Firm: 666 LLAM1 Span Performance Bond Summary Report RP-MS05 17 DEC 18 14:05:47 Page

Canadian Derivatives Clearing Corp.

Trade Date: 17 DEC 2018

MARGIN RUN Margin\_Concentration\_EndOfDay\_Slice1

Firm 666 Account CLIENT - Speculator

Part 1: Summary for all Exchange Complexes

NATIVE CURRENCY C - CANADIAN DOLLARS

\$(US DOLLARS) times 1.210000 equals C(CANADIAN DOLLARS)

--Ledger Bal.----Net Option Val- -Open Trade Eq.- -- Sec. on Dep.--

0.00 0.00 0.00

-Net Liq. Value---NetLiq.+SOD-----Risk Maint.-----Risk Initial--0.00 0.00 1,164 1,164 =========== =========== =========== ===========

Portfolio is not new.

Net Liq. + Sec.on Deposit < Maintenance ==> Initial applies.

Deficit under Initial: 1,164.00-

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Summary by Currency: --Risk Maint.--- --Risk Initial---Net Option Val-

> C - CANADIAN DOLLARS 1,164.00 0.00 1,164.00 ========== =========== ===========

Part 2: Commodity Groups, and Summary by Exchange Complex

Group	The state of the s	mm.Spread/ t. Value	Group Risk / Net Option Value	Short Option Minimum	Risk Maintenance	Risk Initial
FTC	1,160	0	n/a	0	1,160	1,160
	0.00	0.00	0.00			
VFC	4	0	n/a	0	4	4
	0.00	0.00	0.00			
			-Net Option Val-		Risk Maint	Risk Initial
	Total for CDC:		0.00		1,164	1,164
			==========		=======================================	===========
	Total CDC by c	urrency:				
	C - CANADIAN	DOLLARS	0.00		1,164.00	1,164.00
			===========		===========	===========

Group Exc	-	Comb.	Scan R	isk	Active Sce	enario	Intermo	nth	Deliv	very Mon	th	Interex.	Credit	Intercomm.C Delta Remai	
FTC CDC	c c	GC3Y	-C	1,508	(Dn 3/3;	Vol.Up)		0			0		0		0
			Long Opt.	Value	Short Opt.	. Value	Net Option	Value	Short	Option	Min.	Risk Mai	ntenance	Risk Init	
				0.00		0.00		0.00			0		1,160	1	,160

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RP-MS05

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MARGIN RUN Margin\_Concentration\_EndOfDay\_Slice1

Firm 666 Account CLIENT - Speculator

Group	Exch.	Comb.	Scan R	lisk	Active Scena	ario	Intermonth	Delivery Month	Interex. Credit	Intercomm.Credit/ Delta Remaining
VFC	CDC	VFC	-C	 5	(Up 3/3; Vo	 ol.up)	0	0	0	0
					( 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2					1.00-
			Long Opt.	Value	Short Opt. V	Value	Net Option Value	Short Option Min.	Risk Maintenance	Risk Initial
				0.00		0.00	0.00	0	4	4

Canadian Derivatives Clearing Corp.

Trade Date: 17 DEC 2018

MARGIN RUN Margin\_Concentration\_EndOfDay\_Slice1

Firm 666 Account FIRM - Member

Firm: 666 LLAM1

Part 1: Summary for all Exchange Complexes

NATIVE CURRENCY C - CANADIAN DOLLARS

\$(US DOLLARS) times 1.210000 equals C(CANADIAN DOLLARS)

--Ledger Bal.--- -Net Option Val- -Open Trade Eq.- --Sec. on Dep.--

4,750.00 394,330.38

-Net Liq. Value---NetLiq.+SOD-----Risk Maint.--- --Risk Initial--399,080.38 399,080.38 1,740,860 1,740,860 ========== ========== 

Portfolio is not new.

Net Liq. + Sec.on Deposit < Maintenance ==> Initial applies.

