SEGREGATION REQUIREMENTS	August 1, 2018	August 2, 2018	August 3, 2018	August 6, 2018	August 7, 2018	August 8, 2018	August 9, 2018
1 NET LEDGER BALANCE: A.CASH B.SECURITIES [AT MARKET]	Ŷ			- \$ - \$		- \$ - - \$ -	\$ - \$ -
2 NET UNREALIZED PROFIT (LOSS) IN OPEN CONTRACTS (OTE)	\$	- \$	- \$	- \$	- \$	- \$ -	\$-
3 EXCHANGE TRADED OPTIONS: A. LONG OPTION VALUE (LOV) B. SHORT OPTION VALUE (SOV)	÷			- \$ - \$		-\$- -\$-	Ф С
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]	\$	- \$	- \$	- \$	- \$	- \$ -	\$ -

7 DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS:								
A.CASH	\$	4,969,921	\$ 4,969,921	\$ 4,969,921	\$ 4,969,921	\$ 4,969,92	1 \$ 4,969,92	1 \$ 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:	\$	-	\$ -	\$ -	\$ -	\$	- \$	- \$ -
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	\$	-	\$ -	\$ -	\$ -	\$	- \$	- \$ -
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 IN VAULT								
13 TOTAL AMOUNT IN SEGREGATION [TOTAL OF 7 THROUGH 12]	¢	4,969,921	\$ 4,969,921	\$ 4,969,921	\$ 4,969,921	\$ 4,969,92	1 \$ 4,969,92	1 \$ 4,969,921
	Ψ	4,555,521	φ 4,303,321	ψ 4,303,321	ψ 4,505,521	ψ 4,303,32	<u> </u>	ι φ 4,303,321
14 EXCESS (INSUFFICIENCY) FUNDS IN SEGREGATION [13 MINUS 6]	\$	4,969,921	\$ 4,969,921	\$ 4,969,921	\$ 4,969,921	\$ 4,969,92	1 \$ 4,969,92	1 \$ 4,969,921

SEGREGATION REQUIREMENTS	August 10, 2018	August 13, 2018	August 14, 2018	August 15, 2018	August 16, 2018	August 17, 2018	August 20, 2018
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	\$ - <u>\$ -</u> \$ -	\$	- \$ - \$ - \$	- \$ - \$ - \$	- \$	- \$ - - \$ - - \$ -	<u> </u>
6 AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$-	\$	- \$	- \$	- \$	- \$ -	\$-

7 DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS:							
A.CASH	\$ 4,969,921 \$	4,969,921 \$	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)							
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	\$ - \$	- \$	- \$	- \$	- \$	- \$	-
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 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
14 EXCESS (INSUFFICIENCY) FUNDS IN SEGREGATION [13 MINUS 6]	\$ 4,969,921 \$	4,969,921 \$	4,969,921 \$	4,969,921 \$	4,969,921 \$	4,969,921 \$	4,969,921

SEGREGATION REQUIREMENTS	August 21, 2018	August 22, 2018	August 23, 2018	August 24, 2018	August 27, 2018	August 28, 2018	August 29, 2018
1 NET LEDGER BALANCE: A.CASH B.SECURITIES [AT MARKET]	Ŷ	- \$ - \$	- \$ - - \$ -				
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	\$	- \$ - \$ - \$	- \$ - \$ - \$	- \$ - \$ - \$	- \$ - \$ - \$	- \$ - \$ - \$	- \$ - - <u>\$ -</u> - \$ -
6 AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	- \$	- \$	- \$	- \$	- \$	- \$ -

7 DEPOSITED IN SEGREGATED FUNDS BANK ACCOUNTS:							
A.CASH	\$ 4,969,921 \$	4,969,921 \$	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)							
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	\$ - \$	- \$	- \$	- \$	- \$	- \$	-
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 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
14 EXCESS (INSUFFICIENCY) FUNDS IN SEGREGATION [13 MINUS 6]	\$ 4,969,921 \$	4,969,921 \$	4,969,921 \$	4,969,921 \$	4,969,921 \$	4,969,921 \$	4,969,921

SEGREGATION REQUIREMENTS	August 30, 2018	August 31, 2018	
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	\$ \$ \$	- \$ - - <u>\$</u> - - \$ -	
6 AMOUNT REQUIRED TO BE SEGREGATED [TOTAL OF 4 AND 5c]	\$	- \$ -	

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)				
8	MARGINS ON DEPOSIT WITH CLEARING ORGANIZATIONS OF CONTRACT MARKETS:	\$	-	\$	-
	A.CASH	\$	-	\$	-
	B.SECURITIES REPRESENTING INVESTMENTS OF CUSTOMERS' FUNDS [AT MARKET]	ŝ	-	ŝ	-
	C.SEC HELD FOR PARTICULAR CUSTOMERS IN LIEU OF CASH	ŝ	-	ŝ	-
٥	SETTLEMENT DUE FROM [TO] CLEARING ORGINIZATIONS OF CONTRACT MARKETS	¢	_	¢	
10	EXCHANGE TRADED OPTIONS:	Ψ		Ψ	
10		¢		¢	
	A. LONG OPTION VALUE (LOV)	¢ Q	-	ф Ф	-
	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 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
					· / ·