Exhibit 36

Document Provided in Native Format

	NSCC AM Requirement -	RHS had on deposit -	Deposited	Withdrew	EOD deposit of	tional Call Require	eposit to cover Cal	New EOD deposit	n Daily Activity - Mastersheet Row 51
01/04/2021	71,649,364.00	76,000,000		0	76,000,000			76,000,000	
01/05/2021	98,792,223.41	76,000,000	26,000,000		102,000,000			102,000,000	
01/06/2021	86,719,680.76	102,000,000		12,000,000	90,000,000			90,000,000	
01/07/2021	116,857,804.96	90,000,000	30,000,000		120,000,000			120,000,000	
01/08/2021	100,893,060.03	120,000,000		16,000,000	104,000,000			104,000,000	
01/11/2021	105,267,718.31	104,000,000	5,000,000		109,000,000			109,000,000	
01/12/2021	181,373,011.95	109,000,000	76,000,000		185,000,000			185,000,000	
01/13/2021	156,099,382.69	185,000,000		26,000,000	159,000,000			159,000,000	
01/14/2021	150,951,163.93	159,000,000		5,000,000	154,000,000			154,000,000	
01/15/2021	149,540,201.30	154,000,000		1,000,000	153,000,000			153,000,000	
01/19/2021	195,859,852.04	153,000,000	46,000,000		199,000,000			199,000,000	
01/20/2021	161,496,778.50	199,000,000		35,000,000	164,000,000			164,000,000	
01/21/2021	170,765,589.00	164,000,000	10,000,000		174,000,000			174,000,000	
01/22/2021	132,933,301.92	174,000,000		38,000,000	136,000,000			136,000,000	
01/25/2021	124,602,349.23	136,000,000		8,000,000	128,000,000	202,428,708.17	78,000,000	206,000,000	
01/26/2021	290,930,632.62	206,000,000	88,000,000		294,000,000			294,000,000	
01/27/2021	282,651,576.42	294,000,000		8,000,000	286,000,000	693,770,190.70	410,000,000	696,000,000	
01/28/2021	1,429,976,926.71	696,000,000	737,000,000		1,433,000,000			1,433,000,000	
01/29/2021	354,284,855.17	1,433,000,000		1,075,000,000	358,000,000			358,000,000	

	NSCC			DTCC			OCC - C (Daily margin collateral)			OCC - F (Daily margin collateral)		
Date	Requirement	Deposit	Excess/Deficit (-)	Requirement	Deposit	Excess/Deficit (-)	Requirement	Deposit	Excess/Deficit (-)	Requirement	Deposit	Excess/Deficit (-)
01/04/2021	$71,649,364.00	$76,000,000.00	$4,350,636.00	$173,644.00	$342,860.00	$169,216.00	$46,339,208.00	$43,894,646.00	-$2,444,562.00	$1,492.00	$124,451.00	$122,959.00
01/05/2021	$98,792,223.41	$76,000,000.00	-$22,792,223.41	$173,644.00	$342,860.00	$169,216.00	$75,558,200.00	$46,339,208.00	-$29,218,992.00	$1,602.00	$124,451.00	$122,849.00
01/06/2021	$86,719,680.76	$102,000,000.00	$15,280,319.24	$173,644.00	$342,860.00	$169,216.00	$53,283,600.00	$75,558,200.00	$22,274,600.00	$1,480.00	$124,451.00	$122,971.00
01/07/2021	$116,857,804.96	$90,000,000.00	-$26,857,804.96	$173,644.00	$342,860.00	$169,216.00	$70,333,227.00	$53,558,200.00	-$16,775,027.00	$2,182.00	$124,451.00	$122,269.00
01/08/2021	$100,893,060.03	$120,000,000.00	$19,106,939.97	$173,644.00	$342,860.00	$169,216.00	$48,294,589.00	$70,333,227.00	$22,038,638.00	$1,770.00	$124,451.00	$122,681.00
01/11/2021	$105,267,718.31	$104,000,000.00	-$1,267,718.31	$173,644.00	$342,860.00	$169,216.00	$34,280,466.00	$48,333,227.00	$14,052,761.00	$1,972.00	$124,451.00	$122,479.00
01/12/2021	$181,373,011.95	$109,000,000.00	-$72,373,011.95	$173,644.00	$342,860.00	$169,216.00	$75,283,223.00	$34,333,227.00	-$40,949,996.00	$1,971.00	$124,451.00	$122,480.00
01/13/2021	$156,099,382.69	$185,000,000.00	$28,900,617.31	$173,644.00	$342,860.00	$169,216.00	$74,915,809.00	$75,283,223.00	$367,414.00	$1,903.00	$124,451.00	$122,548.00
01/14/2021	$150,951,163.93	$159,000,000.00	$8,048,836.07	$173,644.00	$342,860.00	$169,216.00	$62,686,883.00	$74,915,809.00	$12,228,926.00	$2,016.00	$124,451.00	$122,435.00
01/15/2021	$149,540,201.30	$154,000,000.00	$4,459,798.70	$173,644.00	$342,860.00	$169,216.00	$75,030,927.00	$63,327,724.24	-$11,703,202.76	$2,115.00	$124,451.00	$122,336.00
01/19/2021	$195,859,852.04	$153,000,000.00	-$42,859,852.04	$173,644.00	$342,860.00	$169,216.00	$50,192,184.00	$75,030,927.00	$24,838,743.00	$2,062.00	$124,451.00	$122,389.00
01/20/2021	$161,496,778.50	$199,000,000.00	$37,503,221.50	$173,644.00	$342,860.00	$169,216.00	$68,970,831.00	$50,192,184.00	-$18,778,647.00	$2,125.00	$124,451.00	$122,326.00
01/21/2021	$170,765,589.00	$164,000,000.00	-$6,765,589.00	$173,644.00	$342,860.00	$169,216.00	$56,718,290.00	$68,970,831.00	$12,252,541.00	$1,507.00	$124,451.00	$122,944.00
01/22/2021	$132,933,301.92	$174,000,000.00	$41,066,698.08	$173,644.00	$342,860.00	$169,216.00	$50,774,992.00	$56,970,831.00	$6,195,839.00	$2,103.00	$121,648.00	$119,545.00
01/25/2021	$124,602,349.23	$136,000,000.00	$11,397,650.77	$173,644.00	$342,860.00	$169,216.00	$44,472,537.00	$50,774,992.00	$6,302,455.00	$2,147.00	$123,751.00	$121,604.00
01/26/2021	$290,930,632.62	$206,000,000.00	-$84,930,632.62	$173,644.00	$342,860.00	$169,216.00	$92,061,943.00	$44,774,992.00	-$47,286,951.00	$2,047.00	$123,751.00	$121,704.00
01/27/2021	$282,651,576.42	$294,000,000.00	$11,348,423.58	$173,644.00	$342,860.00	$169,216.00	$94,483,933.00	$92,061,943.00	-$2,421,990.00	$2,124.00	$121,627.00	$119,503.00
01/28/2021	$1,429,976,926.71	$696,000,000.00	-$733,976,926.71	$173,644.00	$342,860.00	$169,216.00	$311,346,934.00	$169,358,941.00	-$141,987,993.00	$1,550.00	$123,751.00	$122,201.00
01/29/2021	$354,284,855.17	$1,433,000,000.00	$1,078,715,144.83	$192,827.00	$342,860.00	$150,033.00	$418,346,934.00	$311,346,934.00	-$107,000,000.00	$1,622.00	$123,051.00	$121,429.00

