

## MONTHLY STATEMENT



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

CLIENT: E46805

&lt;Removed Personal Info&gt;

ACCOUNT: E48334

SALESMAN: FOX008

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-MAY-17 T O 31-MAY-17									
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 01-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
01-MAY-17	280611361	CME	4		E-Mini S&P 500 JUN 17	2387.25	USD		
01-MAY-17	280598109	CME		2	E-Mini S&P 500 JUN 17	2388.75	USD		
01-MAY-17	280598120	CME		2	E-Mini S&P 500 JUN 17	2388.75	USD		
TOTAL			4	4	EX- 16-JUN-17				
						Clearing	USD	9.44 DR	
						NFA	USD	0.08 DR	
						Commission	USD	16.72 DR	
						AVERAGE LONG	2387.25000		
						AVERAGE SHORT	2388.75000		
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 05-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
05-MAY-17	281009927	CME		4	E-Mini S&P 500 JUN 17	2386.75	USD		
05-MAY-17	281072563	CME	4		E-Mini S&P 500 JUN 17	2394.25	USD		
05-MAY-17	281076723	CME		4	E-Mini S&P 500 JUN 17	2398.00	USD		
TOTAL			4	8	EX- 16-JUN-17				
						Clearing	USD	14.16 DR	
						NFA	USD	0.12 DR	
						Commission	USD	25.08 DR	
						AVERAGE LONG	2394.25000		
						AVERAGE SHORT	2392.37500		
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 08-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
08-MAY-17	281176372	CME	4		E-Mini S&P 500 JUN 17	2394.25	USD		
TOTAL			4		EX- 16-JUN-17				
						Clearing	USD	4.72 DR	
						NFA	USD	0.04 DR	
						Commission	USD	8.36 DR	
						AVERAGE LONG	2394.25000		
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 09-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
09-MAY-17	281287807	CME	4		E-Mini S&P 500 JUN 17	2392.25	USD		
09-MAY-17	281211463	CME		4	E-Mini S&P 500 JUN 17	2398.25	USD		
TOTAL			4	4	EX- 16-JUN-17				
						Clearing	USD	9.44 DR	
						NFA	USD	0.08 DR	
						Commission	USD	16.72 DR	
						AVERAGE LONG	2392.25000		
						AVERAGE SHORT	2398.25000		
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 10-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
10-MAY-17	281399778	CME	4		E-Mini S&P 500 JUN 17	2396.00	USD	10-MAY-17	
281379149	CME		4		E-Mini S&P 500 JUN 17	2396.25	USD		
TOTAL			4	4	EX- 16-JUN-17				
						Clearing	USD	9.44 DR	
						NFA	USD	0.08 DR	
						Commission	USD	16.72 DR	
						AVERAGE LONG	2396.00000		
						AVERAGE SHORT	2396.25000		
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 11-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
11-MAY-17	281461113	CME		4	E-Mini S&P 500 JUN 17	2379.25	USD		
11-MAY-17	281517415	CME	4		E-Mini S&P 500 JUN 17	2392.00	USD		
TOTAL			4	4	EX- 16-JUN-17				
						Clearing	USD	9.44 DR	
						NFA	USD	0.08 DR	
						Commission	USD	16.72 DR	

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



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

CLIENT: E46805

AVERAGE LONG 2392.00000  
AVERAGE SHORT 2379.25000

THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 15-MAY-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
15-MAY-17	281659419	CME		4	E-Mini S&P 500 JUN 17	2396.00	USD	
15-MAY-17	281718871	CME	4		E-Mini S&P 500 JUN 17	2400.75	USD	
<b>TOTAL</b>			<b>4</b>	<b>4</b>	<b>EX- 16-JUN-17</b>			



TRADES CONFIRMATIONS FROM 01-MAY-17 TO 31-MAY-17									
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 15-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
								Clearing	USD 9.44 DR
								NFA	USD 0.08 DR
								Commission	USD 16.72 DR
					AVERAGE LONG	2400.75000			
					AVERAGE SHORT	2396.00000			
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 17-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
17-MAY-17	282009106	CME	4		E-Mini S&P 500 JUN 17	2356.75	USD		
17-MAY-17	281887696	CME		1	E-Mini S&P 500 JUN 17	2379.25	USD		
17-MAY-17	281887698	CME		3	E-Mini S&P 500 JUN 17	2379.50	USD		
TOTAL			4	4	EX- 16-JUN-17				
								Clearing	USD 9.44 DR
								NFA	USD 0.08 DR
								Commission	USD 16.72 DR
					AVERAGE LONG	2356.75000			
					AVERAGE SHORT	2379.43750			
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 23-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
23-MAY-17	282499323	CME		4	E-Mini S&P 500 JUN 17	2396.50	USD		
23-MAY-17	282498365	CME	4		E-Mini S&P 500 JUN 17	2397.00	USD		
TOTAL			4	4	EX- 16-JUN-17				
								Clearing	USD 9.44 DR
								NFA	USD 0.08 DR
								Commission	USD 16.72 DR
					AVERAGE LONG	2397.00000			
					AVERAGE SHORT	2396.50000			
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 24-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
24-MAY-17	282583716	CME		4	E-Mini S&P 500 JUN 17	2401.00	USD		
24-MAY-17	282598203	CME	1		E-Mini S&P 500 JUN 17	2403.25	USD		
24-MAY-17	282598205	CME	3		E-Mini S&P 500 JUN 17	2403.50	USD		
TOTAL			4	4	EX- 16-JUN-17				
								Clearing	USD 9.44 DR
								NFA	USD 0.08 DR
								Commission	USD 16.72 DR
					AVERAGE LONG	2403.43750			
					AVERAGE SHORT	2401.00000			
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 25-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
25-MAY-17	282639105	CME		4	E-Mini S&P 500 JUN 17	2407.50	USD		
25-MAY-17	282721595	CME	4		E-Mini S&P 500 JUN 17	2414.25	USD		
TOTAL			4	4	EX- 16-JUN-17				
								Clearing	USD 9.44 DR
								NFA	USD 0.08 DR
								Commission	USD 16.72 DR
					AVERAGE LONG	2414.25000			
AVERAGE SHORT	2407.50000								
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 30-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
30-MAY-17	282864617	CBOT		4	10 YR NOTE FUT JUN 17	126-080	USD		
TOTAL				4	EX- 21-JUN-17				
								Clearing	USD 3.00 DR
								NFA	USD 0.04 DR
Commission	USD		10.36 DR						
					AVERAGE SHORT	126.25000			
30-MAY-17	282865366	CBOT	4		10 YR NOTE FUT SEP 17	125-310	USD		
TOTAL			4		EX- 20-SEP-17				
								Clearing	USD 3.00 DR
								NFA	USD 0.04 DR
Commission	USD		10.36 DR						
					AVERAGE LONG	125.96875			
PURCHASE & SALE FROM 05/01/17 TO 05/31/17									
THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 01-MAY-17									
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
01-MAY-17	280598109	CME		2	E-Mini S&P 500 JUN 17	2388.75	USD		
01-MAY-17	280611361	CME	2		E-Mini S&P 500 JUN 17	2387.25	USD		
01-MAY-17	280598120	CME		2	E-Mini S&P 500 JUN 17	2388.75	USD		
01-MAY-17	280611361	CME	2		E-Mini S&P 500 JUN 17	2387.25	USD		

