	SEGREGATION REQUIREMENTS		January 4, 2016	January 5, 2016	January 6, 2016
1	NET LEDGER BALANCE:				
	A.CASH	\$	- 9		\$
	B.SECURITIES [AT MARKET]	\$	- \$	(80)	\$ -
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$:= \$	2 0	\$ =
3	EXCHANGE TRADED OPTIONS:				
	A. LONG OPTION VALUE (LOV)	\$	3#: \$	40	\$ -
	B. SHORT OPTION VALUE (SOV)	<u> \$ </u>	- 9	:#0	\$
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	- \$	(# 2)	\$
5	ACCOUNTS IN DEFICIT	\$	- \$	2	\$ =
	SECURITIES OFFSET	\$	- \$		\$
	ACCOUNTS IN DEFICIT AFTER OFFSET	\$	- 9	(# ?)	\$ -
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	- \$	180	\$ -
	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]	\$	- S		\$ -:
	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:	\$	- \$		\$ -:
	A.CASH	\$	- \$		\$
	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:	\$	- \$	1.50	\$ -
	A. LONG OPTION VALUE (LOV)	\$. - \$	3 0.	\$ =
	B. SHORT OPTION VALUE (SOV)	\$. -	10 0	\$
11	NET EQUITIES WITH OTHER FCMs				
	A. CASH B. SECURITIES INVESTMENT OF MADIZETS	\$	= \$	* 0	\$ =:
	B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES CUSTOMER OWNED	\$	- 9		¢ =
12	SEGREGATED FUNDS ON HAND:	Ψ	2552 4	5700	Ψ 150
	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
1.4	The section of the se	_	7,505,521 4	7,303,321	Ψ 1,303,32 1

	SEGREGATION REQUIREMENTS		January 7, 2016		January 8, 2016		January 11, 2016
1	NET LEDGER BALANCE: A.CASH B.SECURITIES [AT MARKET]	\$ \$	e e	\$:#3 1#4	\$	©(**)
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	**	\$	20	\$	***
3	EXCHANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV)	\$ _\$	22°	\$ \$	(4) (4)	\$	(=) =)
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	848	\$	-	\$	348
5	ACCOUNTS IN DEFICIT SECURITIES OFFSET ACCOUNTS IN DEFICIT AFTER OFFSET	\$ \$	3 5 . 34.	\$ \$	-	\$ \$	
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	88	\$		\$	
	FUNDS ON DEPOSIT IN SEGREGATION						
7	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)	\$ \$	4,969,921 - -	\$ \$	4,969,921	\$ \$ \$	4,969,921
8	MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS: A.CASH 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:	\$	(.	\$	-	\$	-
11	A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV) NET EQUITIES WITH OTHER FCMs	\$ \$		\$	•	\$	(2) (8)
	A. CASH B. SECURITIES INVESTMENT [AT MARKET]	\$	% ± €	•	**	\$	*
12	C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND: A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT	\$	0 -	\$		\$	
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

	SEGREGATION REQUIREMENTS	J	January 12, 2016		January 13, 2016		January 14, 2016
1	NET LEDGER BALANCE: A.CASH	\$	-	\$	¥	\$	발
	B.SECURITIES [AT MARKET]	\$	790	\$	*	\$	*
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	120	\$	当	\$	童
3	EXCHANGE TRADED OPTIONS:			_		_	
	A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV)	\$ \$\$		\$ \$		\$ \$	
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$		\$	*	\$	-
5	ACCOUNTS IN DEFICIT SECURITIES OFFSET	\$ \$	I S	\$ \$		\$	5 5
	ACCOUNTS IN DEFICIT AFTER OFFSET	\$	-	\$		\$	
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$		\$	7	\$	-
	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 5	\$	-	\$	-
8	MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS:	\$	<u>=</u>	\$	2	\$	¥
	A.CASH	\$	=	\$	*	\$	#
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	- 2	\$	=	\$	€
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	=	\$	<u></u>	\$	-
9	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS	\$	-	\$		\$	-
	EXCHANGE TRADED OPTIONS:	,		12		,	
	A. LONG OPTION VALUE (LOV)	\$	<u>=</u>	S	2	\$	뉼
	B. SHORT OPTION VALUE (SOV)	\$	_			\$	-
11	NET EQUITIES WITH OTHER FCMs	*		•		•	
	A. CASH	\$	₩	\$	2	\$	<u>~</u>
	B. SECURITIES INVESTMENT [AT MARKET]	Ψ		*		•	
	C. SECURITIES CUSTOMER OWNED	\$	_	\$		\$	
12	SEGREGATED FUNDS ON HAND:	Ψ		Ψ		Ψ	
-	A. CASH						
	B. SECURITIES INVESTMENT [AT MARKET]						
	C. SECURITIES IN VAULT						
							 9
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