	NSCC			DTCC			OCC - C (Daily margin collateral)			OCC - F (Daily margin collateral)		
Date	Requirement	Deposit	Excess/Deficit (-)	Requirement	Deposit	Excess/Deficit (-)	Requirement	Deposit	Excess/Deficit (-)	Requirement	Deposit	Excess/Deficit (-)
11/05/2020	$112,735,583.86	$84,000,000.00	-$28,735,583.86	$315,328.00	$342,860.00	$27,532.00	$25,689,268.00	$35,194,830.00	$9,505,562.00	$1,314.00	$135,351.00	$134,037.00
11/06/2020	$129,360,762.90	$116,000,000.00	-$13,360,762.90	$315,328.00	$342,860.00	$27,532.00	$31,746,620.00	$26,194,830.00	-$5,551,790.00	$1,226.00	$135,351.00	$134,125.00
11/09/2020	$111,179,458.59	$132,000,000.00	$20,820,541.41	$315,328.00	$342,860.00	$27,532.00	$14,666,131.00	$31,746,620.00	$17,080,489.00	$1,134.00	$135,351.00	$134,217.00
11/10/2020	$173,849,497.02	$114,000,000.00	-$59,849,497.02	$315,328.00	$342,860.00	$27,532.00	$45,477,255.00	$14,746,620.00	-$30,730,635.00	$1,304.20	$135,051.00	$133,746.80
11/11/2020		$206,000,000.00	$206,000,000.00	$315,328.00	$342,860.00	$27,532.00			$0.00			$0.00
11/12/2020	$243,698,482.86	$206,000,000.00	-$37,698,482.86	$315,328.00	$342,860.00	$27,532.00	$39,816,007.00	$45,477,255.00	$5,661,248.00	$1,092.00	$135,051.00	$133,959.00
11/13/2020	$103,720,854.82	$247,000,000.00	$143,279,145.18	$315,328.00	$342,860.00	$27,532.00	$40,216,744.00	$39,816,007.00	-$400,737.00	$1,461.00	$134,951.00	$133,490.00
11/16/2020	$118,205,044.83	$107,000,000.00	-$11,205,044.83	$315,328.00	$342,860.00	$27,532.00	$25,346,019.00	$40,216,744.00	$14,870,725.00	$1,434.00	$133,517.00	$132,083.00
11/17/2020	$121,307,783.56	$121,000,000.00	-$307,783.56	$315,328.00	$342,860.00	$27,532.00	$35,467,802.00	$25,346,019.00	-$10,121,783.00	$1,409.00	$134,951.00	$133,542.00
11/18/2020	$104,477,290.99	$125,000,000.00	$20,522,709.01	$315,328.00	$342,860.00	$27,532.00	$31,870,239.00	$35,467,802.00	$3,597,563.00	$1,336.00	$134,951.00	$133,615.00
11/19/2020	$99,581,384.33	$108,000,000.00	$8,418,615.67	$315,328.00	$342,860.00	$27,532.00	$28,693,934.00	$32,467,802.00	$3,773,868.00	$1,095.00	$134,951.00	$133,856.00
11/20/2020	$79,495,494.31	$103,000,000.00	$23,504,505.69	$315,328.00	$342,860.00	$27,532.00	$26,769,979.00	$29,202,393.89	$2,432,414.89	$1,687.00	$134,951.00	$133,264.00
11/23/2020	$85,310,038.64	$83,000,000.00	-$2,310,038.64	$315,328.00	$342,860.00	$27,532.00	$12,475,581.00	$27,202,393.89	$14,726,812.89	$1,645.00	$134,951.00	$133,306.00
11/24/2020	$87,158,341.98	$89,000,000.00	$1,841,658.02	$315,328.00	$342,860.00	$27,532.00	$35,561,750.00	$13,189,606.60	-$22,372,143.40	$1,639.00	$134,951.00	$133,312.00
11/25/2020	$159,266,049.05	$91,000,000.00	-$68,266,049.05	$315,328.00	$342,860.00	$27,532.00	$37,345,325.00	$35,561,750.00	-$1,783,575.00	$1,473.00	$134,951.00	$133,478.00
11/26/2020	$0.00	$163,000,000.00	$163,000,000.00			$0.00			$0.00			$0.00
11/27/2020	$123,607,127.83	$163,000,000.00	$39,392,872.17	$315,328.00	$342,860.00	$27,532.00	$31,314,614.00	$37,345,325.00	$6,030,711.00	$1,264.00	$134,951.00	$133,687.00
11/30/2020	$91,996,058.32	$127,000,000.00	$35,003,941.68	$315,328.00	$342,860.00	$27,532.00	$27,224,016.00	$32,345,325.00	$5,121,309.00	$1,176.00	$134,951.00	$133,775.00
12/01/2020	$145,428,439.77	$134,000,000.00	-$11,428,439.77	$296,376.00	$342,860.00	$46,484.00	$52,929,047.00	$28,345,325.00	-$24,583,722.00	$1,206.00	$134,951.00	$133,745.00
12/02/2020	$189,325,566.13	$149,000,000.00	-$40,325,566.13	$296,376.00	$342,860.00	$46,484.00	$54,268,898.00	$52,929,047.00	-$1,339,851.00	$1,309.00	$134,951.00	$133,642.00
12/03/2020	$124,441,908.47	$192,000,000.00	$67,558,091.53	$296,376.00	$342,860.00	$46,484.00	$54,150,491.00	$54,268,898.00	$118,407.00	$1,298.00	$134,951.00	$133,653.00
12/04/2020	$77,310,881.43	$128,000,000.00	$50,689,118.57	$296,376.00	$342,860.00	$46,484.00	$42,629,348.00	$54,150,491.00	$11,521,143.00	$1,236.00	$134,951.00	$133,715.00
12/07/2020	$79,556,095.39	$81,000,000.00	$1,443,904.61	$296,376.00	$342,860.00	$46,484.00	$22,877,519.00	$44,150,491.00	$21,272,972.00	$1,157.00	$134,951.00	$133,794.00
12/08/2020	$76,502,116.87	$83,000,000.00	$6,497,883.13	$296,376.00	$342,860.00	$46,484.00	$37,487,421.00	$22,877,519.00	-$14,609,902.00	$1,182.00	$134,951.00	$133,769.00
12/09/2020	$75,294,992.10	$80,000,000.00	$4,705,007.90	$296,376.00	$342,860.00	$46,484.00	$43,131,603.00	$37,487,421.00	-$5,644,182.00	$1,189.00	$134,951.00	$133,762.00
12/10/2020	$156,460,690.55	$79,000,000.00	-$77,460,690.55	$296,376.00	$342,860.00	$46,484.00	$59,457,154.00	$43,131,603.00	-$16,325,551.00	$2,973.00	$134,951.00	$131,978.00
12/11/2020	$152,740,810.70	$160,000,000.00	$7,259,189.30	$296,376.00	$342,860.00	$46,484.00	$47,182,847.00	$59,457,154.00	$12,274,307.00	$8,053.00	$134,951.00	$126,898.00
12/14/2020	$177,178,301.30	$156,000,000.00	-$21,178,301.30	$296,376.00	$342,860.00	$46,484.00	$29,032,402.00	$47,457,154.00	$18,424,752.00	$4,249.00	$134,951.00	$130,702.00
12/15/2020	$152,953,499.53	$180,000,000.00	$27,046,500.47	$296,376.00	$342,860.00	$46,484.00	$45,651,324.00	$29,032,402.00	-$16,618,922.00	$3,239.00	$127,951.00	$124,712.00
12/16/2020	$114,707,487.71	$156,000,000.00	$41,292,512.29	$296,376.00	$342,860.00	$46,484.00	$40,696,038.00	$45,651,324.00	$4,955,286.00	$3,453.00	$126,551.00	$123,098.00
12/17/2020	$83,541,932.92	$118,000,000.00	$34,458,067.08	$296,376.00	$342,860.00	$46,484.00	$37,593,989.00	$41,651,324.00	$4,057,335.00	$3,232.00	$126,551.00	$123,319.00
12/18/2020	$104,159,833.21	$87,000,000.00	-$17,159,833.21	$296,376.00	$342,860.00	$46,484.00	$23,279,425.00	$37,876,060.20	$14,596,635.20	$2,990.00	$126,551.00	$123,561.00
12/21/2020	$153,864,489.78	$107,000,000.00	-$46,864,489.78	$296,376.00	$342,860.00	$46,484.00	$7,543,500.00	$23,876,060.20	$16,332,560.20	$2,857.00	$126,551.00	$123,694.00
12/22/2020	$94,541,124.83	$157,000,000.00	$62,458,875.17	$296,376.00	$342,860.00	$46,484.00	$33,879,968.00	$8,440,807.46	-$25,439,160.54	$3,285.00	$126,551.00	$123,266.00
12/23/2020	$119,524,966.46	$98,000,000.00	-$21,524,966.46	$296,376.00	$342,860.00	$46,484.00	$44,206,938.00	$33,879,968.00	-$10,326,970.00	$3,024.00	$126,551.00	$123,527.00
12/24/2020	$111,208,922.15	$123,000,000.00	$11,791,077.85	$296,376.00	$342,860.00	$46,484.00	$34,879,549.00	$44,206,938.00	$9,327,389.00	$2,429.00	$126,551.00	$124,122.00
12/25/2020	$0.00	$115,000,000.00	$115,000,000.00			$0.00			$0.00			$0.00
12/28/2020	$104,521,726.07	$115,000,000.00	$10,478,273.93	$296,376.00	$342,860.00	$46,484.00	$29,881,279.00	$34,879,549.00	$4,998,270.00	$2,344.00	$125,851.00	$123,507.00
12/29/2020	$131,602,179.56	$108,000,000.00	-$23,602,179.56	$296,376.00	$342,860.00	$46,484.00	$57,229,294.00	$29,881,279.00	-$27,348,015.00	$1,834.00	$124,017.00	$122,183.00
12/30/2020	$129,505,821.69	$135,000,000.00	$5,494,178.31	$296,376.00	$342,860.00	$46,484.00	$57,894,646.00	$57,229,294.00	-$665,352.00	$2,264.00	$125,151.00	$122,887.00
12/31/2020	$72,774,074.93	$133,000,000.00	$60,225,925.07	$296,376.00	$342,860.00	$46,484.00	$43,442,508.00	$57,894,646.00	$14,452,138.00	$1,645.00	$125,151.00	$123,506.00
01/01/2021	$71,649,364.00			$76,000,000.00								

