	SEGREGATION REQUIREMENTS	Decem	ber 31, 2015	December 30, 2015	December 29, 2015	December 26, 2014	December 25, 2014
1	NET LEDGER BALANCE: A.CASH B.SECURITIES [AT MARKET]	\$ \$	= \$ = \$.e. :			
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	= \$		-	\$	\$ =
3	EXCHANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV)	\$	- \$ - \$	[8] [4]			
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$:=: \$	€ :	a	\$	-
5	ACCOUNTS IN DEFICIT SECURITIES OFFSET ACCOUNTS IN DEFICIT AFTER OFFSET	\$ \$	- \$ - \$	5 5 2	-		\$ <u>-</u>
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	- \$	<u> </u>	5	\$ -	\$
	FUNDS ON DEPOSIT IN SEGREGATION						
7	DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS: A.CASH	\$	4,969,921 \$	4,969,921			
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET] C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH D. COLLATERAL ON DEPOSIT IN SEG (FROM TA)	\$ \$	- \$		\$ \$	т	\$ \$
8	MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS:	\$	- \$ - \$	2	•		\$ - \$ -
	A.CASH B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	- 5		*	Ψ	\$ -
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	- \$		•	T	\$
	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS:	\$	- \$	*	\$	\$ -	\$
10	A. LONG OPTION VALUE (LOV)	\$	- \$	2	\$	\$	\$
	B. SHORT OPTION VALUE (SOV)	\$	- \$	-	•		\$
11	NET EQUITIES WITH OTHER FCMs A. CASH	\$	2 \$	-	\$	\$ -	\$ (40)
12	B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND: A. CASH	\$	- \$		\$	\$	\$
	B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT						
13	TOTAL AMOUNT IN SEGREGATION [TOTAL OF 7 THROUGH 12]	\$	4,969,921 \$	4,969,921	\$ 4,969,921	\$ 4,969,921	\$ 4,969,921
14	EXCESS (INSUFFICIENCY) FUNDS IN SEGREGATION [13 MINUS 6]	\$	4,969,921 \$	4,969,921	\$ 4,969,921	\$ 4,969,921	\$ 4,969,921

	SEGREGATION REQUIREMENTS	Decembe	er 24, 2014	December 23, 2014	December 22, 2014	December 19, 2014	December 18, 2014
1	NET LEDGER BALANCE: A.CASH B.SECURITIES [AT MARKET]	\$ \$	- \$ - \$	= \$ = \$			
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	\$	= \$	- \$	- \$	\$ # \$
3	EXCHANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV)	\$ \$	- \$ - \$	- 3			
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	- \$	- \$	= \$	- \$	150
5	ACCOUNTS IN DEFICIT SECURITIES OFFSET ACCOUNTS IN DEFICIT AFTER OFFSET	\$ \$ 5	- \$ - \$	- S	₩ \$	- \$	
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	- \$	- \$	- \$	- \$	
7	FUNDS ON DEPOSIT IN SEGREGATION DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS:						
,	A.CASH	\$	4,969,921 \$	4,969,921	4,969,811	4,969,921 \$	4,969,921
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET] C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH D. COLLATERAL ON DEPOSIT IN SEG (FROM TA)	\$ \$	÷ \$	± 3 ⇒ 3			
8	MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS:	\$	- \$	- 9	- \$		
	A.CASH	\$	- \$	S			
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	- \$	= 9		-	
_	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	- \$	= 9			
	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS:	\$	- \$	- 9	(15) \$	15 \$	(-
10	A. LONG OPTION VALUE (LOV)	\$	= \$	<i>≆</i>	s = 9	· \$	140
	B. SHORT OPTION VALUE (SOV)	\$	÷ \$	i _ : \$	# \$	- \$	(A)
11	NET EQUITIES WITH OTHER FCM's						
	A. CASH	\$	= \$		S = \$	= \$	(E)
12	B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND:	\$	- \$. 	₩ \$	3	*
	A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT						
13	TOTAL AMOUNT IN SEGREGATION [TOTAL OF 7 THROUGH 12]	\$	4,969,921 \$	4,969,921	4,969,921	4,969,811	4,969,921
