

Interactive Brokers LLC, Two Pickwick Plaza, Greenwich, CT 06830

**Account Information**

Name	IA Capital Structures ( Ireland ) Plc Series 2014-18
Account	U1408071
Master Name	GWM GROUP INC
Account Type	Broker Client
Customer Type	Corporate
Account Capabilities	Portfolio Margin,IBPrime
Trading Permissions	Stocks,Warrants,Bonds,Forex
Base Currency	USD

**Net Asset Value**

	January 28, 2016		January 29, 2016			Change	Change in NAV		Total
	Total		Long	Short	Total				
Cash	80,180.14		82,639.64	0.00	<b>82,639.64</b>	2,459.50	Starting Value		6,109,018.19
Stock	6,026,581.36		6,088,749.97	0.00	<b>6,088,749.97</b>	62,168.61	Mark-to-Market		62,292.61
Interest Accruals	-78.81		0.00	-79.45	<b>-79.45</b>	-0.64	Dividends		2,747.65
Dividend Accruals	2,335.50		0.00	0.00	<b>0.00</b>	-2,335.50	Withholding Tax		-412.15
<b>Total</b>	<b>6,109,018.19</b>		<b>6,171,389.61</b>	<b>-79.45</b>	<b>6,171,310.16</b>	<b>62,291.97</b>	Change in Dividend Accruals		-2,335.50
<b>Time Weighted Rate of Return</b>							Change in Interest Accruals		-0.87
							Other FX Translations		0.23
							Ending Value		6,171,310.16

**Mark-to-Market Performance Summary**

Symbol	Quantity		Price		Mark-to-Market P/L						Code
	Prior	Current	Prior	Current	Position	Transaction	Commissions	Other	Total		
Stocks											
BKLN	12,501	12,501	22.1500	22.1800	375.03	0.00	0.00	1,064.70	1,439.73		
BWX	9,171	9,171	51.8900	51.7800	-1,008.81	0.00	0.00	0.00	-1,008.81		
DBA	14,046	14,046	20.0300	19.9900	-561.84	0.00	0.00	0.00	-561.84		
DXJ	6,451	6,451	45.7600	47.5600	11,611.80	0.00	0.00	0.00	11,611.80		
EMB	1,901	1,901	105.4500	105.8200	703.37	0.00	0.00	0.00	703.37		
HEDJ	7,922	7,922	50.6600	51.9900	10,536.26	0.00	0.00	0.00	10,536.26		
HYG	8,394	8,394	79.0300	79.2900	2,182.44	0.00	0.00	0.00	2,182.44		
IEF	5,568	5,568	108.5300	109.1100	3,229.44	0.00	0.00	0.00	3,229.44		

## Mark-to-Market Performance Summary

Symbol	Quantity		Price		Mark-to-Market P/L					Code
	Prior	Current	Prior	Current	Position	Transaction	Commissions	Other	Total	
IYW	1,998	1,998	97.6700	101.0100	6,673.32	0.00	0.00	0.00	6,673.32	
LQD	6,974	6,974	113.5600	114.1500	4,114.66	0.00	0.00	0.00	4,114.66	
MBB	2,474	2,474	109.1200	109.2100	222.66	0.00	0.00	0.00	222.66	
SCO	1,022	1,022	155.5200	156.8000	1,308.16	0.00	0.00	0.00	1,308.16	
SHY	741	741	84.8100	84.9100	74.10	0.00	0.00	0.00	74.10	
SPY	2,241	2,241	189.1100	193.7208	10,332.80	0.00	0.00	1,270.80	11,603.60	
TIP	1,578	1,578	110.9500	111.4000	710.10	0.00	0.00	0.00	710.10	
TLT	2,436	2,436	126.2300	127.3000	2,606.52	0.00	0.00	0.00	2,606.52	
XLF	7,441	7,441	21.1300	21.7200	4,390.19	0.00	0.00	0.00	4,390.19	
XLV	4,363	4,363	65.4000	66.4700	4,668.41	0.00	0.00	0.00	4,668.41	
<b>Total</b>					<b>62,168.61</b>	<b>0.00</b>	<b>0.00</b>	<b>2,335.50</b>	<b>64,504.11</b>	
<b>Forex</b>										
EUR	-11,588.78	-11,588.78	1.0940	1.0833	124.00	0.00	0.00	0.00	124.00	
USD	92,858.26	95,193.76	1.0000	1.0000	0.00	0.00	0.00	0.00	0.00	
<b>Total</b>					<b>124.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>124.00</b>	
<b>Total (All Assets)</b>					<b>62,292.61</b>	<b>0.00</b>	<b>0.00</b>	<b>2,335.50</b>	<b>64,628.11</b>	

## Realized & Unrealized Performance Summary

		Realized					Unrealized						
Symbol	Cost Adj.	S/T Profit	S/T Loss	L/T Profit	L/T Loss	Total	S/T Profit	S/T Loss	L/T Profit	L/T Loss	Total	Total	Code
Stocks													
BKLN	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-2,344.63	0.00	0.00	-2,344.63	-2,344.63	
BWX	0.00	0.00	0.00	0.00	0.00	0.00	88.45	-6,928.80	0.00	0.00	-6,840.35	-6,840.35	
DBA	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-14,414.74	0.00	0.00	-14,414.74	-14,414.74	
DXJ	0.00	0.00	0.00	0.00	0.00	0.00	6,339.55	0.00	0.00	0.00	6,339.55	6,339.55	
EMB	0.00	0.00	0.00	0.00	0.00	0.00	20.08	-4,130.23	0.00	0.00	-4,110.15	-4,110.15	
HEDJ	0.00	0.00	0.00	0.00	0.00	0.00	9,874.77	0.00	0.00	0.00	9,874.77	9,874.77	
HYG	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-36,471.45	0.00	0.00	-36,471.45	-36,471.45	
IEF	0.00	0.00	0.00	0.00	0.00	0.00	9,334.74	0.00	0.00	0.00	9,334.74	9,334.74	
IYW	0.00	0.00	0.00	0.00	0.00	0.00	107.97	-1,208.51	0.00	0.00	-1,100.55	-1,100.55	
LQD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-15,665.08	0.00	0.00	-15,665.08	-15,665.08	
MBB	0.00	0.00	0.00	0.00	0.00	0.00	8.14	0.00	0.00	0.00	8.14	8.14	
SCO	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-7,953.03	0.00	0.00	-7,953.03	-7,953.03	
SHY	0.00	0.00	0.00	0.00	0.00	0.00	92.04	0.00	0.00	0.00	92.04	92.04	
SPY	0.00	0.00	0.00	0.00	0.00	0.00	782.39	-8,283.35	0.00	0.00	-7,500.95	-7,500.95	
TIP	0.00	0.00	0.00	0.00	0.00	0.00	523.71	-70.41	0.00	0.00	453.30	453.30	
TLT	0.00	0.00	0.00	0.00	0.00	0.00	10,975.71	0.00	0.00	0.00	10,975.71	10,975.71	
XLF	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-8,143.01	0.00	0.00	-8,143.01	-8,143.01	
XLV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-8,314.05	0.00	0.00	-8,314.05	-8,314.05	
Total	0.00	0.00	0.00	0.00	0.00	0.00	38,147.56	-113,927.30	0.00	0.00	-75,779.74	-75,779.74	
Forex													
EUR	0.00	0.00	0.00	0.00	0.00	0.00	3.95	-120.58	0.00	0.00	-116.63	-116.63	
Total	0.00	0.00	0.00	0.00	0.00	0.00	3.95	-120.58	0.00	0.00	-116.63	-116.63	

