CST610R01 CHICAGO MERCANTILE EXCHANGE	PAGE: 188
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CST610R01		CHICAGO MERCA	NTILE EXCHANGE		PAGE: 18
BUSINESS DATE:	12/08/20		CAP LEDGER		RUN DATE (CST): 12/08/2
	RUN = 001 MODE = S		ICE BOND REQUIREMENTS		RUN TIME (CST): 21:47:5
CLEARING ORGAN		1 111122 1 2111 0111 1111	ier bond ingolinging		101 1112 (001) 21 1, 1
		ORIGIN: COTC			
SETTLEMENT ACC			: CRED SE CLRD SWP CST	CDR: I.GOCII	
	OUNT SUMMARY - FINAL PERFOR			CIR. EBOCO	
	E PERFORMANCE BOND RESRVE I	_	PERFORMANCE BOND DISCR/FU	דד זואדווף אאסמדאז יו	POTAL DEDECOMANCE BOND
Cleared OTC	E PERFORMANCE BOND RESRVE I	ERFORMANCE BOND CONC	PERFORMANCE BOND DISCR/FO	DD VADOE MARGIN 1	TOTAL PERFORMANCE BOND
	4,138,200.00	0.00	0.00	0.00	4,138,200.00
USDE	4,138,200.00	0.00	0.00	0.00	4,138,200.00
CALCULATED PERI	FORMANCE BOND				
USD	4,138,200.00	0.00	0.00	0.00	4,138,200.00
USDE	4,138,200.00	0.00	0.00	0.00	4,138,200.00
TOTAL ADJUSTME	NTS/COLAT				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB REQUI	RED				
USD	4,138,200.00	0.00	0.00	0.00	4,138,200.00
USDE	4,138,200.00	0.00	0.00	0.00	4,138,200.00
TOTAL COLLATER	ALIZATION				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB WITH	COLLATERALIZATION				
USD	4,138,200.00	0.00	0.00	0.00	4,138,200.00

0.00

0.00

4,138,200.00

0.00

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

5,419,200.00

USDE 4,138,200.00

5,419,200.00 USDE

TOTAL ON DEPOSIT

USD

USD 5,419,200.00

-----USDE 5,419,200.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 189
BUSINESS DATE: 12/08/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/08/20

BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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 - COLLATERAL ON DEPOSIT

TOT LOC/AGNCY CAP AMT IN USDE AMOUNT IN REQMT CURN

TOTAL 0.00 (USDE)

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

USD 1,281,000.00

USDE 1,281,000.00

TOTAL EXCESS

USD 1,281,000.00

USDE 1,281,000.00

EXCESS/DEFICIT

USD 1,281,000.00

USDE 1,281,000.00

ASSET VALUE

CALL/RELEASE AMOUNT

0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	190
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CSIGIORUI		CHICAGO MERCANTILE EXCHANGE		PAGE.	190	
BUSINESS DATE	: 12/08/20	SPAN RECAP LEDGER	RUN DATE	(CST):	12/08/20	
CYCLE: RTH	RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME	(CST):	21:47:52	
GI HADING ODGA	NITE A DITON. OMD					

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: COTC

SETTLEMENT ACCOUNT: COTC CLR PB 2501 NAME: CRED SE CLRD SWP CST CPR: LSOCC

ETTLEMEN.	F ACCOUNT SUMMARY - FINAL PERFO CORE PERFORMANCE BOND RESRVE		MENTS ONC PERFORMANCE BOND DISCR/FULL	WALLIE MARCEN	TOTAL DEPENDMANCE DOM
RS	CORE PERFORMANCE BOND RESRVE	PERFORMANCE BOND C	ONC PERFORMANCE BOND DISCR/FOLL	VALUE MARGIN	TOTAL PERFORMANCE BON
AUD	3,079,722.57	0.00	0.00	0.00	3,079,722.5
CAD	3,950,884.52	0.00	0.00	0.00	3,950,884.5
CZK	51,284,930.62	0.00	0.00	0.00	51,284,930.6
EUR	204,781,352.94	0.00	0.00	0.00	204,781,352.9
GBP	142,834.90	0.00	0.00	0.00	142,834.9
HKD	714,155.93	0.00	0.00	0.00	714,155.9
HUF	978,013,007.29	0.00	0.00	0.00	978,013,007.2
JPY	144,028,348.18	0.00	0.00	0.00	144,028,348.1
MXN	3,326,164,269.76	0.00	0.00	0.00	3,326,164,269.7
NOK	1,132,755.36	0.00	0.00	0.00	1,132,755.3
NZD	1,565,943.67	0.00	0.00	0.00	1,565,943.6
PLN	17,615,889.25	0.00	0.00	0.00	17,615,889.2
SGD	132,935.64	0.00	0.00	0.00	132,935.6
USD	2,328,875,921.13	0.00	44,250,701.86	0.00	2,373,126,622.9
ZAR	159,207,209.30	0.00	0.00	0.00	159,207,209.3
USDE	2,774,295,437.03	0.00	44,250,701.86	0.00	2,818,546,138.8
ALCULATE	D PERFORMANCE BOND				
AUD	3,079,722.57	0.00	0.00	0.00	3,079,722.5
CAD	3,950,884.52	0.00	0.00	0.00	3,950,884.5
CZK	51,284,930.62	0.00	0.00	0.00	51,284,930.6
EUR	204,781,352.94	0.00	0.00	0.00	204,781,352.9
GBP	142,834.90	0.00	0.00	0.00	142,834.9
HKD	714,155.93	0.00	0.00	0.00	714,155.9
HUF	978,013,007.29	0.00	0.00	0.00	978,013,007.2
JPY	144,028,348.18	0.00	0.00	0.00	144,028,348.1
MXN	3,326,164,269.76	0.00	0.00	0.00	3,326,164,269.7
NOK	1,132,755.36	0.00	0.00	0.00	1,132,755.3
NZD	1,565,943.67	0.00	0.00	0.00	1,565,943.6
PLN	17,615,889.25	0.00	0.00	0.00	17,615,889.2
SGD	132,935.64	0.00	0.00	0.00	132,935.6
USD	2,328,875,921.13	0.00	44,250,701.86	0.00	2,373,126,622.9
ZAR	159,207,209.30	0.00	0.00	0.00	159,207,209.3
USDE	2,774,295,437.03 USTMENTS/COLAT	0.00	44,250,701.86	0.00	2,818,546,138.8
USDE	0.00	0.00	0.00	0.00	0.0