	NSCC	DTCC	OCC-C	OCC-F
4/1/19	$20,330,364.19	$8,434.00	$409,912.00	
4/2/19	$24,821,353.48	$8,434.00	$934,820.00	
4/3/19	$14,187,384.90	$8,434.00	$1,834,228.00	
4/4/19	$11,503,233.85	$8,434.00	$1,495,989.00	
4/5/19	$13,406,600.68	$8,434.00	$1,479,562.00	
4/8/19	$13,406,922.36	$8,434.00	$412,120.00	
4/9/19	$10,316,408.34	$8,434.00	$492,253.00	
4/10/19	$13,543,999.84	$8,434.00	$1,762,760.00	
4/11/19	$10,190,727.25	$8,434.00	$1,562,171.00	
4/12/19	$10,937,910.38	$8,434.00	$2,219,416.00	
4/15/19	$12,555,480.85	$8,434.00	$2,219,416.00	
4/16/19	$11,696,017.50	$8,434.00	$779,282.00	
4/17/19	$9,179,339.71	$8,434.00	$779,282.00	
4/18/19	$9,987,392.33	$8,434.00	$1,598,090.00	
4/22/19	$14,337,465.78	$8,434.00	-$273,098.00	
4/23/19	$12,435,780.04	$8,434.00	$1,843,523.00	
4/24/19	$12,962,404.81	$8,434.00	$1,530,483.00	
4/25/19	$9,724,447.34	$8,434.00	$1,586,868.00	
4/26/19	$9,724,447.34	$8,434.00	$1,867,663.00	
4/29/19	$17,875,402.90	$8,434.00	$518,222.00	
4/30/19	$11,875,338.57	$8,434.00	$2,916,321.00	
5/1/19	$19,904,297.84	$7,500.00	-$658,813.00	
5/2/19	$29,218,052.10	$7,500.00	-$5,154,739.00	
5/3/19	$10,639,764.29	$7,500.00	$3,605,202.00	
5/6/19	$19,334,023.28	$7,500.00	$464,221.00	
5/7/19	$12,215,834.93	$7,500.00	$2,581,263.00	
5/8/19	$20,686,512.97	$7,688.00	$5,586,488.00	
5/9/19	$18,794,713.31	$8,760.00	$5,226,547.00	
5/13/19	$24,455,042.21	$9,332.00	$2,160,606.00	
5/14/19	$36,529,529.51	$9,376.00	$2,303,400.43	
5/15/19	$15,507,295.92	$10,895.00	$4,093,965.00	
5/16/19	$9,172,230.51	$10,895.00	$2,741,822.00	
5/17/19	$11,824,230.52	$10,895.00	$2,567,603.00	
5/20/19	$18,439,526.50	$10,895.00	$2,402,618.00	
5/21/19	$22,000,000.00	$13,179.00	$4,485,707.00	

