

SELECTED FCM FINANCIAL DATA AS OF
January 31, 2016
FROM REPORTS FILED BY
February 25, 2016

	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	1/31/2016	637,763,196	175,698,606	462,064,590	3,116,651,286	2,802,231,231	314,420,055	150,148,640	188,944,886	148,231,707	40,713,179	14,823,171		0	0	0	0	
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	1/31/2016	306,583,663	199,256,128	107,327,535	4,583,641,689	4,301,960,901	281,680,788	120,000,000	315,989,414	258,697,198	57,292,216	20,000,000	14,933,515	4,613,719	10,319,796	8,000,000	0	
6	3	ADVANTAGE FUTURES LLC	FCM	CME	1/31/2016	22,878,450	12,369,696	10,508,754	500,959,660	484,911,087	16,048,573	8,500,000	29,943,410	27,894,597	2,048,813	1,000,000	0	0	0	0	0	
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	1/31/2016	2,641,271	1,500,000	1,141,271	50,551,179	48,573,841	1,977,338	900,000	1,520,864	1,116,604	404,260	150,000	0	0	0	0	0	
8	5	BARCLAYS CAPITAL INC	FCM BD	NYME	1/31/2016	6,688,971,179	1,178,419,085	5,510,552,094	6,449,577,846	5,594,641,713	854,936,133	307,705,294	3,315,936,299	2,986,228,304	329,707,995	149,908,661	5,230,236,887	4,614,831,187	615,405,700	260,276,479	0	
9	6	BGC FINANCIAL LP	FCM BD	NFA	1/31/2016	39,353,111	2,527,581	36,825,530	0	0	0	0	0	0	0	0	0	0	0	0	0	
10	7	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	1/31/2016	2,535,767,390	229,826,199	2,305,941,191	2,572,539,908	2,263,091,711	309,448,197	226,309,171	18,005,052	4,958,915	13,046,137	10,000,000	12,284,915	4,191,238	8,093,677	5,000,000	0	
11	8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	1/31/2016	1,543,063,994	263,760,809	1,279,303,185	1,095,773,296	871,633,046	224,140,250	174,326,609	117,905,429	94,986,469	22,918,960	9,498,647	937,090,886	690,603,985	246,486,901	69,060,399	0	
12	9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	1/31/2016	10,575,128	1,000,000	9,575,128	5,090,074	3,587,219	1,502,855	1,000,000	184	184	1	6	6	0	6	1	0	
13	10	CANTOR FITZGERALD & CO	FCM BD	CBOT	1/31/2016	224,274,933	11,293,386	212,981,547	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	1/31/2016	32,981,551	9,810,368	23,171,183	150,754,298	118,518,529	32,235,769	13,100,000	2,087,476	599,191	1,488,285	545,000	503,912	0	503,912	310,000	0	
15	12	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	1/31/2016	7,692,574,477	1,448,370,411	6,244,204,066	8,549,077,552	8,212,179,479	336,898,073	313,000,000	1,175,110,142	972,161,057	202,949,085	150,000,000	7,703,750,584	7,311,608,862	392,141,722	210,175,000	0	
16	13	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	1/31/2016	10,121,660,513	1,723,435,754	8,398,224,759	6,896,482,087	6,248,824,185	647,657,902	312,441,209	3,405,881,630	2,858,525,028	547,356,602	142,926,251	10,716,904,779	9,660,974,190	1,055,930,589	483,048,709	0	
17	14	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	1/31/2016	5,204,051	1,000,000	4,204,051	59,674,943	55,568,978	4,105,965	3,050,000	233,272	18,560	214,712	100,000	0	0	0	0	0	
18	15	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	1/31/2016	561,581,274	7,560,870	554,020,404	5,454,273	0	5,454,273	1	540,027	0	540,027	1	0	0	0	0	0	