## Realized & Unrealized Performance Summary

Symbol	Cost Adj.	Realized					Unrealized					Total	Code
		S/T Profit	S/T Loss	L/T Profit	L/T Loss	Total	S/T Profit	S/T Loss	L/T Profit	L/T Loss	Total		
Total (All Assets)	0.00	0.00	0.00	0.00	0.00	0.00	38,151.51	-114,047.88	0.00	0.00	-75,896.37	-75,896.37	

## Month & Year to Date Performance Summary

Symbol	Description	Mark-to-Market		Realized S/T		Realized L/T	
		MTD	YTD	MTD	YTD	MTD	YTD
Stocks							
BKLN	POWERSHARES SENIOR LOAN	-3,396.41	-3,396.41	-7,328.32	-7,328.32	0.00	0.00
BWX	SPDR BARCLAYS INTL TREASURY	877.44	877.44	-2,406.19	-2,406.19	0.00	0.00
DBA	POWERSHARES DB AGRICULTURE F	-6,899.22	-6,899.22	-3,347.66	-3,347.66	0.00	0.00
DXJ	WISDOMTREE JAPAN HEDGED EQ	3,623.87	3,623.87	-2,715.68	-2,715.68	0.00	0.00
EMB	ISHARES J.P. MORGAN USD EMERGI	-458.63	-458.63	-1,062.75	-1,062.75	0.00	0.00
HEDJ	WISDOMTREE EUROPE HEDGED EQU	8,049.44	8,049.44	-1,825.33	-1,825.33	0.00	0.00
HYG	ISHARES IBOXX USD HIGH YIELD	-13,303.50	-13,303.50	-8,842.27	-8,842.27	0.00	0.00
IEF	ISHARES 7-10 YEAR TREASURY B	20,133.65	20,133.65	133.09	133.09	0.00	0.00
IYW	ISHARES USTECHNOLOGY ETF	-7,671.70	-7,671.70	-1,539.71	-1,539.71	0.00	0.00
LQD	ISHARES IBOXX INVESTMENT GRA	1,057.51	1,057.51	-3,448.58	-3,448.58	0.00	0.00
MBB	ISHARES MBS ETF	4,118.38	4,118.38	-277.30	-277.30	0.00	0.00
SCO	PROSHARES ULTRASHORT BLOOMBE	22,087.57	22,087.57	30,040.60	30,040.60	0.00	0.00
SHY	ISHARES 1-3 YEAR TREASURY BO	443.25	443.25	-47.76	-47.76	0.00	0.00
SPY	SPDR S&P 500 ETF TRUST	-14,583.40	-14,583.40	-6,210.27	-6,210.27	0.00	0.00
TIP	ISHARES TIPS BOND ETF	2,851.08	2,851.08	-510.61	-510.61	0.00	0.00
TLT	ISHARES 20+ YEAR TREASURY BO	25,999.30	25,999.30	5,733.39	5,733.39	0.00	0.00
XLF	FINANCIAL SELECT SECTOR SPDR	-12,492.81	-12,492.81	-1,953.61	-1,953.61	0.00	0.00
XLV	HEALTH CARE SELECT SECTOR	-21,178.83	-21,178.83	-888.78	-888.78	0.00	0.00
Total		9,257.01	9,257.01	-6,497.72	-6,497.72	0.00	0.00
Total (All Assets)		9,257.01	9,257.01	-6,497.72	-6,497.72	0.00	0.00

## Cash Report

	Total	Securities	Futures	Month to Date	Year to Date
<b>Base Currency Summary</b>					
Starting Cash	80,180.14	80,180.14	0.00		
Commissions	0.00	0.00	0.00	-2,196.99	-2,196.99
Withdrawals	0.00	0.00	0.00	-1,297,637.31	-1,297,637.31
Dividends	2,747.65	2,747.65	0.00	2,747.65	2,747.65
Broker Interest Paid and Received	0.00	0.00	0.00	-26.74	-26.74
Net Trades (Sales)	0.00	0.00	0.00	1,876,125.91	1,876,125.91
Net Trades (Purchase)	0.00	0.00	0.00	-2,845,282.89	-2,845,282.89
Other Fees	0.00	0.00	0.00	-20.00	-20.00
Withholding Tax	-412.15	-412.15	0.00	-412.15	-412.15
Cash FX Translation Gain/Loss	124.00	124.00	0.00		
Ending Cash	82,639.64	82,639.64	0.00		

## Cash Report

	Total	Securities	Futures	Month to Date	Year to Date
Ending Settled Cash	82,639.64	82,639.64	0.00		
<b>EUR</b>					
Starting Cash	-11,588.78	-11,588.78	0.00		
Broker Interest Paid and Received	0.00	0.00	0.00	-24.80	-24.80
Ending Cash	-11,588.78	-11,588.78	0.00		
Ending Settled Cash	-11,588.78	-11,588.78	0.00		
<b>USD</b>					
Starting Cash	92,858.26	92,858.26	0.00		
Commissions	0.00	0.00	0.00	-2,196.99	-2,196.99
Withdrawals	0.00	0.00	0.00	-1,297,637.31	-1,297,637.31
Dividends	2,747.65	2,747.65	0.00	2,747.65	2,747.65
Net Trades (Sales)	0.00	0.00	0.00	1,876,125.91	1,876,125.91
Net Trades (Purchase)	0.00	0.00	0.00	-2,845,282.89	-2,845,282.89
Other Fees	0.00	0.00	0.00	-20.00	-20.00
Withholding Tax	-412.15	-412.15	0.00	-412.15	-412.15
Ending Cash	95,193.76	95,193.76	0.00		
Ending Settled Cash	95,193.76	95,193.76	0.00		

## Open Positions

Symbol	Open	Quantity	Mult	Cost Price	Cost Basis	Close Price	Value	Unrealized P/L	Code
<b>Stocks</b>									
<b>USD</b>									
BKLN	-	12,501	1	22.3675553	279,616.81	22.1800	277,272.18	-2,344.63	SY
BKLN	2016-01-08, 12:28:50	100		22.4522026	2,245.22	22.1800	2,218.00	-27.22	
BKLN	2016-01-08, 12:28:50	100		22.3522026	2,235.22	22.1800	2,218.00	-17.22	
BKLN	2016-01-08, 12:28:50	114		22.3526026	2,548.20	22.1800	2,528.52	-19.68	
BKLN	2016-01-08, 12:28:50	100		22.3522026	2,235.22	22.1800	2,218.00	-17.22	
BKLN	2016-01-08, 12:28:50	100		22.3522026	2,235.22	22.1800	2,218.00	-17.22	
BKLN	2016-01-08, 12:28:50	500		22.3626226	11,181.31	22.1800	11,090.00	-91.31	
BKLN	2016-01-08, 12:28:50	104		22.3687026	2,326.35	22.1800	2,306.72	-19.63	
BKLN	2016-01-08, 12:28:50	1,000		22.3672026	22,367.20	22.1800	22,180.00	-187.20	
BKLN	2016-01-08, 12:28:50	200		22.3666026	4,473.32	22.1800	4,436.00	-37.32	
BKLN	2016-01-08, 12:28:50	200		22.3676026	4,473.52	22.1800	4,436.00	-37.52	
BKLN	2016-01-08, 12:28:50	100		22.3668026	2,236.68	22.1800	2,218.00	-18.68	
BKLN	2016-01-08, 12:28:50	100		22.3672026	2,236.72	22.1800	2,218.00	-18.72	
BKLN	2016-01-08, 12:28:50	100		22.3716026	2,237.16	22.1800	2,218.00	-19.16	
BKLN	2016-01-08, 12:28:50	100		22.3672026	2,236.72	22.1800	2,218.00	-18.72	
BKLN	2016-01-08, 12:28:50	228		22.3676026	5,099.81	22.1800	5,057.04	-42.77	
BKLN	2016-01-08, 12:28:50	100		22.3672026	2,236.72	22.1800	2,218.00	-18.72	
BKLN	2016-01-08, 12:28:50	1,600		22.3665026	35,786.40	22.1800	35,488.00	-298.40	
BKLN	2016-01-08, 12:28:50	100		22.3672026	2,236.72	22.1800	2,218.00	-18.72	
BKLN	2016-01-08, 12:28:50	104		22.3687026	2,326.35	22.1800	2,306.72	-19.63	
BKLN	2016-01-08, 12:28:50	100		22.3681026	2,236.81	22.1800	2,218.00	-18.81	
BKLN	2016-01-08, 12:28:50	114		22.3676026	2,549.91	22.1800	2,528.52	-21.39	