Deficit under Initial: 1,341,779.62-

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Summary by Currency: -Net Option Val---Risk Maint.--- --Risk Initial--

> C - CANADIAN DOLLARS 1,740,860.00 1,740,860.00 4,750.00 ===========

Part 2: Commodity Groups, and Summary by Exchange Complex

Group		ercomm.Spread/ t Opt. Value	Group Risk / Net Option Value	Short Option Minimum	Risk Maintenance	Risk Initial
EQU	58,500 4,750.00	0	n/a 4,750.00	0	58,500	58,500
FTC	3,360 0.00	0	n/a 0.00	0	3,360	3,360
ZXF	1,679,000 0.00	0	n/a 0.00	0	1,679,000	1,679,000
	Total for CDC	:	-Net Option Val- 4,750.00		Risk Maint 1,740,860 =======	Risk Initial 1,740,860
		by currency: IAN DOLLARS	4,750.00		1,740,860.00	1,740,860.00

## Span Performance Bond Summary Report Canadian Derivatives Clearing Corp. 17 DEC 18 14:05:47 Page Trade Date: 17 DEC 2018

MARGIN RUN Margin\_Concentration\_EndOfDay\_Slice1

Firm 666 Account FIRM - Member Part 3: Combined Commodities

Group	Exch.	Comb.		Scan Risk	Active Scenario	Intermonth	Delivery Month	Interex. Credit	Intercomm.Credit/ Delta Remaining
EQU	CDC	вмо	-C	65,000	(Up 3/3; Vol.Up	) 0	0	0	0
			Lon	g Opt. Value	Short Opt. Value	Net Option Value	Short Option Min.	Risk Maintenance	100.00- Risk Initial
				0.00	0.00	0.00	0	50,000	50,000
Group	Exch.	Comb.		Scan Risk	Active Scenario	Intermonth	Delivery Month	Interex. Credit	Intercomm.Credit/ Delta Remaining
EQU	CDC	POT	-C	11,050	(Up 3/3; Vol.Up	) 0	0	0	0 69.05-
			Lon	g Opt. Value	Short Opt. Value	Net Option Value	Short Option Min.	Risk Maintenance	
				4,750.00	0.00	4,750.00	0	8,500	8,500
Group	Exch.	Comb.		Scan Risk	Active Scenario	Intermonth	Delivery Month	Interex. Credit	Intercomm.Credit/ Delta Remaining
FTC	CDC	GC7Y	-C	4,368	(Up 3/3; Vol.Up	) 0	0	0	0
			Lon	g Opt. Value	Short Opt. Value	Net Option Value	Short Option Min.	Risk Maintenance	0.30- Risk Initial
				0.00	0.00	0.00	0	3,360	3,360
Group	Exch.	Comb.		Scan Risk	Active Scenario	Intermonth	Delivery Month	Interex. Credit	Intercomm.Credit/ Delta Remaining
ZXF	CDC	SXF	-C	2,182,700			0	0	200.00-
			Lon		Short Opt. Value		Short Option Min.		
				0.00	0.00	0.00	0	1,679,000	1,679,000

MARGIN RUN Margin\_Concentration\_EndOfDay\_Slice2

Firm 666 Account FIRM - Member

Part 1: Summary for all Exchange Complexes

NATIVE CURRENCY C - CANADIAN DOLLARS

\$(US DOLLARS) times 1.210000 equals C(CANADIAN DOLLARS)

Portfolio is not new.

--Ledger Bal.--- -Net Option Val- -Open Trade Eq.- -- Sec. on Dep.--

0.00 0.00 0.00 0.00

Trade Date: 17 DEC 2018

Net Liq. + Sec.on Deposit < Maintenance ==> Initial applies.

Deficit under Initial: 1,028,200.00-

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Summary by Currency: -Net Option Val- --Risk Maint.--- --Risk Initial--

C - CANADIAN DOLLARS 0.00 1,028,200.00 1,028,200.00

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Part 2: Commodity Groups, and Summary by Exchange Complex

Group	Total Comm. Risk/ Long Opt. Value	<pre>Intercomm.Spread/ Short Opt. Value</pre>	Group Risk / Net Option Value	Short Option Minimum	Risk Maintenance	Risk Initial
775	1 028 200	0	n/a	0	1 028 200	1 028 200

0.00 0.00 0.00

Total CDC by currency:

C - CANADIAN DOLLARS 0.00 1,028,200.00 1,028,200.00

Group	Exch.	Comb.	S	can Risk	Active Scenario	Intermonth	Delivery Month	Interex. Credit	Intercomm.Credit/ Delta Remaining
ZXF	CDC	SXF	-C	1,336,660	(Up 3/3; Vol.Up)	0	0	0	0
			_						100.00-
			Long	Opt. Value	Short Opt. Value	Net Option Value	Short Option Min.	Risk Maintenance	Risk Initial
				0.00	0.00	0.00	0	1,028,200	1,028,200