

ESSEX TECH & INV CENTRE
FYFIELD ROAD
ONGAR
ESSEX
CM5 06A

MONTH-END CLIENT STATEMENT AS AT C.O.B. 31-JAN-18 PAGE 1

CLIENT CODE : AM078 (Blu Marble Pension Scheme)

OPEN POSITION VALUATION

KEY: FUT-Future OPT-Option EXO-Exercised Opt ASO-Assigned Opt CSH-Future Cash Settle EFP-Exch for Physical EFS-Exch for Swap

TRADE DATE	TRAD TYPE	TRADE NUMBER	QUANTITY DELIVERY	EXE BRK	STRIKE PRICE	TRADE PRICE/ PREMIUM	OPEN POSN VALUATION	COMMISSION	REFERENCE
(KNEBV)FH-KONE OYJ-B									
07-SEP-17	PHY	3656011	303			.0000	13,968.30	0.00	EUR
		NETT	303		SETTLEMENT PRICE	46.1000	13,968.30		
Upm-kymmene Corp Npv									
07-SEP-17	PHY	3656025	735			.0000	19,947.90	0.00	EUR
		NETT	735		SETTLEMENT PRICE	27.1400	19,947.90		
Wartsila Oyj Abp Npv									
07-SEP-17	PHY	3656027	287			.0000	15,802.22	0.00	EUR
		NETT	287		SETTLEMENT PRICE	55.0600	15,802.22		
ADVANCED METALLURGICAL GROUP									
10-OCT-17	PHY	3754871	526			38.0957	2,653.29	0.00	EUR
		NETT	526		SETTLEMENT PRICE	43.1400	2,653.29		
(REN)NA-REED ELSEVIER NV									
07-SEP-17	PHY	3656013	629			.0000	11,268.54	0.00	EUR
		NETT	629		SETTLEMENT PRICE	17.9150	11,268.54		
(UNA)NA-UNILEVER NV-CVA									
07-SEP-17	PHY	3656021	327			.0000	15,254.55	0.00	EUR
		NETT	327		SETTLEMENT PRICE	46.6500	15,254.55		
(ABI)BB-ANHEUSER-BUSCH INBEV NV									
07-SEP-17	PHY	3656005	118			.0000	0.00	0.00	EUR

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		NETT	118		SETTLEMENT PRICE	.0000	0.00		
(BBVA)SM-BANCO BILBAO VIZCAYA ARGENTA									
02-OCT-17	PHY	3718642	3100			7.4041	508.12	0.00	EUR
		NETT	3100		SETTLEMENT PRICE	7.5680	508.12		
(SAN)SM-BANCO SANTANDER SA									
07-SEP-17	PHY	3656007	2266			.0000	13,557.48	0.00	EUR
		NETT	2266		SETTLEMENT PRICE	5.9830	13,557.48		
(TEF)SM-TELEFONICA SA									
07-SEP-17	PHY	3656017	949			.0000	7,832.10	0.00	EUR
		NETT	949		SETTLEMENT PRICE	8.2530	7,832.10		
ROYAL DUTCH SHELL PLC-A SHS LN									
29-SEP-17	PHY	3723453	897			.0000	22,088.63	0.00	GBP
21-DEC-17	PHY	4107712	13			.0000	320.13	0.00	GBP
		NETT	910		SETTLEMENT PRICE	24.6250	22,408.76		
(DNB)NO-DNB ASA									
07-SEP-17	PHY	3656009	990			.0000	154,836.00	0.00	NOK
		NETT	990		SETTLEMENT PRICE	156.4000	154,836.00		
(STL)NO-STATOIL ASA									
07-SEP-17	PHY	3656015	606			.0000	109,080.00	0.00	NOK
		NETT	606		SETTLEMENT PRICE	180.0000	109,080.00		
(TEL)NO-TELENOR ASA									
07-SEP-17	PHY	3656019	760			.0000	137,180.00	0.00	NOK