## Open Positions

BKLN	2016-01-08, 12:28:50	379		22.3675026	8,477.28	22.1800	8,406.22	-71.06	
BKLN	2016-01-08, 12:28:50	144		22.3676026	3,220.93	22.1800	3,193.92	-27.01	
BKLN	2016-01-08, 12:28:50	2,000		22.3672026	44,734.41	22.1800	44,360.00	-374.41	
BKLN	2016-01-08, 12:28:50	100		22.3676026	2,236.76	22.1800	2,218.00	-18.76	
BKLN	2016-01-08, 12:28:50	100		22.3676026	2,236.76	22.1800	2,218.00	-18.76	
BKLN	2016-01-08, 12:28:50	200		22.3676026	4,473.52	22.1800	4,436.00	-37.52	
BKLN	2016-01-08, 12:28:50	200		22.3676026	4,473.52	22.1800	4,436.00	-37.52	
BKLN	2016-01-08, 12:28:50	100		22.3668026	2,236.68	22.1800	2,218.00	-18.68	
BKLN	2016-01-08, 12:28:50	100		22.3676026	2,236.76	22.1800	2,218.00	-18.76	
BKLN	2016-01-08, 12:28:50	600		22.3665026	13,419.90	22.1800	13,308.00	-111.90	
BKLN	2016-01-08, 12:28:50	100		22.3668026	2,236.68	22.1800	2,218.00	-18.68	
BKLN	2016-01-08, 12:28:50	200		22.3716026	4,474.32	22.1800	4,436.00	-38.32	
BKLN	2016-01-08, 12:28:50	200		22.3675026	4,473.50	22.1800	4,436.00	-37.50	
BKLN	2016-01-08, 12:28:50	92		22.3716026	2,058.19	22.1800	2,040.56	-17.63	
BKLN	2016-01-08, 12:21:35	922		22.3717026	20,626.71	22.1800	20,449.96	-176.75	
BKLN	2016-01-08, 12:21:35	100		22.3672026	2,236.72	22.1800	2,218.00	-18.72	
BKLN	2016-01-08, 12:21:35	300		22.3716026	6,711.48	22.1800	6,654.00	-57.48	
BKLN	2016-01-08, 12:21:35	100		22.3716026	2,237.16	22.1800	2,218.00	-19.16	
BKLN	2016-01-08, 12:21:35	400		22.3717026	8,948.68	22.1800	8,872.00	-76.68	
BKLN	2016-01-08, 12:21:35	100		22.3572026	2,235.72	22.1800	2,218.00	-17.72	
BKLN	2016-01-08, 12:21:35	100		22.3616026	2,236.16	22.1800	2,218.00	-18.16	
BKLN	2016-01-08, 12:21:35	500		22.3617026	11,180.85	22.1800	11,090.00	-90.85	
BKLN	2016-01-08, 12:21:35	100		22.3617026	2,236.17	22.1800	2,218.00	-18.17	
BKLN	2016-01-08, 12:21:35	100		22.3716026	2,237.16	22.1800	2,218.00	-19.16	
BWX	-	9,171	1	52.5258673	481,714.73	51.7800	474,874.38	-6,840.35	SY
BWX	2016-01-08, 12:25:27	100		51.7722026	5,177.22	51.7800	5,178.00	0.78	
BWX	2016-01-08, 12:25:27	100		51.6706026	5,167.06	51.7800	5,178.00	10.94	
BWX	2016-01-08, 12:25:27	200		51.6731026	10,334.62	51.7800	10,356.00	21.38	
BWX	2016-01-08, 12:25:27	100		51.6737026	5,167.37	51.7800	5,178.00	10.63	
BWX	2016-01-08, 12:25:27	100		51.6722026	5,167.22	51.7800	5,178.00	10.78	
BWX	2016-01-08, 12:25:27	100		51.6781026	5,167.81	51.7800	5,178.00	10.19	
BWX	2016-01-08, 12:25:27	100		51.6866026	5,168.66	51.7800	5,178.00	9.34	
BWX	2016-01-08, 12:25:27	59		51.6915026	3,049.80	51.7800	3,055.02	5.22	
BWX	2016-01-08, 12:25:27	100		51.6881026	5,168.81	51.7800	5,178.00	9.19	
BWX	2015-09-17, 16:20:00	6,922		52.7185459	364,917.77	51.7800	358,421.16	-6,496.61	
BWX	2015-09-09, 16:20:00	1,290		52.1150256	67,228.38	51.7800	66,796.20	-432.18	
DBA	-	14,046	1	21.0162524	295,194.28	19.9900	280,779.54	-14,414.74	SY
DBA	2016-01-08, 12:29:39	1,000		20.2216026	20,221.60	19.9900	19,990.00	-231.60	
DBA	2016-01-08, 12:29:39	3,200		20.2216026	64,709.13	19.9900	63,968.00	-741.13	
DBA	2016-01-08, 12:29:39	450		20.2172026	9,097.74	19.9900	8,995.50	-102.24	
DBA	2016-01-08, 12:29:39	100		20.2172026	2,021.72	19.9900	1,999.00	-22.72	
DBA	2016-01-08, 12:29:39	234		20.2165026	4,730.66	19.9900	4,677.66	-53.00	
DBA	2016-01-08, 12:29:39	1,200		20.2216026	24,265.92	19.9900	23,988.00	-277.92	
DBA	2016-01-08, 12:29:39	100		20.2172026	2,021.72	19.9900	1,999.00	-22.72	
DBA	2016-01-08, 12:29:39	50		20.2172026	1,010.86	19.9900	999.50	-11.36	
DBA	2016-01-08, 12:29:39	500		20.2172026	10,108.60	19.9900	9,995.00	-113.60	
DBA	2016-01-08, 12:29:39	100		20.2187026	2,021.87	19.9900	1,999.00	-22.87	

