

SELECTED FCM FINANCIAL DATA AS OF
November 30, 2015
FROM REPORTS FILED BY
December 30, 2015

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	
		Futures Commission Merchant / Retail Foreign Exchange Dealer	Registered As	DSRO	As of Date	Adjusted Net Capital	Net Capital Requirement	Excess Net Capital	Customers' Assets in Seg	Customers' Seg Required 4d(a)(2)	Excess/Deficient Funds in Seg	Target Residual Interest in Seg	Funds in Separate Section 30.7 Accounts	Customer Amount Pt. 30 Required	Excess/Deficient Funds in Separate Section 30.7 Accounts	Target Residual Interest in Section 30.7	Funds in Separate Cleared Swap Segregation	Customer Amount Cleared Swap Seg Required	Excess/Deficient Funds in Cleared Swap Seg Accounts	Target Residual Interest in Cleared Swap Seg	Total Amount of Retail Forex Obligation	
		(a)	(b)			(c)	(d)	(e)	(f)	(g)	(h)	(i)	(j)	(k)	(l)	(m)	(n)	(o)	(p)	(q)		
1																						
2																						
3																						
4	1	ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	11/30/2015	594,080,254	174,801,613	419,278,641	3,108,120,292	2,767,187,145	340,933,147	150,671,777	185,943,305	142,903,882	43,039,423	14,290,388	0	0	0	0	0	
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	11/30/2015	305,523,031	193,990,300	111,532,731	4,556,470,973	4,286,847,838	269,623,135	120,000,000	320,692,412	262,645,713	58,046,699	20,000,000	12,683,044	3,305,025	9,378,019	8,000,000	0	
6	3	ADVANTAGE FUTURES LLC	FCM	CME	11/30/2015	24,387,802	15,037,805	9,349,997	518,874,341	503,261,285	15,613,056	8,500,000	30,319,150	28,342,716	1,976,434	1,000,000	0	0	0	0	0	
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	11/30/2015	2,686,432	1,500,000	1,186,432	50,164,087	48,076,516	2,087,571	900,000	1,356,775	1,073,570	283,205	150,000	0	0	0	0	0	
8	5	BARCLAYS CAPITAL INC	FCM BD	NYME	11/30/2015	7,127,656,239	1,166,101,681	5,961,554,558	6,421,537,749	5,624,701,824	796,835,925	309,358,600	3,005,313,122	2,695,941,135	309,371,987	135,336,245	5,416,391,503	4,749,921,133	666,470,370	267,895,552	0	
9	6	BGC FINANCIAL LP	FCM BD	NFA	11/30/2015	41,137,942	1,540,628	39,597,314	0	0	0	0	0	0	0	0	0	0	0	0	0	
10	7	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	11/30/2015	2,837,669,794	248,172,596	2,589,497,198	2,895,412,164	2,568,144,029	327,268,135	256,814,403	24,660,374	11,537,561	13,122,813	10,000,000	11,003,730	2,908,690	8,095,040	5,000,000	0	
11	8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	11/30/2015	1,715,023,961	251,379,315	1,463,644,646	1,120,748,034	912,130,286	208,617,748	182,426,057	34,967,871	19,730,660	15,237,211	1,973,066	898,748,434	658,498,684	240,249,750	65,849,868	0	
12	9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	11/30/2015	11,018,266	1,000,000	10,018,266	1,000,203	0	1,000,203	1	184	0	184	1	6	6	6	1	0	
13	10	CANTOR FITZGERALD & CO	FCM BD	CBOT	11/30/2015	205,458,553	7,082,730	198,375,823	4,969,921	0	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0	
14	11	CHS HEDGING LLC	FCM	CBOT	11/30/2015	32,110,935	10,718,285	21,392,650	162,278,724	132,119,385	30,159,339	13,100,000	2,200,201	745,478	1,454,723	545,000	503,912	0	503,912	310,000	0	
15	12	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	11/30/2015	7,182,742,237	1,426,015,330	5,756,726,907	8,312,690,612	7,945,046,879	367,643,733	321,200,000	1,229,729,859	989,426,113	240,303,746	150,000,000	7,469,641,331	7,225,290,799	244,350,532	211,975,000	0	