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TRADE DATE	TRAD TYPE	TRADE NUMBER	QUANTITY DELIVERY	EXE BRK	STRIKE PRICE	TRADE PRICE/ PREMIUM	OPEN POSN VALUATION	COMMISSION	REFERENCE
		NETT	760		SETTLEMENT PRICE	180.5000	137,180.00		
(YAR)NO-YARA INTERNATIONAL ASA									
07-SEP-17	PHY	3661440	388			.0000	143,754.00	0.00	NOK
		NETT	388		SETTLEMENT PRICE	370.5000	143,754.00		

CASH MOVEMENTS

TRANX DATE	TRANX TYPE	CONTRACT CODE	DELIVERY	STRIKE PRICE	AMOUNT
				EURO	OPENING BALANCE 80,575.35
10-JAN-18	DIVIDEND	EQABIBB			56.64
16-JAN-18	DIVIDEND	EQTEFSM			36.06
				EURO	CURRENT BALANCE 80,668.05

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CUSTOMER ACCOUNT SUMMARY

	EUR	GBP	NOK
FX RATE :	1.142218282	1	10.937390535
BEGINNING BALANCE	80,575.35	0.00	3,185.95
DAILY POSTINGS			
PREMIUMS	0.00	0.00	0.00
GROSS PROFIT & LOSS	0.00	0.00	0.00
COMMISSION	0.00	0.00	0.00
CASH POSTINGS	92.70	0.00	0.00
NEW ENDING BALANCE (CASH BALANCE)	80,668.05	0.00	3,185.95
* FORWARD CASH BALANCE	0.00	0.00	0.00
VARIATION MARGIN	0.00	0.00	0.00
FORWARD VARIATION MARGIN AS CASH	0.00	0.00	0.00
OPTION LIQ.VALUE (VARIATION MARGIN)	143,783.53	22,408.76	544,850.00
NET EQUITY	224,451.58	22,408.76	548,035.95
INITIAL/MAINTENANCE MARGIN	0.00	0.00	0.00
UTILISED OPT.LIQ.VALUE INCLUDES CONTINGENT	0.00	0.00	0.00
UTILISED FWD VARIATION MARGIN	0.00	0.00	0.00
UTILISED COLLATERAL	0.00	0.00	0.00
NET INITIAL MARGIN	0.00	0.00	0.00
FREE EQUITY	224,451.58	22,408.76	548,035.95
REFERENCE ONLY			
LONG OPTION LIQUIDATION VALUE	0.00	0.00	0.00
SHORT OPTION LIQUIDATION VALUE	0.00	0.00	0.00
UNPOSTED COMMISSION	0.00	0.00	0.00
FWD FX MARK TO MARKET	0.00	0.00	0.00

(* Denotes figure not used in equity calculation)

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CUSTOMER CONSOLIDATED ACCOUNT SUMMARY

	GBP
BEGINNING BALANCE	70,834.15

DAILY POSTINGS

PREMIUMS	0.00
GROSS PROFIT & LOSS	0.00
COMMISSION	0.00
CASH POSTINGS	81.16
NEW ENDING BALANCE (CASH BALANCE)	70,915.31

* FORWARD CASH BALANCE	0.00
VARIATION MARGIN	0.00
FORWARD VARIATION MARGIN AS CASH	0.00
OPT LIQ. VALUE (VARIATION MARGIN)	198,105.07
VARIATION MARGIN CREDIT LINE	0.00
NET EQUITY	269,020.38

INITIAL/MAINTENANCE MARGIN	0.00
UTILISED OPT.LIQ.VALUE INCLUDES CONTINGENT	0.00
UTILISED FWD VARIATION MARGIN	0.00
UTILISED COLLATERAL	0.00
NET INITIAL MARGIN	0.00

INITIAL MARGIN CREDIT LINE	0.00
FREE EQUITY	269,020.38
MINIMUM CALL	0.00
AVAILABLE FUNDS	269,020.38
MARGIN CALL	0.00

REFERENCE ONLY

LONG OPTION LIQUIDATION VALUE	0.00
SHORT OPTION LIQUIDATION VALUE	0.00
UNPOSTED COMMISSION	0.00
FWD FX MARK TO MARKET	0.00
TOTAL COLLATERAL VALUE	0.00

(* Denotes figure not used in equity calculation)