



Jan. 25, 2024

Summary

Portfolio Builder

MARKET	PRODUCT CATEGORY	CONTRACT	INITIAL MARGIN RATE	ENTRY PRICE	NET POSITION (LONG/SHORT)	NOMINAL VALUE (\$ OR ?)	INITIAL MARGIN (?)
Spot Market	Spot Category	NBU Contract	20.00	12.00	120.00	12,000,000.00	28,800,000.00
Total					120.00	12,000,000.00	28,800,000.00

REQUIRED IM COLLATERAL							28,800,000.00
Cash Component							7,200,000.00
Non-cash							21,600,000.00

Cash IM Collateral Capture

DENOMINATION	EXCHANGE RATE	HAIRCUT PROFILE	FACE VALUE	MARKET VALUE
Naira	0.00	0.23	2,300.00	2,300.00
Total			2,300.00	2,300.00
				Check

Non Cash IM Collateral Capture

SECURITY TYPE	SECURITY	MARKET PRICE	HAIRCUT PROFILE	FACE VALUE	MARKET VALUE
Market Security	Spot Security	1,400.00	0.23	2,300,000.00	24,794,000.00
Total				2,300,000.00	24,794,000.00
					Check