



MONTHLY STATEMENT

Global Alliance Capital, LLC
87 Main Street
Matawan, New Jersey
07747

Global Alliance Capital, LLC
98728

Introduced By: Global Futures

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| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 02-MAR-15 | | | | | | | | | | | |
|---|----------|--------|----------|----------|------------------------|-------------|-----|--------------|------|----|--|
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | | |
| 02-MAR-15 | 14706300 | CME | 1 | | Mini-NASDAQ MAR 15 | 4469.75 | USD | | | | |
| 02-MAR-15 | 14706302 | CME | 1 | | Mini-NASDAQ MAR 15 | 4469.75 | USD | | | | |
| 02-MAR-15 | 14706303 | CME | 1 | | Mini-NASDAQ MAR 15 | 4469.75 | USD | | | | |
| 02-MAR-15 | 14706539 | CME | | 1 | Mini-NASDAQ MAR 15 | 4473.50 | USD | | | | |
| 02-MAR-15 | 14706998 | CME | | 1 | Mini-NASDAQ MAR 15 | 4476.50 | USD | | | | |
| 02-MAR-15 | 14706902 | CME | | 1 | Mini-NASDAQ MAR 15 | 4477.25 | USD | | | | |
| TOTAL | | | 3 | 3 | EX- 20-MAR-15 | | | | | | |
| | | | | | Exchange | | USD | | 6.90 | DR | |
| | | | | | NFA | | USD | | 0.06 | DR | |
| | | | | | Clearing. | | USD | | 3.00 | DR | |
| | | | | | CQG TRF | | USD | | 0.60 | DR | |
| | | | | | Commission | | USD | | 3.00 | DR | |
| | | | | | AVERAGE LONG | 4469.75000 | | | | | |
| | | | | | AVERAGE SHORT | 4475.75000 | | | | | |
| 02-MAR-15 | 14704523 | CME | 1 | | E-Mini S&P 500 MAR 15 | 2110.00 | USD | | | | |
| 02-MAR-15 | 14704531 | CME | 1 | | E-Mini S&P 500 MAR 15 | 2110.00 | USD | | | | |
| 02-MAR-15 | 14704540 | CME | 1 | | E-Mini S&P 500 MAR 15 | 2110.00 | USD | | | | |
| 02-MAR-15 | 14706997 | CME | | 2 | E-Mini S&P 500 MAR 15 | 2113.00 | USD | | | | |
| 02-MAR-15 | 14706884 | CME | | 1 | E-Mini S&P 500 MAR 15 | 2113.00 | USD | | | | |
| TOTAL | | | 3 | 3 | EX- 20-MAR-15 | | | | | | |
| | | | | | Exchange | | USD | | 6.90 | DR | |
| | | | | | NFA | | USD | | 0.06 | DR | |
| | | | | | Clearing. | | USD | | 3.00 | DR | |
| | | | | | CQG TRF | | USD | | 0.60 | DR | |
| | | | | | Commission | | USD | | 3.00 | DR | |
| | | | | | AVERAGE LONG | 2110.00000 | | | | | |
| | | | | | AVERAGE SHORT | 2113.00000 | | | | | |
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 03-MAR-15 | | | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | | |
| 03-MAR-15 | 14724641 | CBOT | 1 | | MINI DJ future MAR 15 | 18143.00 | USD | | | | |
| 03-MAR-15 | 14722668 | CBOT | 1 | | MINI DJ future MAR 15 | 18163.00 | USD | | | | |
| 03-MAR-15 | 14721717 | CBOT | 1 | | MINI DJ future MAR 15 | 18181.00 | USD | | | | |
| 03-MAR-15 | 14721130 | CBOT | | 1 | MINI DJ future MAR 15 | 18193.00 | USD | | | | |
| 03-MAR-15 | 14721136 | CBOT | | 1 | MINI DJ future MAR 15 | 18193.00 | USD | | | | |
| 03-MAR-15 | 14721141 | CBOT | | 1 | MINI DJ future MAR 15 | 18193.00 | USD | | | | |
| TOTAL | | | 3 | 3 | EX- 20-MAR-15 | | | | | | |
| | | | | | Exchange | | USD | | 6.84 | DR | |
| | | | | | NFA | | USD | | 0.06 | DR | |
| | | | | | Clearing. | | USD | | 3.00 | DR | |
| | | | | | CQG TRF | | USD | | 0.60 | DR | |
| | | | | | Commission | | USD | | 3.00 | DR | |
| | | | | | AVERAGE LONG | 18162.33333 | | | | | |
| | | | | | AVERAGE SHORT | 18193.00000 | | | | | |
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 06-MAR-15 | | | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | | |
| 06-MAR-15 | 14812611 | NYBOT | 1 | | RUS2000 MIN Fut MAR 15 | 1216.40 | USD | | | | |
| 06-MAR-15 | 14812778 | NYBOT | 1 | | RUS2000 MIN Fut MAR 15 | 1217.40 | USD | | | | |
| 06-MAR-15 | 14812781 | NYBOT | 1 | | RUS2000 MIN Fut MAR 15 | 1217.40 | USD | | | | |
| 06-MAR-15 | 14812465 | NYBOT | | 1 | RUS2000 MIN Fut MAR 15 | 1217.40 | USD | | | | |
| 06-MAR-15 | 14812469 | NYBOT | | 1 | RUS2000 MIN Fut MAR 15 | 1217.40 | USD | | | | |
| 06-MAR-15 | 14812472 | NYBOT | | 1 | RUS2000 MIN Fut MAR 15 | 1217.40 | USD | | | | |
| TOTAL | | | 3 | 3 | EX- 20-MAR-15 | | | | | | |
| | | | | | Exchange | | USD | | 6.84 | DR | |
| | | | | | NFA | | USD | | 0.06 | DR | |
| | | | | | Clearing. | | USD | | 3.00 | DR | |
| | | | | | CQG TRF | | USD | | 0.60 | DR | |
| | | | | | Commission | | USD | | 3.00 | DR | |
| | | | | | AVERAGE LONG | 1217.06666 | | | | | |
| | | | | | AVERAGE SHORT | 1217.40000 | | | | | |

Please report any issues immediately to AMP Trade Desk-312.893.6400 Opt2 or TDM@ampclearing.com. Not exercising your right to have issues corrected before the start of the next market session will be deemed acceptance of this statement.



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| TRADES CONFIRMATIONS FROM 01-MAR-15 TO 31-MAR-15 | | | | | | | | | | | |
|---|----------|--------|-----|------|------------------------|-------------|------------|--------------|-------|----|--|
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 09-MAR-15 | | | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | | |
| 09-MAR-15 | 14834416 | CBOT | 1 | | MINI DJ future MAR 15 | 17974.00 | USD | | | | |
| 09-MAR-15 | 14834421 | CBOT | 1 | | MINI DJ future MAR 15 | 17974.00 | USD | | | | |
| 09-MAR-15 | 14834425 | CBOT | 1 | | MINI DJ future MAR 15 | 17974.00 | USD | | | | |
| 09-MAR-15 | 14834649 | CBOT | | 1 | MINI DJ future MAR 15 | 17986.00 | USD | | | | |
| 09-MAR-15 | 14836928 | CBOT | | 1 | MINI DJ future MAR 15 | 17991.00 | USD | | | | |
| 09-MAR-15 | 14836932 | CBOT | | 1 | MINI DJ future MAR 15 | 17991.00 | USD | | | | |
| 09-MAR-15 | 14836936 | CBOT | | 1 | MINI DJ future MAR 15 | 17991.00 | USD | | | | |
| 09-MAR-15 | 14835128 | CBOT | | 1 | MINI DJ future MAR 15 | 18004.00 | USD | | | | |
| 09-MAR-15 | 14836646 | CBOT | 1 | | MINI DJ future MAR 15 | 18005.00 | USD | | | | |
| 09-MAR-15 | 14836654 | CBOT | 1 | | MINI DJ future MAR 15 | 18005.00 | USD | | | | |
| 09-MAR-15 | 14836657 | CBOT | 1 | | MINI DJ future MAR 15 | 18005.00 | USD | | | | |
| 09-MAR-15 | 14835732 | CBOT | | 1 | MINI DJ future MAR 15 | 18006.00 | USD | | | | |
| TOTAL | | | 6 | 6 | EX- 20-MAR-15 | | | | | | |
| | | | | | | | Exchange | USD | 13.68 | DR | |
| | | | | | | | NFA | USD | 0.12 | DR | |
| | | | | | | | Clearing. | USD | 6.00 | DR | |
| | | | | | | | CQG TRF | USD | 1.20 | DR | |
| | | | | | | | Commission | USD | 6.00 | DR | |
| AVERAGE LONG | | | | | | 17989.50000 | | | | | |
| AVERAGE SHORT | | | | | | 17994.83333 | | | | | |
| 09-MAR-15 | 14837545 | NYBOT | 1 | | RUS2000 MIN Fut MAR 15 | 1222.10 | USD | | | | |
| 09-MAR-15 | 14837551 | NYBOT | 1 | | RUS2000 MIN Fut MAR 15 | 1222.10 | USD | | | | |
| 09-MAR-15 | 14837557 | NYBOT | 1 | | RUS2000 MIN Fut MAR 15 | 1222.10 | USD | | | | |
| 09-MAR-15 | 14838169 | NYBOT | | 2 | RUS2000 MIN Fut MAR 15 | 1222.60 | USD | | | | |
| 09-MAR-15 | 14838170 | NYBOT | | 1 | RUS2000 MIN Fut MAR 15 | 1222.60 | USD | | | | |
| TOTAL | | | 3 | 3 | EX- 20-MAR-15 | | | | | | |
| | | | | | | | Exchange | USD | 6.84 | DR | |
| | | | | | | | NFA | USD | 0.06 | DR | |
| | | | | | | | Clearing. | USD | 3.00 | DR | |
| | | | | | | | CQG TRF | USD | 0.60 | DR | |
| | | | | | | | Commission | USD | 3.00 | DR | |
| AVERAGE LONG | | | | | | 1222.10000 | | | | | |
| AVERAGE SHORT | | | | | | 1222.60000 | | | | | |
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 11-MAR-15 | | | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | | |
| 11-MAR-15 | 14887039 | CME | | 1 | E-Mini S&P 500 MAR 15 | 2044.50 | USD | | | | |
| 11-MAR-15 | 14887040 | CME | | 1 | E-Mini S&P 500 MAR 15 | 2044.50 | USD | | | | |
| 11-MAR-15 | 14891233 | CME | 2 | | E-Mini S&P 500 MAR 15 | 2045.25 | USD | | | | |
| 11-MAR-15 | 14888076 | CME | 2 | | E-Mini S&P 500 MAR 15 | 2046.50 | USD | | | | |
| TOTAL | | | 4 | 2 | EX- 20-MAR-15 | | | | | | |
| | | | | | | | Exchange | USD | 6.90 | DR | |
| | | | | | | | NFA | USD | 0.06 | DR | |
| | | | | | | | Clearing. | USD | 3.00 | DR | |
| | | | | | | | CQG TRF | USD | 0.60 | DR | |
| | | | | | | | Commission | USD | 3.00 | DR | |
| AVERAGE LONG | | | | | | 2045.87500 | | | | | |
| AVERAGE SHORT | | | | | | 2044.50000 | | | | | |
| 11-MAR-15 | 14891970 | NYBOT | 2 | | RUS2000 MIN Fut MAR 15 | 1213.00 | USD | | | | |
| 11-MAR-15 | 14892286 | NYBOT | | 1 | RUS2000 MIN Fut MAR 15 | 1214.60 | USD | | | | |
| 11-MAR-15 | 14892274 | NYBOT | | 1 | RUS2000 MIN Fut MAR 15 | 1215.00 | USD | | | | |
| TOTAL | | | 2 | 2 | EX- 20-MAR-15 | | | | | | |
| | | | | | | | Exchange | USD | 4.56 | DR | |
| | | | | | | | NFA | USD | 0.04 | DR | |
| | | | | | | | Clearing. | USD | 2.00 | DR | |
| | | | | | | | CQG TRF | USD | 0.40 | DR | |
| | | | | | | | Commission | USD | 2.00 | DR | |
| AVERAGE LONG | | | | | | 1213.00000 | | | | | |
| AVERAGE SHORT | | | | | | 1214.80000 | | | | | |
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 12-MAR-15 | | | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | | |
| 12-MAR-15 | 14913671 | CBOT | 1 | | MINI DJ future JUN 15 | 17742.00 | USD | | | | |
| 12-MAR-15 | 14913675 | CBOT | 1 | | MINI DJ future JUN 15 | 17742.00 | USD | | | | |
| 12-MAR-15 | 14913679 | CBOT | 1 | | MINI DJ future JUN 15 | 17742.00 | USD | | | | |
| 12-MAR-15 | 14914768 | CBOT | | 1 | MINI DJ future JUN 15 | 17742.00 | USD | | | | |
| 12-MAR-15 | 14914770 | CBOT | | 1 | MINI DJ future JUN 15 | 17742.00 | USD | | | | |
| 12-MAR-15 | 14914097 | CBOT | | 1 | MINI DJ future JUN 15 | 17754.00 | USD | | | | |
| TOTAL | | | 3 | 3 | EX- 18-JUN-15 | | | | | | |
| | | | | | | | Exchange | USD | 6.84 | DR | |
| | | | | | | | NFA | USD | 0.06 | DR | |
| | | | | | | | Clearing. | USD | 3.00 | DR | |
| | | | | | | | CQG TRF | USD | 0.60 | DR | |
| | | | | | | | Commission | USD | 3.00 | DR | |
| AVERAGE LONG | | | | | | 17742.00000 | | | | | |
| AVERAGE SHORT | | | | | | 17746.00000 | | | | | |
| 12-MAR-15 | 14916529 | CME | | 2 | Mini-NASDAQ JUN 15 | 4316.50 | USD | | | | |