## Open Positions

DBA	2016-01-08, 12:29:39	100		20.2116026	2,021.16	19.9900	1,999.00	-22.16	
DBA	2016-01-08, 12:29:39	316		20.2216026	6,390.03	19.9900	6,316.84	-73.19	
DBA	2016-01-08, 12:29:39	100		20.2172026	2,021.72	19.9900	1,999.00	-22.72	
DBA	2016-01-08, 12:29:39	200		20.2187026	4,043.74	19.9900	3,998.00	-45.74	
DBA	2016-01-08, 12:29:39	100		20.2172026	2,021.72	19.9900	1,999.00	-22.72	
DBA	2015-09-29, 16:20:00	132		20.9201659	2,761.46	19.9900	2,638.68	-122.78	
DBA	2015-06-12, 16:20:00	2,513		21.9953979	55,274.44	19.9900	50,234.87	-5,039.56	
DBA	2015-05-29, 16:20:00	3,651		22.0351102	80,450.19	19.9900	72,983.49	-7,466.70	
DXJ	-	6,451	1	46.5772757	300,470.01	47.5600	306,809.56	6,339.55	SY
DXJ	2016-01-08, 12:24:52	2,284		46.5765026	106,380.73	47.5600	108,627.04	2,246.31	
DXJ	2016-01-08, 12:24:52	100		46.5787026	4,657.87	47.5600	4,756.00	98.13	
DXJ	2016-01-08, 12:24:52	600		46.5776026	27,946.56	47.5600	28,536.00	589.44	
DXJ	2016-01-08, 12:24:52	1,200		46.5765026	55,891.80	47.5600	57,072.00	1,180.20	
DXJ	2016-01-08, 12:24:52	300		46.5776026	13,973.28	47.5600	14,268.00	294.72	
DXJ	2016-01-08, 12:24:52	100		46.5772026	4,657.72	47.5600	4,756.00	98.28	
DXJ	2016-01-08, 12:24:52	100		46.5787026	4,657.87	47.5600	4,756.00	98.13	
DXJ	2016-01-08, 12:24:52	700		46.5787026	32,605.09	47.5600	33,292.00	686.91	
DXJ	2016-01-08, 12:24:52	100		46.5772026	4,657.72	47.5600	4,756.00	98.28	
DXJ	2016-01-08, 12:24:52	367		46.5787026	17,094.38	47.5600	17,454.52	360.14	
DXJ	2016-01-08, 12:24:52	100		46.5781026	4,657.81	47.5600	4,756.00	98.19	
DXJ	2016-01-08, 12:24:52	100		46.5787026	4,657.87	47.5600	4,756.00	98.13	
DXJ	2016-01-08, 12:24:52	100		46.5768026	4,657.68	47.5600	4,756.00	98.32	
DXJ	2016-01-08, 12:24:52	300		46.5787026	13,973.61	47.5600	14,268.00	294.39	
EMB	-	1,901	1	107.9821009	205,273.97	105.8200	201,163.82	-4,110.15	SY
EMB	2016-01-08, 12:29:20	100		105.7122026	10,571.22	105.8200	10,582.00	10.78	
EMB	2016-01-08, 12:29:20	43		105.6037026	4,540.96	105.8200	4,550.26	9.30	
EMB	2015-10-13, 16:20:00	1,758		108.1693938	190,161.79	105.8200	186,031.56	-4,130.23	
HEDJ	-	7,922	1	50.7435005	401,990.01	51.9900	411,864.78	9,874.77	SY
HEDJ	2016-01-08, 12:24:14	120		50.7387026	6,088.64	51.9900	6,238.80	150.16	
HEDJ	2016-01-08, 12:24:14	100		50.7417026	5,074.17	51.9900	5,199.00	124.83	
HEDJ	2016-01-08, 12:24:14	100		50.7417026	5,074.17	51.9900	5,199.00	124.83	
HEDJ	2016-01-08, 12:24:14	200		50.7417026	10,148.34	51.9900	10,398.00	249.66	
HEDJ	2016-01-08, 12:24:14	100		50.7416026	5,074.16	51.9900	5,199.00	124.84	
HEDJ	2016-01-08, 12:24:14	200		50.7416026	10,148.32	51.9900	10,398.00	249.68	
HEDJ	2016-01-08, 12:24:14	100		50.7417026	5,074.17	51.9900	5,199.00	124.83	
HEDJ	2016-01-08, 12:24:14	200		50.7416026	10,148.32	51.9900	10,398.00	249.68	
HEDJ	2016-01-08, 12:24:14	200		50.7416026	10,148.32	51.9900	10,398.00	249.68	
HEDJ	2016-01-08, 12:24:14	200		50.7416026	10,148.32	51.9900	10,398.00	249.68	
HEDJ	2016-01-08, 12:24:14	200		50.7417026	10,148.34	51.9900	10,398.00	249.66	
HEDJ	2016-01-08, 12:24:14	100		50.7416026	5,074.16	51.9900	5,199.00	124.84	
HEDJ	2016-01-08, 12:24:14	200		50.7416026	10,148.32	51.9900	10,398.00	249.68	
HEDJ	2016-01-08, 12:24:14	100		50.7417026	5,074.17	51.9900	5,199.00	124.83	
HEDJ	2016-01-08, 12:24:14	100		50.7417026	5,074.17	51.9900	5,199.00	124.83	
HEDJ	2016-01-08, 12:24:14	100		50.7417026	5,074.17	51.9900	5,199.00	124.83	
HEDJ	2016-01-08, 12:24:14	100		50.7417026	5,074.17	51.9900	5,199.00	124.83	
HEDJ	2016-01-08, 12:24:14	200		50.7417026	10,148.34	51.9900	10,398.00	249.66	
HEDJ	2016-01-08, 12:24:14	1,300		50.7466026	65,970.58	51.9900	67,587.00	1,616.42	

