



Jan. 19, 2024

Summary

Portfolio Builder

MARKET	PRODUCT CATEGORY	CONTRACT	INITIAL MARGIN RATE	ENTRY PRICE	NET POSITION (LONG/SHORT)	NOMINAL VALUE (\$ OR ?)	INITIAL MARGIN (?)
Exchange Traded Derivatives	NSEFF	DEC 23 NGUS	5.00	139.00	12.00	1,200,000.00	8,340,000.00
Total					12.00	1,200,000.00	8,340,000.00

REQUIRED IM COLLATERAL							8,340,000.00
Cash Component							2,085,000.00
Non-cash							6,255,000.00

Cash IM Collateral Capture

DENOMINATION	EXCHANGE RATE	HAIRCUT PROFILE	FACE VALUE	MARKET VALUE
Dollar	1,200.00	0.28	3,400.00	2,937,600.00
Total			3,400.00	2,937,600.00
				Check

Non Cash IM Collateral Capture

SECURITY TYPE	SECURITY	MARKET PRICE	HAIRCUT PROFILE	FACE VALUE	MARKET VALUE
FGN Bond	14-Mar-24	105.10	0.19	600,000.00	510,786.00
Total				600,000.00	510,786.00
					Check