	39,200,260.46

USDE	39,200,260.46
EXCESS/DEFICIT	
USD	39,200,260.46

USDE	39,200,260.46
ASSET VALUE	
CALL/RELEASE AMOUNT	
	0.00

USDE	0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	211
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20	
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51	
CLEARING ORGANIZATION: CME			
FIRM: 264 NAME: CREDIT SUISSE INTERN	ORIGIN: NSEG		
SETTLEMENT ACCOUNT: NSEG CLR PB 264	NAME: CREDIT SUISSE INTERN	CPR: NA	
SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS			
	CORE PERFORMANCE BOND RESRVE	PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN
			TOTAL PERFORMANCE BOND
AGRICULTURAL			
USD	55,215,563.00	0.00	0.00
-----	-----	-----	-----
USDE	55,215,563.00	0.00	0.00
COMEX			
USD	169,056,791.00	0.00	0.00
-----	-----	-----	-----
USDE	169,056,791.00	0.00	0.00
EQUITY INDICIES			
JPY	180,772,500.00	0.00	0.00
USD	108,231,383.00	0.00	0.00
-----	-----	-----	-----
USDE	109,966,910.06	0.00	0.00
INTEREST RATE			
USD	33,123,345.25	0.00	0.00
-----	-----	-----	-----
USDE	33,123,345.25	0.00	0.00
NYMEX			
USD	124,566,832.00	0.00	0.00
-----	-----	-----	-----
USDE	124,566,832.00	0.00	0.00
CALCULATED PERFORMANCE BOND			
JPY	180,772,500.00	0.00	0.00
USD	490,193,914.25	0.00	0.00
-----	-----	-----	-----
USDE	491,929,441.31	0.00	0.00
TOTAL ADJUSTMENTS/COLAT			
-----	-----	-----	-----
USDE	0.00	0.00	0.00
TOTAL PB REQUIRED			
JPY	180,772,500.00	0.00	0.00
USD	490,193,914.25	0.00	0.00
-----	-----	-----	-----
USDE	491,929,441.31	0.00	0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	212
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST):	12/04/20
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST):	21:52:51
CLEARING ORGANIZATION: CME			
FIRM: 264 NAME: CREDIT SUISSE INTERN	ORIGIN: NSEG		
SETTLEMENT ACCOUNT: NSEG CLR PB 264	NAME: CREDIT SUISSE INTERN	CPR: NA	
SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS			
CORE PERFORMANCE BOND RESRVE	PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FULL VALUE MARGIN	TOTAL PERFORMANCE BOND
TOTAL COLLATERALIZATION			
-----	-----	-----	-----
USDE 0.00	0.00	0.00	0.00
TOTAL PB WITH COLLATERALIZATION			
JPY 180,772,500.00	0.00	0.00	180,772,500.00
USD 490,193,914.25	0.00	0.00	490,193,914.25
-----	-----	-----	-----
USDE 491,929,441.31	0.00	0.00	491,929,441.31
SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT			
ASSET VALUE			
CASH			
JPY 1,034,268,510.00			
USD 253,025,469.42			

USDE 262,955,082.56			
TNOTE			
USD 253,359,890.00			

USDE 253,359,890.00			
TOTAL ON DEPOSIT			
JPY 1,034,268,510.00			
USD 506,385,359.42			

USDE 516,314,972.56			
TOT LOC/AGNCY CAP	AMT IN USDE	AMOUNT IN REQMT CURN	

TOTAL	0.00 (USDE)		

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 213
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51
CLEARING ORGANIZATION: CME		
FIRM: 264 NAME: CREDIT SUISSE INTERN	ORIGIN: NSEG	
SETTLEMENT ACCOUNT: NSEG CLR PB 264	NAME: CREDIT SUISSE INTERN	CPR: NA
SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT		

