



$t = 1$

Post Initial
Margin

Financial
Intermediary/
Exchange

$Daily(t)$

MTM change:
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Financial
Intermediary/
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$T = t$

Settlements:
 $f_t(T) - f_0(T)$
 $= S_T - f_0(T)$

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Mtm Test Studyu Guide

DP Hallahan



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