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| TRADES CONFIRMATIONS FROM 01-MAR-15 TO 31-MAR-15 | | | | | | | | | | |
|---|----------|--------|----------|----------|------------------------|-------------|-----|--------------|----|--|
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 12-MAR-15 | | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | |
| 12-MAR-15 | 14916530 | CME | | 1 | Mini-NASDAQ JUN 15 | 4316.50 | USD | | | |
| 12-MAR-15 | 14911112 | CME | 1 | | Mini-NASDAQ JUN 15 | 4325.00 | USD | | | |
| 12-MAR-15 | 14911113 | CME | 1 | | Mini-NASDAQ JUN 15 | 4325.00 | USD | | | |
| 12-MAR-15 | 14911114 | CME | 1 | | Mini-NASDAQ JUN 15 | 4325.00 | USD | | | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | | | | | |
| | | | | | Exchange | | USD | 6.90 | DR | |
| | | | | | NFA | | USD | 0.06 | DR | |
| | | | | | Clearing. | | USD | 3.00 | DR | |
| | | | | | CQG TRF | | USD | 0.60 | DR | |
| | | | | | Commission | | USD | 3.00 | DR | |
| | | | | | AVERAGE LONG | 4325.00000 | | | | |
| | | | | | AVERAGE SHORT | 4316.50000 | | | | |
| 12-MAR-15 | 14895511 | CME | | 2 | E-Mini S&P 500 MAR 15 | 2043.50 | USD | | | |
| TOTAL | | | | 2 | EX- 20-MAR-15 | | | | | |
| | | | | | Exchange | | USD | 2.30 | DR | |
| | | | | | NFA | | USD | 0.02 | DR | |
| | | | | | Clearing. | | USD | 1.00 | DR | |
| | | | | | CQG TRF | | USD | 0.20 | DR | |
| | | | | | Commission | | USD | 1.00 | DR | |
| | | | | | AVERAGE SHORT | 2043.50000 | | | | |
| 12-MAR-15 | 14913614 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2050.75 | USD | | | |
| 12-MAR-15 | 14913618 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2050.75 | USD | | | |
| 12-MAR-15 | 14913621 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2050.75 | USD | | | |
| 12-MAR-15 | 14916531 | CME | | 2 | E-Mini S&P 500 JUN 15 | 2051.50 | USD | | | |
| 12-MAR-15 | 14915439 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2053.75 | USD | | | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | | | | | |
| | | | | | Exchange | | USD | 6.90 | DR | |
| | | | | | NFA | | USD | 0.06 | DR | |
| | | | | | Clearing. | | USD | 3.00 | DR | |
| | | | | | CQG TRF | | USD | 0.60 | DR | |
| | | | | | Commission | | USD | 3.00 | DR | |
| | | | | | AVERAGE LONG | 2050.75000 | | | | |
| | | | | | AVERAGE SHORT | 2052.25000 | | | | |
| 12-MAR-15 | 14913720 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1225.10 | USD | | | |
| 12-MAR-15 | 14913722 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1225.10 | USD | | | |
| 12-MAR-15 | 14915152 | NYBOT | | 1 | RUS2000 MIN Fut JUN 15 | 1226.00 | USD | | | |
| 12-MAR-15 | 14915102 | NYBOT | | 1 | RUS2000 MIN Fut JUN 15 | 1226.60 | USD | | | |
| TOTAL | | | 2 | 2 | EX- 19-JUN-15 | | | | | |
| | | | | | Exchange | | USD | 4.56 | DR | |
| | | | | | NFA | | USD | 0.04 | DR | |
| | | | | | Clearing. | | USD | 2.00 | DR | |
| | | | | | CQG TRF | | USD | 0.40 | DR | |
| | | | | | Commission | | USD | 2.00 | DR | |
| | | | | | AVERAGE LONG | 1225.10000 | | | | |
| | | | | | AVERAGE SHORT | 1226.30000 | | | | |
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 13-MAR-15 | | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | |
| 13-MAR-15 | 14942390 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.04750 | USD | | | |
| 13-MAR-15 | 14942484 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.04770 | USD | | | |
| 13-MAR-15 | 14942042 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.04900 | USD | | | |
| 13-MAR-15 | 14942043 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.04900 | USD | | | |
| 13-MAR-15 | 14936253 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05070 | USD | | | |
| 13-MAR-15 | 14939515 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05140 | USD | | | |
| 13-MAR-15 | 14939521 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05140 | USD | | | |
| 13-MAR-15 | 14938452 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05300 | USD | | | |
| TOTAL | | | 4 | 4 | EX- 15-JUN-15 | | | | | |
| | | | | | Exchange | | USD | 12.80 | DR | |
| | | | | | NFA | | USD | 0.08 | DR | |
| | | | | | Clearing. | | USD | 4.00 | DR | |
| | | | | | CQG TRF | | USD | 0.80 | DR | |
| | | | | | Commission | | USD | 4.00 | DR | |
| | | | | | AVERAGE LONG | 1.04950 | | | | |
| | | | | | AVERAGE SHORT | 1.05042 | | | | |
| 13-MAR-15 | 14936448 | CME | 1 | | Mini-NASDAQ JUN 15 | 4286.50 | USD | | | |
| 13-MAR-15 | 14936460 | CME | 1 | | Mini-NASDAQ JUN 15 | 4287.75 | USD | | | |
| 13-MAR-15 | 14936398 | CME | | 2 | Mini-NASDAQ JUN 15 | 4289.00 | USD | | | |
| 13-MAR-15 | 14935286 | CME | 1 | | Mini-NASDAQ JUN 15 | 4293.75 | USD | | | |
| 13-MAR-15 | 14935287 | CME | 1 | | Mini-NASDAQ JUN 15 | 4293.75 | USD | | | |
| 13-MAR-15 | 14935088 | CME | | 1 | Mini-NASDAQ JUN 15 | 4293.75 | USD | | | |
| 13-MAR-15 | 14935089 | CME | | 1 | Mini-NASDAQ JUN 15 | 4293.75 | USD | | | |
| 13-MAR-15 | 14930727 | CME | 1 | | Mini-NASDAQ JUN 15 | 4313.00 | USD | | | |
| 13-MAR-15 | 14930793 | CME | 1 | | Mini-NASDAQ JUN 15 | 4313.25 | USD | | | |
| 13-MAR-15 | 14928751 | CME | | 1 | Mini-NASDAQ JUN 15 | 4317.00 | USD | | | |
| 13-MAR-15 | 14930369 | CME | | 2 | Mini-NASDAQ JUN 15 | 4318.00 | USD | | | |
| 13-MAR-15 | 14929311 | CME | 1 | | Mini-NASDAQ JUN 15 | 4319.50 | USD | | | |



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| THE FOLLOWING TRADES | | TRADES CONFIRMATIONS FROM 01-MAR-15 TO 31-MAR-15 | | | | | | | |
|------------------------------------|----------|--|-----|------|-----------------------|---------------|-------------|--------------|----|
| HAVE BEEN EXECUTED AS OF 13-MAR-15 | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 13-MAR-15 | 14929312 | CME | 1 | | Mini-NASDAQ JUN 15 | 4319.50 | USD | | |
| 13-MAR-15 | 14929471 | CME | | 1 | Mini-NASDAQ JUN 15 | 4321.75 | USD | | |
| 13-MAR-15 | 14929472 | CME | | 1 | Mini-NASDAQ JUN 15 | 4321.75 | USD | | |
| 13-MAR-15 | 14927961 | CME | 1 | | Mini-NASDAQ JUN 15 | 4333.00 | USD | | |
| TOTAL | | | 9 | 9 | EX- 19-JUN-15 | | | | |
| | | | | | | Exchange | USD | 20.70 | DR |
| | | | | | | NFA | USD | 0.18 | DR |
| | | | | | | Clearing. | USD | 9.00 | DR |
| | | | | | | CQG TRF | USD | 1.80 | DR |
| | | | | | | Commission | USD | 9.00 | DR |
| | | | | | | AVERAGE LONG | 4306.66666 | | |
| | | | | | | AVERAGE SHORT | 4306.88888 | | |
| 13-MAR-15 | 14935094 | CME | | 2 | E-Mini S&P 500 JUN 15 | 2035.50 | USD | | |
| 13-MAR-15 | 14935264 | CME | 2 | | E-Mini S&P 500 JUN 15 | 2035.75 | USD | | |
| 13-MAR-15 | 14941312 | CME | 3 | | E-Mini S&P 500 JUN 15 | 2036.75 | USD | | |
| 13-MAR-15 | 14941051 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2036.75 | USD | | |
| 13-MAR-15 | 14941059 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2036.75 | USD | | |
| 13-MAR-15 | 14941062 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2036.75 | USD | | |
| 13-MAR-15 | 14930789 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2046.25 | USD | | |
| 13-MAR-15 | 14928766 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2046.75 | USD | | |
| 13-MAR-15 | 14930377 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2048.00 | USD | | |
| 13-MAR-15 | 14929307 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2048.25 | USD | | |
| 13-MAR-15 | 14929502 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2048.75 | USD | | |
| 13-MAR-15 | 14926418 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2056.00 | USD | | |
| TOTAL | | | 8 | 8 | EX- 19-JUN-15 | | | | |
| | | | | | | Exchange | USD | 18.40 | DR |
| | | | | | | NFA | USD | 0.16 | DR |
| | | | | | | Clearing. | USD | 8.00 | DR |
| | | | | | | CQG TRF | USD | 1.60 | DR |
| | | | | | | Commission | USD | 8.00 | DR |
| | | | | | | AVERAGE LONG | 2041.53125 | | |
| | | | | | | AVERAGE SHORT | 2040.59375 | | |
| THE FOLLOWING TRADES | | TRADES CONFIRMATIONS FROM 16-MAR-15 TO 31-MAR-15 | | | | | | | |
| HAVE BEEN EXECUTED AS OF 16-MAR-15 | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 16-MAR-15 | 14964782 | CBOT | 1 | | MINI DJ future JUN 15 | 17869.00 | USD | | |
| 16-MAR-15 | 14964786 | CBOT | 1 | | MINI DJ future JUN 15 | 17869.00 | USD | | |
| 16-MAR-15 | 14964790 | CBOT | 1 | | MINI DJ future JUN 15 | 17869.00 | USD | | |
| 16-MAR-15 | 14965203 | CBOT | | 1 | MINI DJ future JUN 15 | 17880.00 | USD | | |
| 16-MAR-15 | 14965204 | CBOT | | 1 | MINI DJ future JUN 15 | 17880.00 | USD | | |
| 16-MAR-15 | 14964920 | CBOT | | 1 | MINI DJ future JUN 15 | 17881.00 | USD | | |
| TOTAL | | | 3 | 3 | EX- 18-JUN-15 | | | | |
| | | | | | | Exchange | USD | 6.84 | DR |
| | | | | | | NFA | USD | 0.06 | DR |
| | | | | | | Clearing. | USD | 3.00 | DR |
| | | | | | | CQG TRF | USD | 0.60 | DR |
| | | | | | | Commission | USD | 3.00 | DR |
| | | | | | | AVERAGE LONG | 17869.00000 | | |
| | | | | | | AVERAGE SHORT | 17880.33333 | | |
| 16-MAR-15 | 14946025 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05300 | USD | | |
| 16-MAR-15 | 14946037 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05320 | USD | | |
| 16-MAR-15 | 14947592 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05360 | USD | | |
| 16-MAR-15 | 14947593 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05360 | USD | | |
| 16-MAR-15 | 14947667 | CME | | 2 | EURO FX FUTURE JUN 15 | 1.05390 | USD | | |
| 16-MAR-15 | 14947712 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05440 | USD | | |
| 16-MAR-15 | 14945908 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05450 | USD | | |
| 16-MAR-15 | 14947714 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05450 | USD | | |
| 16-MAR-15 | 14946240 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05480 | USD | | |
| 16-MAR-15 | 14946922 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05480 | USD | | |
| 16-MAR-15 | 14946923 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05480 | USD | | |
| 16-MAR-15 | 14947770 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05520 | USD | | |
| 16-MAR-15 | 14948047 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05700 | USD | | |
| 16-MAR-15 | 14948988 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05730 | USD | | |
| 16-MAR-15 | 14948989 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05730 | USD | | |
| 16-MAR-15 | 14965136 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05920 | USD | | |
| 16-MAR-15 | 14965138 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05920 | USD | | |
| 16-MAR-15 | 14964080 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.06060 | USD | | |
| 16-MAR-15 | 14964081 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.06060 | USD | | |
| TOTAL | | | 10 | 10 | EX- 15-JUN-15 | | | | |
| | | | | | | Exchange | USD | 32.00 | DR |
| | | | | | | NFA | USD | 0.20 | DR |
| | | | | | | Clearing. | USD | 10.00 | DR |
| | | | | | | CQG TRF | USD | 2.00 | DR |
| | | | | | | Commission | USD | 10.00 | DR |
| | | | | | | AVERAGE LONG | 1.05574 | | |
| | | | | | | AVERAGE SHORT | 1.05580 | | |
| 16-MAR-15 | 14961792 | CME | 1 | | Mini-NASDAQ JUN 15 | 4348.75 | USD | | |

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| THE FOLLOWING TRADES | | TRADES CONFIRMATIONS FROM 01-MAR-15 TO 31-MAR-15 | | | | | | | |
|------------------------------------|----------|--|-----|------|------------------------|-------------|------------|--------------|----------|
| HAVE BEEN EXECUTED AS OF 16-MAR-15 | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 16-MAR-15 | 14961796 | CME | 1 | | Mini-NASDAQ JUN 15 | 4348.75 | USD | | |
| 16-MAR-15 | 14961801 | CME | 1 | | Mini-NASDAQ JUN 15 | 4348.75 | USD | | |
| 16-MAR-15 | 14963911 | CME | | 1 | Mini-NASDAQ JUN 15 | 4352.50 | USD | | |
| 16-MAR-15 | 14964877 | CME | | 1 | Mini-NASDAQ JUN 15 | 4356.25 | USD | | |
| 16-MAR-15 | 14965206 | CME | | 1 | Mini-NASDAQ JUN 15 | 4356.75 | USD | | |
| 16-MAR-15 | 14966580 | CME | 1 | | Mini-NASDAQ JUN 15 | 4362.50 | USD | | |
| 16-MAR-15 | 14966581 | CME | 1 | | Mini-NASDAQ JUN 15 | 4362.50 | USD | | |
| 16-MAR-15 | 14967037 | CME | | 2 | Mini-NASDAQ JUN 15 | 4363.25 | USD | | |
| TOTAL | | | 5 | 5 | EX- 19-JUN-15 | | | | |
| | | | | | | | Exchange | USD | 11.50 DR |
| | | | | | | | NFA | USD | 0.10 DR |
| | | | | | | | Clearing. | USD | 5.00 DR |
| | | | | | | | CQG TRF | USD | 1.00 DR |
| | | | | | | | Commission | USD | 5.00 DR |
| AVERAGE LONG | | | | | | 4354.25000 | | | |
| AVERAGE SHORT | | | | | | 4358.40000 | | | |
| 16-MAR-15 | 14961814 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2066.50 | USD | | |
| 16-MAR-15 | 14961822 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2066.50 | USD | | |
| 16-MAR-15 | 14961828 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2066.50 | USD | | |
| 16-MAR-15 | 14965205 | CME | | 2 | E-Mini S&P 500 JUN 15 | 2069.50 | USD | | |
| 16-MAR-15 | 14964889 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2069.50 | USD | | |
| 16-MAR-15 | 14966577 | CME | 2 | | E-Mini S&P 500 JUN 15 | 2072.50 | USD | | |
| 16-MAR-15 | 14967000 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2072.75 | USD | | |
| 16-MAR-15 | 14966981 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2073.75 | USD | | |
| TOTAL | | | 5 | 5 | EX- 19-JUN-15 | | | | |
| | | | | | | | Exchange | USD | 11.50 DR |
| | | | | | | | NFA | USD | 0.10 DR |
| | | | | | | | Clearing. | USD | 5.00 DR |
| | | | | | | | CQG TRF | USD | 1.00 DR |
| | | | | | | | Commission | USD | 5.00 DR |
| AVERAGE LONG | | | | | | 2068.90000 | | | |
| AVERAGE SHORT | | | | | | 2071.00000 | | | |
| 16-MAR-15 | 14962027 | NYBOT | | 1 | RUS2000 MIN Fut JUN 15 | 1231.20 | USD | | |
| 16-MAR-15 | 14962029 | NYBOT | | 1 | RUS2000 MIN Fut JUN 15 | 1231.20 | USD | | |
| 16-MAR-15 | 14962031 | NYBOT | | 1 | RUS2000 MIN Fut JUN 15 | 1231.20 | USD | | |
| 16-MAR-15 | 14963682 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1233.20 | USD | | |
| 16-MAR-15 | 14963685 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1233.20 | USD | | |
| 16-MAR-15 | 14963687 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1233.20 | USD | | |
| 16-MAR-15 | 14966334 | NYBOT | | 1 | RUS2000 MIN Fut JUN 15 | 1233.40 | USD | | |
| 16-MAR-15 | 14966337 | NYBOT | | 1 | RUS2000 MIN Fut JUN 15 | 1233.40 | USD | | |
| 16-MAR-15 | 14966341 | NYBOT | | 1 | RUS2000 MIN Fut JUN 15 | 1233.40 | USD | | |
| 16-MAR-15 | 14966396 | NYBOT | | 1 | RUS2000 MIN Fut JUN 15 | 1233.40 | USD | | |
| 16-MAR-15 | 14965982 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1235.20 | USD | | |
| 16-MAR-15 | 14965986 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1235.20 | USD | | |
| 16-MAR-15 | 14965988 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1235.20 | USD | | |
| 16-MAR-15 | 14966071 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1235.70 | USD | | |
| TOTAL | | | 7 | 7 | EX- 19-JUN-15 | | | | |
| | | | | | | | Exchange | USD | 15.96 DR |
| | | | | | | | NFA | USD | 0.14 DR |
| | | | | | | | Clearing. | USD | 7.00 DR |
| | | | | | | | CQG TRF | USD | 1.40 DR |
| | | | | | | | Commission | USD | 7.00 DR |
| AVERAGE LONG | | | | | | 1234.41428 | | | |
| AVERAGE SHORT | | | | | | 1232.45714 | | | |
| THE FOLLOWING TRADES | | HAVE BEEN EXECUTED AS OF 17-MAR-15 | | | | | | | |
| | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 17-MAR-15 | 14972036 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.06340 | USD | | |
| 17-MAR-15 | 14972037 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.06340 | USD | | |
| 17-MAR-15 | 14972402 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.06410 | USD | | |
| 17-MAR-15 | 14972403 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.06410 | USD | | |
| TOTAL | | | 2 | 2 | EX- 15-JUN-15 | | | | |
| | | | | | | | Exchange | USD | 6.40 DR |
| | | | | | | | NFA | USD | 0.04 DR |
| | | | | | | | Clearing. | USD | 2.00 DR |
| | | | | | | | CQG TRF | USD | 0.40 DR |
| | | | | | | | Commission | USD | 2.00 DR |
| AVERAGE LONG | | | | | | 1.06340 | | | |
| AVERAGE SHORT | | | | | | 1.06410 | | | |
| 17-MAR-15 | 14991518 | CME | 1 | | Mini-NASDAQ JUN 15 | 4370.25 | USD | | |
| 17-MAR-15 | 14991521 | CME | 1 | | Mini-NASDAQ JUN 15 | 4370.25 | USD | | |
| 17-MAR-15 | 14991524 | CME | 1 | | Mini-NASDAQ JUN 15 | 4370.25 | USD | | |
| 17-MAR-15 | 14991724 | CME | | 1 | Mini-NASDAQ JUN 15 | 4374.00 | USD | | |
| 17-MAR-15 | 14992153 | CME | | 2 | Mini-NASDAQ JUN 15 | 4375.75 | USD | | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | | | | |
| | | | | | | | Exchange | USD | 6.90 DR |
| | | | | | | | NFA | USD | 0.06 DR |



