

## MONTHLY STATEMENT



GAIN CAPITAL GROUP, LLC  
135 US Hwy 202/206  
Bedminster, NJ 07921  
(800) 920-5808

CLIENT: E46805

SALESMAN: FOX008

&lt;Removed Personal Info&gt; ACCOUNT: E48334

INTRODUCED BY: Futures & Options Xecution LLC  
MANAGED: LETTER OF DIRECTION

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T R A D E S C O N F I R M A T I O N S F R O M 01-JUN-17 T O 30-JUN-17									
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 01-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
01-JUN-17	283135895	CME		4	E-Mini S&P 500 JUN 17	2418.25	USD		
01-JUN-17	283167577	CME	4		E-Mini S&P 500 JUN 17	2427.00	USD		
<b>TOTAL</b>			<b>4</b>	<b>4</b>	<b>EX- 16-JUN-17</b>				
						<b>Clearing</b>	<b>USD</b>	<b>9.44</b>	<b>DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.08</b>	<b>DR</b>
						<b>Commission</b>	<b>USD</b>	<b>16.72</b>	<b>DR</b>
						<b>AVERAGE LONG</b>			
						<b>AVERAGE SHORT</b>			
						2427.00000			
						2418.25000			
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 05-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
05-JUN-17	283314111	CME		4	E-Mini S&P 500 JUN 17	2435.75	USD		
05-JUN-17	283376197	CME	4		E-Mini S&P 500 JUN 17	2436.25	USD		
<b>TOTAL</b>			<b>4</b>	<b>4</b>	<b>EX- 16-JUN-17</b>				
						<b>Clearing</b>	<b>USD</b>	<b>9.44</b>	<b>DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.08</b>	<b>DR</b>
						<b>Commission</b>	<b>USD</b>	<b>16.72</b>	<b>DR</b>
						<b>AVERAGE LONG</b>			
						<b>AVERAGE SHORT</b>			
						2436.25000			
						2435.75000			
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 09-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
09-JUN-17	283778758	CME		4	E-Mini S&P 500 JUN 17	2440.00	USD		
<b>TOTAL</b>				<b>4</b>	<b>EX- 16-JUN-17</b>				
						<b>Clearing</b>	<b>USD</b>	<b>4.72</b>	<b>DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.04</b>	<b>DR</b>
						<b>Commission</b>	<b>USD</b>	<b>8.36</b>	<b>DR</b>
						<b>AVERAGE SHORT</b>			
						2440.00000			
09-JUN-17	283884835	CME	3		E-Mini S&P 500 SEP 17	2427.75	USD		
09-JUN-17	283884837	CME	1		E-Mini S&P 500 SEP 17	2428.00	USD		
<b>TOTAL</b>			<b>4</b>		<b>EX- 15-SEP-17</b>				
						<b>Clearing</b>	<b>USD</b>	<b>4.72</b>	<b>DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.04</b>	<b>DR</b>
						<b>Commission</b>	<b>USD</b>	<b>8.36</b>	<b>DR</b>
						<b>AVERAGE LONG</b>			
						<b>AVERAGE SHORT</b>			
						2427.81250			
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 13-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
13-JUN-17	284046296	CME		2	E-Mini S&P 500 SEP 17	2432.75	USD		
13-JUN-17	284046298	CME		2	E-Mini S&P 500 SEP 17	2433.00	USD		
13-JUN-17	284125892	CME	4		E-Mini S&P 500 SEP 17	2436.75	USD		
<b>TOTAL</b>			<b>4</b>	<b>4</b>	<b>EX- 15-SEP-17</b>				
						<b>Clearing</b>	<b>USD</b>	<b>9.44</b>	<b>DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.08</b>	<b>DR</b>
						<b>Commission</b>	<b>USD</b>	<b>16.72</b>	<b>DR</b>
						<b>AVERAGE LONG</b>			
						<b>AVERAGE SHORT</b>			
						2436.75000			
						2432.87500			
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 14-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
14-JUN-17	284216814	CBOT		4	10 YR NOTE FUT SEP 17	127-055	USD		
<b>TOTAL</b>				<b>4</b>	<b>EX- 20-SEP-17</b>				
						<b>Clearing</b>	<b>USD</b>	<b>3.00</b>	<b>DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.04</b>	<b>DR</b>
						<b>Commission</b>	<b>USD</b>	<b>10.36</b>	<b>DR</b>
						<b>AVERAGE SHORT</b>			
						127.17187			
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 15-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	

You must examine all information transmitted to you herein and report any errors or irregularities to your intermediary or to the Compliance Department at the address above, or (800-920-5808) immediately. Failure to immediately advise of any such errors or irregularities before the opening of trading on the trading day subsequent to the execution of the transaction in dispute will be deemed your agreement that the transmitted information is correct and has been ratified by you.

# MONTHLY STATEMENT



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15-JUN-17	284335360	CBOT	4	10 YR NOTE FUT SEP 17	126-195	USD	
<b>TOTAL</b>			<b>4</b>	<b>EX- 20-SEP-17</b>			
					<b>Clearing</b>	<b>USD</b>	<b>3.00 DR</b>
					<b>NFA</b>	<b>USD</b>	<b>0.04 DR</b>
<b>Commission</b>	<b>USD</b>		<b>10.36 DR</b>				
				<b>AVERAGE LONG</b>	<b>126.60937</b>		
15-JUN-17	284318149	CME	3	E-Mini S&P 500 SEP 17	2419.50	USD	
15-JUN-17	284318151	CME	1	E-Mini S&P 500 SEP 17	2419.75	USD	



TRADES CONFIRMATIONS FROM 01-JUN-17 TO 30-JUN-17									
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 15-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
15-JUN-17	284408668	CME	4		E-Mini S&P 500 SEP 17	2428.50	USD		
TOTAL			4	4	EX- 15-SEP-17				
						Clearing	USD	9.44 DR	
						NFA	USD	0.08 DR	
						Commission	USD	16.72 DR	
						AVERAGE LONG	2428.50000		
						AVERAGE SHORT	2419.56250		
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 19-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
19-JUN-17	284619759	CME		4	E-Mini S&P 500 SEP 17	2450.00	USD		
19-JUN-17	284618932	CME	4		E-Mini S&P 500 SEP 17	2450.50	USD		
TOTAL			4	4	EX- 15-SEP-17				
						Clearing	USD	9.44 DR	
						NFA	USD	0.08 DR	
						Commission	USD	16.72 DR	
						AVERAGE LONG	2450.50000		
						AVERAGE SHORT	2450.00000		
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 21-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
21-JUN-17	284872227	CME	4		E-Mini S&P 500 SEP 17	2433.00	USD		
21-JUN-17	284820500	CME		4	E-Mini S&P 500 SEP 17	2433.75	USD		
TOTAL			4	4	EX- 15-SEP-17				
						Clearing	USD	9.44 DR	
						NFA	USD	0.08 DR	
						Commission	USD	16.72 DR	
						AVERAGE LONG	2433.00000		
						AVERAGE SHORT	2433.75000		
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 23-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
23-JUN-17	285092069	CME	4		E-Mini S&P 500 SEP 17	2435.25	USD		
23-JUN-17	285046796	CME		4	E-Mini S&P 500 SEP 17	2436.75	USD		
TOTAL			4	4	EX- 15-SEP-17				
						Clearing	USD	9.44 DR	
						NFA	USD	0.08 DR	
						Commission	USD	16.72 DR	
						AVERAGE LONG	2435.25000		
						AVERAGE SHORT	2436.75000		
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 26-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
26-JUN-17	285218813	CME	4		E-Mini S&P 500 SEP 17	2437.00	USD		
26-JUN-17	285131109	CME		1	E-Mini S&P 500 SEP 17	2442.25	USD		
26-JUN-17	285131111	CME		3	E-Mini S&P 500 SEP 17	2442.50	USD		
TOTAL			4	4	EX- 15-SEP-17				
						Clearing	USD	9.44 DR	
						NFA	USD	0.08 DR	
Commission	USD	16.72 DR							
						AVERAGE LONG	2437.00000		
						AVERAGE SHORT	2442.43750		
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 27-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
27-JUN-17	285362756	CME	4		E-Mini S&P 500 SEP 17	2418.50	USD		
27-JUN-17	285359903	CME		4	E-Mini S&P 500 SEP 17	2420.00	USD		
TOTAL			4	4	EX- 15-SEP-17				
						Clearing	USD	9.44 DR	
						NFA	USD	0.08 DR	
						Commission	USD	16.72 DR	
						AVERAGE LONG	2418.50000		
						AVERAGE SHORT	2420.00000		