<b>TOTAL</b>	<b>4</b>	<b>4 EX- 16-JUN-17</b>	<b>P&amp;S</b>	<b>USD</b>	<b>300.00 CR</b>
					<b>../..</b>

DATE: 01-JUN-17

PURCHASE & SALE FROM 05/01/17 TO 05/31/17									
THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 05-MAY-17									
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
21-APR-17	279943949	CME	4		E-Mini S&P 500 JUN 17	2347.50	USD		
05-MAY-17	281076723	CME		4	E-Mini S&P 500 JUN 17	2398.00	USD		
05-MAY-17	281009927	CME		4	E-Mini S&P 500 JUN 17	2386.75	USD		
05-MAY-17	281072563	CME	4		E-Mini S&P 500 JUN 17	2394.25	USD		
<b>TOTAL</b>			<b>8</b>	<b>8 EX- 16-JUN-17</b>			<b>USD</b>	<b>8 600.00 CR</b>	

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 09-MAY-17									
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
09-MAY-17	281211463	CME		4	E-Mini S&P 500 JUN 17	2398.25	USD		
09-MAY-17	281287807	CME	4		E-Mini S&P 500 JUN 17	2392.25	USD		
<b>TOTAL</b>			<b>4</b>	<b>4 EX- 16-JUN-17</b>			<b>USD</b>	<b>1 200.00 CR</b>	

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 10-MAY-17									
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
10-MAY-17	281379149	CME		4	E-Mini S&P 500 JUN 17	2396.25	USD		
10-MAY-17	281399778	CME	4		E-Mini S&P 500 JUN 17	2396.00	USD		
<b>TOTAL</b>			<b>4</b>	<b>4 EX- 16-JUN-17</b>			<b>USD</b>	<b>50.00 CR</b>	

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 11-MAY-17									
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
11-MAY-17	281461113	CME		4	E-Mini S&P 500 JUN 17	2379.25	USD		
11-MAY-17	281517415	CME	4		E-Mini S&P 500 JUN 17	2392.00	USD		
<b>TOTAL</b>			<b>4</b>	<b>4 EX- 16-JUN-17</b>			<b>USD</b>	<b>2 550.00 DR</b>	

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 15-MAY-17									
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
15-MAY-17	281659419	CME		4	E-Mini S&P 500 JUN 17	2396.00	USD		
15-MAY-17	281718871	CME	4		E-Mini S&P 500 JUN 17	2400.75	USD		
<b>TOTAL</b>			<b>4</b>	<b>4 EX- 16-JUN-17</b>			<b>USD</b>	<b>950.00 DR</b>	

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 17-MAY-17									
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
17-MAY-17	282009106	CME	1		E-Mini S&P 500 JUN 17	2356.75	USD		
17-MAY-17	281887696	CME		1	E-Mini S&P 500 JUN 17	2379.25	USD		
17-MAY-17	281887698	CME		3	E-Mini S&P 500 JUN 17	2379.50	USD		
17-MAY-17	282009106	CME	3		E-Mini S&P 500 JUN 17	2356.75	USD		
<b>TOTAL</b>			<b>4</b>	<b>4 EX- 16-JUN-17</b>			<b>USD</b>	<b>4 537.50 CR</b>	

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 23-MAY-17									
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
23-MAY-17	282499323	CME		4	E-Mini S&P 500 JUN 17	2396.50	USD		
23-MAY-17	282498365	CME	4		E-Mini S&P 500 JUN 17	2397.00	USD		
<b>TOTAL</b>			<b>4</b>	<b>4 EX- 16-JUN-17</b>			<b>USD</b>	<b>100.00 DR</b>	

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 24-MAY-17									
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
24-MAY-17	282583716	CME		4	E-Mini S&P 500 JUN 17	2401.00	USD		
24-MAY-17	282598203	CME	1		E-Mini S&P 500 JUN 17	2403.25	USD		
24-MAY-17	282598205	CME	3		E-Mini S&P 500 JUN 17	2403.50	USD		
<b>TOTAL</b>			<b>4</b>	<b>4 EX- 16-JUN-17</b>			<b>USD</b>	<b>487.50 DR</b>	

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 25-MAY-17									
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
08-MAY-17	281176372	CME	4		E-Mini S&P 500 JUN 17	2394.25	USD		
25-MAY-17	282639105	CME		4	E-Mini S&P 500 JUN 17	2407.50	USD		
<b>TOTAL</b>			<b>4</b>	<b>4 EX- 16-JUN-17</b>			<b>USD</b>	<b>2 650.00 CR</b>	

THE FOLLOWING PURCHASE &amp; SALE HAVE BEEN MADE AS OF 30-MAY-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
20-APR-17	279782956	CBOT	4		10 YR NOTE FUT JUN 17	125-295	USD	
30-MAY-17	282864617	CBOT		4	10 YR NOTE FUT JUN 17	126-080	USD	
<b>TOTAL</b>			<b>4</b>	<b>4</b>	<b>EX- 21-JUN-17</b>		<b>USD</b>	<b>1 312.48 CR</b>
<b>OPEN POSITIONS</b>								
DATE	TRADE NUMBER	MARKET	LONG	SHORT	CONTRACT DESCRIPTION	PRICE	CCY	DEBIT/CREDIT
30-MAY-17	282865366	CBOT	4		10 YR NOTE FUT SEP 17	125-310	USD	1 312.52 CR
<b>TOTAL</b>			<b>4</b>		<b>EX 20-SEP-17</b>	<b>SETTLEMENT PRICE</b> <b>AVERAGE LONG</b>	<b>USD</b>	<b>1 312.52 CR</b> <b>125.96875</b>
25-MAY-17	282721595	CME	4		E-Mini S&P 500 JUN 17	2414.25	USD	630.00 DR
<b>TOTAL</b>			<b>4</b>		<b>EX 16-JUN-17</b>	<b>SETTLEMENT PRICE</b> <b>AVERAGE LONG</b>	<b>USD</b>	<b>630.00 DR</b> <b>2414.25000</b>

JOURNAL ENTRIES AS OF 17-MAY-17								
DATE	VALUE DATE	PAYMENTS TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT		
17-MAY-17	17-MAY-17	Futures profit and loss		01	USD	8.45 CR		
<b>TOTAL</b>				<b>01</b>	<b>USD</b>	<b>8.45 CR</b>		
JOURNAL ENTRIES AS OF 24-MAY-17								
DATE	VALUE DATE	PAYMENTS TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT		
24-MAY-17	24-MAY-17	Futures profit and loss		01	USD	12.00 CR		
<b>TOTAL</b>				<b>01</b>	<b>USD</b>	<b>12.00 CR</b>		
JOURNAL ENTRIES AS OF 30-MAY-17								
DATE	VALUE DATE	PAYMENTS TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT		
30-MAY-17	30-MAY-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-MAY-17 to 31-MAY-17

Processed exchanges : CME,CBOT Non-processed exchanges :