	Gross
4/1/19	$20,748,710.19
4/2/19	$25,764,607.48
4/3/19	$16,030,046.90
4/4/19	$13,007,656.85
4/5/19	$14,894,596.68
4/8/19	$13,827,476.36
4/9/19	$10,817,095.34
4/10/19	$15,315,193.84
4/11/19	$11,761,332.25
4/12/19	$13,165,760.38
4/15/19	$14,783,330.85
4/16/19	$12,483,733.50
4/17/19	$9,967,055.71
4/18/19	$11,593,916.33
4/22/19	$14,072,801.78
4/23/19	$14,287,737.04
4/24/19	$14,501,321.81
4/25/19	$11,319,749.34
4/26/19	$11,600,544.34
4/29/19	$18,402,058.90
4/30/19	$14,800,093.57
5/1/19	$19,252,984.84
5/2/19	$24,070,813.10
5/3/19	$14,252,466.29
5/6/19	$19,805,744.28
5/7/19	$14,804,597.93
5/8/19	$26,280,688.97
5/9/19	$24,030,020.31
5/13/19	$26,624,980.21
5/14/19	$38,842,305.94
5/15/19	$19,612,155.92
5/16/19	$11,924,947.51
5/17/19	$14,402,728.52
5/20/19	$20,853,039.50
5/21/19	$26,498,886.00

5/22/19	$11,981,680.45	$13,663.00	$3,661,565.00		5/22/19	$15,656,908.45
5/23/19	$13,237,414.14	$13,672.00	$4,627,000.00		5/23/19	$17,878,086.14
5/24/19	$18,834,689.20	$15,170.00	$7,531,497.00		5/24/19	$26,381,356.20
5/28/19	$13,158,304.98	$15,166.00	$3,181,416.00		5/28/19	$16,354,886.98
5/29/19	$10,000,997.95	$15,163.00	$5,884,831.00		5/29/19	$15,900,991.95
5/30/19	$10,066,141.21	$17,170.00	$4,318,230.00		5/30/19	$14,401,541.21
5/31/19	$9,962,798.40	$17,189.00	$4,908,890.00		5/31/19	$14,888,877.40
6/3/19	$13,263,349.02	$18,706.00	$3,694,093.00		6/3/19	$16,976,148.02
6/4/19	$17,192,227.92	$19,377.00	$2,087,003.00		6/4/19	$19,298,607.92
6/5/19	$11,955,821.41	$19,394.00	$3,264,488.00		6/5/19	$15,239,703.41
6/6/19	$13,167,434.62	$19,402.00	$2,917,933.00		6/6/19	$16,104,769.62
6/7/19	$12,923,905.91	$19,380.00	$4,283,485.00		6/7/19	$17,226,770.91
6/10/19	$16,957,258.56	$19,380.00	$452,134.00		6/10/19	$17,428,772.56
6/11/19	$12,699,613.06	$20,632.00	$1,362,111.00		6/11/19	$14,082,356.06
6/12/19	$16,037,594.89	$20,632.00	$2,670,659.00		6/12/19	$18,728,885.89
6/13/19	$16,392,667.21	$20,632.00	$866,769.00		6/13/19	$17,280,068.21
6/14/19	$12,476,991.96	$20,632.00	$2,946,668.00		6/14/19	$15,444,291.96
6/17/19	$13,620,847.56	$20,632.00	$1,539,033.00		6/17/19	$15,180,512.56
6/18/19	$14,111,020.04	$20,632.00	$1,611,590.00		6/18/19	$15,743,242.04
6/19/19	$13,933,790.75	$20,632.00	$2,500,223.00		6/19/19	$16,454,645.75
6/20/19	$12,584,189.35	$20,632.00	$2,270,975.00		6/20/19	$14,875,796.35
6/21/19	$21,862,942.74	$20,632.00	$2,037,720.00		6/21/19	$23,921,294.74
6/24/19	$25,445,730.32	$20,632.00	$2,270,975.00		6/24/19	$27,737,337.32
6/25/19	$17,522,967.74	$20,632.00	$313,617.00		6/25/19	$17,857,216.74
6/26/19	$15,994,768.99	$22,214.00	$2,586,383.00		6/26/19	$18,603,365.99
6/27/19	$19,683,540.55	$22,200.00	$1,659,959.00		6/27/19	$21,365,699.55
6/28/19	$10,727,007.68	$22,107.00	$3,916,681.00		6/28/19	$14,665,795.68
7/1/19	$12,996,870.82	$22,091.00	$525,127.00		7/1/19	$13,544,088.82
7/2/19	$10,977,270.65	$22,091.00	$2,096,630.00		7/2/19	$13,095,991.65
7/3/19	$10,827,460.41	$22,099.00	$3,743,105.00		7/3/19	$14,592,664.41
7/5/19	$9,699,546.42	$22,091.00	$3,307,096.00		7/5/19	$13,028,733.42
7/8/19	$9,215,189.97	$22,091.00	$1,414,752.00		7/8/19	$10,652,032.97
7/9/19	$11,152,913.26	$22,091.00	$2,433,332.00		7/9/19	$13,608,336.26
7/10/19	$9,921,107.17	$22,091.00	$3,008,837.00		7/10/19	$12,952,035.17
7/11/19	$11,483,268.41	$22,091.00	$3,495,793.00		7/11/19	$15,001,152.41
7/12/19	$11,000,353.46	$22,091.00	$3,715,996.00		7/12/19	$14,738,440.46
7/15/19	$11,249,975.37	$22,098.00	$1,673,706.00		7/15/19	$12,945,779.37