19	16	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	1/31/2016	11,835,388,896	638,804,238	11,196,584,658	3,849,367,167	3,568,716,240	280,650,927	200,000,000	1,036,375,267	846,972,234	189,403,033	150,000,000	1,778,747,087	1,498,222,237	280,524,850	250,000,000	0	
20	17	DORMAN TRADING LLC	FCM	CME	1/31/2016	9,466,480	1,648,082	7,818,398	170,812,071	167,150,274	3,661,797	2,000,000	4,180,384	3,244,889	935,495	200,000	0	0	0	0	0	
21	18	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	1/31/2016	85,968,698	43,982,577	41,986,121	1,155,257,814	1,119,648,218	35,609,596	20,000,000	64,126,449	59,631,440	4,495,009	3,000,000	2,751,184	1,630,287	1,120,897	500,000	0	
22	19	E TRADE CLEARING LLC	FCM BD	NFA	1/31/2016	1,005,575,413	147,390,519	858,184,894	57,956,517	42,415,380	15,541,137	10,000,000	1,374,714	265,506	1,109,208	1,000,000	0	0	0	0	0	
23	20	EFL FUTURES LIMITED	FCM	CME	1/31/2016	37,051,357	22,319,247	14,732,110	276,956,033	263,974,762	12,981,271	5,000,000	0	0	0	0	0	0	0	0	0	
24	21	FOREX CAPITAL MARKETS LLC	FCMRFD SD	NFA	1/31/2016	61,104,373	29,837,153	31,267,220	0	0	0	0	0	0	0	0	0	0	0	0	176,516,399	
25	22	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	1/31/2016	40,663,353	27,814,594	12,848,759	257,644,497	244,700,484	12,944,013	5,000,000	13,029,815	10,043,077	2,986,738	1,000,000	0	0	0	0	135,259,767	
26	23	GH FINANCIALS LLC	FCM	CME	1/31/2016	15,770,000	5,078,749	10,691,251	75,867,376	64,723,565	11,143,811	4,000,000	2,276,541	1,257,993	1,018,548	75,000	0	0	0	0	0	
27	24	GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	1/31/2016	15,779,919,451	2,470,285,759	13,309,633,692	24,967,974,534	24,199,807,882	768,166,652	625,000,000	12,707,423,028	12,139,714,378	567,708,650	475,000,000	4,040,905,751	3,608,641,267	432,264,484	350,000,000	0	
28	25	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	1/31/2016	1,737,965,494	112,089,301	1,625,876,193	1,389,107,910	780,529,784	608,578,126	540,000,000	94,985,370	46,383,216	48,602,154	40,000,000	0	0	0	0	0	
29	26	HSBC SECURITIES USA INC	FCM BD	CME	1/31/2016	1,059,059,548	243,284,855	815,774,693	1,552,172,664	1,458,206,813	93,965,851	70,000,000	205,173,704	147,009,686	58,164,018	25,000,000	1,007,919,248	871,912,020	136,007,228	115,000,000	0	
30	27	IBFX INC	RFED SD	NFA	1/31/2016	55,601,676	22,351,297	33,250,379	0	0	0	0	0	0	0	0	0	0	0	0	48,979,331	
31	28	INTERACTIVE BROKERS LLC	FCM BD	CME	1/31/2016	2,590,323,119	231,458,291	2,358,864,828	2,807,075,474	2,598,624,088	208,451,386	155,000,000	449,387,662	334,957,611	114,430,051	80,000,000	0	0	0	0	37,130,215	
32	29	INTL FCSTONE FINANCIAL INC	FCM BD	CME	1/31/2016	132,656,814	70,708,665	61,948,149	1,937,143,345	1,882,765,230	54,378,115	35,000,000	110,756,257	92,359,572	18,396,685	8,000,000	0	0	0	0	0	
33	30	IRONBEAM INC	FCM	NFA	1/31/2016	2,189,435	1,000,000	1,189,435	41,320,190	39,978,970	1,341,220	800,000	230,602	123,521	107,081	50,000	0	0	0	0	0	
34	31	ITG DERIVATIVES LLC	FCM BD	NFA	1/31/2016	1,660,494	1,000,000	660,494	0	0	0	0	0	0	0	0	0	0	0	0	0	
35	32	JEFFERIES LLC	FCM BD	NFA	1/31/2016	1,187,355,383	79,742,582	1,107,612,801	0	0	0	0	0	0	0	0	0	0	0	0	0	
