	SEGREGATION REQUIREMENTS	Fe	bruary 1, 2016	F	February 2, 2016		February 3, 2016
1	NET LEDGER BALANCE: A.CASH B.SECURITIES [AT MARKET]	\$ \$		\$: :-	\$ \$	¥ •
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	*	\$	3	\$	=
3	EXCHANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV)	\$	**************************************	\$ \$	£	\$ \$	¥ .
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$		\$	(4)	\$	±
5	ACCOUNTS IN DEFICIT SECURITIES OFFSET ACCOUNTS IN DEFICIT AFTER OFFSET	\$ \$:0 (2) (4)	\$ \$		\$ \$	
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	-	\$	- " (1	\$	
	FUNDS ON DEPOSIT IN SEGREGATION						
9 10	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 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: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV) NET EQUITIES WITH OTHER FCMS A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND: A. CASH B. SECURITIES INVESTMENT [AT MARKET]	*** **** ** *	4,969,921	*** **** ** *	*	*** *** ** ** *	4,969,921
13	C. SECURITIES IN VAULT TOTAL AMOUNT IN SEGREGATION [TOTAL OF 7 THROUGH 12]	<u> </u>	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		February 4, 2016	February 5, 2016	February 8, 2016
1	NET LEDGER BALANCE:				
	A.CASH	\$	5	\$ 7.	\$ ₩.
	B.SECURITIES [AT MARKET]	\$	-	\$ -	\$: ·
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	Ē	\$ $\widehat{\widehat{\mathfrak{m}}}$	\$,ĕ
3	EXCHANGE TRADED OPTIONS:				
	A. LONG OPTION VALUE (LOV)	\$	ŝ	\$ 9	\$ <u>.</u>
	B. SHORT OPTION VALUE (SOV)	_\$_	-	\$ 	\$
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	â	\$ š	\$ £
5	ACCOUNTS IN DEFICIT	\$		\$ *	\$ #
	SECURITIES OFFSET	\$	<u></u>	\$ ŝ	\$ <u> </u>
9	ACCOUNTS IN DEFICIT AFTER OFFSET	\$	<u>a</u>	\$ -	\$ <u>u</u>
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]	\$	-	\$ Ē	\$ **
	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:	\$	<u> </u>	\$ <u>#</u>	\$ ₩
	A.CASH	\$	124	\$ ₩.	\$ ×
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$:=	\$ 	\$
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	3	\$ =	\$ <u>=</u>
	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS:	\$	•	\$ *	\$ ¥
	A. LONG OPTION VALUE (LOV)	\$	<u> </u>	\$ ğ	\$
	B. SHORT OPTION VALUE (SOV)	\$	9	\$ 14	\$ ≅
11	NET EQUITIES WITH OTHER FCMs				
	A. CASH	\$	8	\$ <u>-</u>	\$
	B. SECURITIES INVESTMENT [AT MARKET]				
	C. SECURITIES CUSTOMER OWNED	\$	3	\$ <u>;</u> ±	\$
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	Feb	oruary 9, 2016	F	ebruary 10, 2016		February 11, 2016
1	NET LEDGER BALANCE: A.CASH B.SECURITIES [AT MARKET]	\$ \$		\$ \$	ê	\$ \$	¥ •
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	â	\$	8	\$	3
3	EXCHANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV)	\$ \$	9	\$; S	\$	<u></u>
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	ž	\$	•	\$	
5	ACCOUNTS IN DEFICIT SECURITIES OFFSET ACCOUNTS IN DEFICIT AFTER OFFSET	\$ \$ \$	Ξ	\$ \$		\$ \$	# E
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]	\$ \$ \$ \$	35 3	\$ \$ \$	(#) (#)	\$ \$ \$ \$	-
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS:	\$		\$ \$		\$	*:
	A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV) NET EQUITIES WITH OTHER FCMs	\$ \$		\$ \$	∰. ≥*!	\$ \$	-
	A. CASH B. SECURITIES INVESTMENT [AT MARKET]	\$	ā v	\$	<u></u>	\$	
12	C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND: A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT	\$		\$	**	\$	7 .