PURCHASE & SALE FROM 06/01/17 TO 06/30/17									
THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 01-JUN-17									
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
01-JUN-17	283135895	CME		4	E-Mini S&P 500 JUN 17	2418.25	USD		
01-JUN-17	283167577	CME	4		E-Mini S&P 500 JUN 17	2427.00	USD		
TOTAL			4	4	EX- 16-JUN-17		USD	1 750.00 DR	
						P&S			
THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 05-JUN-17									
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
05-JUN-17	283314111	CME		4	E-Mini S&P 500 JUN 17	2435.75	USD		

05-JUN-17	283376197	CME	4		E-Mini S&P 500 JUN 17	2436.25	USD	
<b>TOTAL</b>			<b>4</b>	<b>4 EX-</b>	<b>16-JUN-17</b>		<b>USD</b>	<b>100.00 DR</b>
								.. / ..

DATE: 01-JUL-17

PURCHASE & SALE FROM 06/01/17 TO 06/30/17

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 09-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
25-MAY-17	282721595	CME	4		E-Mini S&P 500 JUN 17	2414.25	USD	
09-JUN-17	283778758	CME		4	E-Mini S&P 500 JUN 17	2440.00	USD	
<b>TOTAL</b>			<b>4</b>	<b>4 EX-</b>	<b>16-JUN-17</b>		<b>USD</b>	<b>5 150.00 CR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 13-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
13-JUN-17	284046298	CME		2	E-Mini S&P 500 SEP 17	2433.00	USD	
13-JUN-17	284125892	CME	2		E-Mini S&P 500 SEP 17	2436.75	USD	
13-JUN-17	284125892	CME	2		E-Mini S&P 500 SEP 17	2436.75	USD	
13-JUN-17	284046296	CME		2	E-Mini S&P 500 SEP 17	2432.75	USD	
<b>TOTAL</b>			<b>4</b>	<b>4 EX-</b>	<b>15-SEP-17</b>		<b>USD</b>	<b>775.00 DR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 14-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
30-MAY-17	282865366	CBOT	4		10 YR NOTE FUT SEP 17	125-310	USD	
14-JUN-17	284216814	CBOT		4	10 YR NOTE FUT SEP 17	127-055	USD	
<b>TOTAL</b>			<b>4</b>	<b>4 EX-</b>	<b>20-SEP-17</b>		<b>USD</b>	<b>4 812.52 CR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 15-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
15-JUN-17	284318151	CME		1	E-Mini S&P 500 SEP 17	2419.75	USD	
15-JUN-17	284408668	CME	1		E-Mini S&P 500 SEP 17	2428.50	USD	
15-JUN-17	284408668	CME	3		E-Mini S&P 500 SEP 17	2428.50	USD	
15-JUN-17	284318149	CME		3	E-Mini S&P 500 SEP 17	2419.50	USD	
<b>TOTAL</b>			<b>4</b>	<b>4 EX-</b>	<b>15-SEP-17</b>		<b>USD</b>	<b>1 787.50 DR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 19-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
19-JUN-17	284619759	CME		4	E-Mini S&P 500 SEP 17	2450.00	USD	
19-JUN-17	284618932	CME	4		E-Mini S&P 500 SEP 17	2450.50	USD	
<b>TOTAL</b>			<b>4</b>	<b>4 EX-</b>	<b>15-SEP-17</b>		<b>USD</b>	<b>100.00 DR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 21-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
21-JUN-17	284820500	CME		4	E-Mini S&P 500 SEP 17	2433.75	USD	
21-JUN-17	284872227	CME	4		E-Mini S&P 500 SEP 17	2433.00	USD	
<b>TOTAL</b>			<b>4</b>	<b>4 EX-</b>	<b>15-SEP-17</b>		<b>USD</b>	<b>150.00 CR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 23-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
23-JUN-17	285046796	CME		4	E-Mini S&P 500 SEP 17	2436.75	USD	
23-JUN-17	285092069	CME	4		E-Mini S&P 500 SEP 17	2435.25	USD	
<b>TOTAL</b>			<b>4</b>	<b>4 EX-</b>	<b>15-SEP-17</b>		<b>USD</b>	<b>300.00 CR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 26-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
26-JUN-17	285218813	CME	1		E-Mini S&P 500 SEP 17	2437.00	USD	
26-JUN-17	285131109	CME		1	E-Mini S&P 500 SEP 17	2442.25	USD	
26-JUN-17	285131111	CME		3	E-Mini S&P 500 SEP 17	2442.50	USD	

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26-JUN-17	285218813	CME	3	E-Mini S&P 500 SEP 17	2437.00	USD	
<b>TOTAL</b>			<b>4</b>	<b>4 EX- 15-SEP-17</b>	<b>P&amp;S</b>	<b>USD</b>	<b>1 087.50 CR</b>

THE FOLLOWING PURCHASE &amp; SALE HAVE BEEN MADE AS OF 27-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
27-JUN-17	285359903	CME		4	E-Mini S&P 500 SEP 17	2420.00	USD	
27-JUN-17	285362756	CME	4		E-Mini S&P 500 SEP 17	2418.50	USD	
<b>TOTAL</b>			<b>4</b>	<b>4 EX- 15-SEP-17</b>	<b>P&amp;S</b>	<b>USD</b>	<b>300.00 CR</b>	

O P E N P O S I T I O N S								
DATE	TRADE NUMBER	MARKET	LONG	SHORT	CONTRACT DESCRIPTION	PRICE	CCY	DEBIT/CREDIT
15-JUN-17	284335360	CBOT	4		10 YR NOTE FUT SEP 17	126-195	USD	4 312.52 DR
<b>TOTAL</b>			<b>4</b>		<b>EX 20-SEP-17</b>	<b>SETTLEMENT PRICE</b>	<b>USD</b>	<b>4 312.52 DR</b>
					<b>AVERAGE LONG</b>	<b>126.60937</b>		