16	13	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	11/30/2015	9,936,682,124	1,840,284,516	8,096,397,608	7,894,235,407	7,378,180,058	516,055,349	368,909,003	3,061,319,496	2,805,347,632	255,971,864	140,267,382	11,036,966,269	10,305,665,966	731,300,303	515,283,298	0	
17	14	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	11/30/2015	5,154,886	1,262,800	3,892,086	66,939,260	63,007,659	3,931,601	3,050,000	324,575	34,400	290,175	100,000	0	0	0	0	0	
18	15	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	11/30/2015	555,819,110	8,895,629	546,923,481	5,451,761	0	5,451,761	1	532,133	0	532,133	1	0	0	0	0	0	
19	16	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	11/30/2015	11,194,783,647	668,219,447	10,526,564,200	3,793,047,532	3,511,991,968	281,055,564	200,000,000	1,101,837,710	909,155,062	192,682,648	150,000,000	1,847,699,916	1,551,074,787	296,625,129	250,000,000	0	
20	17	DORMAN TRADING LLC	FCM	CME	11/30/2015	9,966,743	1,952,259	8,014,484	168,138,883	164,602,959	3,535,924	2,000,000	3,584,604	2,845,121	739,483	200,000	0	0	0	0	0	
21	18	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	11/30/2015	86,019,587	1,000,000	85,019,587	1,028,362,274	996,681,941	31,680,333	20,000,000	69,307,966	62,864,765	6,443,201	3,000,000	3,175,079	1,759,117	1,415,962	500,000	0	
22	19	E TRADE CLEARING LLC	FCM BD	NFA	11/30/2015	999,577,092	162,372,004	837,205,088	59,487,661	44,305,468	15,182,193	10,000,000	1,441,844	332,655	1,109,189	1,000,000	0	0	0	0	0	
23	20	EFL FUTURES LIMITED	FCM	CME	11/30/2015	34,233,258	18,583,350	15,649,908	263,540,612	250,568,882	12,971,730	5,000,000	0	0	0	0	0	0	0	0	0	
24	21	FOREX CAPITAL MARKETS LLC	FCMRFD SD	NFA	11/30/2015	41,315,912	28,915,267	12,400,645	0	0	0	0	0	0	0	0	0	0	0	0	188,305,336	
25	22	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	11/30/2015	40,407,240	26,330,636	14,076,604	255,617,724	243,539,580	12,078,144	5,000,000	6,843,921	3,291,338	3,552,583	1,000,000	0	0	0	0	136,612,728	
26	23	GH FINANCIALS LLC	FCM	CME	11/30/2015	15,709,868	5,814,419	9,895,449	96,143,667	85,453,443	10,690,224	4,000,000	2,046,800	1,043,687	1,003,113	75,000	0	0	0	0	0	
27	24	GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	11/30/2015	15,993,595,390	2,545,621,415	13,447,973,975	23,236,656,894	22,657,568,143	579,088,751	475,000,000	13,246,319,493	12,644,266,570	602,052,923	475,000,000	3,828,557,733	3,386,007,608	442,550,125	350,000,000	0	
28	25	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	11/30/2015	1,701,168,615	138,814,225	1,562,354,390	1,206,271,558	597,633,436	608,638,122	540,000,000	73,021,336	23,769,416	49,251,920	40,000,000	0	0	0	0	0	
29	26	HSBC SECURITIES USA INC	FCM BD	CME	11/30/2015	976,513,226	254,183,891	722,329,335	1,501,272,500	1,385,774,898	115,497,602	110,000,000	233,600,812	173,322,779	60,278,033	10,000,000	1,250,096,511	1,036,561,040	213,535,471	90,000,000	0	
30	27	IBFX INC	RFED SD	NFA	11/30/2015	61,319,367	22,082,274	39,237,093	0	0	0	0	0	0	0	0	0	0	0	0	51,645,473	
31	28	INTERACTIVE BROKERS LLC	FCM BD	CME	11/30/2015	2,276,353,621	271,579,819	2,004,773,802	2,804,891,215	2,585,690,491	219,200,724	155,000,000	460,731,059	334,339,478	126,391,581	80,000,000	0	0	0	0	45,621,933	
32	29	INTL FCSTONE FINANCIAL INC	FCM BD	CME	11/30/2015	142,115,978	72,205,942	69,910,036	1,915,105,509	1,867,718,081	47,387,428	26,000,000	105,609,090	84,398,101	21,210,989	8,000,000	0	0	0	0	0	
