

Client A Statement - Account 111111111												
Trade Activity												
Trade Date	Buy	Sell	Contract	Expiry	Strike	Put/ Call	Trade Price	Premium	Commission	Fees	CCY	UTI
-	-	-	-	-	-	-	-	-	-	-	-	-
Open Position												
Trade Date	Buy	Sell	Contract	Expiry	Strike	Put/ Call	Trade Price	Sett Price	Market Value	Notional	CCY	UTI
03-Jun	200		CELG 100	Jan-15	70.00	C	19.55	20.75	415,000.00	415,000.00	USD	
10-Jul	200		CELG 100	Jan-15	70.00	C	21.50	20.75	415,000.00	415,000.00	USD	
Total									830,000.00	830,000.00		ABCD
Trade Date	Buy	Sell	Contract	Expiry	Strike	Put/ Call	Trade Price	Sett Price	OTE	Notional	CCY	UTI
13-Jun	1		S&P INDEX	Sep-14	-	-	1,923.80	1,962.40	9,650.00	490,600.00	USD	
17-Jun	7		S&P INDEX	Sep-14	-	-	1,929.20	1,962.40	58,100.00	3,434,200.00	USD	
Total	8								67,750.00	3,924,800.00		EFGH
Trade Date	Buy	Sell	Contract	Expiry	Strike	Put/ Call	Trade Price	Sett Price	OTE	Notional	CCY	UTI
17-Jun		50	EUROSTOXX	Sep-14	-	-	137.68	141.15	-173,500.00	-7,057,500.00	EUR	
Total		50							-173,500.00	-7,057,500.00		IJKL
Cash Transactions												
Trade Date	Value Date	Description	Amount	CCY								
11-Jul	11-Jul	Margin Payment - Futures and Options	-46,689.40	USD								
Settle Date	Buy	Sell	Contract	Expiry	Strike	Put/ Call	Trade Price	Premium	Commission	Fees	CCY	
11-Jul	200		CELG 100	Jan-15	70.00	C	21.50	-430,000.00	-200.00	-10.00	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	99.99	199,980.00	5%	189,981.00				
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	770,607.40					
2 Cash Activity		EUR	-	USD	- 46,689.40	USD	- 46,689.40					
3 Net Option Proceeds		EUR	-	USD	- 430,210.00	USD	- 430,210.00					
4 Closing Balance		EUR	455,690.00	USD	- 351,509.40	USD	268,229.00					
5 Open Trade Equity		EUR	- 173,500.00	USD	67,750.00	USD	- 168,210.00					
6 Net Pending Option Proceeds		EUR	-	USD	-	USD	-					
7 Total Equity		EUR	282,190.00	USD	- 283,759.40	USD	100,019.00					
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	189,981.00	USD	189,981.00					
10 Equity Surplus/Deficit		EUR	185,190.00	USD	- 284,078.40	USD	- 32,220.00					
11 Net Option Value		EUR	-	USD	830,000.00	USD	830,000.00					
12 Net Liquidating Value		EUR	282,190.00	USD	546,240.60	USD	930,019.00					

EMIR Report - Client Perspective				
#	EMIR Field Name	Position	Position	Position
8	Trade ID	UTIABCD	UTIEFGH	UTIIJKL
1	Reporting timestamp	12/07/2014 15:48	12/07/2014 15:48	12/07/2014 15:48
2	Counterparty ID	Client A	Client A	Client A
3	ID of the other C/P	Clearing Member	Clearing Member	Clearing Member
13	C/P side	B	B	S
17	Mark to market value of contract	830,000.00	67,750.00	-173,500.00
18	Currency of mark to market value of the contract	USD	USD	EUR
19	Valuation date	11-Jul	11-Jul	11-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	299,999.00	299,999.00	299,999.00
26	Currency of the collateral value	USD	USD	USD

EMIR Report - Clearing Member Perspective				
#	EMIR Field Name	Position	Position	Position
8	Trade ID	UTIABCD	UTIEFGH	UTIIJKL
1	Reporting timestamp	12/07/2014 13:21	12/07/2014 13:21	12/07/2014 13:21
2	Counterparty ID	Clearing Member	Clearing Member	Clearing Member
3	ID of the other C/P	Client A	Client A	Client A
13	C/P side	S	S	B
17	Mark to market value of contract	-830,000.00	-67,750.00	173,500.00
18	Currency of mark to market value of the contract	USD	USD	EUR
19	Valuation date	11-Jul	11-Jul	11-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			