## Open Positions

HEDJ	2016-01-08, 12:24:14	168		50.7416026	8,524.59	51.9900	8,734.32	209.73	
HEDJ	2016-01-08, 12:24:14	100		50.7417026	5,074.17	51.9900	5,199.00	124.83	
HEDJ	2016-01-08, 12:24:14	332		50.7467026	16,847.91	51.9900	17,260.68	412.77	
HEDJ	2016-01-08, 12:24:14	100		50.7417026	5,074.17	51.9900	5,199.00	124.83	
HEDJ	2016-01-08, 12:24:14	1,900		50.7417026	96,409.23	51.9900	98,781.00	2,371.77	
HEDJ	2016-01-08, 12:24:14	100		50.7472026	5,074.72	51.9900	5,199.00	124.28	
HEDJ	2016-01-08, 12:24:14	200		50.7465026	10,149.30	51.9900	10,398.00	248.70	
HEDJ	2016-01-08, 12:24:14	100		50.7417026	5,074.17	51.9900	5,199.00	124.83	
HEDJ	2016-01-08, 12:24:14	100		50.7481026	5,074.81	51.9900	5,199.00	124.19	
HEDJ	2016-01-08, 12:24:14	100		50.7472026	5,074.72	51.9900	5,199.00	124.28	
HEDJ	2016-01-08, 12:24:14	100		50.7467026	5,074.67	51.9900	5,199.00	124.33	
HEDJ	2016-01-08, 12:24:14	702		50.7467026	35,624.19	51.9900	36,496.98	872.79	
HYG	-	8,394	1	83.6349431	702,031.71	79.2900	665,560.26	-36,471.45	SY
HYG	2016-01-08, 12:28:30	100		80.0718026	8,007.18	79.2900	7,929.00	-78.18	
HYG	2016-01-08, 12:28:30	100		79.9724026	7,997.24	79.2900	7,929.00	-68.24	
HYG	2016-01-08, 12:28:30	100		79.9718026	7,997.18	79.2900	7,929.00	-68.18	
HYG	2016-01-08, 12:28:30	100		79.9717026	7,997.17	79.2900	7,929.00	-68.17	
HYG	2016-01-08, 12:28:30	100		79.9718026	7,997.18	79.2900	7,929.00	-68.18	
HYG	2016-01-08, 12:28:30	100		79.9766026	7,997.66	79.2900	7,929.00	-68.66	
HYG	2016-01-08, 12:28:30	100		79.9774026	7,997.74	79.2900	7,929.00	-68.74	
HYG	2016-01-08, 12:28:30	100		79.9874026	7,998.74	79.2900	7,929.00	-69.74	
HYG	2016-01-08, 12:28:30	100		79.9874026	7,998.74	79.2900	7,929.00	-69.74	
HYG	2016-01-08, 12:28:30	100		79.9874026	7,998.74	79.2900	7,929.00	-69.74	
HYG	2016-01-08, 12:28:30	12		79.9916026	959.90	79.2900	951.48	-8.42	
HYG	2016-01-08, 12:28:30	100		79.9916026	7,999.16	79.2900	7,929.00	-70.16	
HYG	2016-01-08, 12:28:30	50		79.9916026	3,999.58	79.2900	3,964.50	-35.08	
HYG	2016-01-08, 12:28:30	112		79.9916026	8,959.06	79.2900	8,880.48	-78.58	
HYG	2016-01-08, 12:28:30	88		79.9916026	7,039.26	79.2900	6,977.52	-61.74	
HYG	2016-01-08, 12:28:30	300		79.9915026	23,997.45	79.2900	23,787.00	-210.45	
HYG	2015-11-25, 12:09:10	200		82.9752015	16,595.04	79.2900	15,858.00	-737.04	
HYG	2015-11-25, 12:09:10	75		82.9251015	6,219.38	79.2900	5,946.75	-272.63	
HYG	2015-11-25, 12:09:10	95		82.9198015	7,877.38	79.2900	7,532.55	-344.83	
HYG	2015-11-25, 12:09:10	5		82.9248014	414.62	79.2900	396.45	-18.17	
HYG	2015-11-25, 12:09:10	300		82.9215181	24,876.46	79.2900	23,787.00	-1,089.46	
HYG	2015-11-25, 12:09:10	300		82.9401015	24,882.03	79.2900	23,787.00	-1,095.03	
HYG	2015-11-25, 12:09:10	40		82.9402015	3,317.61	79.2900	3,171.60	-146.01	
HYG	2015-11-25, 12:09:10	20		82.9402014	1,658.80	79.2900	1,585.80	-73.00	
HYG	2015-11-25, 12:09:10	200		82.9398015	16,587.96	79.2900	15,858.00	-729.96	
HYG	2015-11-25, 12:09:10	340		82.9402015	28,199.67	79.2900	26,958.60	-1,241.07	
HYG	2015-11-25, 12:09:10	200		82.9402015	16,588.04	79.2900	15,858.00	-730.04	
HYG	2015-11-25, 12:09:10	100		82.9401015	8,294.01	79.2900	7,929.00	-365.01	
HYG	2015-11-25, 12:09:10	100		82.9402015	8,294.02	79.2900	7,929.00	-365.02	
HYG	2015-10-13, 16:20:00	3,538		84.793445	299,999.21	79.2900	280,528.02	-19,471.19	
HYG	2015-09-17, 16:20:00	1,219		86.3703818	105,285.50	79.2900	96,654.51	-8,630.99	
IEF	-	5,568	1	107.4335017	598,189.74	109.1100	607,524.48	9,334.74	SY
IEF	2015-10-08, 16:20:00	4,758		107.5655378	511,796.83	109.1100	519,145.38	7,348.55	
IEF	2015-09-29, 16:20:00	74		107.7785135	7,975.61	109.1100	8,074.14	98.53	

## Open Positions

IEF	2015-09-09, 16:20:00	736		106.5452427	78,417.30	109.1100	80,304.96	1,887.66	
IYW	-	1,998	1	101.5608242	202,918.53	101.0100	201,817.98	-1,100.55	SY
IYW	2016-01-08, 12:22:57	500		100.9222026	50,461.10	101.0100	50,505.00	43.90	
IYW	2016-01-08, 12:22:57	200		100.8951026	20,179.02	101.0100	20,202.00	22.98	
IYW	2016-01-08, 12:22:57	100		100.9172026	10,091.72	101.0100	10,101.00	9.28	
IYW	2016-01-08, 12:22:57	100		100.9072026	10,090.72	101.0100	10,101.00	10.28	
IYW	2016-01-08, 12:22:57	232		100.9172026	23,412.79	101.0100	23,434.32	21.53	
IYW	2015-10-08, 16:20:00	866		102.405512	88,683.17	101.0100	87,474.66	-1,208.51	
LQD	-	6,974	1	116.3962113	811,747.18	114.1500	796,082.10	-15,665.08	
LQD	2015-11-25, 12:07:39	400		115.8461015	46,338.44	114.1500	45,660.00	-678.44	
LQD	2015-11-25, 12:07:39	100		115.8251015	11,582.51	114.1500	11,415.00	-167.51	
LQD	2015-11-25, 12:07:39	100		115.8251015	11,582.51	114.1500	11,415.00	-167.51	
LQD	2015-11-25, 12:07:39	100		115.8301015	11,583.01	114.1500	11,415.00	-168.01	
LQD	2015-11-25, 12:07:39	100		115.8401015	11,584.01	114.1500	11,415.00	-169.01	
LQD	2015-11-25, 12:07:39	100		115.8401015	11,584.01	114.1500	11,415.00	-169.01	
LQD	2015-11-25, 12:07:39	100		115.8402015	11,584.02	114.1500	11,415.00	-169.02	
LQD	2015-11-25, 12:07:39	100		115.8501015	11,585.01	114.1500	11,415.00	-170.01	
LQD	2015-11-25, 12:07:39	100		115.8401015	11,584.01	114.1500	11,415.00	-169.01	
LQD	2015-11-25, 12:07:39	100		115.8501015	11,585.01	114.1500	11,415.00	-170.01	
LQD	2015-11-25, 12:07:39	100		115.8401015	11,584.01	114.1500	11,415.00	-169.01	
LQD	2015-11-25, 12:07:39	300		115.8402015	34,752.06	114.1500	34,245.00	-507.06	
LQD	2015-11-25, 12:07:39	100		115.8502015	11,585.02	114.1500	11,415.00	-170.02	
LQD	2015-11-25, 12:07:39	100		115.8502015	11,585.02	114.1500	11,415.00	-170.02	
LQD	2015-11-25, 12:07:39	200		115.8402015	23,168.04	114.1500	22,830.00	-338.04	
LQD	2015-11-25, 12:07:39	100		115.8402015	11,584.02	114.1500	11,415.00	-169.02	
LQD	2015-11-25, 12:07:39	100		115.8502015	11,585.02	114.1500	11,415.00	-170.02	
LQD	2015-11-25, 12:07:39	100		115.8501015	11,585.01	114.1500	11,415.00	-170.01	
LQD	2015-11-25, 12:07:39	100		115.8501015	11,585.01	114.1500	11,415.00	-170.01	
LQD	2015-11-25, 12:07:39	200		115.8502015	23,170.04	114.1500	22,830.00	-340.04	
LQD	2015-11-25, 12:07:39	70		115.8502015	8,109.51	114.1500	7,990.50	-119.01	
LQD	2015-10-19, 16:20:00	3,692		116.8741894	431,499.51	114.1500	421,441.80	-10,057.71	
LQD	2015-06-12, 16:20:00	412		115.964447	47,777.35	114.1500	47,029.80	-747.55	
MBB	-	2,474	1	109.206709	270,177.40	109.2100	270,185.54	8.14	SY
MBB	2015-09-03, 16:20:00	2,474		109.206709	270,177.40	109.2100	270,185.54	8.14	
SCO	-	1,022	1	164.5818296	168,202.63	156.8000	160,249.60	-7,953.03	SY
SCO	2016-01-08, 13:36:46	252		164.5951026	41,477.97	156.8000	39,513.60	-1,964.37	
SCO	2016-01-08, 13:36:46	300		164.5965026	49,378.95	156.8000	47,040.00	-2,338.95	
SCO	2016-01-08, 13:36:46	70		164.5976026	11,521.83	156.8000	10,976.00	-545.83	
SCO	2016-01-08, 13:36:46	100		164.5975026	16,459.75	156.8000	15,680.00	-779.75	
SCO	2016-01-08, 13:36:46	200		164.5981026	32,919.62	156.8000	31,360.00	-1,559.62	
SCO	2016-01-08, 13:36:46	100		164.4451026	16,444.51	156.8000	15,680.00	-764.51	
SHY	-	741	1	84.7857886	62,826.27	84.9100	62,918.31	92.04	SY
SHY	2015-09-09, 16:20:00	741		84.7857886	62,826.27	84.9100	62,918.31	92.04	
SPY	-	2,241	1	197.0679444	441,629.26	193.7208	434,128.31	-7,500.95	SY
SPY	2016-01-08, 12:22:41	200		194.6825026	38,936.50	193.7208	38,744.16	-192.34	
SPY	2016-01-08, 12:22:41	100		194.6325026	19,463.25	193.7208	19,372.08	-91.17	