36	33	JP MORGAN CLEARING CORP	FCM BD	NFA	1/31/2016	7,516,534,560	1,514,458,008	6,002,076,552	887,015,030	668,720,592	218,294,438	133,744,118	738,769,765	520,219,787	218,549,978	104,043,957	250,000	0	250,000	1	0	
37	34	JP MORGAN SECURITIES LLC	FCM BD SD	CEINFA	1/31/2016	13,502,650,862	2,417,276,174	11,085,374,688	17,719,182,427	15,924,085,518	1,795,096,909	796,204,276	3,708,697,296	3,360,582,807	348,114,489	235,240,797	8,170,194,295	7,388,089,567	782,104,728	517,166,270	0	
38	35	MACQUARIE FUTURES USA LLC	FCM	CBOT	1/31/2016	252,128,392	174,369,605	77,758,787	2,193,859,086	2,039,538,976	154,320,110	100,000,000	35,041,297	18,756,318	16,284,979	7,000,000	26,271,898	7,841,115	18,430,783	1,000,000	0	
39	36	MAREX NORTH AMERICA LLC	FCM	CME	1/31/2016	22,481,830	14,220,639	8,261,191	193,395,691	188,302,266	5,093,425	4,200,000	46,028,032	44,528,419	1,499,613	1,000,000	0	0	0	0	0	
40	37	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	1/31/2016	11,969,565	3,666,085	8,303,480	879,090,804	857,312,602	21,778,202	18,000,000	2,417,861	0	2,417,861	400,000	0	0	0	0	0	
41	38	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORAT	FCM BD	CBOT	1/31/2016	11,023,221,500	1,637,231,141	9,385,990,359	13,355,377,967	13,061,817,188	293,560,779	200,000,000	3,433,380,152	3,244,304,809	189,075,343	150,000,000	4,879,407,555	4,518,058,846	361,348,709	150,000,000	0	
42	39	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	1/31/2016	3,054,564,573	471,566,689	2,582,997,884	2,146,602,781	1,509,146,222	637,456,559	300,000,000	3,921,457	106,750	3,814,707	1,000,000	0	0	0	0	0	
43	40	MID CO COMMODITIES INC	FCM	NFA	1/31/2016	7,829,961	2,821,309	5,008,652	25,214,571	17,063,401	8,151,170	5,138,000	0	0	0	0	0	0	0	0	0	
44	41	MINT BROKERS	FCM BD	NFA	1/31/2016	5,378,508	1,000,000	4,378,508	0	0	0	0	0	0	0	0	0	0	0	0	0	
45	42	MITSUBISHI UFJ SECURITIES USA INC	FCM BD	NFA	1/31/2016	561,017,552	1,494,057	559,523,495	0	0	0	0	0	0	0	0	0	0	0	0	0	
46	43	MIZUHO SECURITIES USA INC	FCM BD SD	CME/NFA	1/31/2016	621,139,042	261,803,612	359,335,430	2,684,183,028	2,484,477,289	199,705,739	125,000,000	959,645,909	859,110,924	100,534,985	70,000,000	32,265,950	6,715,316	25,550,634	15,000,000	0	
47	44	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	1/31/2016	10,333,159,733	1,741,871,520	8,591,288,213	13,612,177,669	13,408,827,397	203,350,272	105,000,000										

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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	Totals							167,076,080,931	155,606,180,244	11,469,900,687	6,663,512,183	47,112,353,743	42,356,531,555	4,755,822,188	2,723,587,295	64,082,115,171	57,787,607,805	6,294,507,366	3,331,536,859	499,339,084
78																				
79	December Web Page Update	72																		
80																				
81	Additions	0																		
82	NONE																			
83																				
84	Deletions	0																		
85	NONE																			
86																				
87	Name Changes																			
88	NONE																			
89																				
90	January 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.																			