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	191
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CST610R01 CHICAGO MERCANTILE EXCHANGE	PAGE:	191
BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER RU	UN DATE (CST):	12/08/20
CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS RU	UN TIME (CST):	21:47:52
CLEARING ORGANIZATION: CME		
FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: COTC		
SETTLEMENT ACCOUNT: COTC CLR PB 2501 NAME: CRED SE CLRD SWP CST CPR: LSOCC		
SETTLEMENT ACCOUNT SUMMARY - FINAL PERFORMANCE BOND REQUIREMENTS		
CORE PERFORMANCE BOND RESPUE PERFORMANCE BOND. CONC PERFORMANCE BOND DISCR/FILL, VALUE MARGIN. TOTA	AL PERFORMANCE	ROND

SETTLEMENT	ACCOUNT SUMMARY - FINAL P	PERFORMANCE BOND REQU	IREMENTS		
	CORE PERFORMANCE BOND RES	SRVE PERFORMANCE BOND	CONC PERFORMANCE BOND	DISCR/FULL VALUE MARGIN	TOTAL PERFORMANCE BOND
TOTAL PB RE	QUIRED				
AUD	3,079,722.57	0.00	0.00	0.00	3,079,722.57
CAD	3,950,884.52	0.00	0.00	0.00	3,950,884.52
CZK	51,284,930.62	0.00	0.00	0.00	51,284,930.62
EUR	204,781,352.94	0.00	0.00	0.00	204,781,352.94
GBP	142,834.90	0.00	0.00	0.00	142,834.90
HKD	714,155.93	0.00	0.00	0.00	714,155.93
HUF	978,013,007.29	0.00	0.00	0.00	978,013,007.29
JPY	144,028,348.18	0.00	0.00	0.00	144,028,348.18
MXN	3,326,164,269.76	0.00	0.00	0.00	3,326,164,269.76
NOK	1,132,755.36	0.00	0.00	0.00	1,132,755.36
NZD	1,565,943.67	0.00	0.00	0.00	1,565,943.67
PLN	17,615,889.25	0.00	0.00	0.00	17,615,889.25
SGD	132,935.64	0.00	0.00	0.00	132,935.64
USD	2,328,875,921.13	0.00	44,250,701.86	0.00	2,373,126,622.99
ZAR	159,207,209.30	0.00	0.00	0.00	159,207,209.30
USDE TOTAL COLLA	2,774,295,437.03 TERALIZATION	0.00	44,250,701.86	0.00	2,818,546,138.89
USDE	0.00	0.00	0.00	0.00	0.00
AUD AUD	TH COLLATERALIZATION	0.00	0.00	0.00	2 050 500 55
	3,079,722.57 3,950,884.52	0.00	0.00	0.00	3,079,722.57 3,950,884.52
CAD					
CZK EUR	51,284,930.62	0.00	0.00	0.00	51,284,930.62
GBP	204,781,352.94 142,834.90	0.00	0.00	0.00	204,781,352.94
HKD		0.00	0.00	0.00	142,834.90 714,155.93
HUF	714,155.93 978,013,007.29	0.00	0.00	0.00	978,013,007.29
JPY	144,028,348.18	0.00	0.00	0.00	144,028,348.18
MXN	3,326,164,269.76	0.00	0.00	0.00	
NOK	1,132,755.36	0.00	0.00	0.00	3,326,164,269.76 1,132,755.36
NZD		0.00	0.00	0.00	
NZD PLN	1,565,943.67 17,615,889.25	0.00	0.00	0.00	1,565,943.67 17,615,889.25
	17,615,889.25	0.00	0.00	0.00	
SGD USD	2,328,875,921.13	0.00	44,250,701.86	0.00	132,935.64 2,373,126,622.99
ZAR	159,207,209.30	0.00	44,250,701.86	0.00	159,207,209.30
ZAK	159,207,209.30	0.00	0.00	0.00	159,207,209.30
USDE	2,774,295,437.03	0.00	44,250,701.86	0.00	2,818,546,138.89

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 192 BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER RUN DATE (CST): 12/08/20

RUN TIME (CST): 21:47:52

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: COTC

SETTLEMENT ACCOUNT: COTC CLR PB 2501 NAME: CRED SE CLRD SWP CST CPR: LSOCC

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

SETTLEMENT	ACCOUNT SUMMAR	Y - COLLA
	ASSE	T 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	443,411	,892.31
ZAR	300,000	,000.00
USDE	503,521	,728.61
TBILL		
USD	224,717	,354.31
USDE	224,717	,354.31
TBOND		
USD	324,387	,334.38
USDE	324,387	,334.38
TFRN		
USD	57,881	,867.40
USDE	57,881	,867.40
TIPS		
USD	300,000	,684.45
USDE	300,000	,684.45
TNOTE		
USD	1,745,797	,821.51
USDE	1,745,797	,821.51

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 193
BUSINESS DATE: 12/08/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/08/20

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: COTC

SETTLEMENT ACCOUNT: COTC CLR PB 2501 NAME: CRED SE CLRD SWP CST CPR: LSOCC

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

TSTRIP

300,615,351.74 USD -----

USDE 300,615,351,74

TOTAL ON DEPOSIT

AUD 5,000,000.00 4,098,767.96 EUR 8,000,000.00 GBP HKD 0.00

500,000,000.00 HUF MXN 10,000.00

PLN 70,000,000.00 3,396,812,306.10 USD ZAR 300,000,000.00

-----USDE 3,456,922,142.40

TOT LOC/AGNCY CAP AMT IN USDE AMOUNT IN REQMT CURN

TOTAL 0.00 (USDE)

