

SELECTED FCM FINANCIAL DATA AS OF

October 31, 2014

FROM REPORTS FILED BY

December 02, 2014

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
1		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
2		(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	10/31/2014	510,677,466	147,746,949	362,930,517	2,773,033,463	2,385,904,134	387,129,329	130,837,639	205,638,209	156,967,657	48,670,552	23,545,149	0	0	0	0	0
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	10/31/2014	296,108,128	153,513,879	142,594,249	3,418,171,156	3,142,728,527	275,442,629	120,000,000	230,572,257	172,224,732	58,347,525	20,000,000	12,820,208	3,194,215	9,625,993	8,000,000	0
6	3	ADVANTAGE FUTURES LLC	FCM	CME	10/31/2014	25,362,511	11,980,825	13,381,686	473,249,082	457,873,230	15,375,852	8,500,000	47,715,869	45,866,274	1,849,595	1,000,000	0	0	0	0	0
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	10/31/2014	2,869,638	1,500,000	1,369,638	55,889,216	54,089,561	1,799,655	900,000	1,195,030	758,257	436,773	150,000	0	0	0	0	0
8	5	BARCLAYS CAPITAL INC	FCM BD	NYME	10/31/2014	7,096,641,813	1,378,069,262	5,718,572,551	6,768,881,422	6,306,865,090	462,016,332	223,263,024	2,790,800,208	2,650,599,067	140,201,141	92,505,907	6,992,665,958	5,902,166,746	1,090,499,212	549,491,724	0
9	6	BGC FINANCIAL LP	FCM BD	NFA	10/31/2014	42,886,034	1,872,574	41,013,460	0	0	0	0	0	0	0	0	0	0	0	0	0
10	7	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	10/31/2014	3,324,371,926	218,919,047	3,105,452,879	2,839,421,674	2,536,204,314	303,217,360	253,620,431	16,629,180	4,733,355	11,895,825	10,000,000	11,344,930	3,246,504	8,098,426	5,000,000	0
11	8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	10/31/2014	245,417,079	2,491,873,619	1,350,176,659	1,093,154,731	869,246,814	223,907,917	173,849,363	35,693,445	20,269,211	15,424,234	2,026,921	589,153,096	526,161,657	62,991,439	52,616,166	0
12	9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	10/31/2014	13,392,523	1,000,000	12,392,523	203	0	203	1	184	0	184	1	6	0	6	1	0
13	10	CANTOR FITZGERALD & CO	FCM BD	CBOT	10/31/2014	186,770,050	7,002,310	179,767,740	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	10/31/2014	27,386,925	11,384,404	16,002,521	157,820,747	131,602,452	26,218,295	13,100,000	943,007	214,302	728,705	235,000	1,388,312	705,531	682,781	310,000	0
15	12	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	10/31/2014	4,669,216,442	1,058,843,839	3,610,372,603	5,541,977,159	5,261,232,807	280,744,352	254,800,000	1,286,749,433	1,004,107,738	282,641,695	150,000,000	6,007,126,457	5,680,092,048	327,034,409	208,175,000	0
16	13	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	10/31/2014	7,568,613,958	2,491,873,619	5,076,740,789	9,393,561,383	8,142,006,255	1,251,555,128	407,100,313	3,515,626,562	2,861,899,012	653,727,550	143,094,951	11,398,947,089	9,407,989,053	1,990,958,036	470,399,453	0
17	14	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	10/31/2014	5,526,448	1,668,302	3,858,146	69,887,676	65,730,145	4,157,531	3,050,000	424,422	133,255	291,167	100,000	0	0	0	0	0
18	15	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	10/31/2014	528,439,879	8,353,351	520,086,528	5,466,301	0	5,466,301	1	587,815	0	587,815	1	0	0	0	0	0
19	16	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	10/31/2014	9,021,344,935	748,213,017	8,273,131,918	12,263,635,166	11,650,714,934	612,920,232	500,000,000	1,296,240,062	1,005,269,170	290,970,892	200,000,000	2,158,527,546	1,805,646,845	352,880,701	250,000,000	0
20	17	DORMAN TRADING LLC	FCM	CME	10/31/2014	9,258,952	2,522,191	6,736,761	171,524,856	167,860,669	3,664,187	2,000,000	3,454,253	2,850,800	603,453	200,000	0	0	0	0	0
21	18	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	10/31/2014	51,371,315	17,534,017	33,837,298	654,929,843	634,107,704	20,822,139	9,000,000	39,315,610	37,590,808	1,724,802	1,000,000	0	0	0	0	0
22	19	E TRADE CLEARING LLC	FCM BD	NFA	10/31/2014	763,037,210	165,378,907	597,658,303	58,138,163	45,438,965	12,699,198	10,000,000	1,457,369	448,299	1,009,070	1,000,000	0	0	0	0	0
