	SEGREGATION REQUIREMENTS	March	31, 2015	March 30, 2015	March 27, 2015	March 26, 2015	March 25, 2015
1	NET LEDGER BALANCE:	•	•		h	•	c =
	A.CASH	\$	* \$	5	-		
	B.SECURITIES [AT MARKET]	\$	·= \$	ē. ·	D	φ	ý ·
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	- \$	= 3		\$	\$
3	EXCHANGE TRADED OPTIONS:						
	A. LONG OPTION VALUE (LOV)	\$	·- \$		•		\$ =
	B. SHORT OPTION VALUE (SOV)	\$	\$	<u></u>	5 -	\$ ==	\$ -
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	***	.a .	i -	\$ -	\$
5	ACCOUNTS IN DEFICIT	\$	(A)	# !	\$		\$
	SECURITIES OFFSET	\$	- \$	-			\$ -
	ACCOUNTS IN DEFICIT AFTER OFFSET	\$: = \$	÷ 9	-	\$	\$ -
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	- \$	· .	-	\$ -	\$ -
	DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS: A.CASH 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) MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS: 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	\$	- \$	20		\$	\$ \$
9 10	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS:	\$	- \$	-	Φ -	4	Φ =
10	A. LONG OPTION VALUE (LOV)	\$	# \$	(2)	\$	*	\$
	B. SHORT OPTION VALUE (SOV)	\$	- \$	= 1	\$	\$	\$
11	NET EQUITIES WITH OTHER FCMs A. CASH	\$	- \$	æ/	\$	\$ 4	\$
	B. SECURITIES INVESTMENT [AT MARKET]	•			_	•	•
40	C. SECURITIES CUSTOMER OWNED	\$	- \$	1=1	\$ #	\$ -	\$ -
12	SEGREGATED FUNDS ON HAND: A. CASH B. GEOUDITIES INVESTMENT OF MARKET.						
	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
	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	Marc	ch 24, 2015	March 23, 201	5 M	larch 20, 2015	March 19, 2015	March 18, 2015
1	NET LEDGER BALANCE:							
	A.CASH	\$	- 3	\$	+: \$	⇒ \$		
	B.SECURITIES [AT MARKET]	\$		5	- \$	- \$	(-)	T:
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	= 5	\$	= \$	- \$	·*:	=
3	EXCHANGE TRADED OPTIONS:							
	A. LONG OPTION VALUE (LOV)	\$	- (∓: \$	- \$		
	B. SHORT OPTION VALUE (SOV)	_\$	<u> </u>	§	÷ \$	- \$	· - S	
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$		5	- \$:+:: \$	o s o	
5	ACCOUNTS IN DEFICIT	\$	727 1	•	= \$	° \$		
	SECURITIES OFFSET	\$	(m)		- \$	- \$	+ 5	= =
	ACCOUNTS IN DEFICIT AFTER OFFSET	\$	- ;	\$	- \$	÷ \$	· S	
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	- :	B	- \$	- \$	·= \$	
_	FUNDS ON DEPOSIT IN SEGREGATION							
7	DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS:	•	4.000.004	4 000	004 B	4,969,921 \$	4,969,921	\$ 4,969,921
	A.CASH	\$	4,969,921		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)	Ψ	15th 1	Þ	= Φ	Ψ. Ψ		φ -
٥	MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS:	\$	26:	\$	- \$	·= \$:: S	
0	A.CASH	\$	-	•	- \$	= \$	14-	•
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	0#0		- \$			7
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	[7 8 2	•	- \$	· \$		T.