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O P E N P O S I T I O N S								
DATE	TRADE NUMBER	MARKET	LONG	SHORT	CONTRACT DESCRIPTION	PRICE	CCY	DEBIT/CREDIT
09-JUN-17	283884835	CME	3		E-Mini S&P 500 SEP 17	2427.75	USD	1 027.50 DR
09-JUN-17	283884837	CME	1		E-Mini S&P 500 SEP 17	2428.00	USD	355.00 DR
<b>TOTAL</b>			<b>4</b>		<b>EX 15-SEP-17</b>	<b>SETTLEMENT PRICE</b>	<b>USD</b>	<b>1 382.50 DR</b>
					<b>AVERAGE LONG</b>	<b>2427.81250</b>		

J O U R N A L E N T R I E S A S O F 09-JUN-17								
DATE	VALUE	DATE	PAYMENTS	TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT
09-JUN-17		09-JUN-17	Futures profit and loss			01	USD	2.17 CR
<b>TOTAL</b>						<b>01</b>	<b>USD</b>	<b>2.17 CR</b>

J O U R N A L E N T R I E S A S O F 13-JUN-17								
DATE	VALUE	DATE	PAYMENTS	TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT
13-JUN-17		13-JUN-17	Futures profit and loss			01	USD	3.50 CR
<b>TOTAL</b>						<b>01</b>	<b>USD</b>	<b>3.50 CR</b>

J O U R N A L E N T R I E S A S O F 15-JUN-17								
DATE	VALUE	DATE	PAYMENTS	TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT
15-JUN-17		15-JUN-17	Futures profit and loss			01	USD	9.65 CR
<b>TOTAL</b>						<b>01</b>	<b>USD</b>	<b>9.65 CR</b>

J O U R N A L E N T R I E S A S O F 26-JUN-17								
DATE	VALUE	DATE	PAYMENTS	TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT
26-JUN-17		26-JUN-17	Futures profit and loss			01	USD	12.20 CR
<b>TOTAL</b>						<b>01</b>	<b>USD</b>	<b>12.20 CR</b>

J O U R N A L E N T R I E S A S O F 27-JUN-17								
DATE	VALUE	DATE	PAYMENTS	TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT
27-JUN-17		27-JUN-17	Fees		Platform Support Fee	01	USD	25.00 DR
<b>01 USD</b>			<b>25.00 DR</b>					<b>TOTAL</b>

## Account Summary from 01-JUN-17 to 30-JUN-17

Processed exchanges : CME,CBOT Non-processed exchanges :

	Reg. USD	BASE CURRENCY USD
SPOT RATE	1.00000000	1.00000000
ACCOUNT CASH BALANCE	61 117.32 CR	61 117.32 CR
PAYMENTS/RECEIPTS	0.00 CR	0.00 CR
REALIZED PROFIT/LOSS	7 315.04 CR	7 315.04 CR
PREMIUMS	0.00 CR	0.00 CR
COMMISSIONS & FEES	314.20 DR	314.20 DR
CLEARING	100.40 DR	100.40 DR
NFA	0.88 DR	0.88 DR
FEES	25.00 DR	25.00 DR
COMMISSION	187.92 DR	187.92 DR
<b>NEW CASH BALANCE</b>	<b>68 118.16 CR</b>	<b>68 118.16 CR</b>
OPEN TRADE EQUITY	5 695.02 DR	5 695.02 DR

TOTAL EQUITY	62 423.14 CR	62 423.14 CR
OPTION MARKET VALUE	0.00 CR	0.00 CR
LONG OPTION VALUE	0.00 CR	0.00 CR
SHORT OPTION VALUE	0.00 CR	0.00 CR
<b>NET LIQUIDATING VALUE</b>	<b>62 423.14 CR</b>	62 423.14 CR
INITIAL MARGIN	20 735.00 DR	20 735.00 DR
MAINTENANCE MARGIN	18 850.00 DR	18 850.00 DR
RISK MAINTENANCE	18 850.00 DR	18 850.00 DR
RISK INITIAL	20 735.00 DR	20 735.00 DR
COLLATERAL USED	0.00 CR	0.00 CR
<b>MARGIN DEFAULT/EXCESS NETLIQ</b>	<b>41 688.14 CR</b>	41 688.14 CR





## MONTHLY STATEMENT

GAIN CAPITAL GROUP, LLC  
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CLIENT: E46805  
ACCOUNT: E48335

<Removed Personal Info>

SALESMAN: FOX008

INTRODUCED BY: Futures & Options Xecution LLC  
MANAGED: LETTER OF DIRECTION

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TRADES CONFIRMATIONS FROM 01-JUN-17 TO 30-JUN-17									
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 01-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
01-JUN-17	283135897	CME		3	E-Mini S&P 500 JUN 17	2418.25	USD		
01-JUN-17	283167579	CME	3		E-Mini S&P 500 JUN 17	2427.00	USD		
<b>TOTAL</b>			<b>3</b>	<b>3</b>	<b>EX- 16-JUN-17</b>				
						<b>Clearing</b>	<b>USD</b>	<b>7.08</b>	<b>DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.06</b>	<b>DR</b>
						<b>Commission</b>	<b>USD</b>	<b>12.54</b>	<b>DR</b>
						<b>AVERAGE LONG</b>			
						<b>AVERAGE SHORT</b>			
						<b>2427.00000</b>			
						<b>2418.25000</b>			
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 02-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
02-JUN-17	282876022	CME		3	E-Mini S&P 500 JUN 17	2420.00	USD		
02-JUN-17	282925818	CME		3	E-Mini S&P 500 JUN 17	2420.00	USD		
02-JUN-17	283278822	CME	3		E-Mini S&P 500 JUN 17	2437.75	USD		
02-JUN-17	283278403	CME	3		E-Mini S&P 500 JUN 17	2438.00	USD		
<b>TOTAL</b>			<b>6</b>	<b>6</b>	<b>EX- 16-JUN-17</b>				
						<b>Clearing</b>	<b>USD</b>	<b>14.16</b>	<b>DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.12</b>	<b>DR</b>
						<b>Commission</b>	<b>USD</b>	<b>25.08</b>	<b>DR</b>
						<b>AVERAGE LONG</b>			
						<b>AVERAGE SHORT</b>			
						<b>2437.87500</b>			
						<b>2420.00000</b>			
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 05-JUN-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
05-JUN-17	283314113	CME		3	E-Mini S&P 500 JUN 17	2435.75	USD		
05-JUN-17	283376199	CME	3		E-Mini S&P 500 JUN 17	2436.25	USD		
<b>TOTAL</b>			<b>3</b>	<b>3</b>	<b>EX- 16-JUN-17</b>				
						<b>Clearing</b>	<b>USD</b>	<b>7.08</b>	<b>DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.06</b>	<b>DR</b>
						<b>Commission</b>	<b>USD</b>	<b>12.54</b>	<b>DR</b>
						<b>AVERAGE LONG</b>			
						<b>AVERAGE SHORT</b>			
						<b>2436.25000</b>			
						<b>2435.75000</b>			
05-JUN-17	283374960	CME	3		ES Week 2 Opt JUN 17 P	2335.00	USD	37.50	DR
<b>TOTAL</b>			<b>3</b>		<b>EX- 09-JUN-17</b>				
						<b>PREMIUM</b>	<b>USD</b>	<b>37.50</b>	<b>DR</b>
						<b>Clearing</b>	<b>USD</b>	<b>1.65</b>	<b>DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03</b>	<b>DR</b>
						<b>Commission</b>	<b>USD</b>	<b>30.00</b>	<b>DR</b>
						<b>AVERAGE LONG</b>			
						<b>0.25000</b>			
05-JUN-17	283374219	CME		3	ES Week 2 Opt JUN 17 P	2430.00	USD	825.00	CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 09-JUN-17</b>				
						<b>PREMIUM</b>	<b>USD</b>	<b>825.00</b>	<b>CR</b>
						<b>Clearing</b>	<b>USD</b>	<b>1.65</b>	<b>DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03</b>	<b>DR</b>
						<b>Commission</b>	<b>USD</b>	<b>30.00</b>	<b>DR</b>
						<b>AVERAGE SHORT</b>			
						<b>5.50000</b>			
05-JUN-17	283373841	CME		6	ES Week 2 Opt JUN 17 C	2445.00	USD	1 140.00	CR
<b>TOTAL</b>				<b>6</b>	<b>EX- 09-JUN-17</b>				
						<b>PREMIUM</b>	<b>USD</b>	<b>1 140.00</b>	<b>CR</b>
						<b>Clearing</b>	<b>USD</b>	<b>3.30</b>	<b>DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.06</b>	<b>DR</b>
<b>Commission</b>	<b>USD</b>		<b>60.00</b>	<b>DR</b>					
						<b>AVERAGE SHORT</b>			
						<b>3.80000</b>			
05-JUN-17	283374580	CME	3		ES Week 2 Opt JUN 17 C	2475.00	USD	37.50	DR
<b>TOTAL</b>			<b>3</b>		<b>EX- 09-JUN-17</b>				
						<b>PREMIUM</b>	<b>USD</b>	<b>37.50</b>	<b>DR</b>
						<b>Clearing</b>	<b>USD</b>	<b>1.65</b>	<b>DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03</b>	<b>DR</b>
<b>Commission</b>	<b>USD</b>		<b>30.00</b>	<b>DR</b>					
						<b>AVERAGE LONG</b>			
						<b>0.25000</b>			
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 09-JUN-17									

