

SELECTED FCM FINANCIAL DATA AS OF  
December 31, 2015  
FROM REPORTS FILED BY  
January 28, 2016

1	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
2		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
3			(a)	(b)		(c)	(d)	(e)	(f)	(g)	(h)	(i)	(j)	(k)	(l)	(m)	(n)	(o)	(p)	(q)	
4	1	ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	12/31/2015	649,811,797	159,274,333	490,537,464	3,024,666,455	2,713,972,353	310,694,102	148,299,490	167,664,859	126,041,124	41,623,735	12,604,112	0	0	0	0	0
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	12/31/2015	298,266,380	187,385,192	110,881,188	4,652,043,179	4,363,513,491	288,529,688	120,000,000	287,943,812	229,733,095	58,210,717	20,000,000	15,593,565	4,719,869	10,873,696	8,000,000	0
6	3	ADVANTAGE FUTURES LLC	FCM	CME	12/31/2015	23,319,496	12,504,194	10,815,302	505,818,783	490,945,907	14,872,876	8,500,000	32,036,421	30,084,899	1,951,522	1,000,000	0	0	0	0	0
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	12/31/2015	2,626,576	1,500,000	1,126,576	49,800,059	47,842,779	1,957,280	900,000	1,467,599	1,079,894	387,705	150,000	0	0	0	0	0
8	5	BARCLAYS CAPITAL INC	FCM BD	NYME	12/31/2015	7,846,895,136	1,107,160,806	6,739,734,330	5,933,911,937	5,130,350,073	803,561,864	282,169,254	3,196,312,680	2,872,760,552	323,552,128	144,212,580	5,270,508,263	4,608,411,888	662,096,375	259,914,430	0
9	6	BGC FINANCIAL LP	FCM BD	NFA	12/31/2015	46,495,782	1,000,000	45,495,782	0	0	0	0	0	0	0	0	0	0	0	0	0
10	7	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	12/31/2015	3,068,283,718	239,777,164	2,828,506,554	2,724,826,403	2,382,431,436	342,394,967	238,243,144	28,546,623	10,865,094	17,681,529	10,000,000	12,148,720	4,196,179	7,952,541	5,000,000	0
11	8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	12/31/2015	1,712,111,497	220,786,344	1,491,325,153	1,162,490,445	934,079,716	228,410,729	186,815,943	99,192,561	77,929,233	21,263,328	7,792,923	967,576,415	716,937,185	250,639,230	71,693,719	0
12	9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	12/31/2015	10,834,287	1,000,000	9,834,287	2,810,969	1,310,463	1,500,506	1,000,000	184	0	184	1	6	0	6	1	0
13	10	CANTOR FITZGERALD & CO	FCM BD	CBOT	12/31/2015	341,502,599	6,538,271	334,964,328	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	12/31/2015	32,628,513	9,729,242	22,899,271	151,498,584	120,165,018	31,333,566	13,100,000	2,128,854	670,371	1,458,483	545,000	503,912	0	503,912	310,000	0
15	12	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	12/31/2015	7,460,871,399	1,339,663,114	6,121,208,285	7,654,661,686	7,307,481,624	347,180,062	310,900,000	1,104,929,767	872,647,253	232,282,514	150,000,000	7,311,909,132	7,060,839,338	251,069,794	212,075,000	0
16	13	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	12/31/2015	9,112,795,120	1,771,937,022	7,340,858,098	7,178,458,715	6,512,682,981	665,775,734	325,634,149	2,834,663,576	2,478,630,395	356,033,181	123,931,520	10,877,551,198	9,854,793,063	1,022,758,135	492,739,653	0
17	14	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	12/31/2015	5,223,330	1,016,875	4,206,455	71,647,181	67,706,004	3,941,177	3,050,000	234,978	18,730	216,248	100,000	0	0	0	0	0
18	15	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	12/31/2015	592,857,020	12,003,281	580,853,739	5,455,376	0	5,455,376	1	541,814	0	541,814	1	0	0	0	0	0