## Open Positions

SPY	2016-01-08, 12:22:41	100		194.6318026	19,463.18	193.7208	19,372.08	-91.10	
SPY	2016-01-08, 12:22:41	100		194.6367026	19,463.67	193.7208	19,372.08	-91.59	
SPY	2016-01-08, 12:22:41	100		194.6322026	19,463.22	193.7208	19,372.08	-91.14	
SPY	2016-01-08, 12:22:41	100		194.6376026	19,463.76	193.7208	19,372.08	-91.68	
SPY	2016-01-08, 12:22:41	100		194.6516026	19,465.16	193.7208	19,372.08	-93.08	
SPY	2016-01-08, 12:22:41	300		194.6465026	58,393.95	193.7208	58,116.24	-277.71	
SPY	2016-01-08, 12:22:41	100		194.6481026	19,464.81	193.7208	19,372.08	-92.73	
SPY	2016-01-08, 12:22:41	55		194.6476026	10,705.62	193.7208	10,654.64	-50.97	
SPY	2015-09-29, 16:20:00	161		188.8612112	30,406.66	193.7208	31,189.05	782.39	
SPY	2015-09-17, 16:20:00	752		201.6058318	151,607.59	193.7208	145,678.04	-5,929.54	
SPY	2015-06-12, 16:20:00	73		210.0260501	15,331.90	193.7208	14,141.62	-1,190.28	
TIP	-	1,578	1	111.1127405	175,335.90	111.4000	175,789.20	453.30	SY
TIP	2016-01-08, 12:25:06	100		110.2567026	11,025.67	111.4000	11,140.00	114.33	
TIP	2016-01-08, 12:25:06	9		110.1667026	991.50	111.4000	1,002.60	11.10	
TIP	2015-11-25, 12:07:24	100		110.8631026	11,086.31	111.4000	11,140.00	53.69	
TIP	2015-11-25, 12:07:24	100		110.7637004	11,076.37	111.4000	11,140.00	63.63	
TIP	2015-11-25, 12:07:24	46		110.7652015	5,095.20	111.4000	5,124.40	29.20	
TIP	2015-11-25, 12:07:24	200		110.7752015	22,155.04	111.4000	22,280.00	124.96	
TIP	2015-11-25, 12:07:24	184		110.7652015	20,380.80	111.4000	20,497.60	116.80	
TIP	2015-11-25, 12:07:24	16		110.7752015	1,772.40	111.4000	1,782.40	10.00	
TIP	2015-06-12, 16:20:00	823		111.4855574	91,752.61	111.4000	91,682.20	-70.41	
TLT	-	2,436	1	122.794371	299,127.09	127.3000	310,102.80	10,975.71	SY
TLT	2015-10-08, 16:20:00	2,436		122.794371	299,127.09	127.3000	310,102.80	10,975.71	
XLF	-	7,441	1	22.8143438	169,761.53	21.7200	161,618.52	-8,143.01	SY
XLF	2016-01-08, 12:23:10	1,600		22.4972026	35,995.52	21.7200	34,752.00	-1,243.52	
XLF	2016-01-08, 12:23:10	500		22.4972026	11,248.60	21.7200	10,860.00	-388.60	
XLF	2016-01-08, 12:23:10	300		22.4972026	6,749.16	21.7200	6,516.00	-233.16	
XLF	2016-01-08, 12:23:10	400		22.4972026	8,998.88	21.7200	8,688.00	-310.88	
XLF	2016-01-08, 12:23:10	500		22.4972026	11,248.60	21.7200	10,860.00	-388.60	
XLF	2016-01-08, 12:23:10	943		22.4972026	21,214.86	21.7200	20,481.96	-732.90	
XLF	2015-10-08, 16:20:00	3,198		23.2351162	74,305.90	21.7200	69,460.56	-4,845.34	
XLV	-	4,363	1	68.3755806	298,322.66	66.4700	290,008.61	-8,314.05	SY
XLV	2016-01-08, 12:23:22	300		68.9859359	20,695.78	66.4700	19,941.00	-754.78	
XLV	2016-01-08, 12:23:22	500		68.9565026	34,478.25	66.4700	33,235.00	-1,243.25	
XLV	2016-01-08, 12:23:22	200		68.9716026	13,794.32	66.4700	13,294.00	-500.32	
XLV	2016-01-08, 12:23:22	200		68.9716026	13,794.32	66.4700	13,294.00	-500.32	
XLV	2016-01-08, 12:23:22	200		68.9717026	13,794.34	66.4700	13,294.00	-500.34	
XLV	2016-01-08, 12:23:22	200		68.9716026	13,794.32	66.4700	13,294.00	-500.32	
XLV	2016-01-08, 12:23:22	200		68.9716026	13,794.32	66.4700	13,294.00	-500.32	
XLV	2016-01-08, 12:23:22	300		68.9716026	20,691.48	66.4700	19,941.00	-750.48	
XLV	2016-01-08, 12:23:22	200		68.9716026	13,794.32	66.4700	13,294.00	-500.32	
XLV	2016-01-08, 12:23:22	200		68.9716026	13,794.32	66.4700	13,294.00	-500.32	
XLV	2016-01-08, 12:23:22	80		68.9717026	5,517.74	66.4700	5,317.60	-200.14	
XLV	2016-01-08, 12:23:22	200		68.9716026	13,794.32	66.4700	13,294.00	-500.32	
XLV	2016-01-08, 12:23:22	100		68.9717026	6,897.17	66.4700	6,647.00	-250.17	
XLV	2016-01-08, 12:23:22	29		68.9716026	2,000.18	66.4700	1,927.63	-72.55	
XLV	2015-10-08, 16:20:00	1,454		67.1853359	97,687.48	66.4700	96,647.38	-1,040.10	