	Reg. USD	BASE CURRENCY USD
SPOT RATE	1.00000000	1.00000000
ACCOUNT CASH BALANCE	46 874.83 CR	46 874.83 CR
PAYMENTS/RECEIPTS	0.00 CR	0.00 CR
REALIZED PROFIT/LOSS	14 582.93 CR	14 582.93 CR
PREMIUMS	0.00 CR	0.00 CR
COMMISSIONS & FEES	340.44 DR	340.44 DR
CLEARING	109.84 DR	109.84 DR
NFA	0.96 DR	0.96 DR
FEES	25.00 DR	25.00 DR
COMMISSION	204.64 DR	204.64 DR
<b>NEW CASH BALANCE</b>	<b>61 117.32 CR</b>	<b>61 117.32 CR</b>
OPEN TRADE EQUITY	682.52 CR	682.52 CR
TOTAL EQUITY	61 799.84 CR	61 799.84 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>61 799.84 CR</b>	<b>61 799.84 CR</b>
INITIAL MARGIN	23 466.00 DR	23 466.00 DR
MAINTENANCE MARGIN	21 333.00 DR	21 333.00 DR
RISK MAINTENANCE	21 333.00 DR	21 333.00 DR
RISK INITIAL	23 466.00 DR	23 466.00 DR
COLLATERAL USED	0.00 CR	0.00 CR
<b>MARGIN DEFAULT/EXCESS NETLIQ</b>	<b>38 333.84 CR</b>	<b>38 333.84 CR</b>







## MONTHLY STATEMENT

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

CLIENT: E46805  
ACCOUNT: E48335

<Removed Personal Info>

SALESMAN: FOX008

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

PAGE : 1

TRADES CONFIRMATIONS FROM 01-MAY-17 TO 31-MAY-17									
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 01-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
01-MAY-17	280552082	CME	3		E-Mini S&P 500 JUN 17	2384.25	USD		
01-MAY-17	280546451	CME		2	E-Mini S&P 500 JUN 17	2384.75	USD		
01-MAY-17	280546449	CME		1	E-Mini S&P 500 JUN 17	2384.75	USD		
01-MAY-17	280614996	CME	3		E-Mini S&P 500 JUN 17	2385.50	USD		
01-MAY-17	280616795	CME		3	E-Mini S&P 500 JUN 17	2385.50	USD		
01-MAY-17	280611363	CME	3		E-Mini S&P 500 JUN 17	2387.25	USD		
01-MAY-17	280598122	CME		3	E-Mini S&P 500 JUN 17	2388.75	USD		
<b>TOTAL</b>			<b>9</b>	<b>9</b>	<b>EX- 16-JUN-17</b>				
						<b>Clearing</b>	<b>USD</b>	<b>21.24</b>	<b>DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.18</b>	<b>DR</b>
						<b>Commission</b>	<b>USD</b>	<b>37.62</b>	<b>DR</b>
						<b>AVERAGE LONG</b>			
						<b>AVERAGE SHORT</b>			
						<b>2385.66666</b>			
						<b>2386.33333</b>			
01-MAY-17	280614224	CME	3		ES Week 1 Opt MAY 17 P	2290.00	0.30000 USD	45.00	DR
<b>TOTAL</b>			<b>3</b>		<b>EX- 05-MAY-17</b>				
						<b>PREMIUM</b>	<b>USD</b>	<b>45.00</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>0.30000</b>			
01-MAY-17	280611997	CME		3	ES Week 1 Opt MAY 17 P	2385.00	5.75000 USD	862.50	CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 05-MAY-17</b>				
						<b>PREMIUM</b>	<b>USD</b>	<b>862.50</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>5.75000</b>			
01-MAY-17	280612549	CME		1	ES Week 1 Opt MAY 17 C	2395.00	3.15000 USD	157.50	CR
01-MAY-17	280612551	CME		2	ES Week 1 Opt MAY 17 C	2395.00	3.20000 USD	320.00	CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 05-MAY-17</b>				
						<b>PREMIUM</b>	<b>USD</b>	<b>477.50</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>3.18333</b>			
01-MAY-17	280610160	CME		2	ES Week 1 Opt MAY 17 C	2400.00	2.20000 USD	220.00	CR
01-MAY-17	280610162	CME		1	ES Week 1 Opt MAY 17 C	2400.00	2.25000 USD	112.50	CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 05-MAY-17</b>				
						<b>PREMIUM</b>	<b>USD</b>	<b>332.50</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>2.21666</b>			
01-MAY-17	280613192	CME	3		ES Week 1 Opt MAY 17 C	2425.00	0.20000 USD	30.00	DR
<b>TOTAL</b>			<b>3</b>		<b>EX- 05-MAY-17</b>				
						<b>PREMIUM</b>	<b>USD</b>	<b>30.00</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>0.20000</b>			
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 05-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
05-MAY-17	281009929	CME		3	E-Mini S&P 500 JUN 17	2386.75	USD		
05-MAY-17	281072565	CME	3		E-Mini S&P 500 JUN 17	2394.25	USD		
05-MAY-17	280612551	CME		2	E-Mini S&P 500 JUN 17	2395.00	USD		
05-MAY-17	280612549	CME		1	E-Mini S&P 500 JUN 17	2395.00	USD		
05-MAY-17	281075457	CME	3		E-Mini S&P 500 JUN 17	2396.00	USD		
281076725	CME		3		E-Mini S&P 500 JUN 17	2398.00	USD		
<b>TOTAL</b>			<b>6</b>	<b>9</b>	<b>EX- 16-JUN-17</b>				
						<b>Clearing</b>	<b>USD</b>	<b>17.70</b>	<b>DR</b>

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TRADES CONFIRMATIONS FROM 01-MAY-17 TO 31-MAY-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
						NFA	USD	0.15 DR
						Commission	USD	31.35 DR
AVERAGE LONG						2395.12500		
AVERAGE SHORT						2393.25000		
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 08-MAY-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
08-MAY-17	281176374	CME	3		E-Mini S&P 500 JUN 17	2394.25	USD	THE FOLLOWING
TRADES HAVE BEEN EXECUTED AS OF 08-MAY-17								
TOTAL			3		EX- 16-JUN-17			
						Clearing	USD	3.54 DR
						NFA	USD	0.03 DR
						Commission	USD	6.27 DR
AVERAGE LONG						2394.25000		
08-MAY-17	281174860	CME	3		ES Week 2 Opt MAY 17 P	2295.00	0.45	USD 67.50 DR
TOTAL			3		EX- 12-MAY-17			
						PREMIUM	USD	67.50 DR
						Clearing	USD	1.65 DR
						NFA	USD	0.03 DR
						Commission	USD	30.00 DR
AVERAGE LONG						0.45000		
08-MAY-17	281174103	CME		3	ES Week 2 Opt MAY 17 P	2390.00	5.50	USD 825.00 CR
TOTAL				3	EX- 12-MAY-17			
						PREMIUM	USD	825.00 CR
						Clearing	USD	1.65 DR
						NFA	USD	0.03 DR
						Commission	USD	30.00 DR
AVERAGE SHORT						5.50000		
08-MAY-17	281173732	CME		3	ES Week 2 Opt MAY 17 C	2405.00	2.65	USD 397.50 CR
08-MAY-17	281176873	CME		3	ES Week 2 Opt MAY 17 C	2405.00	2.75	USD 412.50 CR
TOTAL				6	EX- 12-MAY-17			
						PREMIUM	USD	810.00 CR
						Clearing	USD	3.30 DR
						NFA	USD	0.06 DR
						Commission	USD	60.00 DR
AVERAGE SHORT						2.70000		
08-MAY-17	281174486	CME	3		ES Week 2 Opt MAY 17 C	2430.00	0.25	USD 37.50 DR
TOTAL			3		EX- 12-MAY-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 09-MAY-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
09-MAY-17	281284037	CME		3	E-Mini S&P 500 JUN 17	2389.75	USD	
09-MAY-17	281287809	CME	3		E-Mini S&P 500 JUN 17	2392.25	USD	
09-MAY-17	281219824	CME	3		E-Mini S&P 500 JUN 17	2397.00	USD	
09-MAY-17	281211465	CME		3	E-Mini S&P 500 JUN 17	2398.25	USD	
TOTAL			6	6	EX- 16-JUN-17			
						Clearing	USD	14.16 DR
						NFA	USD	0.12 DR
						Commission	USD	25.08 DR
AVERAGE LONG						2394.62500		
AVERAGE SHORT						2394.00000		
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 10-MAY-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
10-MAY-17	281399780	CME	3		E-Mini S&P 500 JUN 17	2396.00	USD	
10-MAY-17	281379151	CME		3	E-Mini S&P 500 JUN 17	2396.25	USD	
TOTAL			3	3	EX- 16-JUN-17			
						Clearing	USD	7.08 DR
						NFA	USD	0.06 DR
						Commission	USD	12.54 DR
AVERAGE LONG						2396.00000		
AVERAGE SHORT								
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 11-MAY-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
11-MAY-17	281461115	CME		3	E-Mini S&P 500 JUN 17	2379.25	USD	11-MAY-17
281517417	CME		3		E-Mini S&P 500 JUN 17	2392.00	USD	
TOTAL			3	3	EX- 16-JUN-17			
						Clearing	USD	7.08 DR
						NFA	USD	0.06 DR
Commission			USD		12.54 DR			
AVERAGE LONG						2392.00000		
AVERAGE SHORT						2379.25000		