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| TRADES CONFIRMATIONS FROM 01-MAR-15 TO 31-MAR-15 | | | | | | | | | | |
|---|----------|--------|----------|----------|-----------------------|-------------|-----|--------------|------|----|
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 17-MAR-15 | | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | |
| | | | | | | | | | | |
| | | | | | | Clearing. | USD | | 3.00 | DR |
| | | | | | | CQG TRF | USD | | 0.60 | DR |
| | | | | | | Commission | USD | | 3.00 | DR |
| | | | | | AVERAGE LONG | 4370.25000 | | | | |
| | | | | | AVERAGE SHORT | 4375.16666 | | | | |
| 17-MAR-15 | 14991256 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2065.50 | USD | | | |
| 17-MAR-15 | 14991260 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2065.50 | USD | | | |
| 17-MAR-15 | 14991263 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2065.50 | USD | | | |
| 17-MAR-15 | 14989298 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2065.75 | USD | | | |
| 17-MAR-15 | 14989302 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2065.75 | USD | | | |
| 17-MAR-15 | 14989305 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2065.75 | USD | | | |
| 17-MAR-15 | 14990251 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2065.75 | USD | | | |
| 17-MAR-15 | 14990258 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2065.75 | USD | | | |
| 17-MAR-15 | 14991839 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2068.50 | USD | | | |
| 17-MAR-15 | 14992154 | CME | | 2 | E-Mini S&P 500 JUN 15 | 2068.75 | USD | | | |
| 17-MAR-15 | 14989709 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2068.75 | USD | | | |
| TOTAL | | | 6 | 6 | EX- 19-JUN-15 | | | | | |

| | | | |
|---------------|------------|-------|----|
| Exchange | USD | 13.80 | DR |
| NFA | USD | 0.12 | DR |
| Clearing. | USD | 6.00 | DR |
| CQG TRF | USD | 1.20 | DR |
| Commission | USD | 6.00 | DR |
| AVERAGE LONG | 2065.62500 | | |
| AVERAGE SHORT | 2067.70833 | | |

| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 18-MAR-15 | | | | | | | | | | |
|---|----------|--------|----------|----------|-----------------------|-------------|-----|--------------|--|--|
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | |
| 18-MAR-15 | 15007237 | CBOT | 1 | | MINI DJ future JUN 15 | 17662.00 | USD | | | |
| 18-MAR-15 | 15006585 | CBOT | 1 | | MINI DJ future JUN 15 | 17664.00 | USD | | | |
| 18-MAR-15 | 15005495 | CBOT | 1 | | MINI DJ future JUN 15 | 17679.00 | USD | | | |
| 18-MAR-15 | 15002992 | CBOT | | 1 | MINI DJ future JUN 15 | 17694.00 | USD | | | |
| 18-MAR-15 | 15002996 | CBOT | | 1 | MINI DJ future JUN 15 | 17694.00 | USD | | | |
| 18-MAR-15 | 15003000 | CBOT | | 1 | MINI DJ future JUN 15 | 17694.00 | USD | | | |
| TOTAL | | | 3 | 3 | EX- 18-JUN-15 | | | | | |

| | | | |
|---------------|-------------|------|----|
| Exchange | USD | 6.84 | DR |
| NFA | USD | 0.06 | DR |
| Clearing. | USD | 3.00 | DR |
| CQG TRF | USD | 0.60 | DR |
| Commission | USD | 3.00 | DR |
| AVERAGE LONG | 17668.33333 | | |
| AVERAGE SHORT | 17694.00000 | | |

| | | | | | | | | | | |
|--------------|----------|-----|----------|----------|----------------------|---------|-----|--|--|--|
| 18-MAR-15 | 15003067 | CME | 1 | | Mini-NASDAQ JUN 15 | 4353.50 | USD | | | |
| 18-MAR-15 | 15003664 | CME | 1 | | Mini-NASDAQ JUN 15 | 4356.50 | USD | | | |
| 18-MAR-15 | 15003670 | CME | 1 | | Mini-NASDAQ JUN 15 | 4356.50 | USD | | | |
| 18-MAR-15 | 15002816 | CME | | 1 | Mini-NASDAQ JUN 15 | 4356.50 | USD | | | |
| 18-MAR-15 | 15002820 | CME | | 1 | Mini-NASDAQ JUN 15 | 4356.50 | USD | | | |
| 18-MAR-15 | 15002823 | CME | | 1 | Mini-NASDAQ JUN 15 | 4356.50 | USD | | | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | | | | | |

| | | | |
|---------------|------------|------|----|
| Exchange | USD | 6.90 | DR |
| NFA | USD | 0.06 | DR |
| Clearing. | USD | 3.00 | DR |
| CQG TRF | USD | 0.60 | DR |
| Commission | USD | 3.00 | DR |
| AVERAGE LONG | 4355.50000 | | |
| AVERAGE SHORT | 4356.50000 | | |

| | | | | | | | | | | |
|--------------|----------|-----|----------|----------|-----------------------|---------|-----|--|--|--|
| 18-MAR-15 | 15006672 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2057.50 | USD | | | |
| 18-MAR-15 | 15006677 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2057.50 | USD | | | |
| 18-MAR-15 | 15006680 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2057.50 | USD | | | |
| 18-MAR-15 | 15007238 | CME | 3 | | E-Mini S&P 500 JUN 15 | 2057.75 | USD | | | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | | | | | |

| | | | |
|---------------|------------|------|----|
| Exchange | USD | 6.90 | DR |
| NFA | USD | 0.06 | DR |
| Clearing. | USD | 3.00 | DR |
| CQG TRF | USD | 0.60 | DR |
| Commission | USD | 3.00 | DR |
| AVERAGE LONG | 2057.75000 | | |
| AVERAGE SHORT | 2057.50000 | | |

| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 19-MAR-15 | | | | | | | | | | |
|---|----------|--------|----------|----------|-----------------------|-------------|-----|--------------|--|--|
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | |
| 19-MAR-15 | 15037914 | CBOT | 1 | | MINI DJ future JUN 15 | 17875.00 | USD | | | |
| 19-MAR-15 | 15039349 | CBOT | 1 | | MINI DJ future JUN 15 | 17876.00 | USD | | | |
| 19-MAR-15 | 15037604 | CBOT | 1 | | MINI DJ future JUN 15 | 17888.00 | USD | | | |
| 19-MAR-15 | 15037531 | CBOT | | 1 | MINI DJ future JUN 15 | 17900.00 | USD | | | |
| 19-MAR-15 | 15037535 | CBOT | | 1 | MINI DJ future JUN 15 | 17900.00 | USD | | | |
| 19-MAR-15 | 15037538 | CBOT | | 1 | MINI DJ future JUN 15 | 17900.00 | USD | | | |
| TOTAL | | | 3 | 3 | EX- 18-JUN-15 | | | | | |

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| TRADES CONFIRMATIONS FROM 01-MAR-15 TO 31-MAR-15 | | | | | | | | | | | |
|---|----------|--------|-----|------|-------------------------|---------------|-------------|--------------|--|--|--|
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 19-MAR-15 | | | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | | |
| | | | | | | Exchange | USD | 6.84 DR | | | |
| | | | | | | NFA | USD | 0.06 DR | | | |
| | | | | | | Clearing. | USD | 3.00 DR | | | |
| | | | | | | CQG TRF | USD | 0.60 DR | | | |
| | | | | | | Commission | USD | 3.00 DR | | | |
| | | | | | | AVERAGE LONG | 17879.66666 | | | | |
| | | | | | | AVERAGE SHORT | 17900.00000 | | | | |
| 19-MAR-15 | 15037978 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2079.25 | USD | | | | |
| 19-MAR-15 | 15039346 | CME | | 2 | E-Mini S&P 500 JUN 15 | 2079.75 | USD | | | | |
| 19-MAR-15 | 15037520 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2082.25 | USD | | | | |
| 19-MAR-15 | 15037524 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2082.25 | USD | | | | |
| 19-MAR-15 | 15037527 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2082.25 | USD | | | | |
| 19-MAR-15 | 15032419 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2084.75 | USD | | | | |
| 19-MAR-15 | 15032425 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2084.75 | USD | | | | |
| 19-MAR-15 | 15032428 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2084.75 | USD | | | | |
| 19-MAR-15 | 15032699 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2087.25 | USD | | | | |
| 19-MAR-15 | 15032705 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2087.25 | USD | | | | |
| 19-MAR-15 | 15032708 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2087.25 | USD | | | | |
| TOTAL | | | 6 | 6 | EX- 19-JUN-15 | | | | | | |
| | | | | | | Exchange | USD | 13.80 DR | | | |
| | | | | | | NFA | USD | 0.12 DR | | | |
| | | | | | | Clearing. | USD | 6.00 DR | | | |
| | | | | | | CQG TRF | USD | 1.20 DR | | | |
| | | | | | | Commission | USD | 6.00 DR | | | |
| | | | | | | AVERAGE LONG | 2083.41666 | | | | |
| | | | | | | AVERAGE SHORT | 2083.50000 | | | | |
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 20-MAR-15 | | | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | | |
| 20-MAR-15 | 15062114 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.07750 | USD | | | | |
| 20-MAR-15 | 15062115 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.07750 | USD | | | | |
| 20-MAR-15 | 15062553 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.07850 | USD | | | | |
| 20-MAR-15 | 15062554 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.07850 | USD | | | | |
| 20-MAR-15 | 15063023 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.07940 | USD | | | | |
| 20-MAR-15 | 15060648 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.07960 | USD | | | | |
| 20-MAR-15 | 15060649 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.07960 | USD | | | | |
| 20-MAR-15 | 15062897 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.08000 | USD | | | | |
| TOTAL | | | 4 | 4 | EX- 15-JUN-15 | | | | | | |
| | | | | | | Exchange | USD | 12.80 DR | | | |
| | | | | | | NFA | USD | 0.08 DR | | | |
| | | | | | | Clearing. | USD | 4.00 DR | | | |
| | | | | | | CQG TRF | USD | 0.80 DR | | | |
| | | | | | | Commission | USD | 4.00 DR | | | |
| | | | | | | AVERAGE LONG | 1.07905 | | | | |
| | | | | | | AVERAGE SHORT | 1.07860 | | | | |
| 20-MAR-15 | 15060572 | CME | 1 | | Mini-NASDAQ JUN 15 | 4455.50 | USD | | | | |
| 20-MAR-15 | 15060575 | CME | 1 | | Mini-NASDAQ JUN 15 | 4455.50 | USD | | | | |
| 20-MAR-15 | 15060578 | CME | 1 | | Mini-NASDAQ JUN 15 | 4455.50 | USD | | | | |
| 20-MAR-15 | 15059099 | CME | 1 | | Mini-NASDAQ JUN 15 | 4455.75 | USD | | | | |
| 20-MAR-15 | 15059105 | CME | 1 | | Mini-NASDAQ JUN 15 | 4455.75 | USD | | | | |
| 20-MAR-15 | 15059109 | CME | 1 | | Mini-NASDAQ JUN 15 | 4455.75 | USD | | | | |
| 20-MAR-15 | 15059845 | CME | | | 1 Mini-NASDAQ JUN 15 | 4455.75 | USD | | | | |
| 20-MAR-15 | 15059851 | CME | | | 1 Mini-NASDAQ JUN 15 | 4455.75 | USD | | | | |
| 20-MAR-15 | 15060689 | CME | | | 1 Mini-NASDAQ JUN 15 | 4459.25 | USD | | | | |
| 20-MAR-15 | 15059347 | CME | | | 1 Mini-NASDAQ JUN 15 | 4459.50 | USD | | | | |
| 20-MAR-15 | 15061802 | CME | | | 1 Mini-NASDAQ JUN 15 | 4463.00 | USD | | | | |
| 20-MAR-15 | 15063490 | CME | 1 | | Mini-NASDAQ JUN 15 | 4463.50 | USD | | | | |
| 20-MAR-15 | 15063492 | CME | 1 | | Mini-NASDAQ JUN 15 | 4463.50 | USD | | | | |
| 20-MAR-15 | 15063493 | CME | 1 | | Mini-NASDAQ JUN 15 | 4463.50 | USD | | | | |
| 20-MAR-15 | 15062146 | CME | | | 1 Mini-NASDAQ JUN 15 | 4464.50 | USD | | | | |
| 20-MAR-15 | 15064965 | CME | | | 2 Mini-NASDAQ JUN 15 | 4466.25 | USD | | | | |
| 20-MAR-15 | 15064944 | CME | | | 1 Mini-NASDAQ JUN 15 | 4467.25 | USD | | | | |
| TOTAL | | | 9 | 9 | EX- 19-JUN-15 | | | | | | |
| | | | | | | Exchange | USD | 20.70 DR | | | |
| | | | | | | NFA | USD | 0.18 DR | | | |
| | | | | | | Clearing. | USD | 9.00 DR | | | |
| | | | | | | CQG TRF | USD | 1.80 DR | | | |
| | | | | | | Commission | USD | 9.00 DR | | | |
| | | | | | | AVERAGE LONG | 4458.25000 | | | | |
| | | | | | | AVERAGE SHORT | 4461.94444 | | | | |
| 20-MAR-15 | 15058437 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2095.75 | USD | | | | |
| 20-MAR-15 | 15058443 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2095.75 | USD | | | | |
| 20-MAR-15 | 15058444 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2095.75 | USD | | | | |
| 20-MAR-15 | 15059931 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2097.00 | USD | | | | |
| 20-MAR-15 | 15059932 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2097.00 | USD | | | | |
| 20-MAR-15 | 15059329 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2098.75 | USD | | | | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | | | | | | |

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| TRADES CONFIRMATIONS FROM 01-MAR-15 TO 31-MAR-15 | | | | | | | | | | | | |
|---|----------|--------|-----|------|--------------------------|---------------|-------------|--------------|--|--|--|--|
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 20-MAR-15 | | | | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | | | |
| | | | | | | Exchange | USD | 6.90 DR | | | | |
| | | | | | | NFA | USD | 0.06 DR | | | | |
| | | | | | | Clearing. | USD | 3.00 DR | | | | |
| | | | | | | CQG TRF | USD | 0.60 DR | | | | |
| | | | | | | Commission | USD | 3.00 DR | | | | |
| | | | | | | AVERAGE LONG | 2095.75000 | | | | | |
| | | | | | | AVERAGE SHORT | 2097.58333 | | | | | |
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 23-MAR-15 | | | | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | | | |
| 23-MAR-15 | 15086512 | CBOT | | | 1 MINI DJ future JUN 15 | 18071.00 | USD | | | | | |
| 23-MAR-15 | 15086519 | CBOT | | | 1 MINI DJ future JUN 15 | 18071.00 | USD | | | | | |
| 23-MAR-15 | 15086526 | CBOT | | | 1 MINI DJ future JUN 15 | 18071.00 | USD | | | | | |
| 23-MAR-15 | 15088617 | CBOT | | | 1 MINI DJ future JUN 15 | 18090.00 | USD | | | | | |
| 23-MAR-15 | 15088623 | CBOT | | | 1 MINI DJ future JUN 15 | 18090.00 | USD | | | | | |
| 23-MAR-15 | 15088627 | CBOT | | | 1 MINI DJ future JUN 15 | 18090.00 | USD | | | | | |
| 23-MAR-15 | 15087143 | CBOT | 1 | | 1 MINI DJ future JUN 15 | 18094.00 | USD | | | | | |
| 23-MAR-15 | 15087148 | CBOT | 1 | | 1 MINI DJ future JUN 15 | 18095.00 | USD | | | | | |
| 23-MAR-15 | 15087153 | CBOT | 1 | | 1 MINI DJ future JUN 15 | 18095.00 | USD | | | | | |
| 23-MAR-15 | 15087933 | CBOT | | | 1 MINI DJ future JUN 15 | 18095.00 | USD | | | | | |
| 23-MAR-15 | 15087940 | CBOT | | | 1 MINI DJ future JUN 15 | 18095.00 | USD | | | | | |
| 23-MAR-15 | 15082175 | CBOT | 1 | | 1 MINI DJ future JUN 15 | 18098.00 | USD | | | | | |
| 23-MAR-15 | 15082183 | CBOT | 1 | | 1 MINI DJ future JUN 15 | 18098.00 | USD | | | | | |
| 23-MAR-15 | 15082189 | CBOT | 1 | | 1 MINI DJ future JUN 15 | 18098.00 | USD | | | | | |
| 23-MAR-15 | 15088837 | CBOT | 1 | | 1 MINI DJ future JUN 15 | 18100.00 | USD | | | | | |
| 23-MAR-15 | 15088843 | CBOT | 1 | | 1 MINI DJ future JUN 15 | 18100.00 | USD | | | | | |
| 23-MAR-15 | 15088849 | CBOT | 1 | | 1 MINI DJ future JUN 15 | 18101.00 | USD | | | | | |
| 23-MAR-15 | 15088281 | CBOT | 1 | | 1 MINI DJ future JUN 15 | 18103.00 | USD | | | | | |
| 23-MAR-15 | 15088287 | CBOT | 1 | | 1 MINI DJ future JUN 15 | 18103.00 | USD | | | | | |
| 23-MAR-15 | 15088293 | CBOT | 1 | | 1 MINI DJ future JUN 15 | 18103.00 | USD | | | | | |
| 23-MAR-15 | 15087243 | CBOT | | | 1 MINI DJ future JUN 15 | 18106.00 | USD | | | | | |
| 23-MAR-15 | 15089451 | CBOT | | | 1 MINI DJ future JUN 15 | 18112.00 | USD | | | | | |
| 23-MAR-15 | 15089769 | CBOT | | | 1 MINI DJ future JUN 15 | 18121.00 | USD | | | | | |
| 23-MAR-15 | 15089770 | CBOT | | | 1 MINI DJ future JUN 15 | 18121.00 | USD | | | | | |
| TOTAL | | | 12 | 12 | EX- 18-JUN-15 | | | | | | | |
| | | | | | | Exchange | USD | 27.36 DR | | | | |
| | | | | | | NFA | USD | 0.24 DR | | | | |
| | | | | | | Clearing. | USD | 12.00 DR | | | | |
| | | | | | | CQG TRF | USD | 2.40 DR | | | | |
| | | | | | | Commission | USD | 12.00 DR | | | | |
| | | | | | | AVERAGE LONG | 18099.00000 | | | | | |
| | | | | | | AVERAGE SHORT | 18094.41666 | | | | | |
| 23-MAR-15 | 15088121 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.09360 | USD | | | | | |
| 23-MAR-15 | 15088122 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.09360 | USD | | | | | |
| 23-MAR-15 | 15089624 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.09490 | USD | | | | | |
| 23-MAR-15 | 15089625 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.09490 | USD | | | | | |
| 23-MAR-15 | 15088869 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.09510 | USD | | | | | |
| 23-MAR-15 | 15089774 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.09530 | USD | | | | | |
| 23-MAR-15 | 15089775 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.09530 | USD | | | | | |
| 23-MAR-15 | 15088962 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.09660 | USD | | | | | |
| TOTAL | | | 4 | 4 | EX- 15-JUN-15 | | | | | | | |
| | | | | | | Exchange | USD | 12.80 DR | | | | |
| | | | | | | NFA | USD | 0.08 DR | | | | |
| | | | | | | Clearing. | USD | 4.00 DR | | | | |
| | | | | | | CQG TRF | USD | 0.80 DR | | | | |
| | | | | | | Commission | USD | 4.00 DR | | | | |
| | | | | | | AVERAGE LONG | 1.09425 | | | | | |
| | | | | | | AVERAGE SHORT | 1.09557 | | | | | |
| 23-MAR-15 | 15085168 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2102.00 | USD | | | | | |
| 23-MAR-15 | 15085176 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2102.00 | USD | | | | | |
| 23-MAR-15 | 15085179 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2102.00 | USD | | | | | |
| 23-MAR-15 | 15083816 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2105.00 | USD | | | | | |
| 23-MAR-15 | 15083824 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2105.00 | USD | | | | | |
| 23-MAR-15 | 15083826 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2105.00 | USD | | | | | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | | | | | | | |
| | | | | | | Exchange | USD | 6.90 DR | | | | |
| | | | | | | NFA | USD | 0.06 DR | | | | |
| | | | | | | Clearing. | USD | 3.00 DR | | | | |
| | | | | | | CQG TRF | USD | 0.60 DR | | | | |
| | | | | | | Commission | USD | 3.00 DR | | | | |
| | | | | | | AVERAGE LONG | 2105.00000 | | | | | |
| | | | | | | AVERAGE SHORT | 2102.00000 | | | | | |
| 23-MAR-15 | 15081888 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1261.50 | USD | | | | | |
| 23-MAR-15 | 15081892 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1261.50 | USD | | | | | |
| 23-MAR-15 | 15081895 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1261.50 | USD | | | | | |
| 23-MAR-15 | 15087845 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1262.60 | USD | | | | | |
| 23-MAR-15 | 15086934 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1262.70 | USD | | | | | |

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| THE FOLLOWING TRADES | | TRADES CONFIRMATIONS FROM 01-MAR-15 TO 31-MAR-15 | | | | | | HAVE BEEN EXECUTED AS OF 23-MAR-15 | | | |
|----------------------|----------|--|----------|----------|----------------------|-----|-----|------------------------------------|-------------------|------------|-----------------|
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | | | | TRADE PRICE | CCY | DEBIT/CREDIT |
| 23-MAR-15 | 15088923 | NYBOT | 1 | | RUS2000 | MIN | Fut | JUN 15 | 1263.60 | USD | |
| 23-MAR-15 | 15088926 | NYBOT | 1 | | RUS2000 | MIN | Fut | JUN 15 | 1263.60 | USD | |
| 23-MAR-15 | 15088929 | NYBOT | 1 | | RUS2000 | MIN | Fut | JUN 15 | 1263.60 | USD | |
| 23-MAR-15 | 15087548 | NYBOT | | 1 | RUS2000 | MIN | Fut | JUN 15 | 1264.00 | USD | |
| 23-MAR-15 | 15089771 | NYBOT | | 1 | RUS2000 | MIN | Fut | JUN 15 | 1264.00 | USD | |
| 23-MAR-15 | 15089772 | NYBOT | | 1 | RUS2000 | MIN | Fut | JUN 15 | 1264.00 | USD | |
| 23-MAR-15 | 15089773 | NYBOT | | 1 | RUS2000 | MIN | Fut | JUN 15 | 1264.00 | USD | |
| TOTAL | | | 6 | 6 | EX- 19-JUN-15 | | | | | | |
| | | | | | | | | | Exchange | USD | 13.68 DR |
| | | | | | | | | | NFA | USD | 0.12 DR |
| | | | | | | | | | Clearing. | USD | 6.00 DR |
| | | | | | | | | | CQG TRF | USD | 1.20 DR |
| | | | | | | | | | Commission | USD | 6.00 DR |
| | | | | | | | | AVERAGE LONG | 1262.55000 | | |
| | | | | | | | | AVERAGE SHORT | 1263.55000 | | |

| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 24-MAR-15 | | | | | AVERAGE SHORT | 1263.53000 | | | |
|---|----------|--------|----------|----------|----------------------|---------------|----------------------|----------------|----------------|
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT | DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT |
| 24-MAR-15 | 15116917 | CME | 1 | | EURO FX | FUTURE JUN 15 | 1.09240 | USD | |
| 24-MAR-15 | 15117012 | CME | 1 | | EURO FX | FUTURE JUN 15 | 1.09240 | USD | |
| 24-MAR-15 | 15117078 | CME | 1 | | EURO FX | FUTURE JUN 15 | 1.09240 | USD | |
| 24-MAR-15 | 15115144 | CME | | 2 | EURO FX | FUTURE JUN 15 | 1.09270 | USD | |
| 24-MAR-15 | 15115145 | CME | | 1 | EURO FX | FUTURE JUN 15 | 1.09270 | USD | |
| TOTAL | | | 3 | 3 | EX- 15-JUN-15 | | | | |
| | | | | | | | Exchange | USD | 9.60 DR |
| | | | | | | | NFA | USD | 0.06 DR |
| | | | | | | | Clearing. | USD | 3.00 DR |
| | | | | | | | CQG TRF | USD | 0.60 DR |
| | | | | | | | Commission | USD | 3.00 DR |
| | | | | | | | AVERAGE LONG | 1.09240 | |
| | | | | | | | AVERAGE SHORT | 1.09270 | |

| | | | | | | | | | |
|--------------|----------|-----|----------|------------------------|--------|----------------------|-------------------|-------------|-----------|
| 24-MAR-15 | 15115170 | CME | 1 | Mini-NASDAQ | JUN 15 | 4434.75 | USD | | |
| 24-MAR-15 | 15114945 | CME | 1 | Mini-NASDAQ | JUN 15 | 4435.25 | USD | | |
| 24-MAR-15 | 15114838 | CME | 1 | Mini-NASDAQ | JUN 15 | 4438.50 | USD | | |
| 24-MAR-15 | 15114729 | CME | | 1 Mini-NASDAQ | JUN 15 | 4441.50 | USD | | |
| 24-MAR-15 | 15114734 | CME | | 1 Mini-NASDAQ | JUN 15 | 4441.50 | USD | | |
| 24-MAR-15 | 15114738 | CME | | 1 Mini-NASDAQ | JUN 15 | 4441.50 | USD | | |
| TOTAL | | | 3 | 3 EX- 19-JUN-15 | | | | | |
| | | | | | | Exchange | USD | 6.90 | DR |
| | | | | | | NFA | USD | 0.06 | DR |
| | | | | | | Clearing. | USD | 3.00 | DR |
| | | | | | | CQG TRF | USD | 0.60 | DR |
| | | | | | | Commission | USD | 3.00 | DR |
| | | | | | | AVERAGE LONG | 4436.16666 | | |
| | | | | | | AVERAGE SHORT | 4441.50000 | | |

| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 25-MAR-15 | | | | | | | | AVERAGE SHORT | 17884.50000 | | |
|---|----------|--------|-----|------|---------------|---------------|-------------|---------------|--------------|----------|--|
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT | DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | | |
| 25-MAR-15 | 15136500 | CBOT | 1 | | MINI DJ | future JUN 15 | 17846.00 | USD | | | |
| 25-MAR-15 | 15136940 | CBOT | 1 | | MINI DJ | future JUN 15 | 17848.00 | USD | | | |
| 25-MAR-15 | 15136421 | CBOT | 1 | | MINI DJ | future JUN 15 | 17861.00 | USD | | | |
| 25-MAR-15 | 15133829 | CBOT | 1 | | MINI DJ | future JUN 15 | 17863.00 | USD | | | |
| 25-MAR-15 | 15135799 | CBOT | | 1 | MINI DJ | future JUN 15 | 17876.00 | USD | | | |
| 25-MAR-15 | 15135804 | CBOT | | 1 | MINI DJ | future JUN 15 | 17876.00 | USD | | | |
| 25-MAR-15 | 15135809 | CBOT | | 1 | MINI DJ | future JUN 15 | 17876.00 | USD | | | |
| 25-MAR-15 | 15133144 | CBOT | 1 | | MINI DJ | future JUN 15 | 17878.00 | USD | | | |
| 25-MAR-15 | 15134701 | CBOT | 1 | | MINI DJ | future JUN 15 | 17884.00 | USD | | | |
| 25-MAR-15 | 15132089 | CBOT | | 1 | MINI DJ | future JUN 15 | 17893.00 | USD | | | |
| 25-MAR-15 | 15132095 | CBOT | | 1 | MINI DJ | future JUN 15 | 17893.00 | USD | | | |
| 25-MAR-15 | 15132099 | CBOT | | 1 | MINI DJ | future JUN 15 | 17893.00 | USD | | | |
| TOTAL | | | 6 | 6 | EX- 18-JUN-15 | | | | | | |
| | | | | | | | | Exchange | USD | 13.68 DR | |
| | | | | | | | | NFA | USD | 0.12 DR | |
| | | | | | | | | Clearing. | USD | 6.00 DR | |
| | | | | | | | | CQG TRF | USD | 1.20 DR | |
| | | | | | | | | Commission | USD | 6.00 DR | |
| | | | | | | | | AVERAGE LONG | 17863.33333 | | |
| | | | | | | | | AVERAGE SHORT | 17884.50000 | | |

| THE FOLLOWING TRADES | | HAVE BEEN | EXECUTED AS OF | 26-MAR-15 | | | | AVERAGE | SHORT | 17884.50000 | | |
|----------------------|----------|-----------|----------------|-----------|----------|------------------|--|---------|-------|-------------|-----|--------------|
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT | DESCRIPTION | | | | TRADE PRICE | CCY | DEBIT/CREDIT |
| 26-MAR-15 | 15175585 | CBOT | | 1 | MINI | DJ future JUN 15 | | | | 17610.00 | USD | |
| 26-MAR-15 | 15179592 | CBOT | | 1 | MINI | DJ future JUN 15 | | | | 17610.00 | USD | |
| 26-MAR-15 | 15179600 | CBOT | | 1 | MINI | DJ future JUN 15 | | | | 17610.00 | USD | |
| 26-MAR-15 | 15179604 | CBOT | | 1 | MINI | DJ future JUN 15 | | | | 17610.00 | USD | |
| 26-MAR-15 | 15174973 | CBOT | 1 | | MINI | DJ future JUN 15 | | | | 17611.00 | USD | |
| 26-MAR-15 | 15174979 | CBOT | 1 | | MINI | DJ future JUN 15 | | | | 17611.00 | USD | |
| 26-MAR-15 | 15174985 | CBOT | 1 | | MINI | DJ future JUN 15 | | | | 17611.00 | USD | |
| 26-MAR-15 | 15175578 | CBOT | | 1 | MINI | DJ future JUN 15 | | | | 17611.00 | USD | |

