Firm: 666 LLAM1 Span Performance Bond Summary Report RP-MS05 17 DEC 18 13:53:06 Page

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

-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: --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	Total Comm. Risk/ Interc Long Opt. Value Short O	omm.Spread/ pt. Value	Group Risk / Net Option Value	Short Option Minimum	Risk Maintenance	Risk Initial
FTC	1,160 0.00	0	n/a 0.00	0	1,160	1,160
VFC	4 0.00	0	n/a 0.00	0	4	4
	Total for CDC:		-Net Option Val- 0.00		Risk Maint 1,164	Risk Initial 1,164
	Total CDC by C - CANADIAN	_	0.00		1,164.00	1,164.00

Part 3: Combined Commodities

Group Exch.	Comb.	Scan Ri	sk	Active Sce	enario	Intermo	nth	Deliv	very Month	Interex	. Credit	Intercomm.C	
FTC CDC	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 Ma	intenance	Risk Init	0.10 al
			0.00		0.00		0.00		0		1,160	1	,160

Firm: 666 LLAM1

Span Performance Bond Summary Report Canadian Derivatives Clearing Corp. Trade Date: 17 DEC 2018 RP-MS05 17 DEC 18 13:53:06 Page

ge 2

MARGIN RUN Margin_Concentration_Intraday_Slice1

Firm 666 Account CLIENT - Speculator

Part 3: Combined Commodities

Group	Exch.	Comb.	Scan R	isk	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
			Long Opt.	Value	Short Opt. Value	Net Option Value	Short Option Min.	Risk Maintenance	1.00- Risk Initial
				0.00	0.00	0.00	0	4	4

Canadian Derivatives Clearing Corp.

Trade Date: 17 DEC 2018

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		comm.Spread/ Opt. Value	Group Risk / Net Option Value	Short Option Minimum	Risk Maintenance	Risk Initial
BAX	39,900 0.00	0 0.00	n/a 0.00	0	39,900	39,900
CGB	4,348	0 0.00	n/a 0.00	0	4,348	4,348
EQU	58,500 4,750.00	0	n/a 4,750.00	0	58,500	58,500
FTC	1,120 0.00	0	n/a 0.00	0	1,120	1,120
ZXF	1,679,000 0.00	0	n/a 0.00	0	1,679,000	1,679,000

MARGIN RUN Margin_Concentration_Intraday_Slice1

Firm 666 Account FIRM - Member

Part 2: Commodity Groups, and Summary by Exchange Complex

Group		l Comm Opt.	. Risk/ In Value Sho 	tercomm ort Opt.	Value :	Group Net Optio		Short Mini	Option .mum		intenance		k Initial
		T	otal for CD	oc:			Option Val- 4,750.00			1	sk Maint. ,782,868		Risk Initial 1,782,868 ======
			Total CDC C - CANA	-	-		4,750.00			1,78	2,868.00		1,782,868.00 ======
Part	3: Co	mbined	Commoditie	s									
Group	Exch.	Comb.	Scan R	lisk	Active Sc	enario	Intermo	onth	Delivery		Interex.	Credit	Intercomm.Credit/ Delta Remaining
BAX	CDC	BAX	-c	51,870	(Up 3/3;	Vol.Up)		0		0		0	0
			Long Opt.	Value	Short Opt	. Value	Net Option		Short Opti				Risk Initial
				0.00		0.00				0			39,900
Group	Exch.	Comb.	Scan R	lisk	Active Sc	enario	Intermo	onth	Delivery			Credit	Intercomm.Credit/ Delta Remaining
CGB	CDC	CGB	-C	-	(Up 3/3; Short Opt		Net Option	0 Value		0		0 ntenance	0 2.00- Risk Initial
				0.00									4,348
Group	Exch.	Comb.	Scan R	lisk	Active Sc	enario	Intermo		Delivery			Credit	Intercomm.Credit/ Delta Remaining
EQU	CDC	вмо	-C	65,000	(Up 3/3;	Vol.Up)		0		0		0	0
			Long Opt.	Value	Short Opt	. Value	_		_				Risk Initial
				0.00		0.00		0.00		0		50,000	
Group	Exch.	Comb.	Scan R	lisk	Active Sc	enario	Intermo	onth	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		_				Risk Initial
			4,	750.00		0.00	4,7			0		8,500	8,500

Span Performance Bond Summary Report Canadian Derivatives Clearing Corp.

Trade Date: 17 DEC 2018

5

MARGIN RUN Margin_Concentration_Intraday_Slice1

Firm 666 Account FIRM - Member Part 3: Combined Commodities

Group Ex		Comb.	Scan Risk	Active Scenario	Intermonth	Delivery Month	Interex. Credit	Intercomm.Credit/ Delta Remaining
FTC CD	DC	GC7Y	-C 1,456	(Up 3/3; Vol.Up)	0	0	0	0
			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 Ex		Comb.			_			Intercomm.Credit/
_		COIIIII.	Scan Risk	Active Scenario	Intermonth	Delivery Month	Interex. Credit	Delta Remaining
ZXF CI		SXF	Scan Risk 		Intermonth 0	Delivery Month	Interex. Credit	Delta Remaining 0 200.00-
ZXF CD			-C 2,182,700		Intermonth 0 Net Option Value	0	0	0

==========

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

Trade Date: 17 DEC 2018

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 0.00	n/a 0.00	0	1,028,200	1,028,200

-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.	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
		Long Opt. Value	Short Opt. Value	Net Option Value	Short Option Min.	Risk Maintenance	100.00- Risk Initial
		0.00	0.00	0.00	0	1,028,200	1,028,200