33	30	IRONBEAM INC	FCM	NFA	11/30/2015	2,233,699	1,000,000	1,233,699	39,810,450	38,456,733	1,353,717	800,000	226,717	111,431	115,286	50,000	0	0	0	0	0	
34	31	ITG DERIVATIVES LLC	FCM BD	NFA	11/30/2015	1,937,650	1,000,000	937,650	0	0	0	0	0	0	0	0	0	0	0	0	0	
35	32	JEFFERIES LLC	FCM BD	NFA	11/30/2015	1,591,504,213	84,939,268	1,506,564,945	0	0	0	0	0	0	0	0	0	0	0	0	0	
36	33	JP MORGAN CLEARING CORP	FCM BD	NFA	11/30/2015	7,475,690,484	1,695,611,607	5,780,078,877	769,014,492	541,536,447	227,478,045	48,738,280	550,007,955	398,172,823	151,835,132	35,835,554	250,000	0	250,000	1	0	
37	34	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	11/30/2015	13,997,430,047	2,467,381,093	11,530,048,954	17,839,118,356	16,218,899,401	1,620,218,955	1,459,700,946	3,580,720,617	3,222,075,097	358,645,520	289,986,759	7,547,034,673	6,823,762,075	723,272,598	614,138,587	0	
38	35	MACQUARIE FUTURES USA LLC	FCM	CBOT	11/30/2015	254,585,119	173,323,557	81,261,562	2,275,863,286	2,110,854,640	165,008,646	90,000,000	44,789,229	28,627,874	16,161,355	2,003,951	27,525,931	9,133,183	18,392,748	639,323	0	
39	36	MAREX NORTH AMERICA LLC	FCM	CME	11/30/2015	19,008,491	13,311,269	5,697,222	177,658,120	172,822,791	4,835,329	4,200,000	53,171,433	51,760,558	1,410,875	1,000,000	0	0	0	0	0	
40	37	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	11/30/2015	11,668,716	4,633,467	7,035,249	880,837,847	859,062,426	21,775,421	18,000,000	2,417,861	0	2,417,861	400,000	0	0	0	0	0	
41	38	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	11/30/2015	11,230,808,388	1,561,594,769	9,669,213,619	13,074,800,043	12,787,211,498	287,588,545	200,000,000	3,347,978,221	3,098,480,510	249,497,711	150,000,000	4,901,569,992	4,610,613,388	290,956,604	150,000,000	0	
42	39	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	11/30/2015	3,215,215,951	467,000,388	2,748,125,563	1,540,382,896	879,144,173	661,238,723	300,000,000	3,815,396	106,750	3,708,646	1,000,000	0	0	0	0	0	
43	40	MID CO COMMODITIES INC	FCM	NFA	11/30/2015	7,882,729	3,021,555	4,861,174	32,274,589	23,755,802	8,518,787	5,138,000	0	0	0	0	0	0	0	0	0	
44	41	MINT BROKERS	FCM BD	NFA	11/30/2015	5,982,436	1,000,000	4,982,436	0	0	0	0	0	0	0	0	0	0	0	0	0	
45	42	MITSUBISHI UFJ SECURITIES USA INC	FCM BD	NFA	11/30/2015	599,378,196	1,632,253	597,745,943	0	0	0	0	0	0	0	0	0	0	0	0	0	
46	43	MIZUHO SECURITIES USA INC	FCM BD SD	CME/NFA	11/30/2015	623,855,092	231,018,018	392,837,074	2,566,975,966	2,364,349,911	202,626,055	125,000,000	965,231,298	785,131,972	180,099,326	70,000,000	30,095,390	4,733,506	25,361,884	15,000,000	0	
47	44	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	11/30/2015	9,864,093,198	1,909,202,506	7,954,890,692	12,977,350,320	12,769,200,875	208,149,445	105,000,000	3,986,564,052	3,768,203,312	218							

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A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
78																				
79	October Web Page Update	73																		
80																				
81	Additions	0																		
82	NONE																			
83																				
84	Deletions	1																		
85	MB TRADING FUTURES INC																			
86																				
87	Name Changes																			
88	NONE																			
89																				
90	November Web Page Update	72																		
91																				
92	(a): FCM: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.																			