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

PLN 52,384,110.75

140,792,790.70 ZAR -----

23,654,672.02 USDE

TBILL

USD 79,828,336.08 -----

79,828,336.08 USDE

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 194
BUSINESS DATE: 12/08/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/08/20

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

RUN TIME (CST): 21:47:52

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: COTC

SETTLEMENT ACCOUNT: COTC CLR PB 2501 NAME: CRED SE CLRD SWP CST CPR: LSOCC

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

TBOND

USD 78,153,223.62

-----USDE 78,153,223.62

TIPS

171,756,099.37 -----

USDE 171,756,099.37

TNOTE

USD 189,013,729.25

-----USDE 189,013,729.25

TSTRIP

USD 64,412,396.35

-----USDE 64,412,396.35

TOTAL EXCESS

PLN 52,384,110.75

USD 583,163,784.67

ZAR 140,792,790.70 -----

USDE 606,818,456.69

EXCESS/DEFICIT

PLN 52,384,110.75 USD 583,163,784.67

ZAR 140,792,790.70

-----USDE 606,818,456.69

ASSET VALUE

CALL/RELEASE AMOUNT

0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	195
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		011101101	MERCANTILE EXCHANGE		FAGE.
BUSINESS D	ATE: 12/08/20	2	SPAN RECAP LEDGER		RUN DATE (CST): 12/08
CYCLE: RTH	RUN = 001 MODE = S	FINAL PER	RFORMANCE BOND REQUIREMENTS		RUN TIME (CST): 21:4
CLEARING O	RGANIZATION: CME				
FIRM: 250	NAME: CREDIT SUISSE SECU	RI ORIGIN: (COTC		
SETTLEMENT	ACCOUNT: COTC CLR	PB 250T	NAME: CRED SE CLRD SWP CST	CPR: LSOCU	
SETTLEMENT	ACCOUNT SUMMARY - FINAL F	ERFORMANCE BOND REQU	REMENTS		
	CORE PERFORMANCE BOND RES	RVE PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FULI	L VALUE MARGIN	TOTAL PERFORMANCE BOND
FXM					
USD	3,301,768.78	0.00	1.12	0.00	3,301,769.90
USDE	3,301,768.78	0.00	1.12	0.00	3,301,769.90
CALCULATED	PERFORMANCE BOND				
USD	3,301,768.78	0.00	1.12	0.00	3,301,769.90
USDE	3,301,768.78	0.00	1.12	0.00	3,301,769.90
TOTAL ADJU	STMENTS/COLAT				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB R	EQUIRED				
USD	3,301,768.78	0.00	1.12	0.00	3,301,769.90
USDE	3,301,768.78	0.00	1.12	0.00	3,301,769.90
TOTAL COLL	ATERALIZATION				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB W	ITH COLLATERALIZATION				
USD	3,301,768.78	0.00	1.12		3,301,769.90
USDE	3,301,768.78	0.00	1.12	0.00	3,301,769.90
SETTLEMENT	ACCOUNT SUMMARY - COLLATE	RAL ON DEPOSIT			
	ASSET VALUE				
CASH					
USD	4,640,884.00				
USDE	4,640,884.00				

TOTAL ON DEPOSIT

USD 4,640,884.00

USDE 4,640,884.00

CST610R01	CHICAGO MERCANTILE EXCHANGE		,
BUSINESS DATE: 12/08/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/08/20	į

BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: COTC

SETTLEMENT ACCOUNT: COTC CLR PB 250T NAME: CRED SE CLRD SWP CST CPR: LSOCU

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

TOT LOC/AGNCY CAP AMT IN USDE AMOUNT IN REQMT CURN

TOTAL 0.00 (USDE)

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

USD 1,339,114.10

USDE 1,339,114.10

TOTAL EXCESS

USD 1,339,114.10

USDE 1,339,114.10

EXCESS/DEFICIT

USD 1,339,114.10

USDE 1,339,114.10

ASSET VALUE

CALL/RELEASE AMOUNT

0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 197
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CST610R01		CHICAGO MERCANTILE EXCHANGE		PAGE:	197	
BUSINESS DATE:	: 12/08/20	SPAN RECAP LEDGER	RUN DATE	(CST):	12/08/20	
CYCLE: RTH	RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME	(CST):	21:47:52	
CLEARING ORGAN	NIZATION: CME					