ASSET VALUE	
CASH	
JPY	853,496,010.00

USDE	8,194,086.08
TNOTE	
USD	16,191,445.17

USDE	16,191,445.17
TOTAL EXCESS	
JPY	853,496,010.00
USD	16,191,445.17

USDE	24,385,531.25
EXCESS/DEFICIT	
JPY	853,496,010.00
USD	16,191,445.17

USDE	24,385,531.25
ASSET VALUE	
CALL/RELEASE AMOUNT	
	0.00

USDE	0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	214
BUSINESS DATE: 12/04/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/04/20	
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:52:51	
CLEARING ORGANIZATION: CME			
FIRM: 264 NAME: CREDIT SUISSE INTERN	ORIGIN: NSEG		
SETTLEMENT ACCOUNT: NSEG CLR PB 264I	NAME: CREDIT SUISSE INT	CPR: NA	
SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS			
CORE PERFORMANCE BOND	RESRVE PERFORMANCE BOND	CONC PERFORMANCE BOND	DISCR/FULL VALUE MARGIN TOTAL PERFORMANCE BOND
IRS			
AUD	2,231,766.08	0.00	0.00 0.00 2,231,766.08
CAD	3,125,889.68	0.00	0.00 0.00 3,125,889.68
CHF	4,964,517.47	0.00	0.00 0.00 4,964,517.47
EUR	8,791,226.53	0.00	0.00 0.00 8,791,226.53
GBP	1,615,618.49	0.00	0.00 0.00 1,615,618.49
JPY	1,547,438,302.58	0.00	0.00 0.00 1,547,438,302.58
MXN	576,426,870.50	0.00	20,095,609.72 0.00 596,522,480.22
NOK	3,440,489.62	0.00	0.00 0.00 3,440,489.62
NZD	394,349.10	0.00	0.00 0.00 394,349.10
SEK	5,164,835.78	0.00	0.00 0.00 5,164,835.78
USD	126,752,008.46	0.00	181,298,246.43 0.00 308,050,254.89
ZAR	58,295,332.55	0.00	0.00 0.00 58,295,332.55

USDE	198,373,148.08	0.00	182,314,783.16 0.00 380,687,931.24
CALCULATED PERFORMANCE BOND			
AUD	2,231,766.08	0.00	0.00 0.00 2,231,766.08
CAD	3,125,889.68	0.00	0.00 0.00 3,125,889.68
CHF	4,964,517.47	0.00	0.00 0.00 4,964,517.47
EUR	8,791,226.53	0.00	0.00 0.00 8,791,226.53
GBP	1,615,618.49	0.00	0.00 0.00 1,615,618.49
JPY	1,547,438,302.58	0.00	0.00 0.00 1,547,438,302.58
MXN	576,426,870.50	0.00	20,095,609.72 0.00 596,522,480.22
NOK	3,440,489.62	0.00	0.00 0.00 3,440,489.62
NZD	394,349.10	0.00	0.00 0.00 394,349.10
SEK	5,164,835.78	0.00	0.00 0.00 5,164,835.78
USD	126,752,008.46	0.00	181,298,246.43 0.00 308,050,254.89
ZAR	58,295,332.55	0.00	0.00 0.00 58,295,332.55

USDE	198,373,148.08	0.00	182,314,783.16 0.00 380,687,931.24
TOTAL ADJUSTMENTS/COLAT			

USDE	0.00	0.00	0.00 0.00 0.00
TOTAL PB REQUIRED			
AUD	2,231,766.08	0.00	0.00 0.00 2,231,766.08
CAD	3,125,889.68	0.00	0.00 0.00 3,125,889.68
CHF	4,964,517.47	0.00	0.00 0.00 4,964,517.47
EUR	8,791,226.53	0.00	0.00 0.00 8,791,226.53
GBP	1,615,618.49	0.00	0.00 0.00 1,615,618.49

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 215
 BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER RUN DATE (CST): 12/04/20
 CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS RUN TIME (CST): 21:52:51
 CLEARING ORGANIZATION: CME
 FIRM: 264 NAME: CREDIT SUISSE INTERN ORIGIN: NSEG
 SETTLEMENT ACCOUNT: NSEG CLR PB 264I NAME: CREDIT SUISSE INT CPR: NA
 SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS

	CORE PERFORMANCE BOND	RESRVE PERFORMANCE BOND	CONC PERFORMANCE BOND	DISCR/FULL VALUE MARGIN	TOTAL PERFORMANCE BOND
JPY	1,547,438,302.58	0.00	0.00	0.00	1,547,438,302.58
MXN	576,426,870.50	0.00	20,095,609.72	0.00	596,522,480.22
NOK	3,440,489.62	0.00	0.00	0.00	3,440,489.62
NZD	394,349.10	0.00	0.00	0.00	394,349.10
SEK	5,164,835.78	0.00	0.00	0.00	5,164,835.78
USD	126,752,008.46	0.00	181,298,246.43	0.00	308,050,254.89
ZAR	58,295,332.55	0.00	0.00	0.00	58,295,332.55

USDE	198,373,148.08	0.00	182,314,783.16	0.00	380,687,931.24
TOTAL COLLATERALIZATION					

USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB WITH COLLATERALIZATION					
AUD	2,231,766.08	0.00	0.00	0.00	2,231,766.08
CAD	3,125,889.68	0.00	0.00	0.00	3,125,889.68
CHF	4,964,517.47	0.00	0.00	0.00	4,964,517.47
EUR	8,791,226.53	0.00	0.00	0.00	8,791,226.53
GBP	1,615,618.49	0.00	0.00	0.00	1,615,618.49
JPY	1,547,438,302.58	0.00	0.00	0.00	1,547,438,302.58
MXN	576,426,870.50	0.00	20,095,609.72	0.00	596,522,480.22
NOK	3,440,489.62	0.00	0.00	0.00	3,440,489.62
NZD	394,349.10	0.00	0.00	0.00	394,349.10
SEK	5,164,835.78	0.00	0.00	0.00	5,164,835.78
USD	126,752,008.46	0.00	181,298,246.43	0.00	308,050,254.89
ZAR	58,295,332.55	0.00	0.00	0.00	58,295,332.55

USDE	198,373,148.08	0.00	182,314,783.16	0.00	380,687,931.24
SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT					
ASSET VALUE					
CASH					
CAD	18,414,299.76				
CHF	0.00				
DKK	0.00				
JPY	0.00				
MXN	0.00				
SEK	0.00				
SGD	0.00				
USD	374,042,383.48				

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 216
BUSINESS DATE: 12/04/20 SPAN RECAP LEDGER RUN DATE (CST): 12/04/20
CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS RUN TIME (CST): 21:52:51
CLEARING ORGANIZATION: CME

FIRM: 264 NAME: CREDIT SUISSE INTERN ORIGIN: NSEG
SETTLEMENT ACCOUNT: NSEG CLR PB 264I NAME: CREDIT SUISSE INT CPR: NA
SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ZAR	0.00	

USDE	388,445,433.74	
TOTAL ON DEPOSIT		
CAD	18,414,299.76	
CHF	0.00	
DKK	0.00	
JPY	0.00	
MXN	0.00	
SEK	0.00	
SGD	0.00	
USD	374,042,383.48	
ZAR	0.00	

USDE	388,445,433.74	
TOT LOC/AGNCY CAP	AMT IN USDE	AMOUNT IN REQMT CURN

TOTAL	0.00 (USDE)
SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT	
ASSET VALUE	
CASH	
USD	2,624,352.29

USDE	2,624,352.29
TOTAL EXCESS	
USD	2,624,352.29

USDE	2,624,352.29
EXCESS/DEFICIT	
USD	2,624,352.29

USDE	2,624,352.29
ASSET VALUE	

CST610R01

CHICAGO MERCANTILE EXCHANGE

PAGE: 217

BUSINESS DATE: 12/04/20

SPAN RECAP LEDGER

RUN DATE (CST): 12/04/20

CYCLE: RTH RUN = 001 MODE = S

FINAL PERFORMANCE BOND REQUIREMENTS

RUN TIME (CST): 21:52:51

CLEARING ORGANIZATION: CME

FIRM: 264 NAME: CREDIT SUISSE INTERN

ORIGIN: NSEG

SETTLEMENT ACCOUNT: NSEG CLR PB 264I

NAME: CREDIT SUISSE INT

CPR: NA

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

CALL/RELEASE AMOUNT

0.00

USDE

0.00