23	20	EFL FUTURES LIMITED	FCM	CME	10/31/2014	36,278,393	16,657,131	19,621,262	276,670,535	263,732,334	12,938,201	5,000,000	0	0	0	0	0	0	0	0	0
24	21	FCSTONE LLC	FCM	CME	10/31/2014	114,971,593	68,468,880	46,502,713	1,722,477,496	1,683,530,539	38,946,957	26,000,000	71,247,280	50,892,872	20,354,408	15,000,000	0	0	0	0	0
25	22	FOREX CAPITAL MARKETS LLC	FCMRFD SD	NFA	10/31/2014	57,109,862	30,393,715	26,716,147	0	0	0	0	0	0	0	0	0	0	0	0	217,874,306
26	23	FRONTIER FUTURES INC	FCM	NFA	10/31/2014	1,963,211	1,000,000	963,211	0	0	0	0	0	0	0	0	0	0	0	0	0
27	24	FXDIRECTDEALER LLC	FCMRFD SD	NFA	10/31/2014	20,416,729	20,000,000	416,729	0	0	0	0	0	0	0	0	0	0	0	0	0
28	25	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	10/31/2014	34,512,949	24,785,806	9,727,143	194,800,841	182,904,407	11,896,434	2,500,000	5,654,355	3,181,694	2,472,661	312,500	0	0	0	0	105,716,112
29	26	GH FINANCIALS LLC	FCM	CME	10/31/2014	11,214,213	2,429,863	8,784,350	33,947,053	30,730,538	3,216,515	575,000	462,970	164,222	298,748	75,000	0	0	0	0	0
30	27	GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	10/31/2014	12,733,827,665	2,284,416,103	10,449,411,562	21,549,169,131	21,038,527,105	510,642,026	475,000,000	11,184,801,684	10,529,921,460	654,880,224	475,000,000	2,894,880,662	2,477,315,590	417,565,072	150,000,000	0
31	28	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	10/31/2014	1,477,612,633	205,988,671	1,271,623,962	1,300,599,277	733,376,381	567,222,896	540,000,000	65,233,205	17,427,190	47,806,015	40,000,000	0	0	0	0	0
32	29	GUGGENHEIM SECURITIES LLC	FCM BD	NFA	10/31/2014	75,900,060	1,578,246	74,321,814	0	0	0	0	0	0	0	0	0	0	0	0	0
33	30	HSBC SECURITIES USA INC	FCM BD	CME	10/31/2014	1,074,773,078	191,258,014	883,515,064	1,530,592,302	1,424,833,454	105,758,848	50,000,000	174,659,194	126,885,695	47,773,499	40,254,554	755,460,670	661,822,422	93,638,248	30,000,000	0
34	31	IBFX INC	RFED SD	NFA	10/31/2014	28,210,314	21,991,029	6,219,285	0	0	0	0	0	0	0	0	0	0	0	0	47,038,786
35	32	INSTITUTIONAL LIQUIDITY LLC	FCMRFD	NFA	10/31/2014	31,477,688	20,000,000	11,477,688	0	0	0	0	0	0	0	0	0	0	0	0	0
36	33	INTERACTIVE BROKERS LLC	FCM BD	NFA	10/31/2014	2,319,127,949	363,150,963	1,955,976,986	2,447,922,227	2,241,816,418	206,105,809	155,000,000	402,902,532	309,502,837	93,399,695	80,000,000	0	0	0	0	41,441,871
37	34	IRONBEAM INC	FCM	NFA	10/31/2014	2,302,055	1,000,000	1,302,055	37,188,585	35,897,548	1,291,037	800,000	110,959	0	110,959	50,000	0	0	0	0	0
38	35	ITG DERIVATIVES LLC	FCM BD	NFA	10/31/2014	2,668,878	1,000,000	1,668,878	0	0	0	0	0	0	0	0	0	0	0	0	0
39	36	JEFFERIES LLC	FCM BD	CBOT	10/31/2014	986,748,542	112,763,046	873,985,496	2,053,637,130	1,954,068,958	99,568,172	90,000,000	192,214,035	122,958,156	69,255,879	50,000,000	70,923,921	50,856,840	20,067,081	5,000,000	0
40	37	JP MORGAN CLEARING CORP	FCM BD	NFA	10/31/2014	7,657,184,903	1,871,181,803	5,786,003,100	921,012,884	576,053,677	344,959,207	51,844,831	617,548,215	424,160,188	193,388,027	38,174,417	250,000	0	250,000	0	0
41	38	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	10/31/2014	8,221,297,560	2,131,633,324	6,089,664,236	19,710,712,306	17,692,673,831	2,018,038,475	5,822,340,645	3,324,773,714	2,921,411,868	403,361,846	262,927,068	5,115,611,419	4,558,164,927	557,446,492	410,234,843	0
42	39	KCG AMERICAS LLC	FCM BD	CME	10/31/2014	279,515,269	38,191,564	241,323,705	746,095,357	728,037,147	18,058,210	15,000,000	8,689,364	5,165,134	3,524,230	2,500,000	0	0	0	0	36,296,862
43	40	LEK SECURITIES CORPORATION	FCM BD	NFA	10/31/2014	9,603,556	1,500,000	8,103,556	609,651	0	249,044	200,000	0	0	0	0	0	0	0	0	0
44	41	LINN GROUP THE	FCM	NFA	10/31/2014	1,705,738	1,000,000	705,738	840,158	840,158	1	39,522	0	39,522	1	0	0	0	0	0	0
45	42	MACQUARIE FUTURES USA LLC	FCM	CBOT	10/31/2014	173,228,522	125,880,258	47,348,264	1,617,569,210	1,432,717,793	184,851,417	90,000,000	17,355,621	2,706,874	14,648,747	189,481	22,341,670	4,041,033	18,300,637	2	