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| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 26-MAR-15 | | | | | | TRADE PRICE | | CCY | DEBIT/CREDIT |
|---|----------|--------|-----|------|-----------------------|---------------|-------------|-----|--------------|
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | | | | |
| 26-MAR-15 | 15180837 | CBOT | 2 | | MINI DJ future JUN 15 | 17619.00 | | USD | |
| 26-MAR-15 | 15180836 | CBOT | 1 | | MINI DJ future JUN 15 | 17619.00 | | USD | |
| 26-MAR-15 | 15175143 | CBOT | | 1 | MINI DJ future JUN 15 | 17623.00 | | USD | |
| 26-MAR-15 | 15180886 | CBOT | | 1 | MINI DJ future JUN 15 | 17630.00 | | USD | |
| 26-MAR-15 | 15180898 | CBOT | | 1 | MINI DJ future JUN 15 | 17632.00 | | USD | |
| 26-MAR-15 | 15180905 | CBOT | | 1 | MINI DJ future JUN 15 | 17634.00 | | USD | |
| 26-MAR-15 | 15179357 | CBOT | 1 | | MINI DJ future JUN 15 | 17640.00 | | USD | |
| 26-MAR-15 | 15179363 | CBOT | 1 | | MINI DJ future JUN 15 | 17640.00 | | USD | |
| 26-MAR-15 | 15179365 | CBOT | 1 | | MINI DJ future JUN 15 | 17640.00 | | USD | |
| TOTAL | | | 9 | 9 | EX- 18-JUN-15 | | | | |
| | | | | | | Exchange | | USD | 20.52 DR |
| | | | | | | NFA | | USD | 0.18 DR |
| | | | | | | Clearing. | | USD | 9.00 DR |
| | | | | | | CQG TRF | | USD | 1.80 DR |
| | | | | | | Commission | | USD | 9.00 DR |
| | | | | | | AVERAGE LONG | 17623.33333 | | |
| | | | | | | AVERAGE SHORT | 17618.88888 | | |
| 26-MAR-15 | 15162247 | CME | 2 | | EURO FX FUTURE JUN 15 | 1.09770 | | USD | |
| 26-MAR-15 | 15161478 | CME | | 2 | EURO FX FUTURE JUN 15 | 1.09860 | | USD | |
| TOTAL | | | 2 | 2 | EX- 15-JUN-15 | | | | |
| | | | | | | Exchange | | USD | 6.40 DR |
| | | | | | | NFA | | USD | 0.04 DR |
| | | | | | | Clearing. | | USD | 2.00 DR |
| | | | | | | CQG TRF | | USD | 0.40 DR |
| | | | | | | Commission | | USD | 2.00 DR |
| | | | | | | AVERAGE LONG | 1.09770 | | |
| | | | | | | AVERAGE SHORT | 1.09860 | | |
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 27-MAR-15 | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | | CCY | DEBIT/CREDIT |
| 27-MAR-15 | 15193340 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.08830 | | USD | |
| 27-MAR-15 | 15190807 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.08850 | | USD | |
| TOTAL | | | 1 | 1 | EX- 15-JUN-15 | | | | |
| | | | | | | Exchange | | USD | 3.20 DR |
| | | | | | | NFA | | USD | 0.02 DR |
| | | | | | | Clearing. | | USD | 1.00 DR |
| | | | | | | CQG TRF | | USD | 0.20 DR |
| | | | | | | Commission | | USD | 1.00 DR |
| | | | | | | AVERAGE LONG | 1.08850 | | |
| | | | | | | AVERAGE SHORT | 1.08830 | | |
| 27-MAR-15 | 15188131 | CME | 2 | | E-Mini S&P 500 JUN 15 | 2048.75 | | USD | |
| 27-MAR-15 | 15190289 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2049.75 | | USD | |
| 27-MAR-15 | 15188434 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2050.00 | | USD | |
| 27-MAR-15 | 15190966 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2050.75 | | USD | |
| 27-MAR-15 | 15188533 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2051.00 | | USD | |
| 27-MAR-15 | 15192028 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2052.50 | | USD | |
| 27-MAR-15 | 15192186 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2053.50 | | USD | |
| TOTAL | | | 4 | 4 | EX- 19-JUN-15 | | | | |
| | | | | | | Exchange | | USD | 9.20 DR |
| | | | | | | NFA | | USD | 0.08 DR |
| | | | | | | Clearing. | | USD | 4.00 DR |
| | | | | | | CQG TRF | | USD | 0.80 DR |
| | | | | | | Commission | | USD | 4.00 DR |
| | | | | | | AVERAGE LONG | 2049.93750 | | |
| | | | | | | AVERAGE SHORT | 2051.31250 | | |
| 27-MAR-15 | 15193791 | NYBOT | 1 | | US\$ INDEX FUT JUN 15 | 97.550 | | USD | |
| 27-MAR-15 | 15190837 | NYBOT | | 1 | US\$ INDEX FUT JUN 15 | 97.610 | | USD | |
| TOTAL | | | 1 | 1 | EX- 15-JUN-15 | | | | |
| | | | | | | Exchange | | USD | 2.70 DR |
| | | | | | | NFA | | USD | 0.02 DR |
| | | | | | | Clearing. | | USD | 1.00 DR |
| | | | | | | CQG TRF | | USD | 0.20 DR |
| | | | | | | Commission | | USD | 1.00 DR |
| | | | | | | AVERAGE LONG | 97.55000 | | |
| | | | | | | AVERAGE SHORT | 97.61000 | | |
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 30-MAR-15 | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | | CCY | DEBIT/CREDIT |
| 30-MAR-15 | 15221965 | CME | 1 | | Mini-NASDAQ JUN 15 | 4369.75 | | USD | |
| 30-MAR-15 | 15221970 | CME | 1 | | Mini-NASDAQ JUN 15 | 4369.75 | | USD | |
| 30-MAR-15 | 15221972 | CME | 1 | | Mini-NASDAQ JUN 15 | 4369.75 | | USD | |
| 30-MAR-15 | 15222370 | CME | | 3 | Mini-NASDAQ JUN 15 | 4371.75 | | USD | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | | | | |
| | | | | | | Exchange | | USD | 6.90 DR |
| | | | | | | NFA | | USD | 0.06 DR |
| | | | | | | Clearing. | | USD | 3.00 DR |
| | | | | | | CQG TRF | | USD | 0.60 DR |



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| TRADES CONFIRMATIONS FROM 01-MAR-15 TO 31-MAR-15 | | | | | | | | | |
|---|----------|--------|----------|----------|-----------------------|----------------------|-------------------|----------------|--|
| THE FOLLOWING TRADES HAVE BEEN EXECUTED AS OF 30-MAR-15 | | | | | | | | | |
| DATE | NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| | | | | | | Commission | USD | 3.00 DR | |
| | | | | | | AVERAGE LONG | 4369.75000 | | |
| | | | | | | AVERAGE SHORT | 4371.75000 | | |
| 30-MAR-15 | 15220520 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2075.00 | USD | | |
| 30-MAR-15 | 15220524 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2075.00 | USD | | |
| 30-MAR-15 | 15220528 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2075.00 | USD | | |
| 30-MAR-15 | 15221584 | CME | | 3 | E-Mini S&P 500 JUN 15 | 2077.00 | USD | | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | | | | |
| | | | | | | Exchange | USD | 6.90 DR | |
| | | | | | | NFA | USD | 0.06 DR | |
| | | | | | | Clearing. | USD | 3.00 DR | |
| | | | | | | CQG TRF | USD | 0.60 DR | |
| | | | | | | Commission | USD | 3.00 DR | |
| | | | | | | AVERAGE LONG | 2075.00000 | | |
| | | | | | | AVERAGE SHORT | 2077.00000 | | |

| PURCHASE & SALE FROM 03/01/15 TO 03/31/15 | | | | | | | | | |
|--|--------------|--------|----------|----------|-----------------------|----------------|------------|------------------|--|
| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 02-MAR-15 | | | | | | | | | |
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 02-MAR-15 | 14706884 | CME | | 1 | E-Mini S&P 500 MAR 15 | 2113.00 | USD | | |
| 02-MAR-15 | 14704523 | CME | 1 | | E-Mini S&P 500 MAR 15 | 2110.00 | USD | | |
| 02-MAR-15 | 14706997 | CME | | 2 | E-Mini S&P 500 MAR 15 | 2113.00 | USD | | |
| 02-MAR-15 | 14704531 | CME | 1 | | E-Mini S&P 500 MAR 15 | 2110.00 | USD | | |
| 02-MAR-15 | 14704540 | CME | 1 | | E-Mini S&P 500 MAR 15 | 2110.00 | USD | | |
| TOTAL | | | 3 | 3 | EX- 20-MAR-15 | P&S | USD | 450.00 CR | |
| 02-MAR-15 | 14706539 | CME | | 1 | Mini-NASDAQ MAR 15 | 4473.50 | USD | | |
| 02-MAR-15 | 14706300 | CME | 1 | | Mini-NASDAQ MAR 15 | 4469.75 | USD | | |
| 02-MAR-15 | 14706998 | CME | | 1 | Mini-NASDAQ MAR 15 | 4476.50 | USD | | |
| 02-MAR-15 | 14706303 | CME | 1 | | Mini-NASDAQ MAR 15 | 4469.75 | USD | | |
| 02-MAR-15 | 14706902 | CME | | 1 | Mini-NASDAQ MAR 15 | 4477.25 | USD | | |
| 02-MAR-15 | 14706302 | CME | 1 | | Mini-NASDAQ MAR 15 | 4469.75 | USD | | |
| TOTAL | | | 3 | 3 | EX- 20-MAR-15 | P&S | USD | 360.00 CR | |

| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 03-MAR-15 | | | | | | | | | |
|--|--------------|--------|----------|----------|-----------------------|----------------|------------|------------------|--|
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 03-MAR-15 | 14721130 | CBOT | | 1 | MINI DJ future MAR 15 | 18193.00 | USD | | |
| 03-MAR-15 | 14721717 | CBOT | 1 | | MINI DJ future MAR 15 | 18181.00 | USD | | |
| 03-MAR-15 | 14721136 | CBOT | | 1 | MINI DJ future MAR 15 | 18193.00 | USD | | |
| 03-MAR-15 | 14722668 | CBOT | 1 | | MINI DJ future MAR 15 | 18163.00 | USD | | |
| 03-MAR-15 | 14721141 | CBOT | | 1 | MINI DJ future MAR 15 | 18193.00 | USD | | |
| 03-MAR-15 | 14724641 | CBOT | 1 | | MINI DJ future MAR 15 | 18143.00 | USD | | |
| TOTAL | | | 3 | 3 | EX- 20-MAR-15 | P&S | USD | 460.00 CR | |

| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 06-MAR-15 | | | | | | | | | |
|--|--------------|--------|----------|----------|------------------------|----------------|------------|------------------|--|
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 06-MAR-15 | 14812465 | NYBOT | | 1 | RUS2000 MIN Fut MAR 15 | 1217.40 | USD | | |
| 06-MAR-15 | 14812611 | NYBOT | 1 | | RUS2000 MIN Fut MAR 15 | 1216.40 | USD | | |
| 06-MAR-15 | 14812469 | NYBOT | | 1 | RUS2000 MIN Fut MAR 15 | 1217.40 | USD | | |
| 06-MAR-15 | 14812778 | NYBOT | 1 | | RUS2000 MIN Fut MAR 15 | 1217.40 | USD | | |
| 06-MAR-15 | 14812472 | NYBOT | | 1 | RUS2000 MIN Fut MAR 15 | 1217.40 | USD | | |
| 06-MAR-15 | 14812781 | NYBOT | 1 | | RUS2000 MIN Fut MAR 15 | 1217.40 | USD | | |
| TOTAL | | | 3 | 3 | EX- 20-MAR-15 | P&S | USD | 100.00 CR | |

| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 09-MAR-15 | | | | | | | | | |
|--|--------------|--------|----------|----------|-----------------------|----------------|------------|------------------|--|
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 09-MAR-15 | 14834649 | CBOT | | 1 | MINI DJ future MAR 15 | 17986.00 | USD | | |
| 09-MAR-15 | 14834416 | CBOT | 1 | | MINI DJ future MAR 15 | 17974.00 | USD | | |
| 09-MAR-15 | 14836928 | CBOT | | 1 | MINI DJ future MAR 15 | 17991.00 | USD | | |
| 09-MAR-15 | 14836646 | CBOT | 1 | | MINI DJ future MAR 15 | 18005.00 | USD | | |
| 09-MAR-15 | 14836932 | CBOT | | 1 | MINI DJ future MAR 15 | 17991.00 | USD | | |
| 09-MAR-15 | 14836654 | CBOT | 1 | | MINI DJ future MAR 15 | 18005.00 | USD | | |
| 09-MAR-15 | 14836936 | CBOT | | 1 | MINI DJ future MAR 15 | 17991.00 | USD | | |
| 09-MAR-15 | 14836657 | CBOT | 1 | | MINI DJ future MAR 15 | 18005.00 | USD | | |
| 09-MAR-15 | 14835128 | CBOT | | 1 | MINI DJ future MAR 15 | 18004.00 | USD | | |
| 09-MAR-15 | 14834421 | CBOT | 1 | | MINI DJ future MAR 15 | 17974.00 | USD | | |
| 09-MAR-15 | 14835732 | CBOT | | 1 | MINI DJ future MAR 15 | 18006.00 | USD | | |
| 09-MAR-15 | 14834425 | CBOT | 1 | | MINI DJ future MAR 15 | 17974.00 | USD | | |
| TOTAL | | | 6 | 6 | EX- 20-MAR-15 | P&S | USD | 160.00 CR | |

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Please report any issues immediately to AMP Trade Desk-312.893.6400 Opt2 or TDM@ampclearing.com. Not exercising your right to have issues corrected before the start of the next market session will be deemed acceptance of this statement.

