

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

MONTH-END CLIENT STATEMENT AS AT C.O.B. 29-MAR-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	12,280.59	0.00	EUR
		NETT	303		SETTLEMENT PRICE	40.5300	12,280.59		
Upm-kymmene Corp Npv									
07-SEP-17	PHY	3656025	735			.0000	22,116.15	0.00	EUR
		NETT	735		SETTLEMENT PRICE	30.0900	22,116.15		
Wartsila Oyj Abp Npv									
07-SEP-17	PHY	3656027	287			.0000	5,151.65	0.00	EUR
12-MAR-18	PHY	4374916	574			.0000	10,303.30	0.00	EUR
		NETT	861		SETTLEMENT PRICE	17.9500	15,454.95		
ADVANCED METALLURGICAL GROUP									
10-OCT-17	PHY	3754871	526			38.0957	(976.11)	0.00	EUR
		NETT	526		SETTLEMENT PRICE	36.2400	(976.11)		
(REN)NA-REED ELSEVIER NV									
07-SEP-17	PHY	3656013	629			.0000	10,586.07	0.00	EUR
		NETT	629		SETTLEMENT PRICE	16.8300	10,586.07		
(UNA)NA-UNILEVER NV-CVA									
07-SEP-17	PHY	3656021	327			.0000	14,999.49	0.00	EUR
		NETT	327		SETTLEMENT PRICE	45.8700	14,999.49		
(ABI)BB-ANHEUSER-BUSCH INBEV NV									
07-SEP-17	PHY	3656005	118			.0000	10,989.34	0.00	EUR

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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	118		SETTLEMENT PRICE	93.1300	10,989.34		
(BBVA)SM-BANCO BILBAO VIZCAYA ARGENTA									
02-OCT-17	PHY	3718642	3100			7.4041	(2,932.88)	0.00	EUR
		NETT	3100		SETTLEMENT PRICE	6.4580	(2,932.88)		
(SAN)SM-BANCO SANTANDER SA									
07-SEP-17	PHY	3656007	2266			.0000	11,998.47	0.00	EUR
		NETT	2266		SETTLEMENT PRICE	5.2950	11,998.47		
(TEF)SM-TELEFONICA SA									
07-SEP-17	PHY	3656017	949			.0000	7,797.93	0.00	EUR
		NETT	949		SETTLEMENT PRICE	8.2170	7,797.93		
ROYAL DUTCH SHELL PLC-A SHS LN									
29-SEP-17	PHY	3723453	897			.0000	20,034.50	0.00	GBP
21-DEC-17	PHY	4107712	13			.0000	290.36	0.00	GBP
		NETT	910		SETTLEMENT PRICE	22.3350	20,324.86		
(DNB)NO-DNB ASA									
07-SEP-17	PHY	3656009	990			.0000	150,455.25	0.00	NOK
		NETT	990		SETTLEMENT PRICE	151.9750	150,455.25		
(STL)NO-STATOIL ASA									
07-SEP-17	PHY	3656015	606			.0000	111,579.75	0.00	NOK
		NETT	606		SETTLEMENT PRICE	184.1250	111,579.75		
(TEL)NO-TELENOR ASA									
07-SEP-17	PHY	3656019	760			.0000	134,292.00	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	176.7000	134,292.00		
(YAR)NO-YARA INTERNATIONAL ASA									
07-SEP-17	PHY	3661440	388			.0000	128,253.40	0.00	NOK
		NETT	388		SETTLEMENT PRICE	330.5500	128,253.40		

