



Apr. 16, 2024

## Summary

### Portfolio Builder

MARKET	PRODUCT CATEGORY	CONTRACT	INITIAL MARGIN RATE	ENTRY PRICE	NET POSITION (LONG/SHORT)	NOMINAL VALUE (\$ OR ?)	INITIAL MARGIN (?)
ETD	NSEFF	DEC 23 NGUS	5.00	130.00	245.00	24,500,000.00	159,250,000.00
Total					245.00	24,500,000.00	159,250,000.00

REQUIRED IM COLLATERAL	159,250,000.00
Cash Component	39,812,500.00
Non-cash	119,437,500.00

### Cash IM Collateral Capture

DENOMINATION	EXCHANGE RATE	HAIRCUT PROFILE	FACE VALUE	MARKET VALUE
Dollar	1,200.00	0.28	230,000.00	198,720,000.00
Dollar	1,200.00	0.28	200,000.00	172,800,000.00
Total			430,000.00	371,520,000.00
				<a href="#">Check</a>

### Non Cash IM Collateral Capture

SECURITY TYPE	SECURITY	MARKET PRICE	HAIRCUT PROFILE	FACE VALUE	MARKET VALUE
FGN Bond	23-Mar-251	103.62	0.50	30,000.00	15,543.00
FGN Bond	23-Mar-251	103.62	0.50	300,000.00	155,430.00

SECURITY TYPE	SECURITY	MARKET PRICE	HAIRCUT PROFILE	FACEVALUE	MARKET VALUE
Total				330,000.00	170,973.00
					Check