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| PURCHASE & SALE FROM 03/01/15 TO 03/31/15 | | | | | | | | | |
|--|--------------|--------|----------|----------|--------------------------|----------------|------------|---------------|-----------|
| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 09-MAR-15 | | | | | | | | | |
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 09-MAR-15 | 14838169 | NYBOT | | | 2 RUS2000 MIN Fut MAR 15 | 1222.60 | USD | | |
| 09-MAR-15 | 14837545 | NYBOT | 1 | | RUS2000 MIN Fut MAR 15 | 1222.10 | USD | | |
| 09-MAR-15 | 14837551 | NYBOT | 1 | | RUS2000 MIN Fut MAR 15 | 1222.10 | USD | | |
| 09-MAR-15 | 14838170 | NYBOT | | 1 | RUS2000 MIN Fut MAR 15 | 1222.60 | USD | | |
| 09-MAR-15 | 14837557 | NYBOT | 1 | | RUS2000 MIN Fut MAR 15 | 1222.10 | USD | | |
| TOTAL | | | 3 | 3 | EX- 20-MAR-15 | P&S | USD | 150.00 | CR |

| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 11-MAR-15 | | | | | | | | | |
|--|--------------|--------|----------|----------|------------------------|----------------|------------|---------------|-----------|
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 11-MAR-15 | 14887040 | CME | | 1 | E-Mini S&P 500 MAR 15 | 2044.50 | USD | | |
| 11-MAR-15 | 14888076 | CME | 1 | | E-Mini S&P 500 MAR 15 | 2046.50 | USD | | |
| 11-MAR-15 | 14888076 | CME | 1 | | E-Mini S&P 500 MAR 15 | 2046.50 | USD | | |
| 11-MAR-15 | 14887039 | CME | | 1 | E-Mini S&P 500 MAR 15 | 2044.50 | USD | | |
| TOTAL | | | 2 | 2 | EX- 20-MAR-15 | P&S | USD | 200.00 | DR |
| 11-MAR-15 | 14891970 | NYBOT | 1 | | RUS2000 MIN Fut MAR 15 | 1213.00 | USD | | |
| 11-MAR-15 | 14892274 | NYBOT | | 1 | RUS2000 MIN Fut MAR 15 | 1215.00 | USD | | |
| 11-MAR-15 | 14892286 | NYBOT | | 1 | RUS2000 MIN Fut MAR 15 | 1214.60 | USD | | |
| 11-MAR-15 | 14891970 | NYBOT | 1 | | RUS2000 MIN Fut MAR 15 | 1213.00 | USD | | |
| TOTAL | | | 2 | 2 | EX- 20-MAR-15 | P&S | USD | 360.00 | CR |

| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 12-MAR-15 | | | | | | | | | |
|--|--------------|--------|----------|----------|------------------------|----------------|------------|---------------|-----------|
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 12-MAR-15 | 14914768 | CBOT | | 1 | MINI DJ future JUN 15 | 17742.00 | USD | | |
| 12-MAR-15 | 14913675 | CBOT | 1 | | MINI DJ future JUN 15 | 17742.00 | USD | | |
| 12-MAR-15 | 14914770 | CBOT | | 1 | MINI DJ future JUN 15 | 17742.00 | USD | | |
| 12-MAR-15 | 14913679 | CBOT | 1 | | MINI DJ future JUN 15 | 17742.00 | USD | | |
| 12-MAR-15 | 14914097 | CBOT | | 1 | MINI DJ future JUN 15 | 17754.00 | USD | | |
| 12-MAR-15 | 14913671 | CBOT | 1 | | MINI DJ future JUN 15 | 17742.00 | USD | | |
| TOTAL | | | 3 | 3 | EX- 18-JUN-15 | P&S | USD | 60.00 | CR |
| 11-MAR-15 | 14891233 | CME | 2 | | E-Mini S&P 500 MAR 15 | 2045.25 | USD | | |
| 12-MAR-15 | 14895511 | CME | | 2 | E-Mini S&P 500 MAR 15 | 2043.50 | USD | | |
| TOTAL | | | 2 | 2 | EX- 20-MAR-15 | P&S | USD | 175.00 | DR |
| 12-MAR-15 | 14916531 | CME | | 2 | E-Mini S&P 500 JUN 15 | 2051.50 | USD | | |
| 12-MAR-15 | 14913618 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2050.75 | USD | | |
| 12-MAR-15 | 14913621 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2050.75 | USD | | |
| 12-MAR-15 | 14915439 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2053.75 | USD | | |
| 12-MAR-15 | 14913614 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2050.75 | USD | | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | P&S | USD | 225.00 | CR |
| 12-MAR-15 | 14916529 | CME | | 2 | Mini-NASDAQ JUN 15 | 4316.50 | USD | | |
| 12-MAR-15 | 14911112 | CME | 1 | | Mini-NASDAQ JUN 15 | 4325.00 | USD | | |
| 12-MAR-15 | 14911113 | CME | 1 | | Mini-NASDAQ JUN 15 | 4325.00 | USD | | |
| 12-MAR-15 | 14916530 | CME | | 1 | Mini-NASDAQ JUN 15 | 4316.50 | USD | | |
| 12-MAR-15 | 14911114 | CME | 1 | | Mini-NASDAQ JUN 15 | 4325.00 | USD | | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | P&S | USD | 510.00 | DR |
| 12-MAR-15 | 14915152 | NYBOT | | 1 | RUS2000 MIN Fut JUN 15 | 1226.00 | USD | | |
| 12-MAR-15 | 14913722 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1225.10 | USD | | |
| 12-MAR-15 | 14915102 | NYBOT | | 1 | RUS2000 MIN Fut JUN 15 | 1226.60 | USD | | |
| 12-MAR-15 | 14913720 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1225.10 | USD | | |
| TOTAL | | | 2 | 2 | EX- 19-JUN-15 | P&S | USD | 240.00 | CR |

| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 13-MAR-15 | | | | | | | | | |
|--|--------------|--------|----------|----------|-----------------------|----------------|------------|---------------|-----------|
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 13-MAR-15 | 14942042 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.04900 | USD | | |
| 13-MAR-15 | 14942390 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.04750 | USD | | |
| 13-MAR-15 | 14942043 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.04900 | USD | | |
| 13-MAR-15 | 14942484 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.04770 | USD | | |
| 13-MAR-15 | 14936253 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05070 | USD | | |
| 13-MAR-15 | 14939515 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05140 | USD | | |
| 13-MAR-15 | 14938452 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05300 | USD | | |
| 13-MAR-15 | 14939521 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05140 | USD | | |
| TOTAL | | | 4 | 4 | EX- 15-JUN-15 | P&S | USD | 462.50 | CR |
| 13-MAR-15 | 14935094 | CME | | 2 | E-Mini S&P 500 JUN 15 | 2035.50 | USD | | |
| 13-MAR-15 | 14935264 | CME | 2 | | E-Mini S&P 500 JUN 15 | 2035.75 | USD | | |
| 13-MAR-15 | 14941062 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2036.75 | USD | | |
| 13-MAR-15 | 14941312 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2036.75 | USD | | |

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| PURCHASE & SALE FROM 03/01/15 TO 03/31/15 | | | | | | | | | |
|--|--------------|--------|-----------|-----------|-----------------------|----------------|------------|---------------|-----------|
| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 13-MAR-15 | | | | | | | | | |
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 13-MAR-15 | 14941312 | CME | 2 | | E-Mini S&P 500 JUN 15 | 2036.75 | USD | | |
| 13-MAR-15 | 14941051 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2036.75 | USD | | |
| 13-MAR-15 | 14941059 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2036.75 | USD | | |
| 13-MAR-15 | 14928766 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2046.75 | USD | | |
| 13-MAR-15 | 14926418 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2056.00 | USD | | |
| 13-MAR-15 | 14930377 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2048.00 | USD | | |
| 13-MAR-15 | 14930789 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2046.25 | USD | | |
| 13-MAR-15 | 14929502 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2048.75 | USD | | |
| 13-MAR-15 | 14929307 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2048.25 | USD | | |
| TOTAL | | | 8 | 8 | EX- 19-JUN-15 | P&S | USD | 375.00 | DR |
| 13-MAR-15 | 14936398 | CME | | 2 | Mini-NASDAQ JUN 15 | 4289.00 | USD | | |
| 13-MAR-15 | 14936448 | CME | 1 | | Mini-NASDAQ JUN 15 | 4286.50 | USD | | |
| 13-MAR-15 | 14936460 | CME | 1 | | Mini-NASDAQ JUN 15 | 4287.75 | USD | | |
| 13-MAR-15 | 14935088 | CME | | 1 | Mini-NASDAQ JUN 15 | 4293.75 | USD | | |
| 13-MAR-15 | 14935286 | CME | 1 | | Mini-NASDAQ JUN 15 | 4293.75 | USD | | |
| 13-MAR-15 | 14935089 | CME | | 1 | Mini-NASDAQ JUN 15 | 4293.75 | USD | | |
| 13-MAR-15 | 14935287 | CME | 1 | | Mini-NASDAQ JUN 15 | 4293.75 | USD | | |
| 13-MAR-15 | 14928751 | CME | | 1 | Mini-NASDAQ JUN 15 | 4317.00 | USD | | |
| 13-MAR-15 | 14927961 | CME | 1 | | Mini-NASDAQ JUN 15 | 4333.00 | USD | | |
| 13-MAR-15 | 14930369 | CME | | 2 | Mini-NASDAQ JUN 15 | 4318.00 | USD | | |
| 13-MAR-15 | 14930727 | CME | 1 | | Mini-NASDAQ JUN 15 | 4313.00 | USD | | |
| 13-MAR-15 | 14930793 | CME | 1 | | Mini-NASDAQ JUN 15 | 4313.25 | USD | | |
| 13-MAR-15 | 14929471 | CME | | 1 | Mini-NASDAQ JUN 15 | 4321.75 | USD | | |
| 13-MAR-15 | 14929311 | CME | 1 | | Mini-NASDAQ JUN 15 | 4319.50 | USD | | |
| 13-MAR-15 | 14929472 | CME | | 1 | Mini-NASDAQ JUN 15 | 4321.75 | USD | | |
| 13-MAR-15 | 14929312 | CME | 1 | | Mini-NASDAQ JUN 15 | 4319.50 | USD | | |
| TOTAL | | | 9 | 9 | EX- 19-JUN-15 | P&S | USD | 40.00 | CR |
| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 16-MAR-15 | | | | | | | | | |
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 16-MAR-15 | 14965203 | CBOT | | 1 | MINI DJ future JUN 15 | 17880.00 | USD | | |
| 16-MAR-15 | 14964786 | CBOT | 1 | | MINI DJ future JUN 15 | 17869.00 | USD | | |
| 16-MAR-15 | 14965204 | CBOT | | 1 | MINI DJ future JUN 15 | 17880.00 | USD | | |
| 16-MAR-15 | 14964790 | CBOT | 1 | | MINI DJ future JUN 15 | 17869.00 | USD | | |
| 16-MAR-15 | 14964920 | CBOT | | 1 | MINI DJ future JUN 15 | 17881.00 | USD | | |
| 16-MAR-15 | 14964782 | CBOT | 1 | | MINI DJ future JUN 15 | 17869.00 | USD | | |
| TOTAL | | | 3 | 3 | EX- 18-JUN-15 | P&S | USD | 170.00 | CR |
| 16-MAR-15 | 14946025 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05300 | USD | | |
| 16-MAR-15 | 14945908 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05450 | USD | | |
| 16-MAR-15 | 14947592 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05360 | USD | | |
| 16-MAR-15 | 14946037 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05320 | USD | | |
| 16-MAR-15 | 14947593 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05360 | USD | | |
| 16-MAR-15 | 14946240 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05480 | USD | | |
| 16-MAR-15 | 14947667 | CME | | 2 | EURO FX FUTURE JUN 15 | 1.05390 | USD | | |
| 16-MAR-15 | 14946922 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05480 | USD | | |
| 16-MAR-15 | 14946923 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05480 | USD | | |
| 16-MAR-15 | 14948047 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05700 | USD | | |
| 16-MAR-15 | 14947712 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05440 | USD | | |
| 16-MAR-15 | 14948988 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05730 | USD | | |
| 16-MAR-15 | 14947714 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05450 | USD | | |
| 16-MAR-15 | 14948989 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05730 | USD | | |
| 16-MAR-15 | 14947770 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.05520 | USD | | |
| 16-MAR-15 | 14965136 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05920 | USD | | |
| 16-MAR-15 | 14964080 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.06060 | USD | | |
| 16-MAR-15 | 14965138 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.05920 | USD | | |
| 16-MAR-15 | 14964081 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.06060 | USD | | |
| TOTAL | | | 10 | 10 | EX- 15-JUN-15 | P&S | USD | 75.00 | CR |
| 16-MAR-15 | 14964889 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2069.50 | USD | | |
| 16-MAR-15 | 14961814 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2066.50 | USD | | |
| 16-MAR-15 | 14965205 | CME | | 2 | E-Mini S&P 500 JUN 15 | 2069.50 | USD | | |
| 16-MAR-15 | 14961822 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2066.50 | USD | | |
| 16-MAR-15 | 14961828 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2066.50 | USD | | |
| 16-MAR-15 | 14966577 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2072.50 | USD | | |
| 16-MAR-15 | 14966981 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2073.75 | USD | | |
| 16-MAR-15 | 14967000 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2072.75 | USD | | |
| 16-MAR-15 | 14966577 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2072.50 | USD | | |
| TOTAL | | | 5 | 5 | EX- 19-JUN-15 | P&S | USD | 525.00 | CR |
| 16-MAR-15 | 14963911 | CME | | 1 | Mini-NASDAQ JUN 15 | 4352.50 | USD | | |
| 16-MAR-15 | 14961792 | CME | 1 | | Mini-NASDAQ JUN 15 | 4348.75 | USD | | |
| 16-MAR-15 | 14964877 | CME | | 1 | Mini-NASDAQ JUN 15 | 4356.25 | USD | | |
| 16-MAR-15 | 14961796 | CME | 1 | | Mini-NASDAQ JUN 15 | 4348.75 | USD | | |