CASH MOVEMENTS

TRANX DATE	TRANX TYPE	CONTRACT CODE	DELIVERY	STRIKE PRICE	AMOUNT
				EURO	OPENING BALANCE 80,778.18
06-MAR-18	FEE	EQWRT1VFH			(100.00)
06-MAR-18	FEE	SLEQWRT1VFH			(100.00)
06-MAR-18	PREMIUM	FESXC	M18	2000	2,796,198.80
06-MAR-18	PREMIUM	FESXC	M18	5000	(21.80)
06-MAR-18	PREMIUM	FESXP	M18	2000	(21.80)
06-MAR-18	PREMIUM	FESXP	M18	5000	3,731,898.40
06-MAR-18	SETTLEMENT	EQWRT1VFH			(6,527,549.50)
07-MAR-18	CASH PAID				(258.75)
07-MAR-18	FEE	EMTAH			(375.00)
07-MAR-18	FEE	EQWRT1VFH			(100.00)
07-MAR-18	FEE	FESXC			(201.60)
07-MAR-18	FEE	SLEQWRT1VFH			100.00
07-MAR-18	PREMIUM	FESXC	M18	2000	3,579,547.40
07-MAR-18	PREMIUM	FESXC	M18	5000	(28.60)
07-MAR-18	PREMIUM	FESXP	M18	2000	(28.60)
07-MAR-18	PREMIUM	FESXP	M18	5000	4,977,143.60
07-MAR-18	SETTLEMENT	EQWRT1VFH			(8,532,150.00)
13-MAR-18	FEE	EQWRT1VFH			(100.00)
13-MAR-18	SETTLEMENT	EMTAH	H18		(128,409.00)
13-MAR-18	SETTLEMENT	EQWRT1VFH			6,579,150.00
14-MAR-18	CASH PAID				(105.19)
14-MAR-18	DIVIDEND	EQKNEBVFH			499.95
14-MAR-18	FEE	EMTAH	H18		(270.00)

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CASH MOVEMENTS					
TRANX DATE	TRANX TYPE	CONTRACT CODE	DELIVERY	STRIKE PRICE	AMOUNT
14-MAR-18	FEE	EORNF	J18		(360.00)
14-MAR-18	FEE	EQORNBVFH			(100.00)
14-MAR-18	FEE	EQWRT1VFH			(100.00)
14-MAR-18	FEE	FESXC	M18	2000	(54.50)
14-MAR-18	FEE	FESXC	M18	5000	(54.50)
14-MAR-18	FEE	FESXC			(43.60)
14-MAR-18	FEE	FESXP	M18	2000	(54.50)
14-MAR-18	FEE	FESXP	M18	5000	(54.50)
14-MAR-18	FEE	FESXP			(43.60)
14-MAR-18	PREMIUM	FESXC	M18	2000	(3,038,505.80)
14-MAR-18	PREMIUM	FESXC	M18	5000	21.80
14-MAR-18	PREMIUM	FESXP	M18	2000	21.80
14-MAR-18	PREMIUM	FESXP	M18	5000	(3,486,561.20)
14-MAR-18	SETTLEMENT	EMTAH	H18		16,515.00
14-MAR-18	SETTLEMENT	EQORNBVFH			(5,388,000.00)
14-MAR-18	SETTLEMENT	EQWRT1VFH			8,415,000.00
19-MAR-18	CASH PAID				(67,447.50)
19-MAR-18	DIVIDEND	EQWRT1VFH			183,048.03
21-MAR-18	FEE	EORNF	J18		(360.00)
21-MAR-18	FEE	EQORNBVFH			(100.00)
21-MAR-18	SETTLEMENT	EORNF	J18		(70,440.00)
21-MAR-18	SETTLEMENT	EQORNBVFH			5,184,000.00
22-MAR-18	DIVIDEND	EQUNANA			99.65
23-MAR-18	FEE	FESXC	M18	2000	(71.50)
23-MAR-18	FEE	FESXC	M18	5000	(71.50)
23-MAR-18	FEE	FESXC			194.80
23-MAR-18	FEE	FESXP	M18	2000	(71.50)
23-MAR-18	FEE	FESXP	M18	5000	(71.50)
23-MAR-18	FEE	FESXP			194.80
23-MAR-18	PREMIUM	FESXC	M18	2000	(3,847,214.80)
23-MAR-18	PREMIUM	FESXC	M18	5000	28.60
23-MAR-18	PREMIUM	FESXP	M18	2000	28.60
23-MAR-18	PREMIUM	FESXP	M18	5000	(4,713,623.20)
27-MAR-18	DIVIDEND	CFDRDSANA			295.32
29-MAR-18	CASH PAID				(246,500.00)
29-MAR-18	DIVIDEND	EQORNBVFH			290,000.00
EURO					CURRENT BALANCE
					(214,958.81)
NORWEGIAN KRONE					OPENING BALANCE
					3,185.95
26-MAR-18	DIVIDEND	EQSTLNO			895.77
NORWEGIAN KRONE					CURRENT BALANCE
					4,081.72