## Open Positions

<b>Total</b>				<b>6,164,529.71</b>		<b>6,088,749.97</b>	<b>-75,779.74</b>	
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## Forex Balances

Description	Open	Quantity	Cost Price	Cost Basis in USD	Close Price	Value in USD	Unrealized P/L in USD	Code
<b>Forex</b>								
<b>USD</b>								
EUR	-	-11,588.78	1.073236	12,437.50	1.0833	-12,554.13	-116.63	
EUR Debit Interest for Dec-2015	2016-01-06	-24.8	1.0781	26.74	1.0833	-26.87	-0.13	
EUR Debit Interest for Nov-2015	2015-12-03	-24	1.0940	26.26	1.0833	-26.00	0.26	
EUR Debit Interest for Oct-2015	2015-11-04	-24.8	1.0867	26.95	1.0833	-26.87	0.08	
EUR Debit Interest for Sep-2015	2015-10-05	-24	1.1189	26.85	1.0833	-26.00	0.85	
EUR Debit Interest for Aug-2015	2015-09-03	-24.8	1.1125	27.59	1.0833	-26.87	0.72	
EUR Debit Interest for Jul-2015	2015-08-05	-24.8	1.0907	27.05	1.0833	-26.87	0.18	
EUR Debit Interest for Jun-2015	2015-07-06	-23.98	1.1057	26.51	1.0833	-25.98	0.54	
EUR Debit Interest for May-2015	2015-06-03	-24.49	1.1276	27.61	1.0833	-26.53	1.08	
EUR Debit Interest for Apr-2015	2015-05-05	-6.38	1.1186	7.14	1.0833	-6.91	0.23	
Withdrawal Fee: WIRE_26610188 ..	2015-04-22, 10:14:13	-11,078.73	1.0725	11,881.94	1.0833	-12,001.59	-119.65	
Withdrawal Fee: WIRE_26534391 ..	2015-04-17, 12:12:45	-308	1.0807	332.86	1.0833	-333.66	-0.80	
USD		95,193.7648	0.0000	0.00	1.0000	95,193.76	0.00	
<b>Total</b>				<b>12,437.50</b>		<b>82,639.64</b>	<b>-116.63</b>	

## Interest Accruals

<b>Base Currency Summary</b>	
Starting Accrual Balance	-78.81
Interest Accrued	-0.87
Accrual Reversal	0.00
FX Translation	0.23
Ending Accrual Balance	-79.45
<b>EUR</b>	
Starting Accrual Balance	-21.60
Interest Accrued	-0.80
Accrual Reversal	0.00
Ending Accrual Balance	-22.40
Ending Accrual Balance in USD	-24.27
<b>USD</b>	
Starting Accrual Balance	-55.18
Interest Accrued	0.00
Accrual Reversal	0.00
Ending Accrual Balance	-55.18

## Withholding Tax

Date	Description	Amount	Code
<b>USD</b>			
2016-01-29	BKLN(US73936Q7694) Cash Dividend 0.08350000 USD per Share - US Tax	-187.89	
2016-01-29	SPY(US78462F1030) Cash Dividend 1.21155000 USD per Share - US Tax	-224.26	
<b>Total</b>		<b>-412.15</b>	

## Dividends

Date	Description	Amount
<b>USD</b>		
2016-01-29	BKLN(US73936Q7694) Cash Dividend 0.08350000 USD per Share (Ordinary Dividend)	1,252.59
2016-01-29	SPY(US78462F1030) Cash Dividend 1.21155000 USD per Share (Ordinary Dividend)	1,495.06
<b>Total</b>		<b>2,747.65</b>

## Change in Dividend Accruals

Symbol	Date	Ex Date	Pay Date	Quantity	Tax	Fee	Gross Rate	Gross Amnt	Net Amnt	Code
Starting Dividend Accruals in USD									2,335.50	
Stocks										
USD										
BKLN	2016-01-29	2016-01-15	2016-01-29	15,001	-187.89	0.00	0.08	-1,252.59	-1,064.70	Re
SPY	2016-01-29	2015-12-18	2016-01-29	1,234	-224.26	0.00	1.21	-1,495.06	-1,270.80	Re
Total					-412.15	0.00		-2,747.65	-2,335.50	
Ending Dividend Accruals in USD									0.00	

## Contract Information

Symbol	Description	Conid	Security ID	Multiplier	Code
Stocks					
BKLN	POWERSHARES SENIOR LOAN	84894205		1	
BWX	SPDR BARCLAYS INTL TREASURY	46577293		1	
DBA	POWERSHARES DB AGRICULTURE F	42393355		1	
DXJ	WISDOMTREE JAPAN HEDGED EQ	39832875		1	
EMB	ISHARES J.P. MORGAN USD EMERGI	47649504		1	
HEDJ	WISDOMTREE EUROPE HEDGED EQU	71423629		1	
HYG	ISHARES IBOX USD HIGH YIELD	43652089		1	
IEF	ISHARES 7-10 YEAR TREASURY B	15547844		1	
IYW	ISHARES USTECHNOLOGY ETF	10158652		1	
LQD	ISHARES IBOX INVESTMENT GRA	15547816		1	
MBB	ISHARES MBS ETF	43283708		1	
SCO	PROSHARES ULTRASHORT BLOOMBE	84696719		1	
SHY	ISHARES 1-3 YEAR TREASURY BO	15547851		1	
SPY	SPDR S&P 500 ETF TRUST	756733		1	
TIP	ISHARES TIPS BOND ETF	26787475		1	
TLT	ISHARES 20+ YEAR TREASURY BO	15547841		1	
XLF	FINANCIAL SELECT SECTOR SPDR	4215220		1	
XLV	HEALTH CARE SELECT SECTOR	4215205		1	

## Base Currency Exchange Rate

Currency	Rate	Currency (Cont.)	Rate (Cont.)
AUD	0.708440	INR	0.014732
BRL	0.250080	JPY	0.008261
CAD	0.715900	KRW	0.000828
CHF	0.977330	MXN	0.055218
CNH	0.151650	NOK	0.115220
CNY	0.152070	NZD	0.648450
CZK	0.040090	PLN	0.245100
DKK	0.145170	RUB	0.013241
EUR	1.083300	SEK	0.116530
GBP	1.424500	SGD	0.702140

## Base Currency Exchange Rate

Currency	Rate	Currency (Cont.)	Rate (Cont.)
HKD	0.128530	THB	0.027996
HUF	0.003480	ZAR	0.062929
ILS	0.252470		