14	EXCESS (INSUFFICIENCY) FUNDS IN SEGREGATION [13 MINUS 6]	\$	4,969,921 \$	4,969,921	4,969,921	4,969,811 \$	4,969,921

	SEGREGATION REQUIREMENTS	Dece	mber 17, 2014	December 16, 2014	December 15, 2014	December 12, 2014	December 11, 2014
1	NET LEDGER BALANCE:		•	ď		\$	c
	A.CASH	\$ \$	- \$ - \$	π 9 ≅ 9		*	\$ *
	B.SECURITIES [AT MARKET]	Φ	Ξ Ψ			,	
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	= \$	 9		\$	\$
3	EXCHANGE TRADED OPTIONS:						
	A. LONG OPTION VALUE (LOV)	\$	# \$				-
	B. SHORT OPTION VALUE (SOV)	_\$	<u></u> \$	= (-	5	<u> </u>
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	- \$	e \$		\$ =	\$ 4-1
5	ACCOUNTS IN DEFICIT	\$	= \$	* 5	=	\$ =	\$
3	SECURITIES OFFSET	\$	- \$	- 5	-		
	ACCOUNTS IN DEFICIT AFTER OFFSET	\$	- \$	- (-	\$	\$
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	- \$	e s	<u> </u>	\$ -	\$ -
7	FUNDS ON DEPOSIT IN SEGREGATION DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS:						
•	A.CASH	\$	4,969,921 \$	4,969,921			
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	<i>⇒</i> \$		•	*	\$
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH D. COLLATERAL ON DEPOSIT IN SEG (FROM TA)	\$	 \$; ;	\$	· ·	\$ 100
8	MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS:	\$	- \$		*	(7)	\$ -
	A.CASH	\$	- \$		*	•	\$ -
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	* \$		•	74.7	\$ - \$ -
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$ \$	- \$ - \$		•	(7)	\$ -
10	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS:	Φ	Ψ		Ψ	*	<u> </u>
10	A. LONG OPTION VALUE (LOV)	\$	- \$	3 0 €	\$	\$ -	\$
	B. SHORT OPTION VALUE (SOV)	\$	\$	340	\$	\$ -	\$ 87
11	NET EQUITIES WITH OTHER FCMs					•	•
	A. CASH	\$	- \$	30	\$	\$	\$
	B. SECURITIES INVESTMENT [AT MARKET]	\$	- \$	·	\$	\$	\$ 52
40	C. SECURITIES CUSTOMER OWNED	Ф	ъ ф		Φ = 20	Ψ	Ψ
12	SEGREGATED FUNDS ON HAND: A. CASH						
	B. SECURITIES INVESTMENT [AT MARKET]						
	C. SECURITIES IN VAULT						
13	TOTAL AMOUNT IN SEGREGATION [TOTAL OF 7 THROUGH 12]	\$	4,969,921 \$	4,969,921	\$ 4,969,921	\$ 4,969,921	\$ 4,969,921
		-	4,969,921 \$	4,969,921	\$ 4,969,921	\$ 4,969,921	\$ 4,969,921
14	EXCESS (INSUFFICIENCY) FUNDS IN SEGREGATION [13 MINUS 6]	\$	4,303,321 \$	4,909,921	φ 4,303,321	4 4,000,021	4,000,021

	SEGREGATION REQUIREMENTS	Decem	ber 10, 2014	December 9, 2014	December 8, 2014	December 5, 2014	December 4, 2014
1	NET LEDGER BALANCE:						
	A.CASH	\$	/E S				
	B.SECURITIES [AT MARKET]	\$	121 (\$	\$ -	\$ (%)
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	(E)	5 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 -	\$	\$ - ·	\$
3	EXCHANGE TRADED OPTIONS:						
	A. LONG OPTION VALUE (LOV)	\$	tes S	D. 70.	\$	\$	\$
	B. SHORT OPTION VALUE (SOV)	\$		-	\$ -	\$	-
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	± 5		\$	\$	\$ =
5	ACCOUNTS IN DEFICIT	\$	¥ .		\$	\$ -	\$ -
•	SECURITIES OFFSET	\$	= (\$
	ACCOUNTS IN DEFICIT AFTER OFFSET	\$	= (-	\$ -
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	- 1	9	\$ -		\$ -
7	FUNDS ON DEPOSIT IN SEGREGATION DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS:						
1	A.CASH	\$	4,969,921	4,969,921	\$ 4,969,921	\$ 4,969,921	\$ 4,969,921
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	= ;			\$	
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH D. COLLATERAL ON DEPOSIT IN SEG (FROM TA)	\$	ž (·		-
8	MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS:	\$	₩ .	- 1	\$	\$	\$
	A.CASH	\$	- :		\$	\$	\$ -
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	= 1	-	\$ -	\$	\$ -
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	€ 5		Ø	\$	50:
	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS:	\$	# 1	5 0	\$ -	•	₹.