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TRADES CONFIRMATIONS FROM 01-MAY-17 TO 31-MAY-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
12-MAY-17	281615029	CME		3	E-Mini S&P 500 JUN 17	2388.75	USD	12-MAY-17
281174103	CME	3			E-Mini S&P 500 JUN 17 ASSIGN	2390.00	USD	
TOTAL			3	3	EX- 16-JUN-17			
						Clearing	USD	7.08 DR
						NFA	USD	0.06 DR
Commission	USD	12.54	DR					
						AVERAGE LONG	2390.00000	
						AVERAGE SHORT	2388.75000	
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 15-MAY-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
15-MAY-17	281659421	CME		3	E-Mini S&P 500 JUN 17	2396.00	USD	
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 15-MAY-17								
15-MAY-17	281660761	CME	3		E-Mini S&P 500 JUN 17	2396.75	USD	
15-MAY-17	281722358	CME		3	E-Mini S&P 500 JUN 17	2398.50	USD	
15-MAY-17	281718873	CME	3		E-Mini S&P 500 JUN 17	2400.75	USD	
TOTAL			6	6	EX- 16-JUN-17			
						Clearing	USD	14.16 DR
						NFA	USD	0.12 DR
						Commission	USD	25.08 DR
						AVERAGE LONG	2398.75000	
						AVERAGE SHORT	2397.25000	
15-MAY-17	281717364	CME	3		ES WEEK 3 OPT MAY 17 P	2300.00	0.55	USD 82.50 DR
TOTAL			3		EX- 19-MAY-17			
						PREMIUM	USD	82.50 DR
						Clearing	USD	1.65 DR
						NFA	USD	0.03 DR
						Commission	USD	30.00 DR
						AVERAGE LONG	0.55000	
15-MAY-17	281716584	CME		3	ES WEEK 3 OPT MAY 17 P	2395.00	4.75	USD 712.50 CR
TOTAL				3	EX- 19-MAY-17			
						PREMIUM	USD	712.50 CR
						Clearing	USD	1.65 DR
						NFA	USD	0.03 DR
						Commission	USD	30.00 DR
						AVERAGE SHORT	4.75000	
15-MAY-17	281719374	CME		3	ES WEEK 3 OPT MAY 17 C	2410.00	2.80	USD 420.00 CR
15-MAY-17	281716211	CME		3	ES WEEK 3 OPT MAY 17 C	2410.00	2.95	USD 442.50 CR
TOTAL				6	EX- 19-MAY-17			
						PREMIUM	USD	862.50 CR
						Clearing	USD	3.30 DR
						NFA	USD	0.06 DR
						Commission	USD	60.00 DR
						AVERAGE SHORT	2.87500	
15-MAY-17	281716997	CME	3		ES WEEK 3 OPT MAY 17 C	2440.00	0.25	USD 37.50 DR
TOTAL			3		EX- 19-MAY-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 17-MAY-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
17-MAY-17	282009108	CME	3		E-Mini S&P 500 JUN 17	2356.75	USD	
17-MAY-17	281887700	CME		1	E-Mini S&P 500 JUN 17	2379.25	USD	
17-MAY-17	281887702	CME		2	E-Mini S&P 500 JUN 17	2379.50	USD	
TOTAL			3	3	EX- 16-JUN-17			
						Clearing	USD	7.08 DR
						NFA	USD	0.06 DR
						Commission	USD	12.54 DR
						AVERAGE LONG	2356.75000	
						AVERAGE SHORT	2379.41666	
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 19-MAY-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
19-MAY-17	282282610	CME		3	E-Mini S&P 500 JUN 17	2379.50	USD	19-MAY-17
281716584	CME	3			E-Mini S&P 500 JUN 17 ASSIGN	2395.00	USD	
TOTAL			3	3	EX- 16-JUN-17			
						Clearing	USD	7.08 DR
						NFA	USD	0.06 DR
Commission	USD	12.54	DR					
						AVERAGE LONG	2395.00000	
						AVERAGE SHORT	2379.50000	
THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 22-MAY-17								
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT

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TRADES CONFIRMATIONS FROM 01-MAY-17 TO 31-MAY-17									
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
22-MAY-17	282387116	CME	3		ES Week 4 Opt MAY 17 P	2290.00	0.35	USD	52.50 DR
<b>TOTAL</b>			<b>3</b>		<b>EX- 26-MAY-17</b>			<b>PREMIUM</b>	<b>USD 52.50 DR</b>
								<b>Clearing</b>	<b>USD 1.65 DR</b>
								<b>NFA</b>	<b>USD 0.03 DR</b>
								<b>Commission</b>	<b>USD 30.00 DR</b>
					<b>AVERAGE LONG</b>	<b>0.35000</b>			
22-MAY-17	282386408	CME		3	ES Week 4 Opt MAY 17 P	2390.00	5.50	USD	825.00 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 26-MAY-17</b>			<b>PREMIUM</b>	<b>USD 825.00 CR</b>
								<b>Clearing</b>	<b>USD 1.65 DR</b>
								<b>NFA</b>	<b>USD 0.03 DR</b>
								<b>Commission</b>	<b>USD 30.00 DR</b>
					<b>AVERAGE SHORT</b>	<b>5.50000</b>			
22-MAY-17	282386047	CME		3	ES Week 4 Opt MAY 17 C	2405.00	2.05	USD	307.50 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 26-MAY-17</b>			<b>PREMIUM</b>	<b>USD 307.50 CR</b>
								<b>Clearing</b>	<b>USD 1.65 DR</b>
								<b>NFA</b>	<b>USD 0.03 DR</b>
								<b>Commission</b>	<b>USD 30.00 DR</b>
					<b>AVERAGE SHORT</b>	<b>2.05000</b>			

THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 22-MAY-17

22-MAY-17	282386757	CME	3		ES Week 4 Opt MAY 17 C	2425.00	0.25	USD	37.50 DR
<b>TOTAL</b>			<b>3</b>		<b>EX- 26-MAY-17</b>			<b>PREMIUM</b>	<b>USD 37.50 DR</b>
								<b>Clearing</b>	<b>USD 1.65 DR</b>
								<b>NFA</b>	<b>USD 0.03 DR</b>
								<b>Commission</b>	<b>USD 30.00 DR</b>
					<b>AVERAGE LONG</b>	<b>0.25000</b>			

THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 23-MAY-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
23-MAY-17	282499325	CME		3	E-Mini S&P 500 JUN 17	2396.50	USD		
23-MAY-17	282498367	CME	3		E-Mini S&P 500 JUN 17	2397.00	USD		
<b>TOTAL</b>			<b>3</b>	<b>3</b>	<b>EX- 16-JUN-17</b>			<b>Clearing</b>	<b>USD 7.08 DR</b>
								<b>NFA</b>	<b>USD 0.06 DR</b>
								<b>Commission</b>	<b>USD 12.54 DR</b>
					<b>AVERAGE LONG</b>	<b>2397.00000</b>			
					<b>AVERAGE SHORT</b>	<b>2396.50000</b>			

23-MAY-17	282499806	CME		3	ES Week 4 Opt MAY 17 C	2405.00	2.45	USD	367.50 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 26-MAY-17</b>			<b>PREMIUM</b>	<b>USD 367.50 CR</b>
								<b>Clearing</b>	<b>USD 1.65 DR</b>
								<b>NFA</b>	<b>USD 0.03 DR</b>
								<b>Commission</b>	<b>USD 30.00 DR</b>
					<b>AVERAGE SHORT</b>	<b>2.45000</b>			

THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 24-MAY-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
24-MAY-17	282583718	CME		3	E-Mini S&P 500 JUN 17	2401.00	USD		
24-MAY-17	282598207	CME	1		E-Mini S&P 500 JUN 17	2403.25	USD		
24-MAY-17	282598209	CME	2		E-Mini S&P 500 JUN 17	2403.50	USD		
<b>TOTAL</b>			<b>3</b>	<b>3</b>	<b>EX- 16-JUN-17</b>			<b>Clearing</b>	<b>USD 7.08 DR</b>
								<b>NFA</b>	<b>USD 0.06 DR</b>
								<b>Commission</b>	<b>USD 12.54 DR</b>
					<b>AVERAGE LONG</b>	<b>2403.41666</b>			
					<b>AVERAGE SHORT</b>	<b>2401.00000</b>			

THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 25-MAY-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
25-MAY-17	282639107	CME		3	E-Mini S&P 500 JUN 17	2407.50	USD		
25-MAY-17	282647697	CME	3		E-Mini S&P 500 JUN 17	2409.75	USD		
25-MAY-17	282723963	CME		3	E-Mini S&P 500 JUN 17	2413.25	USD		
25-MAY-17	282721597	CME	3		E-Mini S&P 500 JUN 17	2414.25	USD		
<b>TOTAL</b>			<b>6</b>	<b>6</b>	<b>EX- 16-JUN-17</b>			<b>Clearing</b>	<b>USD 14.16 DR</b>
								<b>NFA</b>	<b>USD 0.12 DR</b>
								<b>Commission</b>	<b>USD 25.08 DR</b>
					<b>AVERAGE LONG</b>	<b>2412.00000</b>			
					<b>AVERAGE SHORT</b>	<b>2410.37500</b>			

THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 26-MAY-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
26-MAY-17	282386047	CME		3	E-Mini S&P 500 JUN 17	2405.00	USD		
26-MAY-17	282499806	CME		3	E-Mini S&P 500 JUN 17	2405.00	USD		
26-MAY-17	282818358	CME	3		E-Mini S&P 500 JUN 17	2413.75	USD		
26-MAY-17	282817717	CME	3		E-Mini S&P 500 JUN 17	2414.00	USD		

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TRADES CONFIRMATIONS FROM 01-MAY-17 TO 31-MAY-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
<b>TOTAL</b>	<b>6</b>			<b>6</b>	<b>EX- 16-JUN-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>2413.87500</b>		
					<b>AVERAGE SHORT</b>	<b>2405.00000</b>		

THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 30-MAY-17

DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
30-MAY-17	282864619	CBOT		3	10 YR NOTE FUT JUN 17	126-080	USD	
<b>TOTAL</b>				<b>3</b>	<b>EX- 21-JUN-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>126.25000</b>		
30-MAY-17	282865368	CBOT	3		10 YR NOTE FUT SEP 17	125-310	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 LONG</b>	<b>125.96875</b>		
30-MAY-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>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>

THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 30-MAY-17

						<b>Commission</b>	<b>USD</b>	<b>30.00 DR</b>
					<b>AVERAGE LONG</b>	<b>0.25000</b>		
30-MAY-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>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>		
30-MAY-17	282925818	CME		3	ES Week 1 Opt JUN 17 C	2420.00	2.75000 USD	412.50 CR
30-MAY-17	282876022	CME		3	ES Week 1 Opt JUN 17 C	2420.00	3.10000 USD	465.00 CR
<b>TOTAL</b>				<b>6</b>	<b>EX- 02-JUN-17</b>			
						<b>PREMIUM</b>	<b>USD</b>	<b>877.50 CR</b>
						<b>Clearing</b>	<b>USD</b>	<b>3.30 DR</b>
						<b>NFA</b>	<b>USD</b>	<b>0.06 DR</b>
						<b>Commission</b>	<b>USD</b>	<b>60.00 DR</b>
					<b>AVERAGE SHORT</b>	<b>2.92500</b>		
30-MAY-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>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>		

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
01-MAY-17	280062087	CME	3		EW Option APR 17 C	2415.00	0.25	USD
<b>TOTAL</b>			<b>3</b>		<b>EX- 28-APR-17</b>			
						<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>37.50 DR</b>
01-MAY-17	280062423	CME	3		EW Option APR 17 P	2270.00	0.60	USD
<b>TOTAL</b>			<b>3</b>		<b>EX- 28-APR-17</b>			
						<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>90.00 DR</b>
01-MAY-17	280060430	CME		1	EW Option APR 17 P	2365.00	6.10	USD
01-MAY-17	280060432	CME		2	EW Option APR 17 P	2365.00	6.15	USD
<b>TOTAL</b>				<b>3</b>	<b>EX- 28-APR-17</b>			
						<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>920.00 CR</b>

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
08-MAY-17	280610160	CME		2	ES Week 1 Opt MAY 17 C	2400.00	2.20000 USD	220.00 CR
08-MAY-17	280610162	CME		1	ES Week 1 Opt MAY 17 C	2400.00	2.25000 USD	112.50 CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 05-MAY-17</b>			
						<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>332.50 CR</b>
08-MAY-17	280613192	CME	3		ES Week 1 Opt MAY 17 C	2425.00	0.20000 USD	30.00 DR
<b>TOTAL</b>			<b>3</b>		<b>EX- 05-MAY-17</b>			
						<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>30.00 DR</b>
08-MAY-17	280614224	CME	3		ES Week 1 Opt MAY 17 P	2290.00	0.30000 USD	45.00 DR
<b>TOTAL</b>			<b>3</b>		<b>EX- 05-MAY-17</b>			
						<b>P&amp;L FOR INFORMATION ONLY</b>	<b>USD</b>	<b>45.00 DR</b>
08-MAY-17	280611997	CME		3	ES Week 1 Opt MAY 17 P	2385.00	5.75000 USD	862.50 CR

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.