19	16	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	12/31/2015	11,110,320,692	598,186,255	10,512,134,437	3,395,955,333	3,115,912,287	280,043,046	200,000,000	905,415,094	712,248,881	193,166,213	150,000,000	1,760,379,212	1,480,821,865	279,557,347	250,000,000	0
20	17	DORMAN TRADING LLC	FCM	CME	12/31/2015	9,418,563	1,432,010	7,986,553	170,851,380	167,436,864	3,414,516	2,000,000	3,596,933	2,905,327	691,606	200,000	0	0	0	0	0
21	18	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	12/31/2015	89,415,180	38,282,517	51,132,663	1,066,225,338	1,029,935,007	36,290,331	20,000,000	62,049,543	56,564,283	5,485,260	3,000,000	2,855,809	1,436,887	1,418,922	500,000	0
22	19	E TRADE CLEARING LLC	FCM BD	NFA	12/31/2015	1,007,144,474	160,501,952	846,642,522	60,453,272	45,117,403	15,335,869	10,000,000	1,450,519	341,313	1,109,206	1,000,000	0	0	0	0	0
23	20	EFL FUTURES LIMITED	FCM	CME	12/31/2015	33,809,137	16,598,568	17,210,569	241,302,886	228,327,924	12,974,962	5,000,000	0	0	0	0	0	0	0	0	0
24	21	FOREX CAPITAL MARKETS LLC	FCMRFD SD	NFA	12/31/2015	47,244,914	28,282,526	18,962,388	0	0	0	0	0	0	0	0	0	0	0	0	175,650,526
25	22	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	12/31/2015	36,345,782	26,137,906	10,207,876	252,953,853	242,110,136	10,843,717	5,000,000	6,416,904	2,912,685	3,504,219	1,000,000	0	0	0	0	132,757,532
26	23	GH FINANCIALS LLC	FCM	CME	12/31/2015	15,700,864	5,315,713	10,385,151	90,351,765	78,606,795	11,744,970	4,000,000	2,150,413	1,071,947	1,078,466	75,000	0	0	0	0	0
27	24	GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	12/31/2015	14,752,891,590	2,387,581,201	12,365,310,389	23,256,138,035	22,677,873,800	578,264,235	475,000,000	11,784,604,140	11,213,558,535	571,045,605	475,000,000	3,788,872,865	3,363,837,843	425,035,022	350,000,000	0
28	25	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	12/31/2015	1,706,421,427	119,634,509	1,586,786,918	1,295,291,602	682,495,876	612,795,726	540,000,000	80,386,427	31,102,940	49,283,487	40,000,000	0	0	0	0	0
29	26	HSBC SECURITIES USA INC	FCM BD	CME	12/31/2015	1,090,695,599	223,366,308	867,329,291	1,360,578,905	1,227,516,857	133,062,048	110,000,000	240,493,552	167,547,778	72,945,774	10,000,000	1,114,057,202	930,286,635	183,770,567	90,000,000	0
30	27	IBFX INC	RFED SD	NFA	12/31/2015	45,678,880	22,021,222	23,657,658	0	0	0	0	0	0	0	0	0	0	0	0	48,803,105
31	28	INTERACTIVE BROKERS LLC	FCM BD	CME	12/31/2015	2,366,981,224	258,845,631	2,108,135,593	2,757,422,730	2,532,500,845	224,921,885	155,000,000	445,871,672	322,538,709	123,332,963	80,000,000	0	0	0	0	44,069,537
32	29	INTL FCSTONE FINANCIAL INC	FCM BD	CME	12/31/2015	121,248,427	67,606,189	53,642,238	1,962,177,918	1,913,091,315	49,086,603	35,000,000	107,498,180	88,958,674	18,539,506	8,000,000	0	0	0	0	0
33	30	IRONBEAM INC	FCM	NFA	12/31/2015	2,242,506	1,000,000	1,242,506	40,210,044	38,874,130	1,335,914	800,000	260,388	123,040	50,000	0	0	0	0	0	0
34	31	ITG DERIVATIVES LLC	FCM BD	NFA	12/31/2015	1,949,626	1,000,000	949,626	0	0	0	0	0	0	0	0	0	0	0	0	0
35	32	JEFFERIES LLC	FCM BD	NFA	12/31/2015	1,452,743,437	82,977,742	1,369,765,695	0	0	0	0	0	0	0	0	0	0	0	0	0