7/16/19	$9,978,058.40	$22,091.00	$2,765,787.00		7/16/19	$12,765,936.40
7/17/19	$11,968,839.90	$22,091.00	$3,368,255.00		7/17/19	$15,359,185.90
7/18/19	$14,512,808.48	$22,091.00	$2,628,402.00		7/18/19	$17,163,301.48
7/19/19	$16,210,766.63	$22,091.00	$1,975,968.00		7/19/19	$18,208,825.63
7/22/19	$11,887,516.68	$22,477.00	$1,188,054.00		7/22/19	$13,098,047.68
7/23/19	$9,046,977.35	$22,502.00	$2,195,999.00		7/23/19	$11,265,478.35
7/24/19	$11,068,601.33	$22,495.00	$2,195,999.00		7/24/19	$13,287,095.33
7/25/19	$11,157,746.69	$22,493.00	$1,773,447.00		7/25/19	$12,953,686.69
7/26/19	$10,759,945.84	$22,489.00	$1,820,883.00		7/26/19	$12,603,317.84
7/29/19	$11,111,322.59	$23,276.00	$479,520.00		7/29/19	$11,614,118.59
7/30/19	$12,150,623.36	$23,288.00	$2,082,060.00		7/30/19	$14,255,971.36
7/31/19	$15,857,703.02	$23,294.00	$2,750,290.00		7/31/19	$18,631,287.02
8/1/19	$16,326,524.45	$23,293.00	$2,073,832.00		8/1/19	$18,423,649.45
8/2/19	$20,029,057.94	$24,032.00	$2,073,832.00		8/2/19	$22,126,921.94
8/5/19	$26,633,267.06	$25,830.00	$3,411,979.00		8/5/19	$30,071,076.06
8/6/19	$51,708,922.50	$25,860.00	$13,320,953.00		8/6/19	$65,055,735.50
8/7/19	$20,655,214.84	$25,866.00	$0.00		8/7/19	$20,681,080.84
8/8/19	$10,896,324.02	$28,837.00	$2,620,864.00		8/8/19	$13,546,025.02
8/9/19	$12,740,742.62	$29,020.00	$3,602,718.00		8/9/19	$16,372,480.62
8/12/19	$17,088,339.95	$28,990.00	$1,889,696.00		8/12/19	$19,007,025.95
8/13/19	$15,802,174.85	$28,966.00	$2,620,864.00		8/13/19	$18,452,004.85
8/14/19	$11,500,529.54	$29,019.00	$3,845,522.00		8/14/19	$15,375,070.54
8/15/19	$17,048,429.58	$29,009.00	$6,107,074.00		8/15/19	$23,184,512.58
8/16/19	$22,849,121.71	$35,243.00	$7,586,574.00		8/16/19	$30,470,938.71
8/19/19	$12,424,043.44	$35,531.00	$1,324,133.00		8/19/19	$13,783,707.44
8/20/19	$18,140,833.42	$35,560.00	$1,128,128.00		8/20/19	$19,304,521.42
8/21/19	$11,560,878.75	$35,773.00	$1,672,819.00		8/21/19	$13,269,470.75
8/22/19	$9,185,631.71	$39,844.00	$1,302,833.00		8/22/19	$10,528,308.71
8/23/19	$9,947,027.29	$39,844.00	$2,073,021.00		8/23/19	$12,059,892.29
8/26/19	$21,651,372.41	$39,882.00	$3,031,909.00		8/26/19	$24,723,163.41
8/27/19	$19,484,978.85	$39,916.00	$2,845,197.00		8/27/19	$22,370,091.85
8/28/19	$9,576,822.65	$39,910.00	$3,381,584.00		8/28/19	$12,998,316.65
8/29/19	$12,831,684.41	$39,914.00	$156,830.00		8/29/19	$13,028,428.41
8/30/19	$20,464,921.18	$40,006.00	$156,830.00		8/30/19	$20,661,757.18
9/3/19	$18,887,109.39	$39,989.00	$474,554.00		9/3/19	$19,401,652.39
9/4/19	$18,887,109.39	$40,038.00	$3,290,916.00		9/4/19	$22,218,063.39
9/5/19	$9,687,006.89	$39,989.00	$2,477,633.00		9/5/19	$12,204,628.89