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TRADES CONFIRMATIONS FROM 01-JUN-17 TO 30-JUN-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
09-JUN-17	283778760	CME		3	E-Mini S&P 500 JUN 17	2440.00	USD	
<b>TOTAL</b>				<b>3</b>	<b>EX- 16-JUN-17</b>			
						<b>Clearing</b>	<b>USD</b>	<b>3.54 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>6.27 DR</b>
						<b>AVERAGE SHORT</b>	<b>2440.00000</b>	

THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 09-JUN-17

09-JUN-17	283884839	CME	2		E-Mini S&P 500 SEP 17	2427.75	USD	
09-JUN-17	283884841	CME	1		E-Mini S&P 500 SEP 17	2428.00	USD	
<b>TOTAL</b>			<b>3</b>		<b>EX- 15-SEP-17</b>			
						<b>Clearing</b>	<b>USD</b>	<b>3.54 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>6.27 DR</b>
						<b>AVERAGE LONG</b>	<b>2427.83333</b>	

THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 12-JUN-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
12-JUN-17	284014295	CME	3		ES Option JUN 17 P	2325.00	0.70	USD 105.00 DR
<b>TOTAL</b>			<b>3</b>		<b>EX- 16-JUN-17</b>			
						<b>PREMIUM</b>	<b>USD</b>	<b>105.00 DR</b>
						<b>Clearing</b>	<b>USD</b>	<b>1.65 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>30.00 DR</b>
						<b>AVERAGE LONG</b>	<b>0.70000</b>	

12-JUN-17	284013566	CME		3	ES Option JUN 17 P	2415.00	6.25	USD 937.50 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 16-JUN-17</b>			
						<b>PREMIUM</b>	<b>USD</b>	<b>937.50 CR</b>
						<b>Clearing</b>	<b>USD</b>	<b>1.65 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>30.00 DR</b>
						<b>AVERAGE SHORT</b>	<b>6.25000</b>	

12-JUN-17	284013183	CME		3	ES Option JUN 17 C	2430.00	7.30	USD 1 095.00 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 16-JUN-17</b>			
						<b>PREMIUM</b>	<b>USD</b>	<b>1 095.00 CR</b>
						<b>Clearing</b>	<b>USD</b>	<b>1.65 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>30.00 DR</b>
						<b>AVERAGE SHORT</b>	<b>7.30000</b>	

12-JUN-17	284015191	CME		3	ES Option JUN 17 C	2435.00	5.75	USD 862.50 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 16-JUN-17</b>			
						<b>PREMIUM</b>	<b>USD</b>	<b>862.50 CR</b>
						<b>Clearing</b>	<b>USD</b>	<b>1.65 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>30.00 DR</b>
						<b>AVERAGE SHORT</b>	<b>5.75000</b>	

12-JUN-17	284013938	CME	3		ES Option JUN 17 C	2470.00	0.25	USD 37.50 DR
<b>TOTAL</b>			<b>3</b>		<b>EX- 16-JUN-17</b>			
						<b>PREMIUM</b>	<b>USD</b>	<b>37.50 DR</b>
						<b>Clearing</b>	<b>USD</b>	<b>1.65 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>30.00 DR</b>
						<b>AVERAGE LONG</b>	<b>0.25000</b>	

THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 13-JUN-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
13-JUN-17	284046300	CME		2	E-Mini S&P 500 SEP 17	2432.75	USD	
13-JUN-17	284046302	CME		1	E-Mini S&P 500 SEP 17	2433.00	USD	
13-JUN-17	284056944	CME	3		E-Mini S&P 500 SEP 17	2434.75	USD	
13-JUN-17	284125894	CME	3		E-Mini S&P 500 SEP 17	2436.75	USD	
13-JUN-17	284128011	CME		3	E-Mini S&P 500 SEP 17	2437.50	USD	
<b>TOTAL</b>			<b>6</b>	<b>6</b>	<b>EX- 15-SEP-17</b>			
						<b>Clearing</b>	<b>USD</b>	<b>14.16 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.12 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>25.08 DR</b>
						<b>AVERAGE LONG</b>	<b>2435.75000</b>	

**AVERAGE SHORT 2435.16666**

THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 14-JUN-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
14-JUN-17	284216816	CBOT		3	10 YR NOTE FUT SEP 17	127-055	USD	
<b>TOTAL</b>				<b>3</b>	<b>EX- 20-SEP-17</b>			
						<b>Clearing</b>	<b>USD</b>	<b>2.25 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03 DR</b>
<b>Commission</b>	<b>USD</b>		<b>7.77 DR</b>					
						<b>AVERAGE SHORT</b>	<b>127.17187</b>	

14-JUN-17	284272393	CME	3		E-Mini S&P 500 SEP 17	2435.75	USD	
14-JUN-17	284170319	CME		3	E-Mini S&P 500 SEP 17	2439.25	USD	
<b>TOTAL</b>			<b>3</b>	<b>3</b>	<b>EX- 15-SEP-17</b>			

