Firm: 666 LLAM1

Account: CLIENT

Canadian Derivatives Clearing
Activity Date: 17 DEC 18

LONG SPREAD SHORT DEPOSIT NET POSITION

ONG SPREAD SHORT DEPOSIT NET POSITION

FIXED INCOME

VFC - VCCMargin CLASS GROUP

VFC18D

DEC 18 1000 1000S 1000S

GC3Y Canadian Bucket 3 Year

CA135087UL60

18-12-18 100000 100000L

CANADIAN NATIONAL RAILWAY CO. CLASS GROUP

CNR CANADIAN NATIONAL RAILWAY CO.

PUT

19-01-18 62.000 100s

NET REQUIREMENT AMOUNT: 621,513.20

RP-MS08 17 DEC 18 14:05:46 PAGE

1

LONG / SHORT / NON-SPREAD

Firm: 666 LLAM1 Account: FIRM	LONG SPRE	Canad	Margin Positions Report ian Derivatives Clearing Activity Date: 17 DEC 18 DEPOSIT NET POSITION	RP-MS08 17 DEC 18 14:05:46 PAGE LONG / SHORT / NON-SPREAD
FIXED INCOME				
GC7Y Canadian Bucket 7 Year				
CA135087D507 18-12-18 18-12-20 CANADA GOVERNMENT BOND FUTUR CGB CANADA GOVERNMENT BO DEC 18		100000 200000	100000s 200000s	
S&P CANADA 60 INDEX FUTURES	CLASS GROUP			
SXF S&P CANADA 60 INDEX MAR 19	FUTURES	300	300s	300s
BANK OF MONTREAL	CLASS GROUP			
BMO BANK OF MONTREAL				
CALL 19-01-18 130.000		100	100A	

50L

50E

CLASS GROUP

3,200,697.61

50 50

POTASH CORP OF SASKATCHEWAN

NET REQUIREMENT AMOUNT:

17.000

17.000

POTASH CORP OF SASKATCHEWAN INC

POT

PUT

19-01-18

19-01-18

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