

SELECTED FCM FINANCIAL DATA AS OF

February 28, 2015

FROM REPORTS FILED BY

March 24, 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																					
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4	1	ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	2/28/2015	640,008,278	192,838,448	447,169,830	3,047,927,522	2,751,921,043	296,006,479	149,665,722	176,138,382	132,065,268	44,073,114	19,809,790	0	0	0	0	0
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	2/28/2015	292,165,752	163,929,254	128,236,498	3,861,847,105	3,585,320,478	276,526,627	120,000,000	256,505,610	198,357,595	58,148,015	20,000,000	13,220,833	2,538,457	10,682,376	8,000,000	0
6	3	ADVANTAGE FUTURES LLC	FCM	CME	2/28/2015	23,535,785	13,413,469	10,122,316	569,203,443	554,021,360	15,182,083	8,500,000	33,647,296	31,676,790	1,970,506	1,000,000	0	0	0	0	0
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	2/28/2015	2,616,515	1,500,000	1,116,515	55,052,991	53,375,883	1,677,108	900,000	1,180,138	847,957	332,181	150,000	0	0	0	0	0
8	5	BARCLAYS CAPITAL INC	FCM BD	NYME	2/28/2015	6,021,821,563	1,401,493,604	4,620,327,959	7,014,331,768	6,295,755,219	718,576,549	346,266,537	2,952,837,485	2,709,070,905	243,766,580	135,995,359	6,737,984,772	5,801,587,749	936,397,023	208,277,000	0
9	6	BGC FINANCIAL LP	FCM BD	NFA	2/28/2015	52,695,369	1,599,284	51,096,085	0	0	0	0	0	0	0	0	0	0	0	0	0
10	7	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	2/28/2015	3,195,962,930	257,924,498	2,938,038,432	3,035,886,380	2,696,979,526	338,906,854	269,697,953	23,685,591	10,654,097	13,031,494	10,000,000	10,710,720	2,610,282	8,100,438	5,000,000	0
11	8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	2/28/2015	1,498,955,811	299,046,754	1,199,909,057	1,208,670,668	983,564,575	225,106,093	196,712,915	54,217,330	37,671,882	16,545,448	3,767,188	933,835,190	798,731,704	135,103,486	79,873,170	0
12	9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	2/28/2015	12,910,541	1,000,000	11,910,541	203	0	203	1	184	0	184	1	6	0	6	1	0
13	10	CANTOR FITZGERALD & CO	FCM BD	CBOT	2/28/2015	239,600,315	19,043,174	220,557,141	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	2/28/2015	29,042,979	9,714,971	19,328,008	155,732,711	128,145,025	27,587,686	13,100,000	1,737,912	319,937	1,417,975	545,000	0	0	0	0	0
15	12	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	2/28/2015	6,363,343,402	1,335,806,756	5,027,536,646	6,672,969,534	6,309,434,155	363,535,379	330,600,000	1,006,707,261	810,672,266	196,034,995	150,000,000	6,489,114,787	6,256,869,137	232,245,650	203,875,000	0
16	13	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	2/28/2015	8,101,469,394	2,236,072,283	5,865,397,111	9,729,675,584	9,260,474,981	469,200,603	463,023,749	3,842,573,372	3,210,705,297	631,868,075	160,535,265	15,365,078,401	12,849,125,137	2,515,953,264	642,456,257	0
17	14	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	2/28/2015	5,294,505	1,182,000	4,112,505	64,981,166	60,876,088	4,105,078	3,050,000	366,159	87,319	278,840	100,000	0	0	0	0	0
18	15	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	2/28/2015	529,091,002	14,194,309	514,896,693	5,456,015	0	5,456,015	1	549,377	0	549,377	1	0	0	0	0	0
19	16	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	2/28/2015	11,466,872,313	777,821,667	10,689,050,646	3,473,074,581	2,959,232,162	513,842,419	500,000,000	1,110,280,842	901,806,303	208,474,539	200,000,000	2,146,883,033	1,845,815,917	301,067,116	250,000,000	0
20	17	DORMAN TRADING LLC	FCM	CME	2/28/2015	9,994,016	2,087,796	7,906,220	175,598,968	171,484,555	4,114,413	2,000,000	2,665,681	2,052,672	613,009	200,000	0	0	0	0	0
21	18	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	2/28/2015	67,530,926	23,472,466	44,058,460	706,266,398	685,805,660	20,460,738	9,000,000	46,941,341	45,182,111	1,759,230	1,000,000	0	0	0	0	0
22	19	E TRADE CLEARING LLC	FCM BD	NFA	2/27/2015	797,342,679	169,021,429	628,321,250	58,026,424	44,253,787	13,772,637	10,000,000	1,444,573	435,493	1,009,080	1,000,000	0	0	0	0	0
