

Client A Statement - Account 111111111												
Trade Activity												
Trade Date	Buy	Sell	Contract	Expiry	Strike	Put/ Call	Trade Price	Premium	Commission	Fees	CCY	UTI
10-Jul	200		CELG 100	Jan-15	70.00	C	21.50	-430,000.00	-200.00	-10.00	USD	1234
Open Position												
Trade Date	Buy	Sell	Contract	Expiry	Strike	Put/ Call	Trade Price	Sett Price	Market Value	Notional	CCY	UTI
03-Jul	200		CELG 100	Jan-15	70.00	C	19.55	19.90	398,000.00	398,000.00	USD	
10-Jul	200		CELG 100	Jan-15	70.00	C	21.50	19.90	398,000.00	398,000.00	USD	
Total									796,000.00	796,000.00		ABCD
Trade Date	Buy	Sell	Contract	Expiry	Strike	Put/ Call	Trade Price	Sett Price	OPE	Notional	CCY	UTI
13-Jun	1		S&P INDEX	Sep-14	-	-	1,923.80	1,960.00	9,050.00	490,000.00	USD	
17-Jun	7		S&P INDEX	Sep-14	-	-	1,929.20	1,960.00	53,900.00	3,430,000.00	USD	
Total	8								62,950.00	3,920,000.00		EFGH
Trade Date	Buy	Sell	Contract	Expiry	Strike	Put/ Call	Trade Price	Sett Price	OPE	Notional	CCY	UTI
17-Jun		50	EUROSTOXX	Sep-14	-	-	137.68	140.98	-165,000.00	-7,049,000.00	EUR	
Total		50							-165,000.00	-7,049,000.00		IJKL
Cash Transactions												
Trade Date	Value Date	Description	Amount	CCY								
10-Jul	10-Jul	Margin Receive - Futures and Options	25,479.00	USD								
Non Cash Collateral												
Trade Date	Quantity	Description	CCY	Coupon Rate	Market Price	Market Value	Haircut	Haircut Value				
01-Jul	200,000.00	US T- Bill	USD	0.00	99.98	199,960.00	5%	189,962.00				
Balance Summary												
		EUR	EUR - USD -1.36	USD	USD - USD - 1	Base CCY - USD	1.36					
1	Opening Balance	EUR	455,690.00	USD	125,390.00	USD	745,128.40					
2	Cash Activity	EUR	-	USD	25,479.00	USD	25,479.00					
3	Net Option Proceeds	EUR	-	USD	-	USD	-					
4	Closing Balance	EUR	455,690.00	USD	150,869.00	USD	770,607.40					
5	Open Trade Equity	EUR	- 165,000.00	USD	62,950.00	USD	- 161,450.00					
6	Net Pending Option Proceeds	EUR	-	USD	- 430,210.00	USD	- 430,210.00					
7	Total Equity	EUR	290,690.00	USD	- 216,391.00	USD	178,947.40					
8	Initial Margin Requirement	EUR	- 97,000.00	USD	- 190,300.00	USD	- 322,220.00					
9	Non-Cash Post Haircut Collateral Value	EUR	-	USD	189,962.00	USD	189,962.00					
10	Equity Surplus/Deficit	EUR	193,690.00	USD	- 216,729.00	USD	46,689.40					
11	Net Option Value	EUR	-	USD	796,000.00	USD	796,000.00					
12	Net Liquidating Value	EUR	290,690.00	USD	579,609.00	USD	974,947.40					

EMIR Report - Client Perspective					
#	EMIR Field Name	Transaction	Position	Position	Position
8	Trade ID	UTI1234	UTIABCD	UTIEFGH	UTIIJKL
1	Reporting timestamp	11/07/2014 08:06	11/07/2014 15:46	11/07/2014 15:46	11/07/2014 15:46
2	Counterparty ID	Client A	Client A	Client A	Client A
3	ID of the other C/P	Clearing Member	Clearing Member	Clearing Member	Clearing Member
13	C/P side	B	B	B	S
17	Mark to market value of contract		796,000.00	62,950.00	-165,000.00
18	Currency of mark to market value of the contract		USD	USD	EUR
19	Valuation date		10-Jul	10-Jul	10-Jul
20	Valuation time		23:59	23:59	23:59
21	Valuation type		M	M	M
22	Collateralisation		OC	OC	OC
23	Collateral portfolio		Y	Y	Y
24	Collateral portfolio code		1111111111	1111111111	1111111111
25	Value of the collateral		378,907.40	378,907.40	378,907.40
26	Currency of the collateral value		USD	USD	USD

EMIR Report - Clearing Member Perspective					
#	EMIR Field Name	Transaction	Position	Position	Position
8	Trade ID	UTI1234	UTIABCD	UTIEFGH	UTIIJKL
1	Reporting timestamp	11/07/2014 09:10	11/07/2014 13:01	11/07/2014 13:01	11/07/2014 13:01
2	Counterparty ID	Clearing Member	Clearing Member	Clearing Member	Clearing Member
3	ID of the other C/P	Client A	Client A	Client A	Client A
13	C/P side	S	S	S	B
17	Mark to market value of contract		-796,000.00	-62,950.00	165,000.00
18	Currency of mark to market value of the contract		USD	USD	EUR
19	Valuation date		10-Jul	10-Jul	10-Jul
20	Valuation time		23:59	23:59	23:59
21	Valuation type		M	M	M
22	Collateralisation		U	U	U
23	Collateral portfolio				
24	Collateral portfolio code				
25	Value of the collateral				
26	Currency of the collateral value				