

| | June 5, 2015 | June 4, 2015 | June 3, 2015 | June 2, 2015 | June 1, 2015 |
|--|--------------|--------------|--------------|--------------|--------------|
| SEGREGATION REQUIREMENTS | | | | | |
| 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

| | | | | | |
|---|--------------|--------------|--------------|--------------|--------------|
| 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 | \$ - | \$ - | \$ - | \$ - | \$ - |
| 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 |
| 14 EXCESS (INSUFFICIENCY) FUNDS IN SEGREGATION [13 MINUS 6] | \$ 4,969,921 | \$ 4,969,921 | \$ 4,969,921 | \$ 4,969,921 | \$ 4,969,921 |