

|                   |                           |                         |           |           |           |               |                        |              |                |
|-------------------|---------------------------|-------------------------|-----------|-----------|-----------|---------------|------------------------|--------------|----------------|
| Futures-Position  |                           |                         |           |           |           |               |                        |              |                |
| 2017-03-03 Close  |                           |                         |           |           |           |               |                        |              |                |
| Aktueller Stand   | Symbol                    | Datum/Zeit              | Börse     | Quantität | T. Kurs   | Multiplikator | Notional Value         | Prov./Gebühr | Aktueller Wert |
| 2017-03-03        |                           |                         |           |           | EUR       |               |                        |              |                |
| Kombo 2           | F2MX MAR 17 (MDAX)        | 2017-03-03, Close       | DTB       | -4        | 23.450,00 | 5             | -<br>469.000,00        |              | -469.000,00    |
|                   | FESX MAR 17 (EURESTOXX50) | 2017-03-03, Close       | DTB       | 14        | 3.404,00  | 10            | 476.560,00             |              | 476.560,00     |
|                   | Summe                     |                         |           |           |           |               |                        |              | 7.560,00       |
|                   | Gewinn/<br>Verlust        |                         |           |           |           |               |                        |              | -3.006,00      |
|                   |                           |                         |           |           | USD       |               |                        |              |                |
| Kombo 1           | EMDH7 (S&PMCA400)         | 2017-03-03, Close       | GLOBEX    | -3        | 1.737,30  | 100           | -<br>521.190,00        |              | -521.190,00    |
|                   | MMEH7 (MSCIEM)            | 2017-03-03, Close       | NYSELIFFE | 12        | 935,70    | 50            | 561.420,00             |              | 561.420,00     |
|                   | Summe                     |                         |           |           |           |               |                        |              | 40.230,00      |
|                   | Gewinn/<br>Verlust        |                         |           |           |           |               |                        |              | 12.007,50      |
|                   |                           |                         |           |           | EUR       |               |                        |              |                |
| Gesamt-ergebnisse | G/V gesamt                |                         |           |           |           |               | EUR/USD:<br><br>1,0625 |              | 8.295,18       |
|                   | Gross Exposure            |                         |           |           |           |               |                        |              | 1.964.487,06   |
|                   | Net Exposure              |                         |           |           |           |               |                        |              | 18.861,18      |
| Order             | Symbol                    | Datum/Zeit              | Börse     | Quantität | T. Kurs   | Multiplikator | Notional Value         | Prov./Gebühr | Kosten-Basis   |
|                   |                           |                         |           |           | EUR       |               |                        |              |                |
| Kombo 2           | F2MX MAR 17 (MDAX)        | 2017-03-03,<br>11:24:55 | DTB       | -2        | 23.430,00 | 5             | -<br>234.300,00        | -4,00        | -234.296,00    |
|                   | FESX MAR 17 (EURESTOXX50) | 2017-03-03,<br>11:24:55 | DTB       | 7         | 3.402,00  | 10            | 238.140,00             | -14,00       | 238.154,00     |
|                   | Summe                     |                         |           |           |           |               |                        |              | 3.858,00       |
|                   |                           |                         |           |           | EUR       |               |                        |              |                |
| Kombo 2           | F2MX MAR 17 (MDAX)        | 2017-01-03,<br>03:23:44 | DTB       | -2        | 22.501,00 | 5             | -<br>225.010,00        | -4,00        | -225.006,00    |
|                   | FESX MAR 17 (EURESTOXX50) | 2017-01-03,<br>03:23:44 | DTB       | 7         | 3.310,00  | 10            | 231.700,00             | -14,00       | 231.714,00     |
|                   | Summe                     |                         |           |           |           |               |                        |              | 6.708,00       |
|                   |                           |                         |           |           | USD       |               |                        |              |                |
| Kombo 1           | EMDH7 (S&PMCA400)         | 2017-01-05,<br>14:47:39 | GLOBEX    | -3        | 1.680,30  |               | -<br>504.090,00        | -10,50       | -504.079,50    |
|                   | MMEH7 (MSCIEM)            | 2017-01-05,<br>14:47:35 | NYSELIFFE | 12        | 887,10    | 100           | 532.260,00             | -42,00       | 532.302,00     |
|                   | Summe                     |                         |           |           |           | 50            |                        |              | 28.222,50      |