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: CSEG

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

USDE 284,439,998.50 0.00 0.00 0.00 CURRENCY AUD 2,520.00 0.00 0.00 0.00 CAD 2,500.00 0.00 0.00 0.00 CHF 567,000.00 0.00 0.00 0.00 GBP 1,378,176.00 0.00 0.00 0.00 JPY 151,312,510.00 0.00 0.00 0.00 USD 141,148,746.50 0.00 0.00 0.00	
AGRICULTURAL USD 96,703,973.25 0.00 0.00 0.00 USDE 96,703,973.25 0.00 0.00 0.00 COMEX USD 284,439,998.50 0.00 0.00 0.00 USDE 284,439,998.50 0.00 0.00 0.00 CURRENCY AUD 2,520.00 0.00 0.00 0.00 CAD 2,500.00 0.00 0.00 0.00 CHF 567,000.00 0.00 0.00 GBP 1,378,176.00 0.00 0.00 USD 151,312,510.00 0.00 0.00 USD 141,148,746.50 0.00 0.00	
USD 96,703,973.25 0.00 0.00 0.00 USDE 96,703,973.25 0.00 0.00 0.00 COMEX USD 284,439,998.50 0.00 0.00 0.00 USDE 284,439,998.50 0.00 0.00 0.00 CURRENCY AUD 2,520.00 0.00 0.00 0.00 CAD 2,500.00 0.00 0.00 0.00 CHF 567,000.00 0.00 0.00 GBP 1,378,176.00 0.00 0.00 JPY 151,312,510.00 0.00 0.00 USD 141,148,746.50 0.00 0.00	RFORMANCE BOND
USDE 96,703,973.25 0.00 0.00 0.00 COMEX USD 284,439,998.50 0.00 0.00 0.00 USDE 284,439,998.50 0.00 0.00 0.00 CURRENCY AUD 2,520.00 0.00 0.00 0.00 CAD 2,500.00 0.00 0.00 0.00 CHF 567,000.00 0.00 0.00 0.00 GBP 1,378,176.00 0.00 0.00 JPY 151,312,510.00 0.00 0.00 USD 141,148,746.50 0.00 0.00 0.00	
USDE 96,703,973.25 0.00 0.00 0.00 COMEX USD 284,439,998.50 0.00 0.00 0.00 USDE 284,439,998.50 0.00 0.00 0.00 CURRENCY AUD 2,520.00 0.00 0.00 0.00 CAD 2,500.00 0.00 0.00 0.00 CHF 567,000.00 0.00 0.00 0.00 GBP 1,378,176.00 0.00 0.00 JFY 151,312,510.00 0.00 0.00 USD 141,148,746.50 0.00 0.00	96,703,973.25
USD 284,439,998.50 0.00 0.00 0.00 USDE 284,439,998.50 0.00 0.00 0.00 CURRENCY AUD 2,520.00 0.00 0.00 0.00 CAD 2,500.00 0.00 0.00 0.00 CHF 567,000.00 0.00 0.00 0.00 GBP 1,378,176.00 0.00 0.00 JPY 151,312,510.00 0.00 0.00 USD 141,148,746.50 0.00 0.00 0.00	96,703,973.25
USDE 284,439,998.50 0.00 0.00 0.00 CURRENCY AUD 2,520.00 0.00 0.00 0.00 CAD 2,500.00 0.00 0.00 0.00 CHF 567,000.00 0.00 0.00 0.00 GBP 1,378,176.00 0.00 0.00 0.00 JPY 151,312,510.00 0.00 0.00 USD 141,148,746.50 0.00 0.00 0.00	
USDE 284,439,998.50 0.00 0.00 0.00 CURRENCY AUD 2,520.00 0.00 0.00 0.00 CAD 2,500.00 0.00 0.00 0.00 CHF 567,000.00 0.00 0.00 0.00 GBP 1,378,176.00 0.00 0.00 0.00 JPY 151,312,510.00 0.00 0.00 0.00 USD 141,148,746.50 0.00 0.00 0.00	284,439,998.50
AUD 2,520.00 0.00 0.00 0.00 0.00 0.00 CAD 2,500.00 0.00 0.00 0.00 0.00 0.00 0.00 0.	284,439,998.50
CAD 2,500.00 0.00 0.00 0.00 CHF 567,000.00 0.00 0.00 0.00 GBP 1,378,176.00 0.00 0.00 0.00 JPY 151,312,510.00 0.00 0.00 0.00 USD 141,148,746.50 0.00 0.00 0.00	
CHF 567,000.00 0.00 0.00 0.00 0.00 GBP 1,378,176.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	2,520.00
GBP 1,378,176.00 0.00 0.00 0.00 0.00 JPY 151,312,510.00 0.00 0.00 0.00 0.00 USD 141,148,746.50 0.00 0.00 0.00	2,500.00
JPY 151,312,510.00 0.00 0.00 0.00 USD 141,148,746.50 0.00 0.00 0.00	567,000.00
USD 141,148,746.50 0.00 0.00 0.00	1,378,176.00
	151,312,510.00
	141,148,746.50
USDE 143,002,733.72 U.UU U.UU U.UU	145,082,933.72
DAIRY	
	35,744.00
USDE 35,744.00 0.00 0.00 0.00	35,744.00
EQUITY INDICIES	
JPY 2,067,568,241.00 0.00 0.00 0.00 2,	067,568,241.00
	897,261,904.50
USDE 1,917,109,924.45 0.00 0.00 0.00 1,	917,109,924.45
FOREST	
USD 174,000.00 0.00 0.00 0.00	174,000.00
USDE 174,000.00 0.00 0.00 0.00	174,000.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	198
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CDIGIONOI	CHICAGO MERCHATIES EXCHANGE		I HOL	100	
BUSINESS DATE: 12/08/20	SPAN RECAP LEDGER	RUN DATE	(CST):	12/08/20	
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME	(CST): :	21:47:52	
CLEARING ORGANIZATION: CME					
FIRM: 250 NAME: CREDIT SUISSE SECURI	ORIGIN: CSEG				

0.00

0.00

USDE

4.496.051.103.00

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 HSD 1,733,952,031.66 0.00 0.00 0.00 1,733,952,031.66 0.00 1,733,952,031.66 1,733,952,031.66 HSDE 0.00 0 00 NYMEX HSD 314,426,478.00 0 00 0 00 0 00 314.426.478.00 ______ _____ USDE 314,426,478.00 0.00 0.00 0.00 314,426,478,00 WEATHER EUR 1,431,750.00 0.00 0.00 0.00 1,431,750.00 GRP 501,767.02 0.00 0.00 0.00 501,767.02 1,722,750.00 1,722,750.00 -----USDE 4,126,019.42 0.00 0.00 0.00 4,126,019.42 CALCULATED PERFORMANCE BOND ATTD 2,520.00 0 00 0 00 0 00 2,520.00 2,500.00 0.00 0.00 0.00 2,500.00 567,000.00 567,000.00 CHE 0 00 0 00 0.00 EUR 1,431,750.00 0.00 0.00 0.00 1,431,750.00 GBP 1.879.943.02 0.00 0.00 0.00 1.879.943.02 JPY 2,218,880,751.00 0.00 2,218,880,751.00 0.00 0.00 4,469,865,626.41 0.00 0.00 0.00 4,469,865,626.41 USDE 4,496,051,103.00 4,496,051,103.00 TOTAL ADJUSTMENTS/COLAT 0.00 0.00 0.00 0.00 0.00 TOTAL PB REQUIRED AUD 2,520.00 0.00 0.00 0.00 2,520.00 2,500.00 CAD 0.00 0.00 0.00 2,500.00 567,000.00 567,000.00 CHF 0.00 0.00 0.00 1,431,750.00 EUR 0.00 0.00 0.00 1,431,750.00 GRP 1,879,943.02 0.00 0.00 0.00 1,879,943.02 JPY 2,218,880,751.00 0.00 0.00 0.00 2,218,880,751.00 IISD 4,469,865,626.41 0 00 0 00 0 00 4,469,865,626.41

