

SELECTED FCM FINANCIAL DATA AS OF
January 31, 2015
FROM REPORTS FILED BY
March 3, 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	1/31/2015	647,150,810	186,875,960	460,274,850	3,101,154,172	2,782,540,607	318,613,565	152,723,940	175,572,416	127,897,854	47,674,562	19,184,678	0	0	0	0	0	
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	1/31/2015	290,213,693	172,553,842	117,659,851	4,162,189,544	3,874,077,204	288,112,340	120,000,000	260,316,474	200,818,503	59,497,971	20,000,000	13,551,971	3,024,351	10,527,620	8,000,000	0	
6	3	ADVANTAGE FUTURES LLC	FCM	CME	1/31/2015	24,043,421	16,683,127	7,360,294	543,424,857	528,185,492	15,239,365	8,500,000	32,077,342	30,105,013	1,972,329	1,000,000	0	0	0	0	0	
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	1/31/2015	2,706,431	1,500,000	1,206,431	54,960,731	53,376,753	1,583,978	900,000	1,219,047	819,656	399,391	150,000	0	0	0	0	0	
8	5	BARCLAYS CAPITAL INC	FCM BD	NYME	1/31/2015	6,508,845,305	1,362,781,631	5,146,063,674	6,762,027,048	5,999,292,638	762,734,410	329,961,095	2,906,453,660	2,673,419,917	233,033,743	134,205,679	6,636,638,066	5,661,339,214	975,298,852	203,242,077	0	
9	6	BGC FINANCIAL LP	FCM BD	NFA	1/31/2015	51,445,543	1,513,869	49,931,674	0	0	0	0	0	0	0	0	0	0	0	0	0	
10	7	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	1/31/2015	3,127,115,420	251,751,593	2,875,363,827	3,094,859,634	2,739,476,278	355,383,356	273,947,628	21,424,135	8,422,502	13,001,633	10,000,000	11,003,970	2,905,230	8,098,740	5,000,000	0	
11	8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	1/31/2015	1,582,116,091	259,766,642	1,322,349,449	1,339,614,347	1,086,105,477	253,508,870	217,221,095	50,630,685	34,643,490	15,987,195	3,464,349	747,199,448	613,524,084	133,675,364	61,352,408	0	
12	9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	1/31/2015	13,030,480	1,000,000	12,030,480	203	0	203	1	184	0	184	1	6	0	6	1	0	
13	10	CANTOR FITZGERALD & CO	FCM BD	CBOT	1/31/2015	218,564,669	4,734,746	213,829,923	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	1/31/2015	28,599,781	9,781,121	18,818,660	175,410,870	147,934,466	27,476,404	13,100,000	1,764,883	346,746	1,418,137	545,000	0	0	0	0	0	
15	12	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	1/31/2015	4,998,822,639	1,276,358,860	3,722,463,779	6,438,778,578	6,109,934,192	328,844,386	277,500,000	1,130,466,678	955,351,606	175,115,072	150,000,000	5,963,834,184	5,639,736,342	324,097,842	207,475,000	0	
16	13	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	1/31/2015	7,255,823,913	2,253,638,069	5,002,185,844	9,320,952,797	8,636,034,342	684,918,455	431,801,717	3,680,576,387	3,325,467,422	355,108,965	166,273,371	13,401,093,527	10,498,063,266	2,903,030,261	524,903,163	0	
17	14	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	1/31/2015	5,392,648	1,337,405	4,055,243	68,079,000	64,054,163	4,024,837	3,050,000	371,833	95,569	276,264	100,000	0	0	0	0	0	
18	15	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	1/31/2015	518,461,243	7,537,254	510,923,989	5,458,874	0	5,458,874	1	554,384	0	554,384	1	0	0	0	0	0	
19	16	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	1/31/2015	10,745,600,251	829,827,528	9,915,772,723	10,164,749,624	9,608,865,746	555,883,878	500,000,000	1,247,057,130	995,225,231	251,831,899	200,000,000	2,246,017,181	1,897,842,013	348,175,168	250,000,000	0	
20	17	DORMAN TRADING LLC	FCM	CME	1/31/2015	9,320,875	2,503,428	6,817,447	172,017,046	167,963,959	4,053,087	2,000,000	2,877,662	2,201,793	675,869	200,000	0	0	0	0	0	
21	18	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	1/31/2015	64,612,727	23,456,765	41,155,962	695,952,003	673,647,218	22,304,785	9,000,000	32,660,865	30,874,018	1,786,849	1,000,000	0	0	0	0	0	
22	19	E TRADE CLEARING LLC	FCM BD	NFA	1/31/2015	791,777,989	176,100,500	615,677,489	54,100,148	40,525,763	13,574,385	10,000,000	1,420,760	411,680	1,009,080	1,000,000	0	0	0	0	0	