36	33	JP MORGAN CLEARING CORP	FCM BD	NFA	12/31/2015	7,686,134,892	1,537,045,905	6,149,088,987	817,488,230	559,645,903	257,842,327	111,929,180	599,936,808	430,463,348	169,473,460	86,092,669	250,000	0	250,000	1	0
37	34	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	12/31/2015	13,733,828,135	2,287,677,273	11,446,150,862	16,976,024,588	15,289,309,122	1,686,715,466	764,465,456	3,312,237,998	2,965,637,687	346,600,311	207,594,638	7,258,373,890	6,565,649,000	692,724,890	459,595,430	0
38	35	MACQUARIE FUTURES USA LLC	FCM	CBOT	12/31/2015	251,386,964	168,862,617	82,524,347	2,194,237,204	2,035,645,788	158,591,416	100,000,000	23,856,373	7,617,543	16,238,830	7,000,000	26,192,239	7,783,415	18,408,824	1,000,000	0
39	36	MAREX NORTH AMERICA LLC	FCM	CME	12/31/2015	21,556,066	13,144,870	8,411,196	180,949,253	175,747,963	5,201,290	4,200,000	44,177,342	42,735,514	1,441,828	1,000,000	0	0	0	0	0
40	37	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	12/31/2015	11,340,026	3,367,269	7,972,757	893,244,684	871,007,259	22,237,425	18,000,000	2,217,861	0	2,417,861	400,000	0	0	0	0	0
41	38	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	12/31/2015	11,412,145,339	1,546,143,666	9,866,001,673	12,447,440,513	12,159,857,448	287,583,065	200,000,000	3,274,714,618	3,068,772,483	205,942,135	150,000,000	4,977,467,678	4,527,959,300	449,508,378	150,000,000	0
42	39	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	12/31/2015	3,304,300,442	473,204,327	2,831,096,115	1,508,394,192	872,771,851	635,622,341	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	12/31/2015	7,809,889	2,719,099	5,090,790	30,053,340	21,929,142	8,124,198	5,138,000	0	0	0	0	0	0	0	0	0
44	41	MINT BROKERS	FCM BD	NFA	12/31/2015	5,437,121	1,000,000	4,437,121	0	0	0	0	0	0	0	0	0	0	0	0	0
45	42	MITSUBISHI UFJ SECURITIES USA INC	FCM BD	NFA	12/31/2015	627,740,746	1,002,319	626,738,427	0	0	0	0	0	0	0	0	0	0	0	0	0
46	43	MIZUHO SECURITIES USA INC	FCM BD SD	CME/NFA	12/31/2015	674,831,975	233,216,109	441,615,866	2,641,090,679	2,440,528,633	200,562,046	125,000,000	933,893,999	832,489,345	101,404,654	70,000,000	30,313,530	4,267,738	26,045,792	15,000,000	0
47	44	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	12/31/2015	10,254,002,874	1,795,573,434	8,458,429,440	13,121,360,167	12,912,340,815	209,019,352	105,000,000	3,772,355,050	3,564,693,222	207,661,828	105,000,000	9,055,165,228	8,804,663,268	250,501,960	92,000,000	0
48	45	NANHUA USA LLC	FCM	CME	12/31/2015	10,688,743	4,052,476	6,636,267													

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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
77	<b>Totals</b>							159,691,647,596	148,435,860,345	11,255,787,251	6,691,961,422	42,963,607,243	38,230,083,753	4,733,523,490	2,733,705,382	60,989,873,881	55,161,553,587	5,828,320,294	3,262,828,234	544,087,054
78																				
79	<b>November Web Page Update</b>	72																		
80																				
81	<b>Additions</b>	0																		
82	NONE																			
83																				
84	<b>Deletions</b>	0																		
85	NONE																			
86																				
87	<b>Name Changes</b>																			
88	NONE																			
89																				
90	<b>December Web Page Update</b>	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.																			