4.496.051.103.00

0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 19	9
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BUSINESS DATE: 12/08/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/08/20
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:47:52

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

USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB W	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	1,879,943.02	0.00	0.00	0.00	1,879,943.02
JPY	2,218,880,751.00	0.00	0.00	0.00	2,218,880,751.00
USD	4,469,865,626.41	0.00	0.00	0.00	4,469,865,626.41
USDE	4,496,051,103.00	0.00	0.00	0.00	4,496,051,103.00

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ASSET VALUE

AUD 504,025.00

CAD 44,731.25

CHF 83,875.00 EUR 1,258,000.00

GBP 3,051,453.92

JPY 1,796,486,536.00

SEK 117,437.50

USD 4,165,701,598.18

USDE 4,189,060,916.43

STOCK

USD 0.00

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER RUN DATE (CST): 12/08/20

RUN TIME (CST): 21:47:52

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

CLEARING ORGANIZATION: CME

ORIGIN: CSEG FIRM: 250 NAME: CREDIT SUISSE SECURI

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

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

TBILL

USD 53,702,491.94

-----53,702,491.94 USDE

TBOND

55,930,302.24

USDE 55,930,302.24

TFRN

USD 182,229.23

-----USDE 182,229.23

TIPS

USD 98,826,318.64

-----98,826,318.64

USDE

TNOTE

144,510,266.71 -----

USDE 144,510,266.71

TSTRIP

IISD 168,840,359.24

168,840,359.24 USDE

TOTAL ON DEPOSIT

AUD 504,025.00 CAD 44,731.25

CHF 83,875.00

1,258,000.00 EUR

GBP 3,051,453.92

1,796,486,536.00 JPY

SEK 117,437.50

USD 4,687,693,566.18 -----

USDE 4,711,052,884.43

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: RUN DATE (CST): 12/08/20 BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER

RUN TIME (CST): 21:47:52

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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

501,505.00 AUD CAD 42,231.25 1,171,510.90 GBP SEK 117,437.50

USDE 1,982,495.13

TIPS IISD

98,826,318.64 -----

USDE 98,826,318.64

TSTRIP

113,939,880.62 -----

USDE 113,939,880.62

TOTAL EXCESS

AUD 501,505.00 CAD 42,231.25 1,171,510.90 GBP SEK 117,437.50 USD 212,766,199.26 _____ USDE 214,748,694.39

EXCESS/DEFICIT

AUD 501,505.00 42,231.25 CAD GBP 1,171,510.90 SEK 117,437.50 USD 212,766,199.26 -----USDE 214,748,694.39 CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 202
BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER RUN DATE (CST): 12/08/20

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS RUN TIME (CST): 21:47:52

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

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	203

CST610R01		CHICAGO	MERCANTILE EXCHANGE		PAGE:
BUSINESS DATE:	12/08/20	S	PAN RECAP LEDGER		RUN DATE (CST): 12/0
CYCLE: RTH	RUN = 001 MODE = S	FINAL PER	FORMANCE BOND REQUIREMENTS		RUN TIME (CST): 21:4
CLEARING ORGAN	IZATION: CME				
FIRM: 250 NA	ME: CREDIT SUISSE SECURI	ORIGIN: N	SEG		
SETTLEMENT ACC	OUNT: NSEG CLR PB	250	NAME: CREDIT SUISSE SECURI	CPR: NA	
SETTLEMENT ACC	OUNT SUMMARY - FINAL PERFO	RMANCE BOND REQUI	REMENTS		
COR	E PERFORMANCE BOND RESRVE	PERFORMANCE BOND	CONC PERFORMANCE BOND DISCR/FUI	LL VALUE MARGIN	TOTAL PERFORMANCE BOND
COMEX					
USD	50,081,372.00	0.00	0.00	0.00	50,081,372.00
USDE	50,081,372.00	0.00	0.00	0.00	50,081,372.00
EQUITY INDICIE	S				
JPY	15,750,000.00	0.00	0.00	0.00	15,750,000.00
USD	240,926,039.00	0.00	0.00	0.00	240,926,039.00
USDE	241,077,234.16	0.00	0.00	0.00	241,077,234.16
INTEREST RATE					
USD	21,311,076.85	0.00	0.00	0.00	21,311,076.85
USDE	21,311,076.85	0.00	0.00	0.00	21,311,076.85
CALCULATED PER	FORMANCE BOND				
JPY	15,750,000.00	0.00	0.00	0.00	15,750,000.00
	312,318,487.85	0.00	0.00	0.00	312,318,487.85
USDE	312,469,683.01	0.00	0.00	0.00	312,469,683.01
TOTAL ADJUSTME	NTS/COLAT				

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

15,750,000.00

312,318,487.85

312,469,683.01

15,750,000.00

312,318,487.85

312,469,683.01

USDE 0.00 0.00
TOTAL PB REQUIRED

JPY 15,750,000.00

USDE

JPY

USDE

TOTAL COLLATERALIZATION

TOTAL PB WITH COLLATERALIZATION

312,318,487.85

312,469,683.01

15,750,000.00

312,469,683.01

312,318,487.85

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 204
BUSINESS DATE: 12/08/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/08/20

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

RUN TIME (CST): 21:47:52

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: NSEG

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

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

0.00 CHF JPY 3,188,727,135.00

USD 31,343,616.58

-----61,954,417.49 USDE

TIPS

USD 41,319,613.50

USDE 41,319,613.50

TNOTE

USD 216,287,487.60

USDE 216,287,487.60

TOTAL ON DEPOSIT

CHF 0.00 3,188,727,135.00

USD 288,950,717.68

USDE 319,561,518.59

TOT LOC/AGNCY CAP AMT IN USDE AMOUNT IN REQMT CURN

0.00 (USDE) TOTAL

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

610,639,639.10

USDE 5,861,952.94

TOTAL EXCESS

610,639,639.10

USDE 5,861,952.94

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 205 BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER RUN DATE (CST): 12/08/20