93	BD: The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.																			
94	RFED: Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.																			
95	FCMRFD: The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.																			
96	SD: The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.																			
97																				
98	(b): DSRO: Designated Self-Regulatory Organization. FCM/RFED firms that are dually registered as SDs have two DSROs listed if they have a different DSRO for the FCM/RFED and the SD. The DSRO for the FCM/RFED is listed first and the DSRO for the SD is listed second.																			
99																				
100	(c): A firm's net capital requirement is the greater of:																			
101																				
102	• FCM minimum dollar amount (\$1,000,000); or																			
103	• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or																			
104	• the amount of capital required by a registered futures association (currently NFA is the only such association); or																			
105	• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or																			
106	• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or																			
107	• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000) plus five percent of the FCM's or RFED's total retail forex obligation in excess of \$10,000,000.																			
108																				
109	(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.																			
110																				
111	(e): This represents the total amount of money, securities, and property held in segregated accounts for futures and options customers in compliance with Section 4d of the Commodity Exchange Act.																			
112																				
113	(f): This represents the total amount of funds that an FCM is required to segregate on behalf of customers who are trading on a designated contract market or derivatives transaction execution facility. This is the sum of all accounts that contain a net liquidating equity.																			
114																				
115	(g): Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.																			
116																				
117	(h): This represents the targeted excess of proprietary funds deposited into customer segregated accounts above the customer segregation requirement. This target amount is set by the firm.																			
118																				
119	(i): This represents the total amount of money, securities, and property held in secured accounts for futures and options customers who trade on commodity exchanges located outside the United States in compliance with Part 30 of the Commodity Exchange Act.																			
120																				
121	(j): This represents the amount of funds an FCM is required to set aside for customers who trade on commodity exchanges located outside of the United States.																			
122																				
123	(k): Excess/Deficient funds in separate Section 30.7 accounts is funds in separate Section 30.7 accounts, less the customer amount Part 30 requirement.																			
124																				
125	(l): This represents the targeted excess of proprietary funds deposited into separate Section 30.7 accounts above the customer amount Part 30 requirement. This target amount is set by the firm.																			
126																				
127	(m): This represents the total amount of money, securities, and property held in cleared swap customer accounts for cleared swap customers in compliance with Section 4d(f) of the Commodity Exchange Act.																			
128																				
129	(n): This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.																			
130																				
131	(o): Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.																			
132																				
133	(p): This represents the targeted excess of proprietary funds deposited into separate cleared swap segregation accounts above the cleared swap customer segregation requirement. This target amount is set by the firm.																			
134																				
135	(q): This represents the total amount of funds at an FCM, RFED, or FCMRFD that would be obtained by combining all money, securities and property deposited by a retail forex customer into a retail forex account or accounts, adjusted for the realized and unrealized net profit or loss.																			