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CASH MOVEMENTS

TRANX DATE	TRANX TYPE	CONTRACT CODE	DELIVERY	STRIKE PRICE	AMOUNT
US DOLLAR					OPENING BALANCE 0.00
14-MAR-18	FEE	FESXC	M18	2000	(17.44)
14-MAR-18	FEE	FESXC	M18	5000	(17.44)
14-MAR-18	FEE	FESXP	M18	2000	(17.44)
14-MAR-18	FEE	FESXP	M18	5000	(17.44)
23-MAR-18	FEE	FESXC	M18	2000	(22.88)
23-MAR-18	FEE	FESXC	M18	5000	(22.88)
23-MAR-18	FEE	FESXC			80.64
23-MAR-18	FEE	FESXP	M18	2000	(22.88)
23-MAR-18	FEE	FESXP	M18	5000	(22.88)
23-MAR-18	FEE	FESXP			80.64
US DOLLAR					CURRENT BALANCE 0.00

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CUSTOMER ACCOUNT SUMMARY

	EUR	GBP	NOK
FX RATE :	1.140425013	1	10.998755625
BEGINNING BALANCE	80,778.18	0.00	3,185.95
DAILY POSTINGS			
PREMIUMS	(1,116.80)	0.00	0.00
GROSS PROFIT & LOSS	(451,883.50)	0.00	0.00
COMMISSION	0.00	0.00	0.00
CASH POSTINGS	157,263.31	0.00	895.77
NEW ENDING BALANCE (CASH BALANCE)	(214,958.81)	0.00	4,081.72
* 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)	145,305.03	20,324.86	524,580.40
NET EQUITY	(69,653.78)	20,324.86	528,662.12
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	(69,653.78)	20,324.86	528,662.12
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 ACCOUNT SUMMARY

	USD
FX RATE :	1.40335
<u>BEGINNING BALANCE</u>	0.00
DAILY POSTINGS	
<u>PREMIUMS</u>	0.00
GROSS PROFIT & LOSS	0.00
COMMISSION	0.00
CASH POSTINGS	0.00
<u>NEW ENDING BALANCE (CASH BALANCE)</u>	0.00
* FORWARD CASH BALANCE	0.00
VARIATION MARGIN	0.00
FORWARD VARIATION MARGIN AS CASH	0.00
OPTION LIQ.VALUE (VARIATION MARGIN)	0.00
<u>NET EQUITY</u>	0.00
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
<u>FREE EQUITY</u>	0.00
REFERENCE ONLY	
<u>LONG OPTION LIQUIDATION VALUE</u>	0.00
SHORT OPTION LIQUIDATION VALUE	0.00
UNPOSTED COMMISSION	0.00
FWD FX MARK TO MARKET	0.00

(* Denotes figure not used in equity calculation)

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CUSTOMER CONSOLIDATED ACCOUNT SUMMARY

	GBP
BEGINNING BALANCE	71,121.31
DAILY POSTINGS	
PREMIUMS	(979.28)
GROSS PROFIT & LOSS	(396,241.31)
COMMISSION	0.00
CASH POSTINGS	137,980.30
NEW ENDING BALANCE (CASH BALANCE)	(188,118.98)
* FORWARD CASH BALANCE	0.00
VARIATION MARGIN	0.00
FORWARD VARIATION MARGIN AS CASH	0.00
OPT LIQ. VALUE (VARIATION MARGIN)	195,432.43
VARIATION MARGIN CREDIT LINE	0.00
NET EQUITY	7,313.45
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	7,313.45
MINIMUM CALL	0.00
AVAILABLE FUNDS	7,313.45
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)