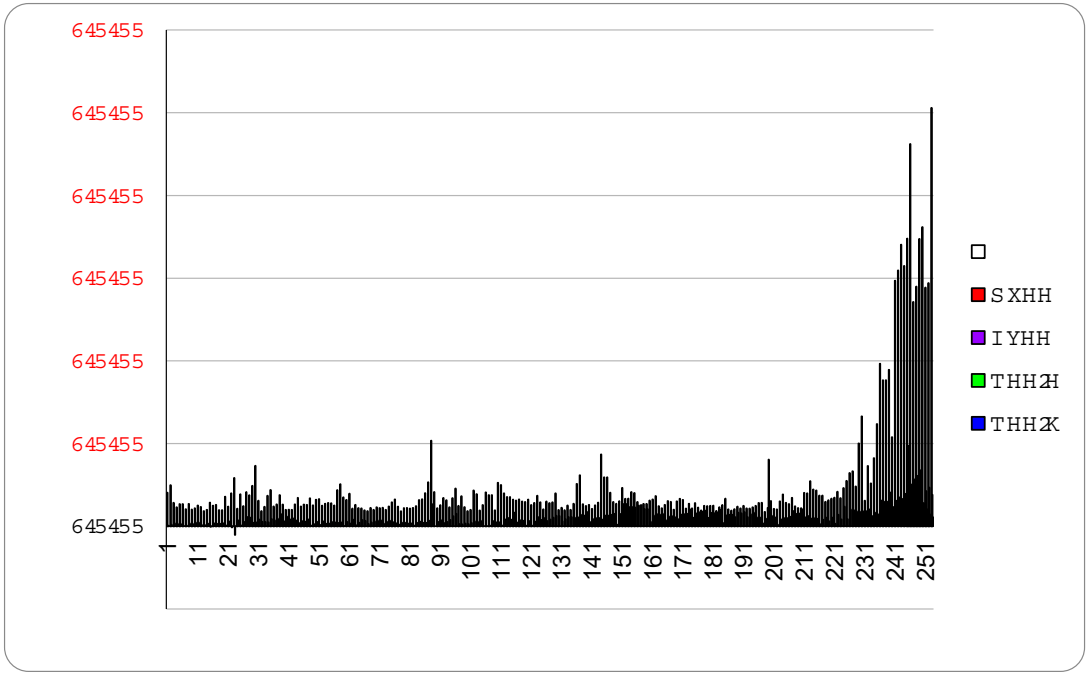
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9/9/19	$24,936,922.56	$39,989.00	$581,809.00	
9/10/19	$19,908,172.89	$39,992.00	$4,252,861.00	
9/11/19	$17,700,949.36	$39,989.00	$5,116,242.00	
9/12/19	$17,703,882.72	$41,614.00	$4,041,016.00	
9/13/19	$16,170,050.04	$41,560.00	$8,304,627.00	
9/16/19	$15,551,771.10	$41,483.00	$2,274,220.00	
9/17/19	$16,271,521.57	$41,501.00	$3,680,150.00	
9/18/19	$14,972,892.31	$51,162.00	$3,394,168.00	
9/19/19	$14,674,812.81	$59,273.00	$338,470.00	
9/20/19	$16,174,095.50	$59,340.00	$3,196,206.00	
9/23/19	$12,824,318.70	$59,312.00	$384,043.00	
9/24/19	$14,129,976.03	$59,441.00	$2,835,404.00	
9/25/19	$18,445,313.75	$59,342.00	$5,489,770.00	
9/26/19	$14,530,156.79	$79,520.00	$3,874,539.00	
9/27/19	$10,253,967.47	$79,520.00	$4,878,638.00	
9/30/19	$15,014,349.83	$79,520.00	$3,176,092.00	
10/1/19	$13,981,335.50	$102,175.00	$4,023,534.00	
10/2/19	$14,483,661.14	$102,175.00	$5,183,995.00	
10/3/19	$19,909,966.27	$102,175.00	$6,422,158.00	
10/4/19	$9,875,398.84	$102,175.00	$6,157,052.00	
10/7/19	$11,237,029.51	$102,574.00	$2,978,588.00	
10/8/19	$9,760,256.43	$102,458.00	$4,302,626.00	
10/9/19	$12,555,050.36	$102,452.00	$5,625,985.00	
10/10/19	$9,912,669.03	$107,253.00	$5,625,985.00	
10/11/19	$13,605,953.51	$117,612.00	$5,233,992.00	
10/15/19	$25,630,978.61	$117,612.00	$5,513,428.00	
10/16/19	$30,889,292.19	$117,612.00	$6,995,949.00	
10/17/19	$13,391,741.65	$117,612.00	$6,537,180.00	
10/18/19	$12,247,903.18	$117,612.00	$8,658,099.00	
10/21/19	$12,912,825.06	$117,612.00	$2,566,181.00	
10/22/19	$10,528,069.06	$117,612.00	$4,332,621.00	
10/23/19	$12,671,724.80	$117,639.00	$4,947,347.00	
10/24/19	$14,268,837.39	$117,673.00	$5,059,761.00	
10/25/19	$43,430,398.53	$128,090.00	$4,020,759.00	
10/28/19	$29,611,401.99	$128,038.00	$6,472,229.00	
10/29/19	$29,611,401.99	$128,038.00	$6,472,229.00	

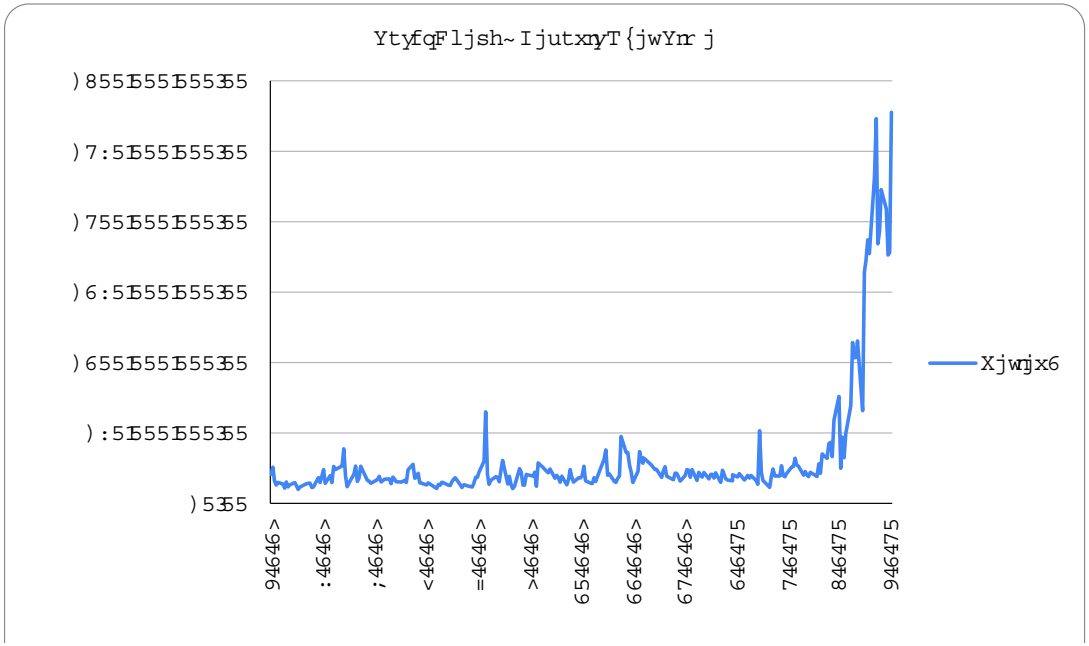
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9/9/19	$25,558,720.56
9/10/19	$24,201,025.89
9/11/19	$22,857,180.36
9/12/19	$21,786,512.72
9/13/19	$24,516,237.04
9/16/19	$17,867,474.10
9/17/19	$19,993,172.57
9/18/19	$18,418,222.31
9/19/19	$15,072,555.81
9/20/19	$19,429,641.50
9/23/19	$13,267,673.70
9/24/19	$17,024,821.03
9/25/19	$23,994,425.75
9/26/19	$18,484,215.79
9/27/19	$15,212,125.47
9/30/19	$18,269,961.83
10/1/19	$18,107,044.50
10/2/19	$19,769,831.14
10/3/19	$26,434,299.27
10/4/19	$16,134,625.84
10/7/19	$14,318,191.51
10/8/19	$14,165,340.43
10/9/19	$18,283,487.36
10/10/19	$15,645,907.03
10/11/19	$18,957,557.51
10/15/19	$31,262,018.61
10/16/19	$38,002,853.19
10/17/19	$20,046,533.65
10/18/19	$21,023,614.18
10/21/19	$15,596,618.06
10/22/19	$14,978,302.06
10/23/19	$17,736,710.80
10/24/19	$19,446,271.39
10/25/19	$47,579,247.53
10/28/19	$36,211,668.99
10/29/19	$36,211,668.99