23	20	EFL FUTURES LIMITED	FCM	CME	2/28/2015	35,092,737	16,139,897	18,952,840	225,637,455	212,683,131	12,954,324	5,000,000	0	0	0	0	0	0	0	0	0
24	21	FCSTONE LLC	FCM	CME	2/28/2015	121,410,424	63,540,061	57,870,363	1,702,535,343	1,657,738,326	44,797,017	24,000,000	61,763,081	43,656,774	18,106,307	8,000,000	0	0	0	0	0
25	22	FOREX CAPITAL MARKETS LLC	FCMRFD SD	NFA	2/28/2015	84,491,613	28,116,685	56,374,928	0	0	0	0	0	0	0	0	0	0	0	0	172,333,690
26	23	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	2/28/2015	41,269,160	24,938,979	16,330,181	225,074,884	211,115,408	13,959,476	2,500,000	5,734,521	2,994,502	2,740,019	312,500	0	0	0	0	108,779,575
27	24	GH FINANCIALS LLC	FCM	CME	2/28/2015	15,381,317	3,619,651	11,761,666	53,147,795	50,602,131	2,545,664	1,000,000	300,577	1,289	299,288	75,000	0	0	0	0	0
28	25	GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	2/28/2015	15,952,180,358	2,566,687,096	13,385,493,262	24,209,931,618	23,672,848,606	537,083,012	475,000,000	11,907,525,698	11,277,761,682	629,764,016	475,000,000	3,734,543,511	3,365,353,450	369,190,061	350,000,000	0
29	26	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	2/28/2015	1,796,018,577	141,911,955	1,654,106,622	1,434,375,111	558,764,123	875,610,988	540,000,000	69,447,315	19,451,992	49,995,323	40,000,000	0	0	0	0	0
30	27	HSBC SECURITIES USA INC	FCM BD	CME	2/28/2015	1,023,213,892	273,055,490	750,158,402	1,169,030,274	1,063,530,410	105,499,864	50,000,000	212,812,671	164,381,480	48,431,191	37,455,533	1,179,941,295	1,026,462,746	153,478,549	30,000,000	0
31	28	IBFX INC	RFED SD	NFA	2/28/2015	36,574,501	20,000,000	16,574,501	0	0	0	0	0	0	0	0	0	0	0	0	47,254,735
32	29	INTERACTIVE BROKERS LLC	FCM BD	NFA	2/27/2015	2,229,209,037	267,144,418	1,962,064,619	2,716,634,825	2,498,347,290	218,287,535	155,000,000	523,536,919	425,186,046	98,350,873	80,000,000	0	0	0	0	47,945,605
33	30	IRONBEAM INC	FCM	NFA	2/28/2015	2,235,577	1,000,000	1,235,577	39,247,321	1,300,255	0	800,000	110,914	0	110,914	50,000	0	0	0	0	0
34	31	ITG DERIVATIVES LLC	FCM BD	NFA	2/28/2015	2,133,076	1,000,000	1,133,076	0	0	0	0	0	0	0	0	0	0	0	0	0
35	32	JEFFERIES LLC	FCM BD	CBOT	2/28/2015	954,261,225	116,862,130	837,399,095	1,857,130,124	1,742,122,183	115,007,941	90,000,000	214,579,801	144,070,093	70,509,708	50,000,000	18,893,901	6,199,511	12,694,390	5,000,000	0
36	33	JP MORGAN CLEARING CORP	FCM BD	NFA	2/28/2015	7,865,199,351	1,841,426,211	6,023,773,140	1,075,977,786	727,491,437	348,486,349	65,474,229	640,060,127	450,963,804	189,096,323	40,586,742	250,000	0	250,000	1	0
37	34	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	2/28/2015	14,366,419,201	2,452,775,712	11,913,643,489	20,734,256,938	18,531,726,947	2,202,529,991	1,667,855,425	4,086,287,340	3,570,078,319	516,209,021	321,307,049	6,520,044,118	5,877,323,809	642,720,309	528,959,143	0
38	35	MACQUARIE FUTURES USA LLC	FCM	CBOT	2/28/2015	168,209,927	143,448,281	24,761,646	1,795,957,158	1,640,637,277	155,319,881	90,000,000	20,188,285	5,355,081	14,833,204	374,856	21,728,531	3,421,966	18,306,565	239,538	0
39	36	MAREX NORTH AMERICA LLC	FCM	CME	2/28/2015	16,516,729	11,351,098	5,165,631	139,002,528	134,830,441	4,172,087	3,500,000	38,915,102	37,569,673	1,345,429	1,000,000	0	0	0	0	0
40	37	MB TRADING FUTURES INC	RFED	NFA	2/28/2015	24,271,160	20,475,745	3,795,415	0	0	0	0	0	0	0	0	0	0	0	0	19,514,899
41	38	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	2/28/2015	13,406,627	3,983,062	9,423,565	919,283,401	898,481,168	20,802,233	18,000,000	2,417,861	0	2,417,861	400,000	0	0	0	0	0
42	39	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	2/28/2015	10,634,430,390	1,448,249,930	9,186,180,460	12,180,548,173	11,811,034,494	369,513,679	200,000,000	3,198,528,909	2,991,482,257	207,046,652	150,000,000	3,500,920,790	3,234,918,498	266,002,292	150,000,000	0