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| PURCHASE & SALE FROM 03/01/15 TO 03/31/15 | | | | | | | | | |
|--|--------------|--------|----------|----------|--------------------------|----------------|------------|-----------------|-----------|
| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 16-MAR-15 | | | | | | | | | |
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 16-MAR-15 | 14965206 | CME | | | 1 Mini-NASDAQ JUN 15 | 4356.75 | USD | | |
| 16-MAR-15 | 14961801 | CME | 1 | | Mini-NASDAQ JUN 15 | 4348.75 | USD | | |
| 16-MAR-15 | 14967037 | CME | | | 2 Mini-NASDAQ JUN 15 | 4363.25 | USD | | |
| 16-MAR-15 | 14966580 | CME | 1 | | Mini-NASDAQ JUN 15 | 4362.50 | USD | | |
| 16-MAR-15 | 14966581 | CME | 1 | | Mini-NASDAQ JUN 15 | 4362.50 | USD | | |
| TOTAL | | | 5 | 5 | EX- 19-JUN-15 | P&S | USD | 415.00 | CR |
| 16-MAR-15 | 14962027 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1231.20 | USD | | |
| 16-MAR-15 | 14963682 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1233.20 | USD | | |
| 16-MAR-15 | 14962029 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1231.20 | USD | | |
| 16-MAR-15 | 14963685 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1233.20 | USD | | |
| 16-MAR-15 | 14962031 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1231.20 | USD | | |
| 16-MAR-15 | 14963687 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1233.20 | USD | | |
| 16-MAR-15 | 14966334 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1233.40 | USD | | |
| 16-MAR-15 | 14965982 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1235.20 | USD | | |
| 16-MAR-15 | 14966337 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1233.40 | USD | | |
| 16-MAR-15 | 14965986 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1235.20 | USD | | |
| 16-MAR-15 | 14966341 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1233.40 | USD | | |
| 16-MAR-15 | 14965988 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1235.20 | USD | | |
| 16-MAR-15 | 14966396 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1233.40 | USD | | |
| 16-MAR-15 | 14966071 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1235.70 | USD | | |
| TOTAL | | | 7 | 7 | EX- 19-JUN-15 | P&S | USD | 1,370.00 | DR |
| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 17-MAR-15 | | | | | | | | | |
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 17-MAR-15 | 14972402 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.06410 | USD | | |
| 17-MAR-15 | 14972036 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.06340 | USD | | |
| 17-MAR-15 | 14972403 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.06410 | USD | | |
| 17-MAR-15 | 14972037 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.06340 | USD | | |
| TOTAL | | | 2 | 2 | EX- 15-JUN-15 | P&S | USD | 175.00 | CR |
| 17-MAR-15 | 14990251 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2065.75 | USD | | |
| 17-MAR-15 | 14989302 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2065.75 | USD | | |
| 17-MAR-15 | 14990258 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2065.75 | USD | | |
| 17-MAR-15 | 14989305 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2065.75 | USD | | |
| 17-MAR-15 | 14991839 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2068.50 | USD | | |
| 17-MAR-15 | 14991256 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2065.50 | USD | | |
| 17-MAR-15 | 14989709 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2068.75 | USD | | |
| 17-MAR-15 | 14989298 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2065.75 | USD | | |
| 17-MAR-15 | 14992154 | CME | | | 2 E-Mini S&P 500 JUN 15 | 2068.75 | USD | | |
| 17-MAR-15 | 14991260 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2065.50 | USD | | |
| 17-MAR-15 | 14991263 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2065.50 | USD | | |
| TOTAL | | | 6 | 6 | EX- 19-JUN-15 | P&S | USD | 625.00 | CR |
| 17-MAR-15 | 14991724 | CME | | | 1 Mini-NASDAQ JUN 15 | 4374.00 | USD | | |
| 17-MAR-15 | 14991518 | CME | 1 | | Mini-NASDAQ JUN 15 | 4370.25 | USD | | |
| 17-MAR-15 | 14992153 | CME | | | 2 Mini-NASDAQ JUN 15 | 4375.75 | USD | | |
| 17-MAR-15 | 14991521 | CME | 1 | | Mini-NASDAQ JUN 15 | 4370.25 | USD | | |
| 17-MAR-15 | 14991524 | CME | 1 | | Mini-NASDAQ JUN 15 | 4370.25 | USD | | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | P&S | USD | 295.00 | CR |
| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 18-MAR-15 | | | | | | | | | |
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 18-MAR-15 | 15002992 | CBOT | | | 1 MINI DJ future JUN 15 | 17694.00 | USD | | |
| 18-MAR-15 | 15005495 | CBOT | 1 | | MINI DJ future JUN 15 | 17679.00 | USD | | |
| 18-MAR-15 | 15002996 | CBOT | | | 1 MINI DJ future JUN 15 | 17694.00 | USD | | |
| 18-MAR-15 | 15006585 | CBOT | 1 | | MINI DJ future JUN 15 | 17664.00 | USD | | |
| 18-MAR-15 | 15003000 | CBOT | | | 1 MINI DJ future JUN 15 | 17694.00 | USD | | |
| 18-MAR-15 | 15007237 | CBOT | 1 | | MINI DJ future JUN 15 | 17662.00 | USD | | |
| TOTAL | | | 3 | 3 | EX- 18-JUN-15 | P&S | USD | 385.00 | CR |
| 18-MAR-15 | 15006680 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2057.50 | USD | | |
| 18-MAR-15 | 15007238 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2057.75 | USD | | |
| 18-MAR-15 | 15007238 | CME | 2 | | E-Mini S&P 500 JUN 15 | 2057.75 | USD | | |
| 18-MAR-15 | 15006672 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2057.50 | USD | | |
| 18-MAR-15 | 15006677 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2057.50 | USD | | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | P&S | USD | 37.50 | DR |
| 18-MAR-15 | 15002816 | CME | | | 1 Mini-NASDAQ JUN 15 | 4356.50 | USD | | |
| 18-MAR-15 | 15003067 | CME | 1 | | Mini-NASDAQ JUN 15 | 4353.50 | USD | | |
| 18-MAR-15 | 15002820 | CME | | | 1 Mini-NASDAQ JUN 15 | 4356.50 | USD | | |
| 18-MAR-15 | 15003664 | CME | 1 | | Mini-NASDAQ JUN 15 | 4356.50 | USD | | |
| 18-MAR-15 | 15002823 | CME | | | 1 Mini-NASDAQ JUN 15 | 4356.50 | USD | | |
| 18-MAR-15 | 15003670 | CME | 1 | | Mini-NASDAQ JUN 15 | 4356.50 | USD | | |

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| PURCHASE & SALE FROM 03/01/15 TO 03/31/15 | | | | | | | | | |
|--|--------------|--------|----------|----------|----------------------|----------------|------------|-----------------|--|
| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 18-MAR-15 | | | | | | | | | |
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | P&S | USD | 60.00 CR | |

| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 19-MAR-15 | | | | | | | | | |
|--|--------------|--------|----------|----------|-------------------------|----------------|------------|------------------|--|
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 19-MAR-15 | 15037531 | CBOT | | | 1 MINI DJ future JUN 15 | 17900.00 | USD | | |
| 19-MAR-15 | 15037604 | CBOT | 1 | | MINI DJ future JUN 15 | 17888.00 | USD | | |
| 19-MAR-15 | 15037535 | CBOT | | | 1 MINI DJ future JUN 15 | 17900.00 | USD | | |
| 19-MAR-15 | 15037914 | CBOT | 1 | | MINI DJ future JUN 15 | 17875.00 | USD | | |
| 19-MAR-15 | 15037538 | CBOT | | | 1 MINI DJ future JUN 15 | 17900.00 | USD | | |
| 19-MAR-15 | 15039349 | CBOT | 1 | | MINI DJ future JUN 15 | 17876.00 | USD | | |
| TOTAL | | | 3 | 3 | EX- 18-JUN-15 | P&S | USD | 305.00 CR | |

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|--------------|----------|-----|----------|----------|-------------------------|----------------|------------|-----------------|--|
| 19-MAR-15 | 15039346 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2079.75 | USD | | |
| 19-MAR-15 | 15037524 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2082.25 | USD | | |
| 19-MAR-15 | 15037520 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2082.25 | USD | | |
| 19-MAR-15 | 15037978 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2079.25 | USD | | |
| 19-MAR-15 | 15037527 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2082.25 | USD | | |
| 19-MAR-15 | 15039346 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2079.75 | USD | | |
| 19-MAR-15 | 15032419 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2084.75 | USD | | |
| 19-MAR-15 | 15032699 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2087.25 | USD | | |
| 19-MAR-15 | 15032425 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2084.75 | USD | | |
| 19-MAR-15 | 15032705 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2087.25 | USD | | |
| 19-MAR-15 | 15032428 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2084.75 | USD | | |
| 19-MAR-15 | 15032708 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2087.25 | USD | | |
| TOTAL | | | 6 | 6 | EX- 19-JUN-15 | P&S | USD | 25.00 CR | |

| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 20-MAR-15 | | | | | | | | | |
|--|--------------|--------|----------|----------|-------------------------|----------------|------------|------------------|--|
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 20-MAR-15 | 15062114 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.07750 | USD | | |
| 20-MAR-15 | 15060648 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.07960 | USD | | |
| 20-MAR-15 | 15062115 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.07750 | USD | | |
| 20-MAR-15 | 15060649 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.07960 | USD | | |
| 20-MAR-15 | 15063023 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.07940 | USD | | |
| 20-MAR-15 | 15062554 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.07850 | USD | | |
| 20-MAR-15 | 15062897 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.08000 | USD | | |
| 20-MAR-15 | 15062553 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.07850 | USD | | |
| TOTAL | | | 4 | 4 | EX- 15-JUN-15 | P&S | USD | 225.00 DR | |

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|--------------|----------|-----|----------|----------|-------------------------|----------------|------------|------------------|--|
| 20-MAR-15 | 15059931 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2097.00 | USD | | |
| 20-MAR-15 | 15058443 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2095.75 | USD | | |
| 20-MAR-15 | 15059932 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2097.00 | USD | | |
| 20-MAR-15 | 15058444 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2095.75 | USD | | |
| 20-MAR-15 | 15059329 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2098.75 | USD | | |
| 20-MAR-15 | 15058437 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2095.75 | USD | | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | P&S | USD | 275.00 CR | |

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|--------------|----------|-----|----------|----------|----------------------|----------------|------------|------------------|--|
| 20-MAR-15 | 15059845 | CME | | | 1 Mini-NASDAQ JUN 15 | 4455.75 | USD | | |
| 20-MAR-15 | 15059105 | CME | 1 | | Mini-NASDAQ JUN 15 | 4455.75 | USD | | |
| 20-MAR-15 | 15059851 | CME | | | 1 Mini-NASDAQ JUN 15 | 4455.75 | USD | | |
| 20-MAR-15 | 15059109 | CME | 1 | | Mini-NASDAQ JUN 15 | 4455.75 | USD | | |
| 20-MAR-15 | 15060689 | CME | | | 1 Mini-NASDAQ JUN 15 | 4459.25 | USD | | |
| 20-MAR-15 | 15060572 | CME | 1 | | Mini-NASDAQ JUN 15 | 4455.50 | USD | | |
| 20-MAR-15 | 15059347 | CME | | | 1 Mini-NASDAQ JUN 15 | 4459.50 | USD | | |
| 20-MAR-15 | 15059099 | CME | 1 | | Mini-NASDAQ JUN 15 | 4455.75 | USD | | |
| 20-MAR-15 | 15061802 | CME | | | 1 Mini-NASDAQ JUN 15 | 4463.00 | USD | | |
| 20-MAR-15 | 15060575 | CME | 1 | | Mini-NASDAQ JUN 15 | 4455.50 | USD | | |
| 20-MAR-15 | 15062146 | CME | | | 1 Mini-NASDAQ JUN 15 | 4464.50 | USD | | |
| 20-MAR-15 | 15060578 | CME | 1 | | Mini-NASDAQ JUN 15 | 4455.50 | USD | | |
| 20-MAR-15 | 15064965 | CME | | | 2 Mini-NASDAQ JUN 15 | 4466.25 | USD | | |
| 20-MAR-15 | 15063492 | CME | 1 | | Mini-NASDAQ JUN 15 | 4463.50 | USD | | |
| 20-MAR-15 | 15063493 | CME | 1 | | Mini-NASDAQ JUN 15 | 4463.50 | USD | | |
| 20-MAR-15 | 15064944 | CME | | | 1 Mini-NASDAQ JUN 15 | 4467.25 | USD | | |
| 20-MAR-15 | 15063490 | CME | 1 | | Mini-NASDAQ JUN 15 | 4463.50 | USD | | |
| TOTAL | | | 9 | 9 | EX- 19-JUN-15 | P&S | USD | 665.00 CR | |

| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 23-MAR-15 | | | | | | | | | |
|--|--------------|--------|-----|------|-------------------------|-------------|-----|--------------|--|
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 23-MAR-15 | 15086512 | CBOT | | | 1 MINI DJ future JUN 15 | 18071.00 | USD | | |
| 23-MAR-15 | 15082175 | CBOT | 1 | | MINI DJ future JUN 15 | 18098.00 | USD | | |
| 23-MAR-15 | 15086519 | CBOT | | | 1 MINI DJ future JUN 15 | 18071.00 | USD | | |
| 23-MAR-15 | 15082183 | CBOT | 1 | | MINI DJ future JUN 15 | 18098.00 | USD | | |

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| PURCHASE & SALE FROM 03/01/15 TO 03/31/15 | | | | | | | | | |
|--|--------------|--------|-----------|---------------|--------------------------|----------------|------------|---------------|-----------|
| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 23-MAR-15 | | | | | | | | | |
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 23-MAR-15 | 15086526 | CBOT | | | 1 MINI DJ future JUN 15 | 18071.00 | USD | | |
| 23-MAR-15 | 15082189 | CBOT | 1 | | MINI DJ future JUN 15 | 18098.00 | USD | | |
| 23-MAR-15 | 15088617 | CBOT | | | 1 MINI DJ future JUN 15 | 18090.00 | USD | | |
| 23-MAR-15 | 15088281 | CBOT | 1 | | MINI DJ future JUN 15 | 18103.00 | USD | | |
| 23-MAR-15 | 15088623 | CBOT | | | 1 MINI DJ future JUN 15 | 18090.00 | USD | | |
| 23-MAR-15 | 15088287 | CBOT | 1 | | MINI DJ future JUN 15 | 18103.00 | USD | | |
| 23-MAR-15 | 15088627 | CBOT | | | 1 MINI DJ future JUN 15 | 18090.00 | USD | | |
| 23-MAR-15 | 15088293 | CBOT | 1 | | MINI DJ future JUN 15 | 18103.00 | USD | | |
| 23-MAR-15 | 15087933 | CBOT | | | 1 MINI DJ future JUN 15 | 18095.00 | USD | | |
| 23-MAR-15 | 15087148 | CBOT | 1 | | MINI DJ future JUN 15 | 18095.00 | USD | | |
| 23-MAR-15 | 15087940 | CBOT | | | 1 MINI DJ future JUN 15 | 18095.00 | USD | | |
| 23-MAR-15 | 15087153 | CBOT | 1 | | MINI DJ future JUN 15 | 18095.00 | USD | | |
| 23-MAR-15 | 15087243 | CBOT | | | 1 MINI DJ future JUN 15 | 18106.00 | USD | | |
| 23-MAR-15 | 15087143 | CBOT | 1 | | MINI DJ future JUN 15 | 18094.00 | USD | | |
| 23-MAR-15 | 15089451 | CBOT | | | 1 MINI DJ future JUN 15 | 18112.00 | USD | | |
| 23-MAR-15 | 15088837 | CBOT | 1 | | MINI DJ future JUN 15 | 18100.00 | USD | | |
| 23-MAR-15 | 15089769 | CBOT | | | 1 MINI DJ future JUN 15 | 18121.00 | USD | | |
| 23-MAR-15 | 15088843 | CBOT | 1 | | MINI DJ future JUN 15 | 18100.00 | USD | | |
| 23-MAR-15 | 15089770 | CBOT | | | 1 MINI DJ future JUN 15 | 18121.00 | USD | | |
| 23-MAR-15 | 15088849 | CBOT | 1 | | MINI DJ future JUN 15 | 18101.00 | USD | | |
| TOTAL | | | 12 | 12 EX- | 18-JUN-15 | P&S | USD | 275.00 | DR |
| 23-MAR-15 | 15088869 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.09510 | USD | | |
| 23-MAR-15 | 15088121 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.09360 | USD | | |
| 23-MAR-15 | 15089774 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.09530 | USD | | |
| 23-MAR-15 | 15089624 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.09490 | USD | | |
| 23-MAR-15 | 15089775 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.09530 | USD | | |
| 23-MAR-15 | 15089625 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.09490 | USD | | |
| 23-MAR-15 | 15088962 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.09660 | USD | | |
| 23-MAR-15 | 15088122 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.09360 | USD | | |
| TOTAL | | | 4 | 4 EX- | 15-JUN-15 | P&S | USD | 662.50 | CR |
| 23-MAR-15 | 15085168 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2102.00 | USD | | |
| 23-MAR-15 | 15083816 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2105.00 | USD | | |
| 23-MAR-15 | 15085176 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2102.00 | USD | | |
| 23-MAR-15 | 15083824 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2105.00 | USD | | |
| 23-MAR-15 | 15085179 | CME | | | 1 E-Mini S&P 500 JUN 15 | 2102.00 | USD | | |
| 23-MAR-15 | 15083826 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2105.00 | USD | | |
| TOTAL | | | 3 | 3 EX- | 19-JUN-15 | P&S | USD | 450.00 | DR |
| 23-MAR-15 | 15087845 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1262.60 | USD | | |
| 23-MAR-15 | 15081895 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1261.50 | USD | | |
| 23-MAR-15 | 15086934 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1262.70 | USD | | |
| 23-MAR-15 | 15081888 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1261.50 | USD | | |
| 23-MAR-15 | 15087548 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1264.00 | USD | | |
| 23-MAR-15 | 15081892 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1261.50 | USD | | |
| 23-MAR-15 | 15089771 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1264.00 | USD | | |
| 23-MAR-15 | 15088923 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1263.60 | USD | | |
| 23-MAR-15 | 15089772 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1264.00 | USD | | |
| 23-MAR-15 | 15088926 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1263.60 | USD | | |
| 23-MAR-15 | 15089773 | NYBOT | | | 1 RUS2000 MIN Fut JUN 15 | 1264.00 | USD | | |
| 23-MAR-15 | 15088929 | NYBOT | 1 | | RUS2000 MIN Fut JUN 15 | 1263.60 | USD | | |
| TOTAL | | | 6 | 6 EX- | 19-JUN-15 | P&S | USD | 600.00 | CR |
| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 24-MAR-15 | | | | | | | | | |
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 24-MAR-15 | 15115144 | CME | | | 2 EURO FX FUTURE JUN 15 | 1.09270 | USD | | |
| 24-MAR-15 | 15116917 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.09240 | USD | | |
| 24-MAR-15 | 15117012 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.09240 | USD | | |
| 24-MAR-15 | 15115145 | CME | | | 1 EURO FX FUTURE JUN 15 | 1.09270 | USD | | |
| 24-MAR-15 | 15117078 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.09240 | USD | | |
| TOTAL | | | 3 | 3 EX- | 15-JUN-15 | P&S | USD | 112.50 | CR |
| 24-MAR-15 | 15114729 | CME | | | 1 Mini-NASDAQ JUN 15 | 4441.50 | USD | | |
| 24-MAR-15 | 15114838 | CME | 1 | | Mini-NASDAQ JUN 15 | 4438.50 | USD | | |
| 24-MAR-15 | 15114734 | CME | | | 1 Mini-NASDAQ JUN 15 | 4441.50 | USD | | |
| 24-MAR-15 | 15114945 | CME | 1 | | Mini-NASDAQ JUN 15 | 4435.25 | USD | | |
| 24-MAR-15 | 15114738 | CME | | | 1 Mini-NASDAQ JUN 15 | 4441.50 | USD | | |
| 24-MAR-15 | 15115170 | CME | 1 | | Mini-NASDAQ JUN 15 | 4434.75 | USD | | |
| TOTAL | | | 3 | 3 EX- | 19-JUN-15 | P&S | USD | 320.00 | CR |