10/30/19	$20,263,240.96	$133,463.00	$6,948,772.00		10/30/19	$27,345,475.96
10/31/19	$14,652,633.27	$150,747.00	$7,556,725.00		10/31/19	$22,360,105.27
11/1/19	$13,651,719.28	$170,475.00	$991,138.00		11/1/19	$14,813,332.28
11/4/19	$15,194,814.49	$171,167.00	$7,405,679.00		11/4/19	$22,771,660.49
11/5/19	$23,214,527.39	$171,286.00	$13,468,993.00		11/5/19	$36,854,806.39
11/6/19	$16,585,522.28	$171,338.00	$13,468,993.00		11/6/19	$30,225,853.28
11/7/19	$16,754,462.24	$171,292.00	$11,638,633.00		11/7/19	$28,564,387.24
11/7/19	$20,677,976.15	$171,052.00	$11,638,633.00		11/7/19	$32,487,661.15
11/8/19	$20,138,892.83	$175,952.00	$11,319,732.00		11/8/19	$31,634,576.83
11/12/19	$14,655,234.60	$176,135.00	$12,453,088.00		11/12/19	$27,284,457.60
11/13/19	$12,686,822.72	$176,349.00	$12,735,303.00		11/13/19	$25,598,474.72
11/14/19	$13,545,415.61	$176,573.00	$10,465,710.00		11/14/19	$24,187,698.61
11/15/19	$13,545,415.61	$176,573.00	$10,465,710.00		11/15/19	$24,187,698.61
11/18/19	$15,528,251.15	$174,953.00	$2,788,021.00		11/18/19	$18,491,225.15
11/19/19	$16,293,431.52	$175,114.00	$6,526,585.00		11/19/19	$22,995,130.52
11/20/19	$18,295,705.51	$175,145.00	$7,575,281.00		11/20/19	$26,046,131.51
11/21/19	$12,146,692.14	$175,257.00	$7,106,484.00		11/21/19	$19,428,433.14
11/22/19	$10,931,402.41	$174,904.00	$7,603,483.00		11/22/19	$18,709,789.41
11/25/19	$12,955,791.80	$174,904.00	$3,753,672.00		11/25/19	$16,884,367.80
11/26/19	$15,316,678.74	$201,683.00	$5,979,856.00		11/26/19	$21,498,217.74
11/27/19	$14,820,289.18	$201,683.00	$6,298,535.00		11/27/19	$21,320,507.18
11/29/19	$10,013,753.01	$201,683.00	$5,629,563.00		11/29/19	$15,844,999.01
12/2/19	$15,084,272.34	$216,329.00	$4,474,608.00		12/2/19	$19,775,209.34
12/3/19	$16,638,040.00	$216,329.00	$7,146,061.00		12/3/19	$24,000,430.00
12/4/19	$15,924,971.68	$216,329.00	$7,480,624.00		12/4/19	$23,621,924.68
12/5/19	$10,683,678.18	$216,335.00	$7,661,976.00		12/5/19	$18,561,989.18
12/6/19	$13,617,058.21	$216,395.00	$10,206,317.00		12/6/19	$24,039,770.21
12/9/19	$10,807,979.27	$216,765.00	$5,229,055.00		12/9/19	$16,253,799.27
12/10/19	$13,997,370.09	$216,849.00	$7,839,004.00		12/10/19	$22,053,223.09
12/11/19	$11,305,532.57	$216,951.00	$8,476,001.00		12/11/19	$19,998,484.57
12/12/19	$9,588,391.74	$217,006.00	$8,911,855.00		12/12/19	$18,717,252.74
12/13/19	$12,340,676.58	$216,903.00	$9,467,452.00		12/13/19	$22,025,031.58
12/16/19	$12,143,535.76	$216,443.00	$5,074,044.00		12/16/19	$17,434,022.76
12/17/19	$12,376,838.33	$216,329.00	$8,087,093.00		12/17/19	$20,680,260.33
12/18/19	$12,456,094.48	$216,329.00	$7,950,797.00		12/18/19	$20,623,220.48
12/19/19	$9,317,946.45	$216,329.00	$8,439,914.00		12/19/19	$17,974,189.45
12/20/19	$11,535,314.22	$216,329.00	$10,028,965.00		12/20/19	$21,780,608.22

12/23/19	$12,821,911.58	$216,329.00	$1,940,110.00		12/23/19	$14,978,350.58
12/24/19	$16,720,698.94	$216,329.00	$6,613,979.00		12/24/19	$23,551,006.94
12/26/19	$10,242,210.13	$216,329.00	$6,936,455.00		12/26/19	$17,394,994.13
12/27/19	$9,469,147.98	$216,329.00	$6,936,455.00		12/27/19	$16,621,931.98
12/30/19	$10,384,255.36	$216,329.00	$5,486,408.00		12/30/19	$16,086,992.36
12/30/19	$11,912,086.90	$216,329.00	$8,229,934.00		12/30/19	$20,358,349.90
1/2/20	$10,831,691.69	$211,536.00	$7,790,352.00		1/2/20	$18,833,579.69
1/3/20	$12,380,869.19	$211,776.00	$8,610,345.00		1/3/20	$21,202,990.19
1/6/20	$10,813,545.26	$211,772.00	$5,599,442.00		1/6/20	$16,624,759.26
1/7/20	$10,753,780.65	$211,910.00	$7,312,446.00		1/7/20	$18,278,136.65
1/8/20	$11,462,605.27	$211,910.00	$8,320,082.00		1/8/20	$19,994,597.27
1/9/20	$12,401,504.39	$211,536.00	$5,407,205.00		1/9/20	$18,020,245.39
1/10/20	$14,158,258.48	$211,536.00	$5,407,205.00		1/10/20	$19,776,999.48
1/13/20	$14,209,478.02	$211,536.00	$1,794,845.00		1/13/20	$16,215,859.02
1/14/20	$8,744,478.93	$211,536.00	$4,599,094.00		1/14/20	$13,555,108.93
1/15/20	$11,080,831.28	$211,536.00	$40,299,194.00		1/15/20	$51,591,561.28
1/16/20	$15,314,712.39	$211,536.00	$6,415,295.00		1/16/20	$21,941,543.39
1/17/20	$10,537,546.24	$211,536.00	$5,526,911.00		1/17/20	$16,275,993.24
1/21/20	$10,263,088.08	$211,536.00	$965,415.00		1/21/20	$11,440,039.08
1/22/20	$15,059,671.28	$211,536.00	$4,211,733.00		1/22/20	$19,482,940.28
1/23/20	$19,211,862.96	$211,536.00	$5,066,719.00		1/23/20	$24,490,117.96
1/24/20	$14,196,200.00	$211,536.00	$5,066,719.00		1/24/20	$19,474,455.00
1/27/20	$13,473,590.49	$213,625.00	$5,748,672.00		1/27/20	$19,435,887.49
1/28/20	$17,211,942.73	$213,593.00	$9,301,652.00		1/28/20	$26,727,187.73
1/29/20	$12,070,748.97	$213,367.00	$7,530,381.00		1/29/20	$19,814,496.97
1/30/20	$11,008,372.73	$211,536.00	$7,713,486.00		1/30/20	$18,933,394.73
1/31/20	$10,914,839.34	$211,536.00	$10,205,619.00		1/31/20	$21,331,994.34
2/3/20	$20,242,922.83	$194,854.00	$5,389,416.00		2/3/20	$25,827,192.83
2/4/20	$19,882,917.54	$194,994.00	$6,166,285.00		2/4/20	$26,244,196.54
2/5/20	$27,230,909.33	$194,854.00	$4,661,742.00		2/5/20	$32,087,505.33
2/6/20	$22,251,042.20	$194,854.00	$4,792,409.00		2/6/20	$27,238,305.20
2/7/20	$21,638,222.88	$227,674.00	$4,527,797.00		2/7/20	$26,393,693.88
2/10/20	$18,547,995.49	$241,852.00	$1,274,030.00		2/10/20	$20,063,877.49
2/11/20	$18,547,995.49	$241,987.00	$3,912,380.00		2/11/20	$22,702,362.49
2/12/20	$14,782,281.13	$242,072.00	$5,221,810.00		2/12/20	$20,246,163.13
2/13/20	$15,741,056.15	$242,034.00	$3,013,758.00		2/13/20	$18,996,848.15
2/14/20	$16,701,198.93	$242,039.00	$5,197,404.00		2/14/20	$22,140,641.93