43	40	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	2/28/2015	2,758,896,527	532,525,874	2,226,370,653	1,348,929,976	1,348,929,976	738,870,191	300,000,000	4,253,177	547,812	3,705,365	1,000,000	0	0	0	0	0
44	41	MID CO COMMODITIES INC	FCM	NFA	2/28/2015	8,222,817	3,933,368	4,289,449	30,995,071	22,796,925	8,198,146	5,000,000	0	0	0	0	0	0	0	0	0
45	42	MINI BROKERS	FCM BD	NFA	2/28/2015	9,056,481	1,000,000	8,056,481	0	0	0	0	0	0	0	0	0	0	0	0	0
46	43	MITSUBISHI UFJ SECURITIES USA INC	FCM BD	NFA	2/28/2015	431,983,054	1,058,060	430,924,994	0	0	0	0	0	0	0	0	0	0	0	0	0
47	44	MIZUHO SECURITIES USA INC	FCM BD SD	CME/NFA	2/28/2015	823,160,626	273,955,335	549,205,291	3,089,803,726	2,885,603,881	204,199,845	135,000,000	882,265,519	781,617,001	100,648,518	70,000,000	26,300,267	831,205	25,469,062		

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			(a)	(b)			(c)	(d)	(e)	(f)	(g)	(h)	(i)	(j)	(k)	(l)	(m)	(n)	(o)	(p)	(q)
1																					
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3																					
87		Deletions	0																		
88																					
89																					
90		Name Changes																			
91		None																			
92																					
93		February Web Page Update	74																		
94																					
95		(a): FCM: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.																			
96		BD: The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.																			
97		RFED: Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.																			
98		FCMRFD: The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.																			
99		SD: The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.																			
100																					
101		(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.																			
102																					
103		(c): A firm's net capital requirement is the greater of:																			
104		• FCM minimum dollar amount (\$1,000,000); or																			
105		• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or																			
106		• the amount of capital required by a registered futures association (currently NFA is the only such association); or																			
107		• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or																			
108		• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or																			
109		• 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.																			
110																					
111		(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.																			
112																					
113																					
114		(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.																			
115																					
116		(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.																			
117																					
118		(g): Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.																			
119																					
120		(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.																			
121																					
122		(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.																			
123																					
124		(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.																			
125																					
126		(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.																			
127																					
128		(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.																			
129																					
130		(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.																			
131																					
132		(n): This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.																			
133																					
134		(o): Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.																			
135																					
136		(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.																			
137																					
138		(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.																			