## Codes

Code	Meaning	Code (Cont.)	Meaning (Cont.)
A	Assignment	LT	Long Term P/L
AEx	Automatic exercise for dividend-related recommendation.	Lo	Direct Loan
Adj	Adjustment	M	Entered manually by IB
Al	Allocation	MEx	Manual exercise for dividend-related recommendation.
Aw	Away Trade	ML	Maximize Losses tax basis election
B	Automatic Buy-in	MLG	Maximize Long Term Gain tax basis election
Bo	Direct Borrow	MLL	Maximize Long Term Loss tax basis election
C	Closing Trade	MSG	Maximize Short Term Gain tax basis election
CD	Cash Delivery	MSL	Maximize Short Term Loss tax basis election
CP	Complex Position	O	Opening Trade
Ca	Cancelled	P	Partial Execution
Co	Corrected Trade	PI	Price Improvement
Cx	Part or all of this transaction was a Crossing executed as dual agent by IB for two IB customers	Po	Interest or Dividend Accrual Posting
ETF	ETF Creation/Redemption	Pr	Part or all of this transaction was executed by the Exchange as a Crossing by IB against an IB affiliate and is therefore classified as a Principal and not an agency trade
Ep	Resulted from an Expired Position	R	Dividend Reinvestment
Ex	Exercise	RED	Redemption to Investor
G	Trade in Guaranteed Account Segment	Re	Interest or Dividend Accrual Reversal
HC	Highest Cost tax basis election	Ri	Reimbursement
HFI	Investment Transferred to Hedge Fund	SI	This order was solicited by Interactive Brokers
HFR	Redemption from Hedge Fund	SL	Specific Lot tax basis election
I	Internal Transfer	SO	This order was marked as solicited by your Introducing Broker
IA	This transaction was executed against an IB affiliate	SS	Customer designated this trade for shortened settlement and so is subject to execution at prices above the prevailing market
INV	Investment Transfer from Investor	ST	Short Term P/L
L	Ordered by IB (Margin Violation)	SY	Positions that may be eligible for Stock Yield. Potential for additional annualized income of 20,109.60 USD
LD	Adjusted by Loss Disallowed from Wash Sale	T	Transfer
LI	Last In, First Out (LIFO) tax basis election		

## Notes/Legal Notes

### Notes

- Most stock exchange transactions settle on the trade date plus three business days. Options, futures, and US open-end mutual fund transactions settle on trade date plus one business day. (Some exchanges and other transaction types may have longer or shorter settlement periods. For instance, stock transactions on XETRA settle on trade date plus two business days.) Ending settled cash reflects the cash that has actually settled.
- Initial and maintenance margin requirements are available within the Account Window of the Trader Workstation.
- Interactive Brokers LLC receives compensation from fund companies in connection with the purchase and holding of fund shares by customers of Interactive Brokers LLC. Such compensation includes, but is not limited to, Rule 12b-1 fees that are paid out of the funds assets. The source and amount of any remuneration received by Interactive Brokers LLC in connection with a transaction will be furnished upon written request of the customer. IB may share a portion of the compensation received from fund companies with your financial advisor or introducing broker.

## Notes/Legal Notes

- Quantities preceded by a "-" sign indicate sell transactions. Other transactions are purchases.
- In case of partial executions, commissions are charged on the total quantity executed on the original order. The commission is displayed on the first partial execution only.
- Each closed lot indicated above with a reference to note (6) was chosen by the end of the trading day to be sold versus the specific opening purchase identified in that row.
- Trade execution times are displayed in Eastern Time.
- Applicable commodity Regulatory Fees for your transactions are available on the IB website at [www.interactivebrokers.com/en/accounts/fees/exchangeAndRegulatoryFees.php](http://www.interactivebrokers.com/en/accounts/fees/exchangeAndRegulatoryFees.php).
- Borrow Fee Rate represents the cost to borrow stock expressed in percent per annum. It is applied to the cash collateral amount on the stock borrow contract and is separate from any interest earned on credit cash balances. Similarly, Loan Fee Rate represents the benefit to lend stock. A positive rate indicates a cost to the borrower/benefit to the lender and a negative rate indicates a benefit to the borrower/cost to the lender. In general, the fee rates for hard-to-borrow stocks are higher than for normal availability stocks.
- The closing prices on this Activity Statement are indicative and may come from third-party sources. Interactive Brokers does not warrant the accuracy of the prices provided by third-party sources.

### Fixed Income Notes

- Call features for bonds or preferred stocks may affect the yield. For zero coupon, compound interest and multiplier securities, there are no periodic payments and securities may be callable below maturity value without notice to holder unless registered. For asset-backed securities, the actual yield may vary depending on the speed at which the underlying note is pre-paid. For additional information regarding bond yield, please contact the IB Help Desk at: [help@interactivebrokers.com](mailto:help@interactivebrokers.com). If this debt security is unrated by a nationally recognized statistical rating organization, it may pose a high risk of default. You should consult a financial advisor to determine whether unrated bonds are appropriate for your portfolio in light of your goals and your financial circumstances.

### Legal Notes

- Please promptly report any inaccuracy or discrepancy in this statement, or in your account to Interactive Brokers and to GWM GROUP INC, using the contact information below. If you report an error by phone, you should re-confirm such oral communication in writing in order to protect your rights, including rights under the Securities Investor Protection Act (SIPA).**

**Interactive Brokers LLC, [www.interactivebrokers.com](http://www.interactivebrokers.com), 1-877-442-2757 (U.S.)**

**GWM GROUP INC, [WWW.GWMGROUPINC.COM](http://WWW.GWMGROUPINC.COM), 6462061788**

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- Trades marked with the exchange indicator of TMBR were effected by IB as agent through a market making affiliate, which acted as principal in the transaction and may have a long or short position in the security and may have profited or lost in connection with the transaction.
- All VWAP trades are effected pursuant to an average price formula based on a reference price provided by a third-party data provider. Additional information and reference prices are available upon request. IB, as agent, effects VWAP transactions through a market making affiliate, which acts as principal in such transactions and may have a long or short position in the security and may have profited or lost in connection with the transaction.
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- Customer is requested to promptly advise GWM GROUP INC of any material change in Customer's investment objectives or financial situation.
- Interactive Brokers LLC, member Securities Investor Protection Corporation (SIPC), provides execution, clearing and carrying services for your account pursuant to an agreement with GWM GROUP INC.
- A financial statement of Interactive Brokers LLC is available for your personal inspection at [www.interactivebrokers.com](http://www.interactivebrokers.com) or at its offices, or a copy of it will be mailed upon your written request.
- For trades executed on either the Australian Stock Exchange Ltd ("ASX") or Chi-X Australia Pty Ltd ("Chi-X"), this confirmation is issued subject to: (i) the directions, decisions and requirements of the Market Operator, the relevant Market Integrity Rules, the relevant Market Operating Rules, the Clearing Rules and where relevant, the Settlement Rules; (ii) the customs and usages of the relevant Market; and (iii) the correction of errors and omissions. Interactive Brokers LLC (ARBN: 091191141, AFSL: 245574, Participant on Chi-X Australia)("IB") is not a participant on the ASX, and will route orders to the ASX through its affiliate, Timber Hill Australia Pty Ltd (ABN 25079993534, AFSL: 244380, Participant on the ASX)("THA") who executes such orders. Your ASX and Chi-x Australia trades will be cleared through ABN Amro Clearing Sydney Pty Ltd, an ACH participant. If your transaction was a crossing transaction, IB may have either acted on behalf of (i) both the buyer and seller of this transaction, or (ii) on behalf of a buyer or seller on one side of the transaction and act as Principal on the other side. Under the Corporations Act 2001, where IB enters into an exchange traded derivatives on a customer's behalf, IB is regarded as having issued the derivative to the customer.
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