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		February 12, 2016	February 15, 2016	February 16, 2016
1	NET LEDGER BALANCE:				
	A.CASH	\$	i a	\$	\$ ≔ 57
	B.SECURITIES [AT MARKET]	\$	3	\$ •	\$
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	-	\$	\$ S電影
3	EXCHANGE TRADED OPTIONS:				
	A. LONG OPTION VALUE (LOV)	\$:=	\$ 37	\$ (*)
	B. SHORT OPTION VALUE (SOV)			\$ *	\$
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$		\$ i = 3	\$ 1. €2
5	ACCOUNTS IN DEFICIT	\$	·	\$ (#)	\$ (=)
	SECURITIES OFFSET	_\$_		\$:	\$
	ACCOUNTS IN DEFICIT AFTER OFFSET	\$.	\$ 3	\$ •
6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	· · · · · · · · · · · · · · · · · · ·	\$ 3R()	\$
	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]	\$	(a)	\$ 1900 1900	\$:
	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	\$) <u>=</u> 7	\$	\$:
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	\$	-	\$ 	\$ T#1
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	-	\$ 3.50	\$
9	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS	\$	±1/	\$ 320	\$ =
10	EXCHANGE TRADED OPTIONS:				
	A. LONG OPTION VALUE (LOV)	\$	 2€ 6	\$ 	\$
	B. SHORT OPTION VALUE (SOV)	\$	3	\$ =	\$) <u>=</u> (
11	NET EQUITIES WITH OTHER FCMs				
	A. CASH	\$; = ()	\$	\$ (=)
	B. SECURITIES INVESTMENT [AT MARKET]				
	C. SECURITIES CUSTOMER OWNED	\$	-	\$ <u>;</u> €1	\$?■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
	•				
14	EXCESS (INSUFFICIENCY) FUNDS IN SEGREGATION [13 MINUS 6]	\$	4,969,921	\$ 4,969,921	\$ 4,969,921

NET LEDGER BALANCE: A CASH S		SEGREGATION REQUIREMENTS	F	ebruary 17, 2016	1	February 18, 2016		February 19, 2016
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) 4 NET EQUITY (DEFICIT): (TOTAL OF 1,2,3) 5 ACCOUNTS IN DEFICIT SECURITIES OFFSET SCURITIES OFFSET ACCOUNTS IN DEFICIT AFTER OFFSET 6 AMOUNT REQUIRED TO BE SEGREGATED (TOTAL OF 4 AND 5c) 5 TUNDS 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 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 B SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS (AT MARKET) C SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH B SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS (AT MARKET) C SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH B SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS (AT MARKET) C SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH B SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS (AT MARKET) S S S S S S S S S S S S S S S S S S S	1	NET LEDGER BALANCE:						
2 NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE) 3 EXCHANGE TRADED OPTIONS: A LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (LOV) C. SECURITIES OFFSET ACCOUNTS IN DEFICIT SECURITIES OFFSET ACCOUNTS IN DEFICIT AFTER OFFSET ACCOUNTS IN DEFICIT AFTER OFFSET C. SECURITIES OFFSET ACCOUNTS IN DEFICIT AFTER OFFSET C. SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS (AT MARKET) C. SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH B. SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS (AT MARKET) C. SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH B. SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS (AT MARKET) C. SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH B. SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS (AT MARKET) C. SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH B. SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS (AT MARKET) C. SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH B. SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS (AT MARKET) C. SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH B. SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS (AT MARKET) C. SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH S. S		A.CASH	\$		\$	5	\$: = 3
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 5 ECURITIES OFFSET ACCOUNTS IN DEFICIT 5 EQUITY (DEFICIT):[TOTAL OF 1,2,3] 6 AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c] 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) 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 B. SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET] C. SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH B. SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET] C. SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH B. SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET] C. SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH B. SECURITIES UNDER FORM [TO) CLEARING ORGANIZATIONS OF CONTRACT MARKETS A CASH B. SECURITIES UNTH OTHER FOMS A LONG OPTION VALUE (SOV) S. A S.		B.SECURITIES [AT MARKET]	\$	8	\$	*	\$	74.0
A LONG OPTION VALUE (LOV) B, SHORT OPTION VALUE (SOV) S, S	2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$:=	\$.9	\$	(2)