2/18/20	$17,339,910.73	$242,077.00	$1,580,961.00		2/18/20	$19,162,948.73
2/19/20	$20,901,716.56	$242,046.00	$7,003,225.00		2/19/20	$28,146,987.56
2/20/20	$16,988,076.76	$241,559.00	$4,188,284.00		2/20/20	$21,417,919.76
2/21/20	$23,085,189.80	$241,700.00	$11,888,076.00		2/21/20	$35,214,965.80
2/24/20	$27,440,789.24	$231,279.00	$4,334,155.00		2/24/20	$32,006,223.24
2/25/20	$32,236,735.10	$231,372.00	$10,120,299.00		2/25/20	$42,588,406.10
2/26/20	$33,254,467.69	$231,628.00	$9,904,863.00		2/26/20	$43,390,958.69
2/27/20	$24,071,625.78	$227,674.00	$8,962,701.00		2/27/20	$33,262,000.78
2/28/20	$50,151,506.99	$227,674.00	$8,849,845.00		2/28/20	$59,229,025.99
3/2/20	$66,475,264.68	$215,694.00	$9,229,681.00		3/2/20	$75,920,639.68
3/3/20	$15,468,372.90	$215,694.00	$9,261,611.00		3/3/20	$24,945,677.90
3/4/20	$36,489,331.85	$215,694.00	$10,373,004.00		3/4/20	$47,078,029.85
3/5/20	$25,941,071.93	$215,694.00	$6,235,656.00		3/5/20	$32,392,421.93
3/6/20	$41,186,552.06	$248,999.00	$8,357,455.00		3/6/20	$49,793,006.06
3/9/20	$61,776,327.71	$248,999.00	$7,391,663.00		3/9/20	$69,416,989.71
3/10/20	$98,298,737.72	$248,999.00	$15,683,183.00		3/10/20	$114,230,919.72
3/11/20	$88,369,223.61	$252,512.00	$14,932,593.00		3/11/20	$103,554,328.61
3/12/20	$88,369,223.61	$252,512.00	$14,932,593.00		3/12/20	$103,554,328.61
3/13/20	$94,653,657.43	$253,173.00	$20,545,495.00		3/13/20	$115,452,325.43
3/16/20	$53,871,644.81	$270,567.00	$11,723,531.00		3/16/20	$65,865,742.81
3/17/20	$148,482,107.05	$270,677.00	$15,506,786.00		3/17/20	$164,259,570.05
3/18/20	$154,751,404.78	$296,706.00	$17,535,676.00		3/18/20	$172,583,786.78
3/19/20	$170,282,382.10	$297,150.00	$16,575,911.00		3/19/20	$187,155,443.10
3/20/20	$157,389,729.33	$297,067.00	$19,641,746.00		3/20/20	$177,328,542.33
3/23/20	$173,948,953.97	$296,750.00	$8,645,812.00	$48,626,802.00	3/23/20	$231,518,317.97
3/24/20	$231,048,838.81	$296,706.00	$16,476,314.00	$25,277,810.00	3/24/20	$273,099,668.81
3/25/20	$135,600,731.96	$296,706.00	$28,372,353.00	$19,991,352.00	3/25/20	$184,261,142.96
3/26/20	$144,943,134.60	$296,706.00	$30,480,389.00	$17,588,122.00	3/26/20	$193,308,351.60
3/27/20	$173,799,460.87	$296,706.00	$33,881,969.00	$14,761,946.00	3/27/20	$222,740,081.87
3/30/20	$180,913,083.24	$296,706.00	$13,928,234.00	$13,898,204.00	3/30/20	$209,036,227.24
3/31/20	$144,346,362.05	$296,706.00	$21,260,334.00	$10,426,443.00	3/31/20	$176,329,845.05
4/1/20	$147,025,992.57	$294,357.00	$23,454,178.00	$7,223,887.00	4/1/20	$177,998,414.57
4/2/20	$252,871,174.54	$294,357.00	$19,026,935.00	$5,502,142.00	4/2/20	$277,694,608.54


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	NSCC			DTCC			OCC - Clearing Deposit		
Date	Requirement	Deposit	Excess/Deficit (-)	Requirement	Deposit	Excess/Deficit (-)	Requirement	Deposit	Excess/Deficit (-)
1/3/20	$12,380,869.19	$15,500,000.00	$3,119,130.81	$211,776.00	$216,329.00	$4,553.00	$62,735,580.81	$60,482,920.79	-$2,252,660.02
3/23/20	$173,948,953.97	$177,500,000.00	$3,551,046.03	$296,750.00	$296,706.00	-$44.00	$86,302,258.50	$86,302,258.50	$0.00

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