

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	-20,872,340	-20,872,340	0
STRESS TEST CHARGE	-398,510	-398,510	0
ADD ON CHARGES	-10,024,412	-10,024,412	0
TOTAL REQUIREMENT	-31,295,262	-31,295,262	0
TOTAL COLLATERAL VALUE	31,716,745	31,716,745	0
TOTAL REQUIREMENT	-31,295,262	-31,295,262	0
ROLLED-UP MARGIN DEFICIT	0	0	0
EXCESS DEFICIT	421,483	421,483	0

CLEARING GROUP: OCC

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

	CURRENT	CLEARED POSITIONS ONLY	DIFFERENCE
NET ASSET VALUE	646,358,765	-3,055,435,808	-3,701,794,573
ESTIMATED SHORTFALL	-1,045,402,121	-926,106,689	+119,295,432
STRESS TEST CHARGE	-97,035,010	-73,434,647	+23,600,363
ADD ON CHARGES	-104,648,198	-103,779,458	+868,740
TOTAL REQUIREMENT	-600,726,564	-4,158,756,602	-3,558,030,038
TOTAL COLLATERAL VALUE	877,641,955	3,907,108,124	+3,029,466,170
TOTAL REQUIREMENT	-600,726,564	-4,158,756,602	-3,558,030,038
ROLLED-UP MARGIN DEFICIT	0	0	0
EXCESS DEFICIT	276,915,391	-251,648,478	-528,563,868

CLEARING GROUP: OCC

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TIER ACCOUNT: OCC 00355 F

	CURRENT	CLEARED POSITIONS ONLY	DIFFERENCE
NET ASSET VALUE	116,432,425	5,413,287	-111,019,138
ESTIMATED SHORTFALL	-94,243,654	-98,301,592	-4,057,938
STRESS TEST CHARGE	-16,729,017	-20,288,762	-3,559,745
ADD ON CHARGES	20,736,922	20,794,297	+57,375
TOTAL REQUIREMENT	26,196,676	-92,382,770	-118,579,446
TOTAL COLLATERAL VALUE	0	77,713,397	+77,713,397
TOTAL REQUIREMENT	26,196,676	-92,382,770	-118,579,446
ROLLED-UP MARGIN DEFICIT	0	0	0
EXCESS DEFICIT	26,196,676	-14,669,373	-40,866,049