B. SHORT OPTION VALUE (SOV) 4 NET EQUITY (DEFICIT): [TOTAL OF 1,2,3] 5 ACCOUNTS IN DEFICIT SECURITIES OFFSET \$	3							
** NET EQUITY (DEFICIT): [TOTAL OF 1,2,3]						-	-	.
5 ACCOUNTS IN DEFICIT SECURITIES OFFSET ACCOUNTS IN DEFICIT AFTER OFFSET 6 AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c] 5 - \$ - \$ - \$ - \$ 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) 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 S - \$ - \$ - \$ 9 SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS A LONG OPTION VALUE (LOV) B SHORT OPTION VALUE (LOV) B SHORT OPTION VALUE (LOV) B SHORT OPTION VALUE (SOV) C SECURITIES INVESTMENT [AT MARKET] C SECURITIES CUSTOMER OWNED 12 SEGREGATED FUNDS ON HAND: A CASH B SECURITIES INVESTMENT [AT MARKET] C SECURITIES (INVESTMENT [AT MARKET] C SECURITIES (INVESTMENT [AT MARKET] C SECURITIES (INVESTMENT [AT MARKET] C SECURITIES INVESTMENT [AT MARKET]		B. SHORT OPTION VALUE (SOV)	_\$		\$		\$	*
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 B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET] C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH D. COLLATERAL 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 B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET] C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH S.S.S.S.S.S.S.S.S.S.S.S.S.S.S.S.S.S.S	4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$) = 3	\$		\$	
ACCOUNTS IN DEFICIT AFTER OFFSET 6 AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c] 5 - \$ - \$ - \$ 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) 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 B. SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET] C. SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH S - \$ - \$ SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV) TO SECHELD FOR SECURITIES INVESTMENT [AT MARKET] C. SECURITIES INVESTMENT [AT MARKET]	5		\$	(#)		:=::	-	(m)
### FUNDS ON DEPOSIT IN SEGREGATED [TOTAL OF 4 AND 5c] #### FUNDS ON DEPOSIT IN SEGREGATION #### 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 B SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET] C SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH S SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS A LONG OPTION VALUE (LOV) B SHORT OPTION VALUE (LOV) B SHORT OPTION VALUE (LOV) C SECURITIES INVESTMENT [AT MARKET]			\$					
FUNDS ON DEPOSIT IN SEGREGATION 7 DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS:		ACCOUNTS IN DEFICIT AFTER OFFSET	\$	3	\$	-	\$	•
7 DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS: A.CASH	6	AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	•	\$	-	\$	
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 B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET] C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH S.SECTHEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SEXCHANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV) NET EQUITIES WITH OTHER FCMS A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT		FUNDS ON DEPOSIT IN SEGREGATION						
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: 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: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV) 11 NET EQUITIES WITH OTHER FCMS A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES INVAULT	7		_		_		_	
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 5 SETLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS 6 SETCHMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS 7 S SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS 8 SETURITIES UPON VALUE (LOV) S S SETURITIES WITH OTHER FOMS A. LONG OPTION VALUE (SOV) 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 INVESTMENT [AT MARKET] C. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES INVESTMENT [AT MARKET]				4,969,921	-	4,969,921		4,969,921
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 5 SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS 6 SECURIANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV) SSECURITIES WITH OTHER FCMS A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES CUSTOMER OWNED 7 SEGREGATED FUNDS ON HAND: A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT				-	•	**		-
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 SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS DEXCHANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV) SECURITIES WITH OTHER FCMS A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND: A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES INVESTMENT [AT MARKET]			\$	-	\$	-	\$	
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 SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS SETTLEMENT DU	0	D. CULLATERAL ON DEPOSIT IN SEG (FROM TA)	•		•		· c	
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 SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV) SS-SS-SS-SS-SS-SS-SS-SS-SS-SS-SS-SS-SS-	8			±₹/		150	1000	157 (