RUN TIME (CST): 21:47:52

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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 - EXCESS COLLATERAL ON DEPOSIT

EXCESS/DEFICIT

JPY 610,639,639.10 -----

USDE 5,861,952.94 ASSET VALUE

CALL/RELEASE AMOUNT

0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	206
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BUSINESS DATE: 12/08/	/20	SPAN RECAP LEDGER	RUN DATE (CST)	: 12/08/20
CYCLE: RTH RUN = 0	001 MODE = S FINAL	PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST)	: 21:47:52

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: NSEG

SETTLEMENT ACCOUNT: NSEG CLR PB 2501 NAME: CREDIT SUISSE SECURI CPR: NA

SETTLEMENT	ACCOUNT SUMMARY - FINAL PER	RFORMANCE BOND REQU	IREMENTS		
	CORE PERFORMANCE BOND RESRY	/E PERFORMANCE BOND	CONC PERFORMANCE BOND I	DISCR/FULL VALUE MARGIN	TOTAL PERFORMANCE BOND
IRS					
MXN	225,251,143.56	0.00	0.00	0.00	225,251,143.56
USD	591,714,442.82	0.00	24,861,358.58	0.00	616,575,801.40
USDE	603,095,994.11	0.00	24,861,358.58	0.00	627,957,352.69
CALCULATED	PERFORMANCE BOND				
MXN	225,251,143.56	0.00	0.00	0.00	225,251,143.56
USD	591,714,442.82	0.00	24,861,358.58	0.00	616,575,801.40
USDE	603,095,994.11	0.00	24,861,358.58	0.00	627,957,352.69
TOTAL ADJUS	TMENTS/COLAT				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB RE	QUIRED				
MXN	225,251,143.56	0.00	0.00	0.00	225,251,143.56
USD	591,714,442.82	0.00	24,861,358.58	0.00	616,575,801.40
USDE	603,095,994.11	0.00	24,861,358.58	0.00	627,957,352.69
TOTAL COLLA	TERALIZATION				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB WI	TH COLLATERALIZATION				
MXN	225,251,143.56	0.00	0.00	0.00	225,251,143.56
USD	591,714,442.82	0.00	24,861,358.58	0.00	616,575,801.40
USDE	603,095,994.11	0.00	24,861,358.58	0.00	627,957,352.69

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	207
BUSINESS DATE: 12/08/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/08	

BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: NSEG

SETTLEMENT ACCOUNT: NSEG CLR PB 2501 NAME: CREDIT SUISSE SECURI CPR: NA

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ASSET VALUE

263,107.33

CASH

MXN 0.00 USD 263,107.33

USDE TBOND

USD 489,700,166.80

TNOTE

USD 183,262,023.40

USDE 183,262,023.40

TOTAL ON DEPOSIT

TOT LOC/AGNCY CAP AMT IN USDE AMOUNT IN REQMT CURN

TOTAL 0.00 (USDE)

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

USD 263,107.33

USDE 263,107.33

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 208
BUSINESS DATE: 12/08/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/08/20

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

CLEARING ORGANIZATION: CME

FIRM: 250 NAME: CREDIT SUISSE SECURI ORIGIN: NSEG

SETTLEMENT ACCOUNT: NSEG CLR PB 2501 NAME: CREDIT SUISSE SECURI CPR: NA

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

TNOTE

USD 43,740,220.69

USDE 43,740,220.69

TOTAL EXCESS

USD 44,003,328.02

USDE 44,003,328.02

EXCESS/DEFICIT

USD 44,003,328.02

USDE 44,003,328.02

ASSET VALUE

CALL/RELEASE AMOUNT

0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	212

CST610R01		CHICAGO ME	RCANTILE EXCHANGE		PAGE: 2
BUSINESS DATE	: 12/08/20	SPAN	SPAN RECAP LEDGER		
CYCLE: RTH	RUN = 001 MODE = S	FINAL PERFORM	MANCE BOND REQUIREMENTS		RUN TIME (CST): 21:47:
CLEARING ORGA	NIZATION: CME				
FIRM: 264 N	AME: CREDIT SUISSE INTERN	ORIGIN: NSEG			
SETTLEMENT AC	COUNT: NSEG CLR PE	264 N	AME: CREDIT SUISSE INTERN	CPR: NA	
SETTLEMENT AC	COUNT SUMMARY - FINAL PERFO	RMANCE BOND REQUIREM	ENTS		
		-	NC PERFORMANCE BOND DISCR/FUL	I. VALUE MARGIN	TOTAL PERFORMANCE BOND
AGRICULTURAL	ALL TEM CHARGE BOND REDRYE	1 21G GIGHT CO	.e i Esta diallitical Bond Dibott/ Fold	L VILLOL PRINCIN	TOTAL TENTONIMINOE BOND
	54,681,880.00	0.00	0.00	0.00	54,681,880.00
USD	34,001,000.00	0.00	0.00	0.00	54,001,000.00
USDE	54,681,880.00	0.00	0.00	0.00	54.681.880.00
	54,681,880.00	0.00	0.00	0.00	54,681,880.00
COMEX					
	167,481,596.00	0.00	0.00	0.00	167,481,596.00
USDE	167,481,596.00	0.00	0.00	0.00	167,481,596.00
EQUITY INDICI	ES				
JPY	149,125,000.00	0.00	0.00	0.00	149,125,000.00
USD	103,580,916.00	0.00	0.00	0.00	103,580,916.00
USDE	105,012,470.18	0.00	0.00	0.00	105,012,470.18
INTEREST RATE					
USD	25,568,743.00	0.00	0.00	0.00	25,568,743.00
	,,,	0.00	0.00	0.00	==73007.13.00