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TRADES CONFIRMATIONS FROM 01-JUN-17 TO 30-JUN-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
						Clearing	USD	7.08 DR
						NFA	USD	0.06 DR
Commission	USD	12.54	DR					
						AVERAGE LONG	2435.75000	
						AVERAGE SHORT	2439.25000	
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 15-JUN-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
15-JUN-17	284335362	CBOT	3		10 YR NOTE FUT SEP 17	126-195	USD	
TOTAL			3		EX- 20-SEP-17			
						Clearing	USD	2.25 DR
						NFA	USD	0.03 DR
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 15-JUN-17								
						Commission	USD	7.77 DR
						AVERAGE LONG	126.60937	
15-JUN-17	284318153	CME		2	E-Mini S&P 500 SEP 17	2419.50	USD	
15-JUN-17	284318155	CME		1	E-Mini S&P 500 SEP 17	2419.75	USD	
15-JUN-17	284408670	CME	3		E-Mini S&P 500 SEP 17	2428.50	USD	
TOTAL			3	3	EX- 15-SEP-17			
						Clearing	USD	7.08 DR
						NFA	USD	0.06 DR
						Commission	USD	12.54 DR
						AVERAGE LONG	2428.50000	
						AVERAGE SHORT	2419.58333	
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 16-JUN-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
16-JUN-17	284013183	CME		3	E-Mini S&P 500 JUN 17	2430.00	USD	
TOTAL				3	EX- 16-JUN-17			
						Clearing	USD	3.54 DR
						NFA	USD	0.03 DR
						Commission	USD	6.27 DR
						AVERAGE SHORT	2430.00000	
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 19-JUN-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
19-JUN-17	284565235	CME	3		E-Mini S&P 500 SEP 17	2442.50	USD	
19-JUN-17	284623350	CME		3	E-Mini S&P 500 SEP 17	2449.75	USD	
19-JUN-17	284619761	CME		3	E-Mini S&P 500 SEP 17	2450.00	USD	
19-JUN-17	284618934	CME	3		E-Mini S&P 500 SEP 17	2450.50	USD	
TOTAL			6	6	EX- 15-SEP-17			
						Clearing	USD	14.16 DR
						NFA	USD	0.12 DR
						Commission	USD	25.08 DR
						AVERAGE LONG	2446.50000	
						AVERAGE SHORT	2449.87500	
19-JUN-17	284620701	CME	3		ES Week 4 Opt JUN 17 P	2350.00	0.25	USD
TOTAL			3		EX- 23-JUN-17			
						PREMIUM	USD	37.50 DR
						Clearing	USD	1.65 DR
						NFA	USD	0.03 DR
						Commission	USD	30.00 DR
						AVERAGE LONG	0.25000	
19-JUN-17	284617495	CME		3	ES Week 4 Opt JUN 17 P	2445.00	4.45	USD
TOTAL				3	EX- 23-JUN-17			
						PREMIUM	USD	667.50 CR
						Clearing	USD	1.65 DR
						NFA	USD	0.03 DR
						Commission	USD	30.00 DR
						AVERAGE SHORT	4.45000	
19-JUN-17	284621239	CME		3	ES Week 4 Opt JUN 17 C	2460.00	2.65	USD
19-JUN-17	284617027	CME		3	ES Week 4 Opt JUN 17 C	2460.00	2.95	USD
TOTAL				6	EX- 23-JUN-17			
						PREMIUM	USD	840.00 CR
						Clearing	USD	3.30 DR
						NFA	USD	0.06 DR
Commission	USD	60.00	DR					
						AVERAGE SHORT	2.80000	
19-JUN-17	284620287	CME	3		ES Week 4 Opt JUN 17 C	2490.00	0.25	USD
TOTAL			3		EX- 23-JUN-17			
						PREMIUM	USD	37.50 DR
						Clearing	USD	1.65 DR
						NFA	USD	0.03 DR
						Commission	USD	30.00 DR
						AVERAGE LONG	0.25000	
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 21-JUN-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
21-JUN-17	284872229	CME	3		E-Mini S&P 500 SEP 17	2433.00	USD	
21-JUN-17	284820502	CME		3	E-Mini S&P 500 SEP 17	2433.75	USD	

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TRADES CONFIRMATIONS FROM 01-JUN-17 TO 30-JUN-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
<b>TOTAL</b>			<b>3</b>	<b>3</b>	<b>EX- 15-SEP-17</b>			
						<b>Clearing</b>	<b>USD</b>	<b>7.08 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.06 DR</b>
<b>Commission</b>	<b>USD</b>		<b>12.54 DR</b>					
<b>AVERAGE SHORT</b>	<b>2433.75000</b>					<b>AVERAGE LONG</b>	<b>2433.00000</b>	
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 23-JUN-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
23-JUN-17	285093787	CME		3	E-Mini S&P 500 SEP 17	2435.00	USD	
23-JUN-17	285092071	CME	3		E-Mini S&P 500 SEP 17	2435.25	USD	
23-JUN-17	285046798	CME		3	E-Mini S&P 500 SEP 17	2436.75	USD	23-JUN-17
284617495	CME	3			E-Mini S&P 500 SEP 17 ASSIGN	2445.00	USD	
<b>TOTAL</b>			<b>6</b>	<b>6</b>	<b>EX- 15-SEP-17</b>			
						<b>Clearing</b>	<b>USD</b>	<b>14.16 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.12 DR</b>
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 23-JUN-17								
						<b>Commission</b>	<b>USD</b>	<b>25.08 DR</b>
						<b>AVERAGE LONG</b>	<b>2440.12500</b>	
						<b>AVERAGE SHORT</b>	<b>2435.87500</b>	
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 26-JUN-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
26-JUN-17	285218815	CME	3		E-Mini S&P 500 SEP 17	2437.00	USD	
26-JUN-17	285161206	CME		3	E-Mini S&P 500 SEP 17	2439.00	USD	
26-JUN-17	285131113	CME		1	E-Mini S&P 500 SEP 17	2442.25	USD	
26-JUN-17	285131115	CME		2	E-Mini S&P 500 SEP 17	2442.50	USD	
26-JUN-17	285141136	CME	3		E-Mini S&P 500 SEP 17	2446.25	USD	
<b>TOTAL</b>			<b>6</b>	<b>6</b>	<b>EX- 15-SEP-17</b>			
						<b>Clearing</b>	<b>USD</b>	<b>14.16 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.12 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>25.08 DR</b>
						<b>AVERAGE LONG</b>	<b>2441.62500</b>	
						<b>AVERAGE SHORT</b>	<b>2440.70833</b>	
26-JUN-17	285217322	CME	3		EW Option JUN 17 P	2340.00	0.30	USD 45.00 DR
<b>TOTAL</b>			<b>3</b>		<b>EX- 30-JUN-17</b>			
						<b>PREMIUM</b>	<b>USD</b>	<b>45.00 DR</b>
						<b>Clearing</b>	<b>USD</b>	<b>1.65 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>30.00 DR</b>
						<b>AVERAGE LONG</b>	<b>0.30000</b>	
26-JUN-17	285216246	CME		3	EW Option JUN 17 P	2435.00	6.00	USD 900.00 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 30-JUN-17</b>			
						<b>PREMIUM</b>	<b>USD</b>	<b>900.00 CR</b>
						<b>Clearing</b>	<b>USD</b>	<b>1.65 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>30.00 DR</b>
						<b>AVERAGE SHORT</b>	<b>6.00000</b>	
26-JUN-17	285219345	CME		3	EW Option JUN 17 C	2445.00	3.30	USD 495.00 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 30-JUN-17</b>			
						<b>PREMIUM</b>	<b>USD</b>	<b>495.00 CR</b>
						<b>Clearing</b>	<b>USD</b>	<b>1.65 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>30.00 DR</b>
						<b>AVERAGE SHORT</b>	<b>3.30000</b>	
26-JUN-17	285216469	CME		3	EW Option JUN 17 C	2450.00	1.85	USD 277.50 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 30-JUN-17</b>			
						<b>PREMIUM</b>	<b>USD</b>	<b>277.50 CR</b>
						<b>Clearing</b>	<b>USD</b>	<b>1.65 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>30.00 DR</b>
						<b>AVERAGE SHORT</b>	<b>1.85000</b>	
26-JUN-17	285216907	CME	3		EW Option JUN 17 C	2470.00	0.25	USD 37.50 DR
<b>TOTAL</b>			<b>3</b>		<b>EX- 30-JUN-17</b>			
						<b>PREMIUM</b>	<b>USD</b>	<b>37.50 DR</b>
						<b>Clearing</b>	<b>USD</b>	<b>1.65 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03 DR</b>
<b>Commission</b>	<b>USD</b>		<b>30.00 DR</b>					
						<b>AVERAGE LONG</b>	<b>0.25000</b>	
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 27-JUN-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
27-JUN-17	285362758	CME	3		E-Mini S&P 500 SEP 17	2418.50	USD	
27-JUN-17	285359905	CME		3	E-Mini S&P 500 SEP 17	2420.00	USD	
<b>TOTAL</b>			<b>3</b>	<b>3</b>	<b>EX- 15-SEP-17</b>			
						<b>Clearing</b>	<b>USD</b>	<b>7.08 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.06 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>12.54 DR</b>
<b>AVERAGE LONG</b>						<b>2418.50000</b>		
<b>AVERAGE SHORT</b>	<b>2420.00000</b>							
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 30-JUN-17								