	A. LONG OPTION VALUE (LOV)	\$	=				-
4.4	B. SHORT OPTION VALUE (SOV)	\$	#		\$	\$:-	*
11	NET EQUITIES WITH OTHER FCMs A. CASH	\$	ġ ;	323	\$	\$	\$
	B. SECURITIES INVESTMENT [AT MARKET]	*			*		•
	C. SECURITIES CUSTOMER OWNED	\$	# 1	•	\$	\$	\$
12	SEGREGATED FUNDS ON HAND: A. CASH						
	B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT						
13	TOTAL AMOUNT IN SEGREGATION [TOTAL OF 7 THROUGH 12]	\$	4,969,921	4,969,921	\$ 4,969,921	\$ 4,969,921	\$ 4,969,921
		•	4.000.004	4 060 004	ê 4.000.004	¢ 4.060.034	\$ 4,969,921
14	EXCESS (INSUFFICIENCY) FUNDS IN SEGREGATION [13 MINUS 6]	\$	4,969,921	4,969,921	\$ 4,969,921	\$ 4,969,921	a 4,909,921

	SEGREGATION REQUIREMENTS		mber 3, 2014	December 2, 2014	Dece	December 1, 2014	
1	NET LEDGER BALANCE:						
	A.CASH	\$			\$	€	
	B.SECURITIES [AT MARKET]	\$	4	\$	\$	=	
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$		\$	\$	2	
3	EXCHANGE TRADED OPTIONS:						
	A. LONG OPTION VALUE (LOV)	\$	-		\$	=	
	B. SHORT OPTION VALUE (SOV)	\$		\$	\$	<u> </u>	
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	<u>#</u> :	\$ -	\$		
5	ACCOUNTS IN DEFICIT	\$	*	\$	\$	s.	
	SECURITIES OFFSET	\$		\$ -	\$	<u> </u>	
	ACCOUNTS IN DEFICIT AFTER OFFSET	\$	2	\$	\$	-	
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	T.	\$ -	\$	¥	
	FUNDS ON DEPOSIT IN SEGREGATION						
7	DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS:						
	A.CASH	\$	4,969,921	\$ 4,969,921	\$	4,969,921	
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	€	\$	\$	2	
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH D. COLLATERAL ON DEPOSIT IN SEG (FROM TA)	\$	2	\$	\$	Ä	
8	MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS:	S	ĝ	\$ -	\$	≘	
	A.CASH	\$	¥	\$ -	\$	9	
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	Ħ	\$ -	\$	ត	
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	100	\$	\$	2	
	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS:	\$	ž.	\$ -	\$		
10	A. LONG OPTION VALUE (LOV)	\$	2	\$	\$	필	
	B. SHORT OPTION VALUE (SOV)	\$	-	•	\$:#	
11	NET EQUITIES WITH OTHER FCMs						
	A. CASH	\$	≅	\$	\$	2	
	B. SECURITIES INVESTMENT [AT MARKET]						
	C. SECURITIES CUSTOMER OWNED	\$	ă.	\$	\$		
12	SEGREGATED FUNDS ON HAND:						
	A. CASH						
	B. SECURITIES INVESTMENT [AT MARKET]						
	C. SECURITIES IN VAULT	-					
13	TOTAL AMOUNT IN SEGREGATION [TOTAL OF 7 THROUGH 12]	\$	4,969,921	\$ 4,969,921	\$	4,969,921	
14	EXCESS (INSUFFICIENCY) FUNDS IN SEGREGATION [13 MINUS 6]	\$	4,969,921	\$ 4,969,921	\$	4,969,921	