USDE	54,681,880.00	0.00	0.00	0.00	54,681,880.00
COMEX					
USD	167,481,596.00	0.00	0.00	0.00	167,481,596.00
USDE	167,481,596.00	0.00	0.00	0.00	167,481,596.00
EQUITY INDI	CIES				
JPY	149,125,000.00	0.00	0.00	0.00	149,125,000.00
USD	103,580,916.00	0.00	0.00	0.00	103,580,916.00
USDE	105,012,470.18	0.00	0.00	0.00	105,012,470.18
INTEREST RAT	ΓE				
USD	25,568,743.00	0.00	0.00	0.00	25,568,743.00
USDE	25,568,743.00	0.00	0.00	0.00	25,568,743.00
NYMEX					
USD	116,628,244.00	0.00	0.00	0.00	116,628,244.00
USDE	116,628,244.00	0.00	0.00	0.00	116,628,244.00
CALCULATED 1	PERFORMANCE BOND				
JPY	149,125,000.00	0.00	0.00	0.00	149,125,000.00
USD	467,941,379.00	0.00	0.00	0.00	467,941,379.00
USDE	469,372,933.18	0.00	0.00	0.00	469,372,933.18
TOTAL ADJUS	TMENTS/COLAT				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB RE	QUIRED				
JPY	149,125,000.00	0.00	0.00	0.00	149,125,000.00
USD	467,941,379.00	0.00	0.00	0.00	467,941,379.00
USDE	469,372,933.18	0.00	0.00	0.00	469,372,933.18

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	213

BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER RUN DATE (CST): 12/08/20 CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS RUN TIME (CST): 21:47:52

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

0.00 0.00 0.00 0.00 0.00 TOTAL PB WITH COLLATERALIZATION 0.00 149,125,000.00 JPY 149,125,000.00 0.00 0.00 USD 467,941,379.00 0.00 0.00 0.00 467.941.379.00 0.00 USDE 469.372.933.18 0.00 0.00 469,372,933.18

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

JPY 926,403,510.00 USD 222,630,149.59

USDE 231,523,338.69

TNOTE

USD 253,396,640.00

USDE 253,396,640.00

TOTAL ON DEPOSIT

JPY 926,403,510.00

USD 476,026,789.59

USDE 484,919,978.69

TOT LOC/AGNCY CAP AMT IN USDE AMOUNT IN REQMT CURN

TOTAL 0.00 (USDE)

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE: 214
BUSINESS DATE: 12/08/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/08/20

BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER
CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

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 777,278,510.00

USDE 7,461,634.91

TNOTE

USD 8,085,410.59

USDE 8,085,410.59

TOTAL EXCESS

JPY 777,278,510.00

USD 8,085,410.59

USDE 15,547,045.50

EXCESS/DEFICIT

JPY 777,278,510.00

USD 8,085,410.59

USDE 15,547,045.50

ASSET VALUE

CALL/RELEASE AMOUNT

0.00

CST610R01	CHICAGO MERCANTILE EXCHANGE	PAGE:	215
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CST610R01			CHICAGO MERCAN	TILE EXCHANGE		PAGE	: 215
BUSINESS D	DATE: 12/08/20		SPAN REC	AP LEDGER		RUN DATE (CST)	: 12/08/20
CYCLE: RTH	RUN = 001 MODE = S	5 F	INAL PERFORMANC	E BOND REQUIREMENTS		RUN TIME (CST)	: 21:47:52
CLEARING O	RGANIZATION: CME						
FIRM: 264	NAME: CREDIT SUISSE I	INTERN O	RIGIN: NSEG				
SETTLEMENT	ACCOUNT: NSEG C	CLR PB 264I	NAME:	CREDIT SUISSE INT	CPR: NA		
SETTLEMENT	ACCOUNT SUMMARY - FINA	AL PERFORMANCE BON	D REQUIREMENTS				
	CORE PERFORMANCE BOND	RESRVE PERFORMANC	E BOND CONC P	ERFORMANCE BOND DISCR/FUI	LL VALUE MARGIN	TOTAL PERFORMANCI	E BOND
IRS							
AUD	2,207,963.28		0.00	0.00	0.00	2,207,	963.28
CAD	3,107,925.64		0.00	0.00	0.00	3,107,	925.64
CHF	4,928,213.15		0.00	0.00	0.00	4,928,	213.15
EUR	8,805,085.90		0.00	0.00	0.00	8,805,	085.90
GBP	1,692,674.16		0.00	0.00	0.00	1,692,	674.16

	CORE PERFORMANCE BOND RESI	RVE PERFORMANCE BOND	CONC PERFORMANCE BOND	DISCR/FULL VALUE MARGIN	TOTAL PERFORMANCE BOND
IRS					
AUD	2,207,963.28	0.00	0.00	0.00	2,207,963.28
CAD	3,107,925.64	0.00	0.00	0.00	3,107,925.64
CHF	4,928,213.15	0.00	0.00	0.00	4,928,213.15
EUR	8,805,085.90	0.00	0.00	0.00	8,805,085.90
GBP	1,692,674.16	0.00	0.00	0.00	1,692,674.16
JPY	1,537,094,718.24	0.00	0.00	0.00	1,537,094,718.24
MXN	574,024,456.29	0.00	25,434,264.28	0.00	599,458,720.57
NOK	3,410,744.21	0.00	0.00	0.00	3,410,744.21
NZD	391,530.44	0.00	0.00	0.00	391,530.44
SEK	5,084,943.17	0.00	0.00	0.00	5,084,943.17
USD	127,106,218.76	0.00	178,477,424.60	0.00	305,583,643.36
ZAR	57,922,541.14	0.00	0.00	0.00	57,922,541.14
USDE	198,521,044.24	0.00	179,762,574.05	0.00	378,283,618.29
CALCULATE	ED PERFORMANCE BOND				
AUD	2,207,963.28	0.00	0.00	0.00	2,207,963.28
CAD	3,107,925.64	0.00	0.00	0.00	3,107,925.64
CHF	4,928,213.15	0.00	0.00	0.00	4,928,213.15
EUR	8,805,085.90	0.00	0.00	0.00	8,805,085.90
GBP	1,692,674.16	0.00	0.00	0.00	1,692,674.16
JPY	1,537,094,718.24	0.00	0.00	0.00	1,537,094,718.24
MXN	574,024,456.29	0.00	25,434,264.28	0.00	599,458,720.57
NOK	3,410,744.21	0.00	0.00	0.00	3,410,744.21
NZD	391,530.44	0.00	0.00	0.00	391,530.44
SEK	5,084,943.17	0.00	0.00	0.00	5,084,943.17
USD	127,106,218.76	0.00	178,477,424.60	0.00	305,583,643.36
ZAR	57,922,541.14	0.00	0.00	0.00	57,922,541.14
USDE	198,521,044.24	0.00	179,762,574.05	0.00	378,283,618.29
TOTAL ADJ	JUSTMENTS/COLAT				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB	REQUIRED				
AUD	2,207,963.28	0.00	0.00	0.00	2,207,963.28
CAD	3,107,925.64	0.00	0.00	0.00	3,107,925.64
CHF	4,928,213.15	0.00	0.00	0.00	4,928,213.15
EUR	8,805,085.90	0.00	0.00	0.00	8,805,085.90
GBP	1,692,674.16	0.00	0.00	0.00	1,692,674.16

