Canadian Derivatives Clearing Corp.
Trade Date: 17 DEC 2018

MARGIN RUN Margin_Concentration_Intraday_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. | Comm. 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 |

MARGIN RUN Margin_Concentration_Intraday_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<br>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_Intraday_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 | 338,110.13 | 0.00 | | |
| | | -Net Liq. Value- | --NetLiq.+SOD--- | --Risk Maint.--- | --Risk Initial-- |
| | | 342,860.13 | 342,860.13 | 1,782,868 | 1,782,868 |

Portfolio is not new.
Net Liq. + Sec.on Deposit < Maintenance ==> Initial applies.
Deficit under Initial: 1,440,007.87-

| Summary by Currency: | -Net Option Val- | --Risk Maint.--- | --Risk Initial-- |
|---|---|---|---|
| C - CANADIAN DOLLARS | 4,750.00 | 1,782,868.00 | 1,782,868.00 |

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 |
|---|---|---|---|---|---|---|
| BAX | 39,900 | 0 | n/a | 0 | 39,900 | 39,900 |
| | 0.00 | 0.00 | 0.00 | | | |
| CGB | 4,348 | 0 | n/a | 0 | 4,348 | 4,348 |
| | 0.00 | 0.00 | 0.00 | | | |
| EQU | 58,500 | 0 | n/a | 0 | 58,500 | 58,500 |
| | 4,750.00 | 0.00 | 4,750.00 | | | |
| FTC | 1,120 | 0 | n/a | 0 | 1,120 | 1,120 |
| | 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 | | | |

MARGIN RUN Margin_Concentration_Intraday_Slice1

Firm 666 Account FIRM - Member

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 |
|---|---|---|---|---|---|---|
| | | | -Net Option Val- | | --Risk Maint.--- | --Risk Initial-- |
| Total for CDC: | | | 4,750.00 | | 1,782,868 | 1,782,868 |
| Total CDC by currency: C - CANADIAN DOLLARS | | | 4,750.00 | | 1,782,868.00 | 1,782,868.00 |

Part 3: Combined Commodities

| Group | Exch. | Comb. Comm. | Scan Risk | Active Scenario | Intermonth | Delivery Month | Interex. Credit | Intercomm.Credit/ Delta Remaining |
|---|---|---|---|---|---|---|---|---|
| BAX | CDC | BAX | -C 51,870 | (Up 3/3; Vol.Up) | 0 | 0 | 0 | 0<br>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 | 39,900 | 39,900 |

| Group | Exch. | Comb. Comm. | Scan Risk | Active Scenario | Intermonth | Delivery Month | Interex. Credit | Intercomm.Credit/ Delta Remaining |
|---|---|---|---|---|---|---|---|---|
| CGB | CDC | CGB | -C 5,652 | (Up 3/3; Vol.Up) | 0 | 0 | 0 | 0<br>2.00- |

| Long Opt. Value | Short Opt. Value | Net Option Value | Short Option Min. | Risk Maintenance | Risk Initial |
|---|---|---|---|---|---|
| 0.00 | 0.00 | 0.00 | 0 | 4,348 | 4,348 |

| 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<br>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<br>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 |

MARGIN RUN Margin_Concentration_Intraday_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 |
|---|---|---|---|---|---|---|---|---|---|
| FTC | CDC | GC7Y | -C | 1,456 | (Up 3/3; Vol.Up) | 0 | 0 | 0 | 0<br>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 | 1,120 | 1,120 |

| 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<br>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_Intraday_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 |