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	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-

Summary by Currency:	-Net Option Val-	--Risk Maint.---	--Risk Initial--
C - CANADIAN DOLLARS	0.00	1,164.00	1,164.00

Part 2: Commodity Groups, and Summary by Exchange Complex

Group	Total Comm. Risk/ Long Opt. Value	Intercomm.Spread/ Short Opt. 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 currency: C - CANADIAN DOLLARS	0.00	1,164.00	1,164.00

Part 3: Combined Commodities

Group	Exch.	Comb. Comm.	Scan Risk	Active Scenario	Intermonth	Delivery Month	Interex. Credit	Intercomm.Credit/ Delta Remaining
FTC	CDC	GC3Y -C	1,508	(Dn 3/3; Vol.Up)	0	0	0	0
								0.10

Long Opt. Value	Short Opt. Value	Net Option Value	Short Option Min.	Risk Maintenance	Risk Initial
0.00	0.00	0.00	0	1,160	1,160

Canadian Derivatives Clearing Corp.
Trade Date: 17 DEC 2018

MARGIN RUN Margin_Concentration_EndOfDay_Slice1

Firm 666 Account CLIENT - Speculator
Part 3: Combined Commodities

Group	Exch.	Comb. Comm.		Scan Risk	Active Scenario	Intermonth	Delivery Month	Interex. Credit	Intercomm.Credit/ Delta Remaining
VFC	CDC	VFC	-C	5	(Up 3/3; Vol.Up)	0	0	0	0 1.00-

Long Opt. Value	Short Opt. Value	Net Option Value	Short Option Min.	Risk Maintenance	Risk Initial
0.00	0.00	0.00	0	4	4

MARGIN RUN Margin_Concentration_EndOfDay_Slice1

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)

--Ledger Bal.---	-Net Option Val-	-Open Trade Eq.-	--Sec. on Dep.--		
0.00	4,750.00	394,330.38	0.00		
		-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-

Summary by Currency:	-Net Option Val-	--Risk Maint.---	--Risk Initial--
C - CANADIAN DOLLARS	4,750.00	1,740,860.00	1,740,860.00

Part 2: Commodity Groups, and Summary by Exchange Complex

Group	Total Comm. Risk/ Long Opt. Value	Intercomm.Spread/ Short Opt. Value	Group Risk / Net Option Value	Short Option Minimum	Risk Maintenance	Risk Initial
EQU	58,500	0	n/a	0	58,500	58,500
	4,750.00	0.00	4,750.00			
FTC	3,360	0	n/a	0	3,360	3,360
	0.00	0.00	0.00			
ZXF	1,679,000	0	n/a	0	1,679,000	1,679,000
	0.00	0.00	0.00			

	-Net Option Val-	--Risk Maint.---	--Risk Initial--
Total for CDC:	4,750.00	1,740,860	1,740,860
Total CDC by currency: C - CANADIAN DOLLARS	4,750.00	1,740,860.00	1,740,860.00

Part 3: Combined Commodities

MARGIN RUN Margin_Concentration_EndOfDay_Slice1

Firm 666 Account FIRM - Member
Part 3: Combined Commodities

Group	Exch.	Comb. Comm.		Scan Risk	Active Scenario	Intermonth	Delivery Month	Interex. Credit	Intercomm.Credit/ Delta Remaining
EQU	CDC	BMO	-C	65,000	(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	50,000	50,000

Group	Exch.	Comb. Comm.		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-

Long Opt. Value	Short Opt. Value	Net Option Value	Short Option Min.	Risk Maintenance	Risk Initial
4,750.00	0.00	4,750.00	0	8,500	8,500

Group	Exch.	Comb. Comm.		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 0.30-

Long Opt. Value	Short Opt. Value	Net Option Value	Short Option Min.	Risk Maintenance	Risk Initial
0.00	0.00	0.00	0	3,360	3,360

Group	Exch.	Comb. Comm.		Scan Risk	Active Scenario	Intermonth	Delivery Month	Interex. Credit	Intercomm.Credit/ Delta Remaining
ZXF	CDC	SXF	-C	2,182,700	(Up 3/3; Vol.Up)	0	0	0	0 200.00-

Long Opt. Value	Short Opt. Value	Net Option Value	Short Option Min.	Risk Maintenance	Risk Initial
0.00	0.00	0.00	0	1,679,000	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)

--Ledger Bal.---	-Net Option Val-	-Open Trade Eq.-	--Sec. on Dep.--		
0.00	0.00	0.00	0.00		
		-Net Liq. Value-	--NetLiq.+SOD---	--Risk Maint.---	--Risk Initial--
		0.00	0.00	1,028,200	1,028,200

Portfolio is not new.
Net Liq. + Sec.on Deposit < Maintenance ==> Initial applies.
Deficit under Initial: 1,028,200.00-

Summary by Currency:	-Net Option Val-	--Risk Maint.---	--Risk Initial--
C - CANADIAN DOLLARS	0.00	1,028,200.00	1,028,200.00

Part 2: Commodity Groups, and Summary by Exchange Complex

Group	Total Comm. Risk/ Long Opt. Value	Intercomm.Spread/ Short Opt. Value	Group Risk / Net Option Value	Short Option Minimum	Risk Maintenance	Risk Initial
ZXF	1,028,200	0	n/a	0	1,028,200	1,028,200
	0.00	0.00	0.00			

	-Net Option Val-	--Risk Maint.---	--Risk Initial--
Total for CDC:	0.00	1,028,200	1,028,200
Total CDC by currency:			
C - CANADIAN DOLLARS	0.00	1,028,200.00	1,028,200.00

Part 3: Combined Commodities

Group	Exch.	Comb. Comm.		Scan 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