23	20	EFL FUTURES LIMITED	FCM	CME	1/31/2015	34,358,100	15,234,708	19,123,392	213,237,280	200,282,054	12,955,226	5,000,000	0	0	0	0	0	0	0	0	0	
24	21	FCSTONE LLC	FCM	CME	1/31/2015	119,994,959	65,004,017	54,990,942	1,750,408,393	1,703,381,330	47,027,063	24,000,000	74,001,869	55,319,958	18,681,911	8,000,000	0	0	0	0	0	
25	22	FOREX CAPITAL MARKETS LLC	FCMRFD SD	NFA	1/31/2015	109,353,149	28,401,940	80,951,209	0	0	0	0	0	0	0	0	0	0	0	0	178,038,806	
26	23	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	1/31/2015	36,156,193	24,656,193	11,500,000	217,758,208	204,692,667	13,065,541	2,500,000	5,588,435	2,903,853	2,684,582	312,500	0	0	0	0	103,123,850	
27	24	GH FINANCIALS LLC	FCM	CME	1/31/2015	11,562,386	3,990,812	7,571,574	52,988,196	51,140,083	1,848,113	1,000,000	300,702	1,290	299,412	75,000	0	0	0	0	0	
28	25	GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	1/31/2015	14,833,676,411	2,462,761,099	12,370,915,312	23,924,969,907	23,227,144,121	697,825,786	475,000,000	11,335,677,916	10,531,015,865	804,662,051	475,000,000	3,277,116,570	2,884,973,278	392,143,292	150,000,000	0	
29	26	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	1/31/2015	1,695,145,266	141,028,930	1,554,116,336	1,469,031,813	571,794,128	897,237,685	540,000,000	83,658,536	21,973,783	61,684,753	40,000,000	0	0	0	0	0	
30	27	HSBC SECURITIES USA INC	FCM BD	CME	1/31/2015	1,035,501,959	238,737,652	796,764,307	1,113,417,187	992,498,390	120,918,797	50,000,000	196,671,483	149,984,963	46,686,520	31,170,958	874,508,057	731,162,951	143,345,106	30,000,000	0	
31	28	IBFX INC	RFED SD	NFA	1/31/2015	23,230,954	21,958,319	1,272,635	0	0	0	0	0	0	0	0	0	0	0	0	46,809,673	
32	29	INTERACTIVE BROKERS LLC	FCM BD	NFA	1/30/2015	2,459,805,914	274,000,284	2,185,805,630	2,633,757,950	2,442,216,355	191,541,595	155,000,000	497,944,385	369,647,544	128,296,841	80,000,000	0	0	0	0	49,236,560	
33	30	IRONBEAM INC	FCM	NFA	1/31/2015	2,232,359	1,000,000	1,232,359	41,631,993	40,284,114	1,347,879	800,000	0	0	110,914	0	0	0	0	0	0	
34	31	ITG DERIVATIVES LLC	FCM BD	NFA	1/31/2015	2,654,174	1,000,000	1,654,174	0	0	0	0	0	0	0	0	0	0	0	0	0	
35	32	JEFFERIES LLC	FCM BD	CBOT	1/31/2015	881,944,599	123,843,649	758,100,950	1,919,665,294	1,808,976,503	110,688,791	90,000,000	198,799,280	129,121,691	69,677,589	50,000,000	19,550,966	5,699,215	13,851,751	5,000,000	0	
36	33	JP MORGAN CLEARING CORP	FCM BD	NFA	1/31/2015	7,659,481,667	1,764,271,656	5,895,210,011	957,657,014	605,215,621	352,441,393	54,469,406	667,529,321	476,421,873	191,107,448	42,877,969	250,000	0	250,000	1	0	
37	34	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	1/31/2015	14,370,565,270	2,351,997,110	12,018,568,160	20,753,140,625	18,720,183,478	2,032,957,147	1,684,816,513	3,810,734,757	3,289,140,753	521,594,004	296,022,668	5,921,405,102	5,300,608,117	620,796,985	477,054,730	0	
38	35	MACQUARIE FUTURES USA LLC	FCM	CBOT	1/31/2015	171,369,332	135,154,198	36,215,134	1,644,941,424	1,495,144,351	149,797,073	90,000,000	18,592,259	3,894,366	14,697,893	272,606	21,039,546	2,735,840	18,303,706	191,509	0	
39	36	MAREX NORTH AMERICA LLC	FCM	CME	1/31/2015	16,649,984	11,580,549	5,069,435	146,454,345	141,527,770	4,926,575	3,500,000	33,444,809	32,162,904	1,281,905	1,000,000	0	0	0	0	0	
40	37	MB TRADING FUTURES INC	RFED	NFA	1/31/2015	24,654,294	20,493,933	4,160,361	0	0	0	0	0	0	0	0	0	0	0	0	19,878,666	
41	38	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	1/31/2015	13,415,601	3,341,351	10,074,250	942,404,136	921,638,849	20,765,287	18,000,000	2,417,849	0	2,417,849	400,000	0	0	0	0	0	
42	39	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	1/31/2015	10,228,913,741	1,404,972,461	8,823,941,280	11,771,611,009	11,378,939,711	392,671,298	200,000,000	3,058,772,333	2,864,534,074	194,238,259	150,000,000	3,414,664,486	3,103,927,089	310,737,397	150,000,000	0	
43	40	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	1/31/2015	2,675,566,631	532,061,819	2,143,504,812	1,185,579,453	578,725,862	606,853,591	300,000,000	4,644,981	939,592	3,705,389	1,000,000	0	0	0	0	0	