T R A D E S C O N F I R M A T I O N S F R O M 01-MAY-17 T O 31-MAY-17										
DATE	NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT		
TOTAL				3 EX- 05-MAY-17		P&L FOR INFORMATION ONLY		USD	862.50 CR	
				E X P I R A T I O N S A S O F 15-MAY-17						
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT		
15-MAY-17	281173732	CME		3	ES Week 2 Opt MAY 17 C	2405.00	2.65	USD	397.50 CR	
15-MAY-17	281176873	CME		3	ES Week 2 Opt MAY 17 C	2405.00	2.75	USD	412.50 CR	
TOTAL				6 EX- 12-MAY-17		P&L FOR INFORMATION ONLY		USD	810.00 CR	
15-MAY-17	281174486	CME	3		ES Week 2 Opt MAY 17 C	2430.00	0.25	USD	37.50 DR	
TOTAL				3 EX- 12-MAY-17		P&L FOR INFORMATION ONLY		USD	37.50 DR	
15-MAY-17	281174860	CME	3		ES Week 2 Opt MAY 17 P	2295.00	0.45	USD	67.50 DR	
TOTAL				3 EX- 12-MAY-17		P&L FOR INFORMATION ONLY		USD	67.50 DR	
				E X P I R A T I O N S A S O F 22-MAY-17						
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT		
22-MAY-17	281716211	CME		3	ES WEEK 3 OPT MAY 17 C	2410.00	2.95	USD	442.50 CR	
22-MAY-17	281719374	CME		3	ES WEEK 3 OPT MAY 17 C	2410.00	2.80	USD	420.00 CR	
TOTAL				6 EX- 19-MAY-17		P&L FOR INFORMATION ONLY		USD	862.50 CR	
22-MAY-17	281716997	CME	3		ES WEEK 3 OPT MAY 17 C	2440.00	0.25	USD	37.50 DR	
TOTAL				3 EX- 19-MAY-17		P&L FOR INFORMATION ONLY		USD	37.50 DR	
22-MAY-17	281717364	CME	3		ES WEEK 3 OPT MAY 17 P	2300.00	0.55	USD	82.50 DR	
TOTAL				3 EX- 19-MAY-17		P&L FOR INFORMATION ONLY		USD	82.50 DR	
.. / ..										

				E X P I R A T I O N S A S O F		29-MAY-17				
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION		TRADE PRICE	CCY	DEBIT/CREDIT	
29-MAY-17	282386757	CME	3		ES Week 4 Opt MAY 17 C	2425.00	0.25	USD	37.50	DR
<b>TOTAL</b>			<b>3</b>		<b>EX- 26-MAY-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>		<b>USD</b>	<b>37.50</b>	<b>DR</b>
29-MAY-17	282387116	CME	3		ES Week 4 Opt MAY 17 P	2290.00	0.35	USD	52.50	DR
<b>TOTAL</b>			<b>3</b>		<b>EX- 26-MAY-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>		<b>USD</b>	<b>52.50</b>	<b>DR</b>
29-MAY-17	282386408	CME		3	ES Week 4 Opt MAY 17 P	2390.00	5.50	USD	825.00	CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 26-MAY-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>		<b>USD</b>	<b>825.00</b>	<b>CR</b>

				A S S I G N M E N T S A S O F		05-MAY-17				
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION		TRADE PRICE	CCY	DEBIT/CREDIT	
01-MAY-17	280612549	CME		1	ES Week 1 Opt MAY 17 C	2395.00	3.15000	USD	157.50	CR
01-MAY-17	280612551	CME		2	ES Week 1 Opt MAY 17 C	2395.00	3.20000	USD	320.00	CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 05-MAY-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>		<b>USD</b>	<b>477.50</b>	<b>CR</b>

				A S S I G N M E N T S A S O F		12-MAY-17				
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION		TRADE PRICE	CCY	DEBIT/CREDIT	
08-MAY-17	281174103	CME		3	ES Week 2 Opt MAY 17 P	2390.00	5.50	USD	825.00	CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 12-MAY-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>		<b>USD</b>	<b>825.00</b>	<b>CR</b>

				A S S I G N M E N T S A S O F		19-MAY-17				
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION		TRADE PRICE	CCY	DEBIT/CREDIT	
15-MAY-17	281716584	CME		3	ES WEEK 3 OPT MAY 17 P	2395.00	4.75	USD	712.50	CR
<b>TOTAL</b>				<b>3</b>	<b>EX- 19-MAY-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>		<b>USD</b>	<b>712.50</b>	<b>CR</b>

				A S S I G N M E N T S A S O F		26-MAY-17				
DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION		TRADE PRICE	CCY	DEBIT/CREDIT	
22-MAY-17	282386047	CME		3	ES Week 4 Opt MAY 17 C	2405.00	2.05	USD	307.50	CR
23-MAY-17	282499806	CME		3	ES Week 4 Opt MAY 17 C	2405.00	2.45	USD	367.50	CR
<b>TOTAL</b>				<b>6</b>	<b>EX- 26-MAY-17</b>	<b>P&amp;L FOR INFORMATION ONLY</b>		<b>USD</b>	<b>675.00</b>	<b>CR</b>

## P U R C H A S E &amp; S A L E F R O M 05/01/17 T O 05/31/17

THE FOLLOWING PURCHASE &amp; SALE HAVE BEEN MADE AS OF 01-MAY-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION		TRADE PRICE	CCY	DEBIT/CREDIT	
01-MAY-17	280546449	CME		1	E-Mini S&P 500 JUN 17		2384.75	<b>USD</b>		
01-MAY-17	280552082	CME	1		E-Mini S&P 500 JUN 17		2384.25	<b>USD</b>		
01-MAY-17	280546451	CME		2	E-Mini S&P 500 JUN 17		2384.75	<b>USD</b>		
01-MAY-17	280552082	CME	2		E-Mini S&P 500 JUN 17		2384.25	<b>USD</b>		
01-MAY-17	280616795	CME		3	E-Mini S&P 500 JUN 17		2385.50	<b>USD</b>		
01-MAY-17	280614996	CME	3		E-Mini S&P 500 JUN 17		2385.50	<b>USD</b>		
01-MAY-17	280598122	CME		3	E-Mini S&P 500 JUN 17		2388.75	<b>USD</b>		
01-MAY-17	280611363	CME	3		E-Mini S&P 500 JUN 17		2387.25	<b>USD</b>		
<b>TOTAL</b>			<b>9</b>	<b>9</b>	<b>EX- 16-JUN-17</b>	<b>P&amp;S</b>		<b>USD</b>	<b>300.00</b>	<b>CR</b>