C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH 9 SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS 10 EXCHANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV) 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 INVESTMENT [AT MARKET] C. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES INVESTMENT [AT MARKET]					535.65		1.723	•
9 SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS 10 EXCHANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV) 11 NET EQUITIES WITH OTHER FCMS A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES CUSTOMER OWNED S - \$ - \$ 12 SEGREGATED FUNDS ON HAND: A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES INVAULT			Ď.	: = :	CTr		70	
10 EXCHANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV) NET EQUITIES WITH OTHER FCMS A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND: A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES INVESTMENT [AT MARKET]	^		Ф	±50.		(E)		
B. SHORT OPTION VALUE (SOV) NET EQUITIES WITH OTHER FCMs A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND: A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT			Ф	•	Ф	-	Ф	-
11 NET EQUITIES WITH OTHER FCMs A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND: A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT		A. LONG OPTION VALUE (LOV)	\$:=:	\$:::	\$	196
11 NET EQUITIES WITH OTHER FCMs A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND: A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT S - \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ -		B. SHORT OPTION VALUE (SOV)	\$	-	\$	100	\$	3
A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND: A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT	11							
C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND: A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT S S S S S S S S S S S S S S S S S S S		A. CASH	\$		\$	(*)	\$	
C. SECURITIES CUSTOMER OWNED SEGREGATED FUNDS ON HAND: A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT S S S S S S S S S S S S S S S S S S S		B. SECURITIES INVESTMENT [AT MARKET]						
A. CASH B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT			\$	3 .	\$	(#)	\$: * :
B. SECURITIES INVESTMENT [AT MARKET] C. SECURITIES IN VAULT	12	SEGREGATED FUNDS ON HAND:						
C. SECURITIES IN VAULT		A. CASH						
C. SECURITIES IN VAULT		B. SECURITIES INVESTMENT [AT MARKET]						
13 TOTAL AMOUNT IN SEGREGATION [TOTAL OF 7 THROUGH 12] \$ 4,969,921 \$ 4,969,921 \$ 4,969,921			_					
	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	14	EXCESS (INSUFFICIENCY) FUNDS IN SEGREGATION [13 MINUS 6]	\$	4,969,921	\$	4,969,921	\$	4,969,921

	SEGREGATION REQUIREMENTS		February 22, 2016		February 23, 2016		February 24, 2016
1	NET LEDGER BALANCE:						
	A.CASH	\$	17	\$		\$	3
	B.SECURITIES [AT MARKET]	\$	=	\$	-	\$	~
2	NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	3	\$		\$	•
3	EXCHANGE TRADED OPTIONS:	_		•			
	A. LONG OPTION VALUE (LOV)	\$ \$		\$ \$	表的	\$ \$	
	B. SHORT OPTION VALUE (SOV)	<u> </u>		<u> </u>	-	ф	
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	3 0	\$	5.	\$	(#)
5	ACCOUNTS IN DEFICIT	\$	-	\$	-	\$	-
	SECURITIES OFFSET	_\$		\$		\$	
	ACCOUNTS IN DEFICIT AFTER OFFSET	\$	7 <u>4</u> ()	\$	=:	\$	•
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]	\$	-	\$	-	\$	•
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	i = 8	\$	348	\$	(≢)
	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]	\$	(=)	-	2.00	\$	(*
_	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	\$	-	\$		\$	
	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS EXCHANGE TRADED OPTIONS:	\$:45	\$		\$) = ?
10	A. LONG OPTION VALUE (LOV)	\$		\$	-	\$	-
	B. SHORT OPTION VALUE (SOV)	\$		-			69 8
11	NET EQUITIES WITH OTHER FCMs	•		Ψ		•	
•	A. CASH	\$		\$	-	\$	-
	B. SECURITIES INVESTMENT [AT MARKET]	•		•		•	
	C. SECURITIES CUSTOMER OWNED	\$		\$	300	\$	283
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
4.4	EVOCOS (INICHERIOSENOV) ELINDO IN SECRECATION MA MINUS OF	-\$	A DED 024	\$	4,969,921	Ĉ	4,969,921
14	EXCESS (INSUFFICIENCY) FUNDS IN SEGREGATION [13 MINUS 6]	→	4,969,921	Φ	4,909,921	<u> </u>	4,303,321

	SEGREGATION REQUIREMENTS	,	February 25, 2016	ı	February 26, 2016		February 29, 2016
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)	\$		\$		\$	= = =
4	NET EQUITY (DEFICIT):[TOTAL OF 1,2,3]	\$	*	\$	-	\$	
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						
9	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 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: A. LONG OPTION VALUE (LOV)	*** ****	4,969,921	\$ \$ \$ \$ \$ \$ \$ \$ \$	4,969,921	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$	4,969,921
11	B. SHORT OPTION VALUE (SOV) NET EQUITIES WITH OTHER FCMs A. CASH B. SECURITIES INVESTMENT [AT MARKET]	\$ \$		\$	ÿ .	\$	₹2. ev
12	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
14	EXCESS (INSUFFICIENCY) FUNDS IN SEGREGATION [13 MINUS 6]	\$	4,969,921	\$	4,969,921	\$	4,969,921