You must examine all information transmitted to you herein and report any errors or irregularities to your intermediary or to the Compliance Department at the address above, or (800-920-5808) immediately. Failure to immediately advise of any such errors or irregularities before the opening of trading on the trading day subsequent to the execution of the transaction in dispute will be deemed your agreement that the transmitted information is correct and has been ratified by you.

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TRADES CONFIRMATIONS FROM 01-JUN-17 TO 30-JUN-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
30-JUN-17	285774675	CME		3	E-Mini S&P 500 SEP 17	2421.25	USD	
30-JUN-17	285216246	CME	3		E-Mini S&P 500 SEP 17	2435.00	USD	
<b>TOTAL</b>			<b>3</b>	<b>3</b>	<b>EX- 15-SEP-17</b>			
						<b>Clearing</b>	<b>USD</b>	<b>7.08 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.06 DR</b>
<b>Commission</b>	<b>USD</b>		<b>12.54</b>	<b>DR</b>				
						<b>AVERAGE LONG</b>	<b>2435.00000</b>	
						<b>AVERAGE SHORT</b>	<b>2421.25000</b>	

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
16-JUN-17	284013183	CME		3	E-Mini S&P 500 JUN 17	2430.00	USD	733.50 DR
16-JUN-17	126616627	CME	3		E-Mini S&P 500 JUN 17	2434.89		
<b>TOTAL</b>			<b>0</b>	<b>3</b>	<b>EX- 16-JUN-17</b>			
						<b>P&amp;L</b>	<b>USD</b>	<b>733.50 DR</b>
						<b>Clearing</b>	<b>USD</b>	<b>3.54 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.03 DR</b>

## DELIVERY AND CASH SETTLEMENTS AS OF 16-JUN-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
						Commission	USD	6.27 DR
EXPIRATIONS AS OF 05-JUN-17								
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
05-JUN-17	282926578	CME		3	ES Week 1 Opt JUN 17 C	2440.00	0.25000 USD	37.50 DR
<b>TOTAL</b>				<b>3</b>	<b>EX- 02-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>37.50 DR</b>
05-JUN-17	282926831	CME		3	ES Week 1 Opt JUN 17 P	2340.00	0.25000 USD	37.50 DR
<b>TOTAL</b>				<b>3</b>	<b>EX- 02-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>37.50 DR</b>
05-JUN-17	282926192	CME		3	ES Week 1 Opt JUN 17 P	2405.00	3.30000 USD	495.00 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 02-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>495.00 CR</b>

EXPIRATIONS AS OF 12-JUN-17								
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
12-JUN-17	283373841	CME		6	ES Week 2 Opt JUN 17 C	2445.00	3.80 USD	1 140.00 CR
<b>TOTAL</b>				<b>6</b>	<b>EX- 09-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>1 140.00 CR</b>
12-JUN-17	283374580	CME		3	ES Week 2 Opt JUN 17 C	2475.00	0.25 USD	37.50 DR
<b>TOTAL</b>				<b>3</b>	<b>EX- 09-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>37.50 DR</b>
12-JUN-17	283374960	CME		3	ES Week 2 Opt JUN 17 P	2335.00	0.25 USD	37.50 DR
<b>TOTAL</b>				<b>3</b>	<b>EX- 09-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>37.50 DR</b>
12-JUN-17	283374219	CME		3	ES Week 2 Opt JUN 17 P	2430.00	5.50 USD	825.00 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 09-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>825.00 CR</b>

EXPIRATIONS AS OF 19-JUN-17								
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
19-JUN-17	284015191	CME		3	ES Option JUN 17 C	2435.00	5.75 USD	862.50 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 16-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>862.50 CR</b>
19-JUN-17	284013938	CME		3	ES Option JUN 17 C	2470.00	0.25 USD	37.50 DR
<b>TOTAL</b>				<b>3</b>	<b>EX- 16-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>37.50 DR</b>
19-JUN-17	284014295	CME		3	ES Option JUN 17 P	2325.00	0.70 USD	105.00 DR
<b>TOTAL</b>				<b>3</b>	<b>EX- 16-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>105.00 DR</b>
19-JUN-17	284013566	CME		3	ES Option JUN 17 P	2415.00	6.25 USD	937.50 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 16-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>937.50 CR</b>

EXPIRATIONS AS OF 26-JUN-17								
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
26-JUN-17	284617027	CME		3	ES Week 4 Opt JUN 17 C	2460.00	2.95 USD	442.50 CR
26-JUN-17	284621239	CME		3	ES Week 4 Opt JUN 17 C	2460.00	2.65 USD	397.50 CR
<b>TOTAL</b>				<b>6</b>	<b>EX- 23-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>840.00 CR</b>
26-JUN-17	284620287	CME		3	ES Week 4 Opt JUN 17 C	2490.00	0.25 USD	37.50 DR
<b>TOTAL</b>				<b>3</b>	<b>EX- 23-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>37.50 DR</b>
26-JUN-17	284620701	CME		3	ES Week 4 Opt JUN 17 P	2350.00	0.25 USD	37.50 DR
<b>TOTAL</b>				<b>3</b>	<b>EX- 23-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>37.50 DR</b>

ASSIGNMENTS AS OF 02-JUN-17								
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
30-MAY-17	282876022	CME		3	ES Week 1 Opt JUN 17 C	2420.00	3.10000 USD	465.00 CR
30-MAY-17	282925818	CME		3	ES Week 1 Opt JUN 17 C	2420.00	2.75000 USD	412.50 CR
<b>TOTAL</b>				<b>6</b>	<b>EX- 02-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>877.50 CR</b>

ASSIGNMENTS AS OF 16-JUN-17								
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
12-JUN-17	284013183	CME		3	ES Option JUN 17 C	2430.00	7.30 USD	1 095.00 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 16-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>1 095.00 CR</b>

ASSIGNMENTS AS OF 23-JUN-17								
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT

19-JUN-17	284617495 CME	3	ES Week 4 Opt JUN 17 P	2445.00	4.45	USD	667.50 CR
<b>TOTAL</b>		<b>3</b>	<b>EX- 23-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>		<b>667.50 CR</b> ../..