THE FOLLOWING PURCHASE &amp; SALE HAVE BEEN MADE AS OF 05-MAY-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION		TRADE PRICE	CCY	DEBIT/CREDIT	
21-APR-17	279943951	CME	3		E-Mini S&P 500 JUN 17		2347.50	<b>USD</b>		
05-MAY-17	280612549	CME		1	E-Mini S&P 500 JUN 17		2395.00	<b>USD</b>		
05-MAY-17	280612551	CME		2	E-Mini S&P 500 JUN 17		2395.00	<b>USD</b>		
05-MAY-17	281009929	CME		3	E-Mini S&P 500 JUN 17		2386.75	<b>USD</b>		
05-MAY-17	281072565	CME	3		E-Mini S&P 500 JUN 17		2394.25	<b>USD</b>		
05-MAY-17	281076725	CME		3	E-Mini S&P 500 JUN 17		2398.00	<b>USD</b>		
05-MAY-17	281075457	CME	3		E-Mini S&P 500 JUN 17		2396.00	<b>USD</b>		
<b>TOTAL</b>			<b>9</b>	<b>9</b>	<b>EX- 16-JUN-17</b>	<b>P&amp;S</b>		<b>USD</b>	<b>6 300.00</b>	<b>CR</b>

THE FOLLOWING PURCHASE &amp; SALE HAVE BEEN MADE AS OF 09-MAY-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION		TRADE PRICE	CCY	DEBIT/CREDIT	
09-MAY-17	281284037	CME		3	E-Mini S&P 500 JUN 17		2389.75	<b>USD</b>		
09-MAY-17	281287809	CME	3		E-Mini S&P 500 JUN 17		2392.25	<b>USD</b>		
09-MAY-17	281211465	CME		3	E-Mini S&P 500 JUN 17		2398.25	<b>USD</b>		
09-MAY-17	281219824	CME	3		E-Mini S&P 500 JUN 17		2397.00	<b>USD</b>		
<b>TOTAL</b>			<b>6</b>	<b>6</b>	<b>EX- 16-JUN-17</b>	<b>P&amp;S</b>		<b>USD</b>	<b>187.50</b>	<b>DR</b>

THE FOLLOWING PURCHASE &amp; SALE HAVE BEEN MADE AS OF 10-MAY-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION		TRADE PRICE	CCY	DEBIT/CREDIT	
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10-MAY-17	281379151	CME			3 E-Mini S&P 500 JUN 17	2396.25	USD	
10-MAY-17	281399780	CME	3		E-Mini S&P 500 JUN 17	2396.00	USD	
<b>TOTAL</b>			<b>3</b>		<b>3 EX- 16-JUN-17</b>		<b>USD</b>	<b>37.50 CR</b> ../..

P&S

USD

37.50 CR

../..

PURCHASE & SALE FROM 05/01/17 TO 05/31/17

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 11-MAY-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
11-MAY-17	281461115	CME			3 E-Mini S&P 500 JUN 17	2379.25	USD	
11-MAY-17	281517417	CME	3		E-Mini S&P 500 JUN 17	2392.00	USD	
<b>TOTAL</b>			<b>3</b>		<b>3 EX- 16-JUN-17</b>		<b>USD</b>	<b>1 912.50 DR</b>

P&S

USD

1 912.50 DR

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 12-MAY-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
08-MAY-17	281176374	CME	3		E-Mini S&P 500 JUN 17	2394.25	USD	
12-MAY-17	281615029	CME		3	E-Mini S&P 500 JUN 17	2388.75	USD	
<b>TOTAL</b>			<b>3</b>		<b>3 EX- 16-JUN-17</b>		<b>USD</b>	<b>825.00 DR</b>

P&S

USD

825.00 DR

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

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
15-MAY-17	281659421	CME			3 E-Mini S&P 500 JUN 17	2396.00	USD	
15-MAY-17	281660761	CME	3		E-Mini S&P 500 JUN 17	2396.75	USD	
15-MAY-17	281722358	CME		3	E-Mini S&P 500 JUN 17	2398.50	USD	
15-MAY-17	281718873	CME	3		E-Mini S&P 500 JUN 17	2400.75	USD	
<b>TOTAL</b>			<b>6</b>		<b>6 EX- 16-JUN-17</b>		<b>USD</b>	<b>450.00 DR</b>

P&S

USD

450.00 DR

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

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
17-MAY-17	282009108	CME	1		E-Mini S&P 500 JUN 17	2356.75	USD	
17-MAY-17	281887700	CME		1	E-Mini S&P 500 JUN 17	2379.25	USD	
17-MAY-17	281887702	CME		2	E-Mini S&P 500 JUN 17	2379.50	USD	
17-MAY-17	282009108	CME	2		E-Mini S&P 500 JUN 17	2356.75	USD	
<b>TOTAL</b>			<b>3</b>		<b>3 EX- 16-JUN-17</b>		<b>USD</b>	<b>3 400.00 CR</b>

P&S

USD

3 400.00 CR

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

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
12-MAY-17	281174103	CME	3		E-Mini S&P 500 JUN 17	2390.00	USD	
19-MAY-17	282282610	CME		3	E-Mini S&P 500 JUN 17	2379.50	USD	
<b>TOTAL</b>			<b>3</b>		<b>3 EX- 16-JUN-17</b>		<b>USD</b>	<b>1 575.00 DR</b>

P&S

USD

1 575.00 DR

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

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
23-MAY-17	282499325	CME			3 E-Mini S&P 500 JUN 17	2396.50	USD	
23-MAY-17	282498367	CME	3		E-Mini S&P 500 JUN 17	2397.00	USD	
<b>TOTAL</b>			<b>3</b>		<b>3 EX- 16-JUN-17</b>		<b>USD</b>	<b>75.00 DR</b>

P&S

USD

75.00 DR

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 24-MAY-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
24-MAY-17	282583718	CME			3 E-Mini S&P 500 JUN 17	2401.00	USD	
24-MAY-17	282598207	CME	1		E-Mini S&P 500 JUN 17	2403.25	USD	
24-MAY-17	282598209	CME	2		E-Mini S&P 500 JUN 17	2403.50	USD	
<b>TOTAL</b>			<b>3</b>		<b>3 EX- 16-JUN-17</b>		<b>USD</b>	<b>362.50 DR</b>

P&S

USD

362.50 DR

THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 25-MAY-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT
25-MAY-17	282639107	CME			3 E-Mini S&P 500 JUN 17	2407.50	USD	
25-MAY-17	282647697	CME	3		E-Mini S&P 500 JUN 17	2409.75	USD	

USD



25-MAY-17	282721597	CME	3		E-Mini S&P 500 JUN 17	2414.25	USD		
25-MAY-17	282723963	CME			3 E-Mini S&P 500 JUN 17	2413.25	USD		
<b>TOTAL</b>			<b>6</b>	<b>6 EX-</b>	<b>16-JUN-17</b>		<b>P&amp;S</b>	<b>USD</b>	<b>487.50 DR</b>

THE FOLLOWING PURCHASE &amp; SALE HAVE BEEN MADE AS OF 26-MAY-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
26-MAY-17	282386047	CME			3 E-Mini S&P 500 JUN 17	2405.00	USD		
26-MAY-17	282818358	CME	3		E-Mini S&P 500 JUN 17	2413.75	USD		
26-MAY-17	282499806	CME			3 E-Mini S&P 500 JUN 17	2405.00	USD		
26-MAY-17	282817717	CME	3		E-Mini S&P 500 JUN 17	2414.00	USD		
<b>TOTAL</b>			<b>6</b>	<b>6 EX-</b>	<b>16-JUN-17</b>		<b>P&amp;S</b>	<b>USD</b>	<b>2 662.50 DR</b> ..../..