	SEGREGATION REQUIREMENTS		January 15, 2016		January 18, 2016		January 19, 2016
1	NET LEDGER BALANCE:						
	A.CASH	\$	<u>=</u>	\$	-	\$	3 7
	B.SECURITIES [AT MARKET]	\$		\$	-	\$	(=).
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	ä	\$	ě.	\$	2 6
3	EXCHANGE TRADED OPTIONS:						
	A. LONG OPTION VALUE (LOV)	\$	¥	\$		\$	20
	B. SHORT OPTION VALUE (SOV)	_\$_	*	\$		\$	(*)
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	₩	\$		\$	⊕ 2
5	ACCOUNTS IN DEFICIT	\$	=	\$	3 1	\$	(5)
	SECURITIES OFFSET	_\$_	<u> </u>	\$	<u> </u>	\$	
	ACCOUNTS IN DEFICIT AFTER OFFSET	\$	¥	\$	-	\$:#O
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
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	-	\$	141	\$	1
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	*	\$	(*):	\$	(#X
R	D. COLLATERAL ON DEPOSIT IN SEG (FROM TA) MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS:	\$	2	\$	14.7	\$	
U	A.CASH	\$	-	\$	-	\$	
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$		\$	-	\$	
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	· · · · · · · · · · · · · · · · · · ·	\$	·	\$	**** ****
9	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS	\$		\$		\$	(=)
	EXCHANGE TRADED OPTIONS:	•		952		·	
	A. LONG OPTION VALUE (LOV)	\$	<u>=</u>	\$	· ·	\$	·
	B. SHORT OPTION VALUE (SOV)	\$:=	\$		\$: ₩);
11	NET EQUITIES WITH OTHER FCMs						
	A. CASH	\$	-	\$	-	\$	=
	B. SECURITIES INVESTMENT [AT MARKET]					_	
40	C. SECURITIES CUSTOMER OWNED	\$	∺	\$:=:	\$	 2
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
		-					

	SEGREGATION REQUIREMENTS		January 20, 2016		January 21, 2016		January 22, 2016
1	NET LEDGER BALANCE: A.CASH B.SECURITIES [AT MARKET]	\$ \$	ž	\$	<u>\$</u> ;	\$ \$	第
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	±	\$	<u> </u>	\$	<u> </u>
3	EXCHANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV)	\$	<u>a</u> .	\$ \$	<u>≅</u> 0	\$ \$	¥.
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	2 1	\$		\$	Y <u>=</u> '
5	ACCOUNTS IN DEFICIT SECURITIES OFFSET ACCOUNTS IN DEFICIT AFTER OFFSET	\$ \$	- 2	\$ \$	=: =: =:	\$ \$	· ·
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 B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET] C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$ \$	4,969,921 - -	\$ \$ \$	4,969,921 -	\$ \$ \$	4,969,921 - -
8	D. COLLATERAL ON DEPOSIT IN SEG (FROM TA) MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS: A.CASH B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET] C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$ \$ \$	# # #	\$ \$ \$ \$	#1 #2 #2	\$ \$ \$	** **
	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS:	\$	-	\$	æ:	\$	
11	A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV) NET EQUITIES WITH OTHER FCMs	\$ \$		\$ \$	2/ ex	\$ \$	*
	A. CASH B. SECURITIES INVESTMENT [AT MARKET]	\$	<u>~</u>	\$	ā.	\$	
12	C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND: A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT	\$	ā	\$	₹/	\$	-
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