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
26-JUN-17	285216246 CME	3			EW Option JUN 17 P	2435.00	6.00	USD	900.00 CR
<b>TOTAL</b>		<b>3</b>			<b>EX- 30-JUN-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>		<b>900.00 CR</b>

PURCHASE & SALE FROM 06/01/17 TO 06/30/17  
THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 01-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
01-JUN-17	283135897 CME	3			E-Mini S&P 500 JUN 17	2418.25	USD		
01-JUN-17	283167579 CME	3			E-Mini S&P 500 JUN 17	2427.00	USD		
<b>TOTAL</b>		<b>3</b>			<b>EX- 16-JUN-17</b>	<b>P&amp;S</b>	<b>USD</b>		<b>1 312.50 DR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 02-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
02-JUN-17	282925818 CME	3			E-Mini S&P 500 JUN 17	2420.00	USD		
02-JUN-17	283278403 CME	3			E-Mini S&P 500 JUN 17	2438.00	USD		
02-JUN-17	282876022 CME	3			E-Mini S&P 500 JUN 17	2420.00	USD		
02-JUN-17	283278822 CME	3			E-Mini S&P 500 JUN 17	2437.75	USD		
<b>TOTAL</b>		<b>6</b>			<b>EX- 16-JUN-17</b>	<b>P&amp;S</b>	<b>USD</b>		<b>5 362.50 DR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 05-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
05-JUN-17	283314113 CME	3			E-Mini S&P 500 JUN 17	2435.75	USD		
05-JUN-17	283376199 CME	3			E-Mini S&P 500 JUN 17	2436.25	USD		
<b>TOTAL</b>		<b>3</b>			<b>EX- 16-JUN-17</b>	<b>P&amp;S</b>	<b>USD</b>		<b>75.00 DR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 09-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
19-MAY-17	281716584 CME	3			E-Mini S&P 500 JUN 17	2395.00	USD		
09-JUN-17	283778760 CME	3			E-Mini S&P 500 JUN 17	2440.00	USD		
<b>TOTAL</b>		<b>3</b>			<b>EX- 16-JUN-17</b>	<b>P&amp;S</b>	<b>USD</b>		<b>6 750.00 CR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 13-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
13-JUN-17	284046300 CME	2			E-Mini S&P 500 SEP 17	2432.75	USD		
13-JUN-17	284056944 CME	2			E-Mini S&P 500 SEP 17	2434.75	USD		
13-JUN-17	284046302 CME	1			E-Mini S&P 500 SEP 17	2433.00	USD		
13-JUN-17	284056944 CME	1			E-Mini S&P 500 SEP 17	2434.75	USD		
13-JUN-17	284128011 CME	3			E-Mini S&P 500 SEP 17	2437.50	USD		
13-JUN-17	284125894 CME	3			E-Mini S&P 500 SEP 17	2436.75	USD		
<b>TOTAL</b>		<b>6</b>			<b>EX- 15-SEP-17</b>	<b>P&amp;S</b>	<b>USD</b>		<b>175.00 DR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 14-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
30-MAY-17	282865368 CBOT	3			10 YR NOTE FUT SEP 17	125-310	USD		
14-JUN-17	284216816 CBOT	3			10 YR NOTE FUT SEP 17	127-055	USD		
<b>TOTAL</b>		<b>3</b>			<b>EX- 20-SEP-17</b>	<b>P&amp;S</b>	<b>USD</b>		<b>3 609.39 CR</b>
14-JUN-17	284170319 CME	3			E-Mini S&P 500 SEP 17	2439.25	USD		
14-JUN-17	284272393 CME	3			E-Mini S&P 500 SEP 17	2435.75	USD		
<b>TOTAL</b>		<b>3</b>			<b>EX- 15-SEP-17</b>	<b>P&amp;S</b>	<b>USD</b>		<b>525.00 CR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 15-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
15-JUN-17	284318155 CME	1			E-Mini S&P 500 SEP 17	2419.75	USD		

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15-JUN-17	284408670	CME	1		E-Mini S&P 500 SEP 17	2428.50	USD		
15-JUN-17	284408670	CME	2		E-Mini S&P 500 SEP 17	2428.50	USD		
15-JUN-17	284318153	CME		2	E-Mini S&P 500 SEP 17	2419.50	USD		
<b>TOTAL</b>			<b>3</b>	<b>3 EX- 15-SEP-17</b>	<b>P&amp;S</b>		<b>USD</b>	<b>1 337.50</b>	<b>DR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 19-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
19-JUN-17	284623350	CME		3	E-Mini S&P 500 SEP 17	2449.75	USD		
19-JUN-17	284565235	CME	3		E-Mini S&P 500 SEP 17	2442.50	USD		
19-JUN-17	284619761	CME		3	E-Mini S&P 500 SEP 17	2450.00	USD		
19-JUN-17	284618934	CME	3		E-Mini S&P 500 SEP 17	2450.50	USD		
<b>TOTAL</b>			<b>6</b>	<b>6 EX- 15-SEP-17</b>	<b>P&amp;S</b>		<b>USD</b>	<b>1 012.50</b>	<b>CR</b>

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PURCHASE & SALE FROM 06/01/17 TO 06/30/17

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 21-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
21-JUN-17	284820502	CME		3	E-Mini S&P 500 SEP 17	2433.75	USD		
21-JUN-17	284872229	CME	3		E-Mini S&P 500 SEP 17	2433.00	USD		
<b>TOTAL</b>			<b>3</b>	<b>3 EX- 15-SEP-17</b>	<b>P&amp;S</b>		<b>USD</b>	<b>112.50</b>	<b>CR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 23-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
09-JUN-17	283884839	CME	2		E-Mini S&P 500 SEP 17	2427.75	USD		
23-JUN-17	285046798	CME		2	E-Mini S&P 500 SEP 17	2436.75	USD		
09-JUN-17	283884841	CME	1		E-Mini S&P 500 SEP 17	2428.00	USD		
23-JUN-17	285046798	CME		1	E-Mini S&P 500 SEP 17	2436.75	USD		
23-JUN-17	285093787	CME		3	E-Mini S&P 500 SEP 17	2435.00	USD		
23-JUN-17	285092071	CME	3		E-Mini S&P 500 SEP 17	2435.25	USD		
<b>TOTAL</b>			<b>6</b>	<b>6 EX- 15-SEP-17</b>	<b>P&amp;S</b>		<b>USD</b>	<b>1 300.00</b>	<b>CR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 26-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
26-JUN-17	285161206	CME		3	E-Mini S&P 500 SEP 17	2439.00	USD		
26-JUN-17	285218815	CME	3		E-Mini S&P 500 SEP 17	2437.00	USD		
26-JUN-17	285131113	CME		1	E-Mini S&P 500 SEP 17	2442.25	USD		
26-JUN-17	285141136	CME	1		E-Mini S&P 500 SEP 17	2446.25	USD		
26-JUN-17	285131115	CME		2	E-Mini S&P 500 SEP 17	2442.50	USD		
26-JUN-17	285141136	CME	2		E-Mini S&P 500 SEP 17	2446.25	USD		
<b>TOTAL</b>			<b>6</b>	<b>6 EX- 15-SEP-17</b>	<b>P&amp;S</b>		<b>USD</b>	<b>275.00</b>	<b>DR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 27-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
27-JUN-17	285359905	CME		3	E-Mini S&P 500 SEP 17	2420.00	USD		
27-JUN-17	285362758	CME	3		E-Mini S&P 500 SEP 17	2418.50	USD		
<b>TOTAL</b>			<b>3</b>	<b>3 EX- 15-SEP-17</b>	<b>P&amp;S</b>		<b>USD</b>	<b>225.00</b>	<b>CR</b>