P U R C H A S E &amp; S A L E F R O M 05/01/17 T O 05/31/17

THE FOLLOWING PURCHASE &amp; SALE HAVE BEEN MADE AS OF 30-MAY-17

DATE	TRADE NUMBER	MARKET	BUY	SELL	CONTRACT DESCRIPTION	TRADE PRICE	CCY	DEBIT/CREDIT	
20-APR-17	279782958	CBOT	3		10 YR NOTE FUT JUN 17	125-295	USD		
30-MAY-17	282864619	CBOT			3 10 YR NOTE FUT JUN 17	126-080	USD		
<b>TOTAL</b>			<b>3</b>	<b>3 EX-</b>	<b>21-JUN-17</b>		<b>P&amp;S</b>	<b>USD</b>	<b>984.36 CR</b>

DATE	TRADE NUMBER	MARKET	LONG	SHORT	CONTRACT DESCRIPTION	PRICE	CCY	DEBIT/CREDIT
30-MAY-17	282865368	CBOT	3		10 YR NOTE FUT SEP 17	125-310	USD	984.39 CR
<b>TOTAL</b>			<b>3</b>		<b>EX 20-SEP-17</b>	<b>SETTLEMENT PRICE</b> <b>AVERAGE LONG</b>	<b>126-095</b> <b>125.96875</b>	<b>USD</b> <b>984.39 CR</b>
19-MAY-17	281716584	CME	3		E-Mini S&P 500 JUN 17	2395.00	USD	2 415.00 CR
<b>TOTAL</b>			<b>3</b>		<b>EX 16-JUN-17</b>	<b>SETTLEMENT PRICE</b> <b>AVERAGE LONG</b>	<b>2411.10</b> <b>2395.00000</b>	<b>USD</b> <b>2 415.00 CR</b>
30-MAY-17	282925818	CME		3	ES Week 1 Opt JUN 17 C	2420.00	2.75000 USD	247.50 DR
30-MAY-17	282876022	CME		3	ES Week 1 Opt JUN 17 C	2420.00	3.10000 USD	247.50 DR
<b>TOTAL</b>				<b>6</b>	<b>EX 02-JUN-17</b>	<b>SETTLEMENT PRICE</b> <b>AVERAGE SHORT</b>	<b>1.65000</b> <b>2.92500</b>	<b>USD</b> <b>495.00 DR</b>
30-MAY-17	282926578	CME	3		ES Week 1 Opt JUN 17 C	2440.00	0.25000 USD	15.00 CR
<b>TOTAL</b>			<b>3</b>		<b>EX 02-JUN-17</b>	<b>SETTLEMENT PRICE</b> <b>AVERAGE LONG</b>	<b>0.10000</b> <b>0.25000</b>	<b>USD</b> <b>15.00 CR</b>
30-MAY-17	282926831	CME	3		ES Week 1 Opt JUN 17 P	2340.00	0.25000 USD	37.50 CR
<b>TOTAL</b>			<b>3</b>		<b>EX 02-JUN-17</b>	<b>SETTLEMENT PRICE</b> <b>AVERAGE LONG</b>	<b>0.25000</b> <b>0.25000</b>	<b>USD</b> <b>37.50 CR</b>
30-MAY-17	282926192	CME		3	ES Week 1 Opt JUN 17 P	2405.00	3.30000 USD	517.50 DR
<b>TOTAL</b>				<b>3</b>	<b>EX 02-JUN-17</b>	<b>SETTLEMENT PRICE</b> <b>AVERAGE SHORT</b>	<b>3.45000</b> <b>3.30000</b>	<b>USD</b> <b>517.50 DR</b>

J O U R N A L E N T R I E S A S O F 01-MAY-17

DATE	VALUE DATE	PAYMENTS TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT
01-MAY-17	01-MAY-17	Options profit and loss		01	USD	2.26 CR
<b>TOTAL</b>				<b>01</b>	<b>USD</b>	<b>2.26 CR</b>

J O U R N A L E N T R I E S A S O F 17-MAY-17

DATE	VALUE DATE	PAYMENTS TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT
17-MAY-17	17-MAY-17	Futures profit and loss		01	USD	9.46 CR
<b>TOTAL</b>				<b>01</b>	<b>USD</b>	<b>9.46 CR</b>

J O U R N A L E N T R I E S A S O F 24-MAY-17

DATE	VALUE DATE	PAYMENTS TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT
24-MAY-17	24-MAY-17	Futures profit and loss		01	USD	5.87 CR
<b>TOTAL</b>				<b>01</b>	<b>USD</b>	<b>5.87 CR</b>

J O U R N A L E N T R I E S A S O F 30-MAY-17

DATE	VALUE DATE	PAYMENTS TYPE	DESCRIPTION	REG	CCY	DEBIT/CREDIT
30-MAY-17	30-MAY-17	Options profit and loss		01	USD	1.28 CR
30-MAY-17	30-MAY-17	Fees	Platform Support Fee	01	USD	25.00 DR

TOTAL	01	USD	23.72	DR
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Account Summary from 01-MAY-17 to 31-MAY-17

Processed exchanges : CME,CBOT Non-processed exchanges :

	Reg. USD	BASE CURRENCY USD
SPOT RATE	1.00000000	1.00000000
ACCOUNT CASH BALANCE	45 390.38 CR	45 390.38 CR
PAYMENTS/RECEIPTS	0.00 CR	0.00 CR
REALIZED PROFIT/LOSS	2 499.69 CR	2 499.69 CR
PREMIUMS	7 293.54 CR	7 293.54 CR
COMMISSIONS & FEES	1 250.38 DR	1 250.38 DR
CLEARING	194.43 DR	194.43 DR
NFA	2.07 DR	2.07 DR
FEES	25.00 DR	25.00 DR
COMMISSION	1 028.88 DR	1 028.88 DR
<b>NEW CASH BALANCE</b>	53 933.23 CR	53 933.23 CR
OPEN TRADE EQUITY	3 399.39 CR	3 399.39 CR
TOTAL EQUITY	57 332.62 CR	57 332.62 CR
OPTION MARKET VALUE	960.00 DR	960.00 DR
LONG OPTION VALUE	52.50 CR	52.50 CR
SHORT OPTION VALUE	1 012.50 DR	1 012.50 DR
<b>NET LIQUIDATING VALUE</b>	56 372.62 CR	56 372.62 CR
INITIAL MARGIN	28 463.00 DR	28 463.00 DR
MAINTENANCE MARGIN	25 963.00 DR	25 963.00 DR
RISK MAINTENANCE	25 003.00 DR	25 003.00 DR
RISK INITIAL	27 503.00 DR	27 503.00 DR
COLLATERAL USED	0.00 CR	0.00 CR
<b>MARGIN DEFAULT/EXCESS NETLIQ</b>	28 869.62 CR	28 869.62 CR