44	41	MID CO COMMODITIES INC	FCM	NFA	1/31/2015	8,239,857	4,119,597	4,120,260	41,049,070	32,499,428	8,549,642	5,000,000	0	0	0	0	0	0	0	0	0	
45	42	MINI BROKERS	FCM BD	NFA	1/31/2015	9,080,810	1,000,000	8,080,810	0	0	0	0	0	0	0	0	0	0	0	0	0	
46	43	NETSUBSIDIARY SECURITIES USA INC	FCM BD	NFA	1/31/2015	418,932,784	1,117,017	417,815,767	0	0	0	0	0	0	0	0	0	0	0	0	0	
47	44	MIZUHO SECURITIES USA INC	FCM BD SD	CME/NFA	1/31/2015	509,310,658	246,095,188	263,215,470	3,053,223,412	2,852,309,072	200,914,340	150,000,000	904,159,778	804,319,574	99,840,204	80,000,000	27,314,366	2,185,257	25,129,109	20,000,000	0	
48	45	MORG																				

SELECTED FCM FINANCIAL DATA AS OF
 January 31, 2015
 FROM REPORTS FILED BY
 March 3, 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																					
87		Deletions	3																		
88		GUGGENHEIM SECURITIES LLC																			
89		LEK SECURITIES CORPORATION																			
90		NEWEDGE USA LLC																			
91																					
92		Name Changes																			
93		None																			
94																					
95		January Web Page Update	74																		
96																					
97		(a): FCM: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.																			
98		BD: The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.																			
99		RFED: Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.																			
100		FCMRFD: The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.																			
101		SD: The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.																			
102																					
103		(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.																			
104																					
105		(c): A firm's net capital requirement is the greater of:																			
106																					
107		• FCM minimum dollar amount (\$1,000,000); or																			
108		• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or																			
109		• the amount of capital required by a registered futures association (currently NFA is the only such association); or																			
110		• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or																			
111		• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or																			
112		• 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.																			
113																					
114		(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.																			
115																					
116		(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.																			
117																					
118		(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.																			
119																					
120		(g): Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.																			
121																					
122		(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.																			
123																					
124		(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.																			
125																					
126		(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.																			
127																					
128		(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.																			
129																					
130		(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.																			
131																					
132		(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.																			
133																					
134		(n): This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.																			
135																					
136		(o): Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.																			
137																					
138		(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.																			
139																					
140		(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.																			