	SEGREGATION REQUIREMENTS		January 25, 2016	Ja	nuary 26, 2016	January 27, 2016
1	NET LEDGER BALANCE:					
	A.CASH	\$,	\$	- 9	E
	B.SECURITIES [AT MARKET]	\$	(<u>*</u>)	\$	- \$	
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$		\$	- 9	S
3	EXCHANGE TRADED OPTIONS:					
	A. LONG OPTION VALUE (LOV)	\$			- 9	
	B. SHORT OPTION VALUE (SOV)	_\$_		\$		
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	•	\$	- \$	3
5	ACCOUNTS IN DEFICIT	\$:€:	\$	j = : \$:=:
	SECURITIES OFFSET	_\$_	•	\$. 9	<u> </u>
	ACCOUNTS IN DEFICIT AFTER OFFSET	\$		\$	- 9	
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
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$		\$	- 9	
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH D. COLLATERAL ON DEPOSIT IN SEG (FROM TA)	\$	*	\$	·- 9	
8	MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS:	\$	<u>~</u>	\$	- 9	•
	A.CASH	\$		\$	· \$	·
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	150	\$:=: \$	s=s
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$		\$	- 9	
	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS:	\$	·	\$:=: 9	5 = (
10	A. LONG OPTION VALUE (LOV)	\$	-	¢	- 9	929
	B. SHORT OPTION VALUE (SOV)	\$		-	== 1 == 3	
11	NET EQUITIES WITH OTHER FCMs	Ψ	-	Ψ	4	,
• •	A. CASH	\$		¢	· 9	
	B. SECURITIES INVESTMENT [AT MARKET]	Ψ		Ψ	ATT 4	
	C. SECURITIES CUSTOMER OWNED	\$		¢	·- \$	
12	SEGREGATED FUNDS ON HAND:	Ψ		Ψ	SSE 1	-27
	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

	SEGREGATION REQUIREMENTS		January 28, 2016		January 29, 2016
1	NET LEDGER BALANCE:				
	A.CASH	\$	-	\$	-
	B.SECURITIES [AT MARKET]	\$	*	\$	387
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	-	\$	運動
3	EXCHANGE TRADED OPTIONS:				
	A. LONG OPTION VALUE (LOV)	\$	€	\$	7 2 ()
	B. SHORT OPTION VALUE (SOV)	\$		\$	
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$		\$	•
5	ACCOUNTS IN DEFICIT	\$	51	\$	253
	SECURITIES OFFSET	_\$_		\$	120
	ACCOUNTS IN DEFICIT AFTER OFFSET	\$		\$	= 0
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	(2)	\$	-
	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]	\$	-	\$	(<u>20</u>)
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	-	\$	<u>:</u>
•	D. COLLATERAL ON DEPOSIT IN SEG (FROM TA)	•			
8	MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS:	\$	-	\$	·
	A.CASH P. SECURITIES DEPRESENTING INVESTMENTS OF CUSTOMERS! FUNDS (AT MARKET)	\$		\$	(#)
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$		\$	(7 .6
0	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$ \$	-	\$:=::
	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS:	Φ	-	Φ	-
10	A. LONG OPTION VALUE (LOV)	\$	(27)	\$	329
	B. SHORT OPTION VALUE (SOV)	\$		\$	
11	NET EQUITIES WITH OTHER FCMs	Φ		Ψ	
	A. CASH	\$	ie/	\$	120
	B. SECURITIES INVESTMENT [AT MARKET]	Ψ		Ψ	
	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
		-			