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BUSINESS DATE: 12/08/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/08/20	
CYCLE: RTH RUN = 001 MODE = S	FINAL PERFORMANCE BOND REQUIREMENTS	RUN TIME (CST): 21:47:52	

FIRM: 264 NAME: CREDIT SUISSE INTERN ORIGIN: NSEG

SETTLEMENT ACCOUNT: NSEG CLR PB 264I NAME: CREDIT SUISSE INT CPR: NA

SETTLEMENT	ACCOUNT SUMMARY - FINAL PERFORMA	ANCE BOND REQUI	IREMENTS		
	CORE PERFORMANCE BOND RESRVE PER	RFORMANCE BOND	CONC PERFORMANCE BOND DIS	SCR/FULL VALUE MARGIN	TOTAL PERFORMANCE BOND
JPY	1,537,094,718.24	0.00	0.00	0.00	1,537,094,718.24
MXN	574,024,456.29	0.00	25,434,264.28	0.00	599,458,720.57
NOK	3,410,744.21	0.00	0.00	0.00	3,410,744.21
NZD	391,530.44	0.00	0.00	0.00	391,530.44
SEK	5,084,943.17	0.00	0.00	0.00	5,084,943.17
USD	127,106,218.76	0.00	178,477,424.60	0.00	305,583,643.36
ZAR	57,922,541.14	0.00	0.00	0.00	57,922,541.14
USDE	198,521,044.24	0.00	179,762,574.05	0.00	378,283,618.29
TOTAL COLI	ATERALIZATION				
USDE	0.00	0.00	0.00	0.00	0.00
TOTAL PB W	VITH COLLATERALIZATION				
AUD	2,207,963.28	0.00	0.00	0.00	2,207,963.28
CAD	3,107,925.64	0.00	0.00	0.00	3,107,925.64
CHF	4,928,213.15	0.00	0.00	0.00	4,928,213.15
EUR	8,805,085.90	0.00	0.00	0.00	8,805,085.90
GBP	1,692,674.16	0.00	0.00	0.00	1,692,674.16
JPY	1,537,094,718.24	0.00	0.00	0.00	1,537,094,718.24
MXN	574,024,456.29	0.00	25,434,264.28	0.00	599,458,720.57
NOK	3,410,744.21	0.00	0.00	0.00	3,410,744.21
NZD	391,530.44	0.00	0.00	0.00	391,530.44
SEK	5,084,943.17	0.00	0.00	0.00	5,084,943.17
USD	127,106,218.76	0.00	178,477,424.60	0.00	305,583,643.36
ZAR	57,922,541.14	0.00	0.00	0.00	57,922,541.14
USDE	198,521,044.24	0.00	179,762,574.05	0.00	378,283,618.29

SETTLEMENT ACCOUNT SUMMARY - COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

18,414,299.76 CAD CHF 0.00 0.00 DKK JPY 0.00 MXN 0.00 SEK 0.00 SGD 0.00 USD 370,553,707.06

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BUSINESS DATE: 12/08/20	SPAN RECAP LEDGER	RUN DATE (CST): 12/08/20

SPAN RECAP LEDGER CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS RUN TIME (CST): 21:47:52

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

0.00 -----

USDE 384,915,194.94

TOTAL ON DEPOSIT

USD

USDE

CAD 18,414,299.76 CHF 0.00

DKK 0.00 JPY 0.00 0.00 MXN 0.00 SEK SGD 0.00

384,915,194.94 TOT LOC/AGNCY CAP AMT IN USDE AMOUNT IN REQMT CURN

370,553,707.06

0.00 (USDE)

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

ASSET VALUE

CASH

USD 1,480,754.39 -----

1,480,754.39 USDE

TOTAL EXCESS

USD 1,480,754.39 -----

USDE 1,480,754.39

EXCESS/DEFICIT

USD 1,480,754.39

-----USDE 1,480,754.39

ASSET VALUE

CST610R01 CHICAGO MERCANTILE EXCHANGE PAGE: 218
BUSINESS DATE: 12/08/20 SPAN RECAP LEDGER RUN DATE (CST): 12/08/20

RUN TIME (CST): 21:47:52

CYCLE: RTH RUN = 001 MODE = S FINAL PERFORMANCE BOND REQUIREMENTS

CLEARING ORGANIZATION: CME

FIRM: 264 NAME: CREDIT SUISSE INTERN ORIGIN: NSEG

SETTLEMENT ACCOUNT: NSEG CLR PB 2641 NAME: CREDIT SUISSE INT CPR: NA

SETTLEMENT ACCOUNT SUMMARY - EXCESS COLLATERAL ON DEPOSIT

CALL/RELEASE AMOUNT

0.00