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| PURCHASE & SALE FROM 03/01/15 TO 03/31/15 | | | | | | | | | |
|--|--------------|--------|----------|----------|-----------------------|----------------|------------|------------------|--|
| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 25-MAR-15 | | | | | | | | | |
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 25-MAR-15 | 15135799 | CBOT | | 1 | MINI DJ future JUN 15 | 17876.00 | USD | | |
| 25-MAR-15 | 15136421 | CBOT | 1 | | MINI DJ future JUN 15 | 17861.00 | USD | | |
| 25-MAR-15 | 15135804 | CBOT | | 1 | MINI DJ future JUN 15 | 17876.00 | USD | | |
| 25-MAR-15 | 15136500 | CBOT | 1 | | MINI DJ future JUN 15 | 17846.00 | USD | | |
| 25-MAR-15 | 15135809 | CBOT | | 1 | MINI DJ future JUN 15 | 17876.00 | USD | | |
| 25-MAR-15 | 15136940 | CBOT | 1 | | MINI DJ future JUN 15 | 17848.00 | USD | | |
| 25-MAR-15 | 15132089 | CBOT | | 1 | MINI DJ future JUN 15 | 17893.00 | USD | | |
| 25-MAR-15 | 15133144 | CBOT | 1 | | MINI DJ future JUN 15 | 17878.00 | USD | | |
| 25-MAR-15 | 15132095 | CBOT | | 1 | MINI DJ future JUN 15 | 17893.00 | USD | | |
| 25-MAR-15 | 15133829 | CBOT | 1 | | MINI DJ future JUN 15 | 17863.00 | USD | | |
| 25-MAR-15 | 15132099 | CBOT | | 1 | MINI DJ future JUN 15 | 17893.00 | USD | | |
| 25-MAR-15 | 15134701 | CBOT | 1 | | MINI DJ future JUN 15 | 17884.00 | USD | | |
| TOTAL | | | 6 | 6 | EX- 18-JUN-15 | P&S | USD | 635.00 CR | |

| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 26-MAR-15 | | | | | | | | | |
|--|--------------|--------|----------|----------|-----------------------|----------------|------------|------------------|--|
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 26-MAR-15 | 15175585 | CBOT | | 1 | MINI DJ future JUN 15 | 17610.00 | USD | | |
| 26-MAR-15 | 15174985 | CBOT | 1 | | MINI DJ future JUN 15 | 17611.00 | USD | | |
| 26-MAR-15 | 15179592 | CBOT | | 1 | MINI DJ future JUN 15 | 17610.00 | USD | | |
| 26-MAR-15 | 15179357 | CBOT | 1 | | MINI DJ future JUN 15 | 17640.00 | USD | | |
| 26-MAR-15 | 15179600 | CBOT | | 1 | MINI DJ future JUN 15 | 17610.00 | USD | | |
| 26-MAR-15 | 15179363 | CBOT | 1 | | MINI DJ future JUN 15 | 17640.00 | USD | | |
| 26-MAR-15 | 15179604 | CBOT | | 1 | MINI DJ future JUN 15 | 17610.00 | USD | | |
| 26-MAR-15 | 15179365 | CBOT | 1 | | MINI DJ future JUN 15 | 17640.00 | USD | | |
| 26-MAR-15 | 15175578 | CBOT | | 1 | MINI DJ future JUN 15 | 17611.00 | USD | | |
| 26-MAR-15 | 15174979 | CBOT | 1 | | MINI DJ future JUN 15 | 17611.00 | USD | | |
| 26-MAR-15 | 15180837 | CBOT | 1 | | MINI DJ future JUN 15 | 17619.00 | USD | | |
| 26-MAR-15 | 15180898 | CBOT | | 1 | MINI DJ future JUN 15 | 17632.00 | USD | | |
| 26-MAR-15 | 15175143 | CBOT | | 1 | MINI DJ future JUN 15 | 17623.00 | USD | | |
| 26-MAR-15 | 15174973 | CBOT | 1 | | MINI DJ future JUN 15 | 17611.00 | USD | | |
| 26-MAR-15 | 15180886 | CBOT | | 1 | MINI DJ future JUN 15 | 17630.00 | USD | | |
| 26-MAR-15 | 15180836 | CBOT | 1 | | MINI DJ future JUN 15 | 17619.00 | USD | | |
| 26-MAR-15 | 15180905 | CBOT | | 1 | MINI DJ future JUN 15 | 17634.00 | USD | | |
| 26-MAR-15 | 15180837 | CBOT | 1 | | MINI DJ future JUN 15 | 17619.00 | USD | | |
| TOTAL | | | 9 | 9 | EX- 18-JUN-15 | P&S | USD | 200.00 DR | |
| 26-MAR-15 | 15161478 | CME | | 2 | EURO FX FUTURE JUN 15 | 1.09860 | USD | | |
| 26-MAR-15 | 15162247 | CME | 2 | | EURO FX FUTURE JUN 15 | 1.09770 | USD | | |
| TOTAL | | | 2 | 2 | EX- 15-JUN-15 | P&S | USD | 225.00 CR | |

| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 27-MAR-15 | | | | | | | | | |
|--|--------------|--------|----------|----------|-----------------------|----------------|------------|------------------|--|
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 27-MAR-15 | 15193340 | CME | | 1 | EURO FX FUTURE JUN 15 | 1.08830 | USD | | |
| 27-MAR-15 | 15190807 | CME | 1 | | EURO FX FUTURE JUN 15 | 1.08850 | USD | | |
| TOTAL | | | 1 | 1 | EX- 15-JUN-15 | P&S | USD | 25.00 DR | |
| 27-MAR-15 | 15188131 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2048.75 | USD | | |
| 27-MAR-15 | 15188434 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2050.00 | USD | | |
| 27-MAR-15 | 15190966 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2050.75 | USD | | |
| 27-MAR-15 | 15190289 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2049.75 | USD | | |
| 27-MAR-15 | 15188533 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2051.00 | USD | | |
| 27-MAR-15 | 15188131 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2048.75 | USD | | |
| 27-MAR-15 | 15192186 | CME | | 1 | E-Mini S&P 500 JUN 15 | 2053.50 | USD | | |
| 27-MAR-15 | 15192028 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2052.50 | USD | | |
| TOTAL | | | 4 | 4 | EX- 19-JUN-15 | P&S | USD | 275.00 CR | |
| 27-MAR-15 | 15190837 | NYBOT | | 1 | US\$ INDEX FUT JUN 15 | 97.610 | USD | | |
| 27-MAR-15 | 15193791 | NYBOT | 1 | | US\$ INDEX FUT JUN 15 | 97.550 | USD | | |
| TOTAL | | | 1 | 1 | EX- 15-JUN-15 | P&S | USD | 60.00 CR | |

| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 30-MAR-15 | | | | | | | | | |
|--|--------------|--------|----------|----------|-----------------------|----------------|------------|------------------|--|
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| 30-MAR-15 | 15221584 | CME | | 3 | E-Mini S&P 500 JUN 15 | 2077.00 | USD | | |
| 30-MAR-15 | 15220520 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2075.00 | USD | | |
| 30-MAR-15 | 15220524 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2075.00 | USD | | |
| 30-MAR-15 | 15220528 | CME | 1 | | E-Mini S&P 500 JUN 15 | 2075.00 | USD | | |
| TOTAL | | | 3 | 3 | EX- 19-JUN-15 | P&S | USD | 300.00 CR | |
| 30-MAR-15 | 15222370 | CME | | 3 | Mini-NASDAQ JUN 15 | 4371.75 | USD | | |
| 30-MAR-15 | 15221965 | CME | 1 | | Mini-NASDAQ JUN 15 | 4369.75 | USD | | |
| 30-MAR-15 | 15221970 | CME | 1 | | Mini-NASDAQ JUN 15 | 4369.75 | USD | | |
| 30-MAR-15 | 15221972 | CME | 1 | | Mini-NASDAQ JUN 15 | 4369.75 | USD | | |

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| PURCHASE & SALE FROM 03/01/15 TO 03/31/15 | | | | | | | | | |
|--|--------------|--------|----------|------|------------------------|-------------|--------------------|------------------|--|
| THE FOLLOWING PURCHASE & SALE HAVE BEEN MADE AS OF 30-MAR-15 | | | | | | | | | |
| DATE | TRADE NUMBER | MARKET | BUY | SELL | CONTRACT DESCRIPTION | TRADE PRICE | CCY | DEBIT/CREDIT | |
| TOTAL | | | 3 | | 3 EX- 19-JUN-15 | | P&S USD | 120.00 CR | |

| JOURNAL ENTRIES AS OF 05-MAR-15 | | | | | | | | | |
|---------------------------------|-----------|----------|----------|------|---------------|-----------|------------|-----------------|-----------|
| DATE | VALUE | DATE | PAYMENTS | TYPE | DESCRIPTION | REG | CC | DEBIT/CREDIT | |
| 05-MAR-15 | 05-MAR-15 | Payments | | | Wire Tsf Sent | 01 | USD | 2,000.00 | DR |
| 05-MAR-15 | 05-MAR-15 | Payments | | | Wire Tsf Sent | 01 | USD | 30.00 | DR |
| TOTAL | | | | | | 01 | USD | 2,030.00 | DR |

| JOURNAL ENTRIES AS OF 24-MAR-15 | | | | | | | | | |
|---------------------------------|-----------|----------|----------|------|---------------|-----------|------------|-----------------|-----------|
| DATE | VALUE | DATE | PAYMENTS | TYPE | DESCRIPTION | REG | CC | DEBIT/CREDIT | |
| 24-MAR-15 | 24-MAR-15 | Payments | | | Wire Tsf Sent | 01 | USD | 2,000.00 | DR |
| 24-MAR-15 | 24-MAR-15 | Payments | | | Wire Tsf Sent | 01 | USD | 30.00 | DR |
| TOTAL | | | | | | 01 | USD | 2,030.00 | DR |

| JOURNAL ENTRIES AS OF 27-MAR-15 | | | | | | | | | |
|---------------------------------|-----------|----------|----------|------|---------------|-----------|------------|-----------------|-----------|
| DATE | VALUE | DATE | PAYMENTS | TYPE | DESCRIPTION | REG | CC | DEBIT/CREDIT | |
| 27-MAR-15 | 27-MAR-15 | Payments | | | Wire Tsf Sent | 01 | USD | 1,800.00 | DR |
| 27-MAR-15 | 27-MAR-15 | Payments | | | Wire Tsf Sent | 01 | USD | 30.00 | DR |
| TOTAL | | | | | | 01 | USD | 1,830.00 | DR |

Account Summary from 03/02/15 to 03/31/15

Processed exchanges : NYMEX,CME,COMEX,CBOT,NYBOT
Non-processed exchanges :

| | Reg. USD | BASE CURRENCY USD |
|----------------------|--------------|-------------------|
| SPOT RATE | 1.00000000 | 1.00000000 |
| ACCOUNT CASH BALANCE | 14,633.58 CR | 14,633.58 CR |
| PAYMENTS/RECEIPTS | 5,890.00 DR | 5,890.00 DR |
| REALIZED PROFIT/LOSS | 6,530.00 CR | 6,530.00 CR |
| PREMIUMS | 0.00 CR | 0.00 CR |
| NEW CASH BALANCE | 14,370.72 CR | 14,370.72 CR |
| OPEN TRADE EQUITY | 0.00 CR | 0.00 CR |
| TOTAL EQUITY | 14,370.72 CR | 14,370.72 CR |



MONTHLY STATEMENT

Global Alliance Capital, LLC
87 Main Street
Matawan, New Jersey
07747

Global Alliance Capital, LLC
98728A

Introduced By: Global Futures

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| | | | | JOURNAL ENTRIES AS OF 12-MAR-15 | | | |
|--------------|-----------|----------|---------------|---------------------------------|---------------|--------------|-----------|
| DATE | VALUE | DATE | PAYMENTS TYPE | DESCRIPTION | REG CC | DEBIT/CREDIT | |
| 12-MAR-15 | 12-MAR-15 | Payments | | CQG MDF CME Level 2 Bundle | 01 USD | 15.00 | DR |
| TOTAL | | | | | 01 USD | 15.00 | DR |

Account Summary from 03/02/15 to 03/31/15

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

| | Reg. USD | BASE CURRENCY USD |
|----------------------|------------|-------------------|
| SPOT RATE | 1.00000000 | 1.00000000 |
| ACCOUNT CASH BALANCE | 68.68 CR | 68.68 CR |
| PAYMENTS/RECEIPTS | 15.00 DR | 15.00 DR |
| REALIZED PROFIT/LOSS | 0.00 CR | 0.00 CR |
| PREMIUMS | 0.00 CR | 0.00 CR |
| NEW CASH BALANCE | 53.68 CR | 53.68 CR |
| OPEN TRADE EQUITY | 0.00 CR | 0.00 CR |
| TOTAL EQUITY | 53.68 CR | 53.68 CR |