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		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																					
88		September Web Page Update	80																		
89																					
90		Additions	1																		
91		TD AMERITRADE FUTURES & FOREX LLC																			
92																					
93		Deletions	1																		
94		FRIEDBERG MERCANTILE GROUP INC																			
95																					
96		Name Changes																			
97		None																			
98																					
99		October Web Page Update	80																		
100																					
101		(a): FCM: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.																			
102		BD: The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.																			
103		RFED: Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.																			
104		FCMRFD: The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.																			
105		SD: The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.																			
106																					
107		(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.																			
108																					
109		(c): A firm's net capital requirement is the greater of:																			
110																					
111		• FCM minimum dollar amount (\$1,000,000); or																			
112		• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or																			
113		• the amount of capital required by a registered futures association (currently NFA is the only such association); or																			
114		• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or																			
115		• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or																			
116		• 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.																			
117																					
118		(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.																			
119																					
120		(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.																			
121																					
122		(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.																			
123																					
124		(g): Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.																			
125																					
126		(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.																			
127																					
128		(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.																			
129																					
130		(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.																			
131																					
132		(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.																			
133																					
134		(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.																			
135																					
136		(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.																			
137																					
138		(n): This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.																			
139																					
140		(o): Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.																			
141																					
142		(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.																			
143																					
144		(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.																			