Q	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS	\$	(e)		- \$	<u> </u>		
10	EXCHANGE TRADED OPTIONS:	1860.	S= .	•	· 370	*	•	5
10	A. LONG OPTION VALUE (LOV)	\$	790	B	÷ \$	·*· \$	AT .	
	B. SHORT OPTION VALUE (SOV)	\$			≅ \$	≒ \$	(iii)	<u> </u>
11	NET EQUITIES WITH OTHER FCMs	*						
, ,	A. CASH	\$	(re)	\$	- \$	- \$	(E)	\$
	B. SECURITIES INVESTMENT [AT MARKET]							
	C. SECURITIES CUSTOMER OWNED	\$	5046 L	\$	'≕' \$	∞ \$	⇒e \$	\$
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
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	Mai	rch 17, 2015	March 16, 2015	March 13, 2015	March 12, 2015	March 11, 2015
1	NET LEDGER BALANCE:						
	A.CASH	\$	= \$			\$	
	B.SECURITIES [AT MARKET]	\$	- \$	51	\$	\$	\$ -
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	\$	2	\$	\$	\$ -
3	EXCHANGE TRADED OPTIONS:						
	A. LONG OPTION VALUE (LOV)	\$	\$			\$	
	B. SHORT OPTION VALUE (SOV)	\$	- \$		\$ -	\$:==	\$ -
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	- \$	2	\$ -	\$	\$ -
5	ACCOUNTS IN DEFICIT	\$	- \$	=	\$ -	\$ -	\$
	SECURITIES OFFSET	\$	- \$		\$	\$	\$
	ACCOUNTS IN DEFICIT AFTER OFFSET	\$	·- \$	=	\$:-	\$	\$ =
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	- \$	¥	\$ -	\$	\$ -
	FUNDS ON DEPOSIT IN SEGREGATION						
7	DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS:						
	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	\$	- \$	a	\$	\$	\$ -
	D. COLLATERAL ON DEPOSIT IN SEG (FROM TA) MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS:	\$	- \$		\$ -	\$:-:	\$ #
8		\$	- \$		\$ -	\$	\$ -
	A.CASH	э \$	- \$			\$	\$
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$ \$	- \$			\$ -	\$
_	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	- \$			\$ -	\$
	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS:	Ф	- 0		J	•	3
	A. LONG OPTION VALUE (LOV)	\$: - > \$	*	\$	\$:=	\$
	B. SHORT OPTION VALUE (SOV)	\$:=: \$	5.	\$	\$	\$ -
11	NET EQUITIES WITH OTHER FCMs						
	A, CASH	\$	· - \$	*	\$	\$	\$
	B. SECURITIES INVESTMENT [AT MARKET]				•	•	
	C. SECURITIES CUSTOMER OWNED	\$	= \$	≅	\$	\$	\$
12	SEGREGATED FUNDS ON HAND:						
	A. CASH						
	B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT						
	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
1/1	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	M	arch 10, 2015	March 9, 2015	March 6, 2015	March 5, 2015	March 4, 2015
1	NET LEDGER BALANCE:	\$	= \$	· • \$	₩ \$	Ф	
	A.CASH B.SECURITIES [AT MARKET]	\$	- 3		- \$		5 -
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	= \$	- \$	- \$	\$	7040
3	EXCHANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV)	\$ \$	- \$ - \$,684 ,678,
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	= \$	·- \$	¥ \$	\$	CAP .
5	ACCOUNTS IN DEFICIT SECURITIES OFFSET ACCOUNTS IN DEFICIT AFTER OFFSET	\$ \$ \$	- \$ - \$	- \$	- \$ - \$ - \$	⇒ \$	
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	- \$	○ # \$	- \$	· \$	14
	FUNDS ON DEPOSIT IN SEGREGATION						
7	DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS:	œ.	4.000.004 d	4.000.004 · th	4 000 004	4.000.004	4.000.004
	A.CASH B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$ \$	4,969,921 \$ = \$		4,969,921 \$ - \$		4,969,921
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH D. COLLATERAL ON DEPOSIT IN SEG (FROM TA)	\$	- \$		- \$	** \$	
8	MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS:	\$	÷ \$	- \$	- \$	- \$	Nec
	A.CASH	\$	7 \$		- \$	- \$	125
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	\$	1200	- \$		22
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS	\$	- \$ - \$		- \$ - \$	- \$ - \$:* Æ
10	EXCHANGE TRADED OPTIONS:	\$	rh.	::\$	- \$	- \$	
	A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV)	э \$	- \$ - \$	·			
11	NET EQUITIES WITH OTHER FCMs	Ψ			×. •		
	A. CASH	\$	·- : \$	\$	- \$	· \$	199
	B. SECURITIES INVESTMENT [AT MARKET]			_			
12	C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND:	\$	\$	- \$	- \$	·=· \$	(<u>4</u>
	A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT	(i			_		
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	M	arch 3, 2015	March 2, 2015
1	NET LEDGER BALANCE:			
	A_CASH	\$	E .	
	B.SECURITIES [AT MARKET]	\$	= 5	\$
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	H .	\$:-
3	EXCHANGE TRADED OPTIONS:			
	A. LONG OPTION VALUE (LOV)	\$	iei S	\$:-
	B. SHORT OPTION VALUE (SOV)	\$	= 5	\$ <u>-</u>
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	* S	\$
5	ACCOUNTS IN DEFICIT	\$	<i>=</i> (\$
	SECURITIES OFFSET	\$	+ :	\$
	ACCOUNTS IN DEFICIT AFTER OFFSET	\$		\$ -
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	т. \$	\$ <u>-</u>
	FUNDS ON DEPOSIT IN SEGREGATION			
7	DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS:			
	A.CASH	\$		\$ 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)	\$	= (\$
8	MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS:	\$	± 3	\$ -
	A.CASH	\$	≥ (\$ -
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	+ 1	\$ -
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	5	\$ -
	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS:	\$	#	\$
10	A. LONG OPTION VALUE (LOV)	\$		\$ -
	B. SHORT OPTION VALUE (SOV)	\$		\$
11	NET EQUITIES WITH OTHER FCMs	Ψ		Ψ
- ' '	A. CASH	\$		\$
	B. SECURITIES INVESTMENT [AT MARKET]			
	C. SECURITIES CUSTOMER OWNED	\$	*	\$ ≔∷
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
14	EXCESS (INSUFFICIENCY) FUNDS IN SEGREGATION [13 MINUS 6]	\$	4,969,921	\$ 4,969,921