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 30-JUN-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
23-JUN-17	284617495	CME	3		E-Mini S&P 500 SEP 17	2445.00	USD		
30-JUN-17	285774675	CME		3	E-Mini S&P 500 SEP 17	2421.25	USD		
<b>TOTAL</b>			<b>3</b>	<b>3 EX- 15-SEP-17</b>	<b>P&amp;S</b>		<b>USD</b>	<b>3 562.50</b>	<b>DR</b>

OPEN POSITIONS

DATE	TRADE NUMBER	MARKET	LONG	SHORT	CONTRACT DESCRIPTION	PRICE	CCY	DEBIT/CREDIT	
15-JUN-17	284335362	CBOT	3		10 YR NOTE FUT SEP 17	126-195	USD	3 234.39	DR
<b>TOTAL</b>			<b>3</b>		<b>EX 20-SEP-17</b>	<b>125-170</b>	<b>USD</b>	<b>3 234.39</b>	<b>DR</b>
					<b>SETTLEMENT PRICE</b>				
					<b>AVERAGE LONG</b>	<b>126.60937</b>			



30-JUN-17	285216246	CME	3	E-Mini S&P 500 SEP 17	2435.00	USD	2 115.00	DR	
TOTAL			3	EX 15-SEP-17	SETTLEMENT PRICE	2420.90	USD	2 115.00	DR
					AVERAGE LONG	2435.00000			
26-JUN-17	285219345	CME	3	EW Option JUN 17 C	2445.00	3.30	USD	7.50	DR
TOTAL			3	EX 30-JUN-17	SETTLEMENT PRICE	0.05	USD	7.50	DR
					AVERAGE SHORT	3.30000			
26-JUN-17	285216469	CME	3	EW Option JUN 17 C	2450.00	1.85	USD	7.50	DR
TOTAL			3	EX 30-JUN-17	SETTLEMENT PRICE	0.05	USD	7.50	DR
					AVERAGE SHORT	1.85000			
26-JUN-17	285216907	CME	3	EW Option JUN 17 C	2470.00	0.25	USD	7.50	CR
TOTAL			3	EX 30-JUN-17	SETTLEMENT PRICE	0.05	USD	7.50	CR
					AVERAGE LONG	0.25000			
26-JUN-17	285217322	CME	3	EW Option JUN 17 P	2340.00	0.30	USD	7.50	CR
TOTAL			3	EX 30-JUN-17	SETTLEMENT PRICE	0.05	USD	7.50	CR
					AVERAGE LONG	0.30000			

JOURNAL ENTRIES AS OF 09-JUN-17									
DATE	VALUE	DATE	PAYMENTS	TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT	
09-JUN-17		09-JUN-17	Futures profit and loss			01	USD	4.75	CR
<b>TOTAL</b>						<b>01</b>	<b>USD</b>	<b>4.75</b>	<b>CR</b>
								..	..

JOURNAL ENTRIES AS OF 12-JUN-17								
DATE	VALUE	DATE	PAYMENTS	TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT
12-JUN-17		12-JUN-17	Options	profit and loss		01	USD	0.16 CR
<b>TOTAL</b>						<b>01</b>	<b>USD</b>	<b>0.16 CR</b>
JOURNAL ENTRIES AS OF 13-JUN-17								
DATE	VALUE	DATE	PAYMENTS	TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT
13-JUN-17		13-JUN-17	Futures	profit and loss		01	USD	8.88 CR
<b>TOTAL</b>						<b>01</b>	<b>USD</b>	<b>8.88 CR</b>
JOURNAL ENTRIES AS OF 15-JUN-17								
DATE	VALUE	DATE	PAYMENTS	TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT
15-JUN-17		15-JUN-17	Futures	profit and loss		01	USD	4.11 CR
<b>TOTAL</b>						<b>01</b>	<b>USD</b>	<b>4.11 CR</b>
JOURNAL ENTRIES AS OF 26-JUN-17								
DATE	VALUE	DATE	PAYMENTS	TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT
26-JUN-17		26-JUN-17	Options	profit and loss		01	USD	0.10 CR
26-JUN-17		26-JUN-17	Futures	profit and loss		01	USD	12.28 CR
<b>TOTAL</b>						<b>01</b>	<b>USD</b>	<b>12.38 CR</b>
JOURNAL ENTRIES AS OF 27-JUN-17								
DATE	VALUE	DATE	PAYMENTS	TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT
27-JUN-17		27-JUN-17	Fees		Platform Support Fee	01	USD	25.00 DR
<b>TOTAL</b>						<b>01</b>	<b>USD</b>	<b>25.00 DR</b>

**Account Summary from 01-JUN-17 to 30-JUN-17**

**Processed exchanges** : CME,CBOT Non-processed exchanges :

	Reg. USD	BASE CURRENCY USD
SPOT RATE	1.00000000	1.00000000
ACCOUNT CASH BALANCE	53 933.23 CR	53 933.23 CR
PAYMENTS/RECEIPTS	0.00 CR	0.00 CR
REALIZED PROFIT/LOSS	730.91 CR	730.91 CR
PREMIUMS	7 665.26 CR	7 665.26 CR
COMMISSIONS & FEES	1 052.62 DR	1 052.62 DR
CLEARING	172.02 DR	172.02 DR
NFA	1.80 DR	1.80 DR
FEES	25.00 DR	25.00 DR
COMMISSION	853.80 DR	853.80 DR
<b>NEW CASH BALANCE</b>	<b>61 276.78 CR</b>	<b>61 276.78 CR</b>
OPEN TRADE EQUITY	5 349.39 DR	5 349.39 DR
TOTAL EQUITY	55 927.39 CR	55 927.39 CR
OPTION MARKET VALUE	0.00 CR	0.00 CR
LONG OPTION VALUE	15.00 CR	15.00 CR
SHORT OPTION VALUE	15.00 DR	15.00 DR
<b>NET LIQUIDATING VALUE</b>	<b>55 927.39 CR</b>	<b>55 927.39 CR</b>
INITIAL MARGIN	15 551.00 DR	15 551.00 DR
MAINTENANCE MARGIN	14 137.00 DR	14 137.00 DR
RISK MAINTENANCE	14 137.00 DR	14 137.00 DR
RISK INITIAL	15 551.00 DR	15 551.00 DR
COLLATERAL USED	0.00 CR	0.00 CR
<b>MARGIN DEFAULT/EXCESS NETLIQ</b>	<b>40 376.39 CR</b>	<b>40 376.39 CR</b>

ACCOUNT: E48335  
DATE: 01-JUL-17

