

Account: CLIENT

Canadian Derivatives Clearing

Activity Date: 17 DEC 18

LONG	SPREAD	SHORT	DEPOSIT	NET POSITION	LONG / SHORT / NON-SPREAD
----	-----	-----	-----	-----	-----

FIXED INCOME

VFC - VCCMarginCLASS 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	100		100S	

NET REQUIREMENT AMOUNT:

621,513.20

	LONG	SPREAD	SHORT	DEPOSIT	NET POSITION	LONG / SHORT / NON-SPREAD
	----	-----	-----	-----	-----	-----
FIXED INCOME						
GC7Y						
CA135087D507						
18-12-18			100000		100000S	
18-12-20			200000		200000S	
CANADA GOVERNMENT BOND FUTURES CLASS GROUP						
CGB						
CANADA GOVERNMENT BOND FUTURES						
DEC 18						
S&P CANADA 60 INDEX FUTURES						
CLASS GROUP						
SXF						
S&P CANADA 60 INDEX FUTURES						
MAR 19			300		300S	300S
BANK OF MONTREAL						
CLASS GROUP						
BMO						
BANK OF MONTREAL						
CALL						
19-01-18	130.000		100		100A	
POTASH CORP OF SASKATCHEWAN						
CLASS GROUP						
POT						
POTASH CORP OF SASKATCHEWAN INC						
PUT						
19-01-18	17.000	50			50L	
19-01-18	17.000	50			50E	
NET REQUIREMENT AMOUNT:		3,200,697.61				