

SELECTED FCM FINANCIAL DATA AS OF  
February 29, 2016  
FROM REPORTS FILED BY  
April 1, 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)	(r)	(s)	(t)
1																					
2																					
3																					
4	1	ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	2/29/2016	532,446,082	170,608,531	361,837,551	3,065,912,568	2,735,375,118	330,537,450	148,777,072	169,199,893	124,756,450	44,443,443	12,475,645	0	0	0	0	0
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	2/29/2016	304,559,697	198,717,732	105,841,965	4,837,977,803	4,548,420,669	289,557,134	120,000,000	381,453,531	319,373,331	62,080,200	20,000,000	13,612,085	4,147,484	9,464,601	8,000,000	0
6	3	ADVANTAGE FUTURES LLC	FCM	CME	2/29/2016	23,602,915	15,699,231	7,903,684	564,194,645	547,648,399	16,546,246	8,500,000	29,751,577	27,664,676	2,086,901	1,000,000	0	0	0	0	0
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	2/29/2016	2,681,621	1,500,000	1,181,621	55,081,317	53,114,129	1,967,188	900,000	2,107,427	1,707,637	399,790	150,000	0	0	0	0	0
8	5	BARCLAYS CAPITAL INC	FCM BD	NYME	2/29/2016	7,468,491,123	1,151,088,783	6,317,402,340	6,441,187,139	5,617,632,138	823,555,001	308,969,768	3,096,235,446	2,744,131,145	352,104,301	137,755,383	5,743,482,891	4,930,156,773	813,326,118	278,060,842	0
9	6	BGC FINANCIAL LP	FCM BD	NFA	2/29/2016	45,176,565	2,856,710	42,319,855	0	0	0	0	0	0	0	0	0	0	0	0	0
10	7	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	2/29/2016	2,599,908,914	239,914,237	2,359,994,677	2,623,741,740	2,312,614,223	311,127,517	231,261,422	31,985,592	12,841,156	19,144,436	10,000,000	11,912,951	3,820,069	8,092,882	5,000,000	0
11	8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	2/29/2016	1,727,969,039	304,374,060	1,423,594,979	1,351,396,257	1,103,245,712	248,150,545	220,649,143	120,881,734	97,514,463	23,367,271	9,751,446	1,039,541,392	793,877,528	245,663,864	79,387,753	0
12	9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	2/29/2016	10,358,004	1,000,000	9,358,004	4,445,866	2,939,788	1,506,078	1,000,000	184	0	184	1	6	6	6	1	0
13	10	CANTOR FITZGERALD & CO	FCM BD	CBOT	2/29/2016	232,304,169	9,251,347	223,052,822	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	2/29/2016	32,349,052	8,408,105	23,940,947	149,683,676	116,376,862	33,306,814	13,100,000	2,256,041	859,522	1,396,519	545,000	503,912	0	503,912	310,000	0
15	12	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	2/29/2016	6,865,518,066	1,474,867,174	5,390,650,892	8,444,161,110	8,093,939,390	350,221,720	314,400,000	1,239,687,600	1,063,484,241	176,203,359	150,000,000	8,631,702,417	8,385,405,246	246,297,171	210,175,000	0
16	13	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	2/29/2016	10,615,303,293	1,636,593,159	8,978,710,134	7,299,220,725	6,643,844,500	655,376,225	332,192,225	3,270,222,179	2,918,448,402	351,773,777	145,922,420	10,838,997,750	9,813,646,072	1,025,351,678	490,682,304	0
17	14	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	2/29/2016	5,176,401	1,046,062	4,130,339	62,715,721	58,541,774	4,173,947	3,050,000	234,406	19,754	214,652	100,000	0	0	0	0	0
18	15	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	2/29/2016	552,867,451	9,358,571	543,508,880	5,465,439	0	5,465,439	1	552,401	0	552,401	1	0	0	0	0	0
19	16	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	2/29/2016	11,546,650,559	708,238,884	10,838,411,675	3,897,269,656	3,626,708,110	270,561,546	200,000,000	1,029,778,600	837,792,995	191,985,605	150,000,000	1,874,387,437	1,589,048,574	285,338,863	250,000,000	0
20	17	DORMAN TRADING LLC	FCM	CME	2/29/2016	9,643,863	1,706,945	7,936,918	167,282,423	163,583,542	3,698,881	2,000,000	4,261,369	3,572,942	688,427	200,000	0	0	0	0	0
21	18	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	2/29/2016	101,000,079	46,206,945	54,793,134	1,271,371,412	1,238,755,084	32,616,328	20,000,000	70,586,122	65,912,282	4,673,840	3,000,000	2,861,626	1,738,700	1,122,926	500,000	0
22	19	E TRADE CLEARING LLC	FCM BD	NFA	2/29/2016	892,236,176	143,247,830	748,988,346	60,179,031	44,437,768	15,741,263	10,000,000	1,371,639	262,425	1,109,214	1,000,000	0	0	0	0	0
23	20	EFL FUTURES LIMITED	FCM	CME	2/29/2016	31,336,346	22,317,287	9,019,059	314,575,777	301,571,959	13,003,818	5,000,000	0	0	0	0	0	0	0	0	0
24	21	FOREX CAPITAL MARKETS LLC	FCMRF SD	NFA	2/29/2016	54,711,426	30,830,343	23,881,083	0	0	0	0	0	0	0	0	0	0	0	0	176,554,674
25	22	GAIN CAPITAL GROUP LLC	FCMRF SD	NFA	2/29/2016	44,961,100	26,985,714	17,975,386	250,429,249	236,360,048	14,069,201	5,000,000	11,124,434	8,687,061	2,437,373	1,000,000	0	0	0	0	128,725,139
26	23	GH FINANCIALS LLC	FCM	CME	2/29/2016	15,937,831	5,716,115	10,221,716	72,996,152	61,414,816	11,581,336	4,000,000	2,411,542	1,385,182	1,026,360	550,000	0	0	0	0	0
27	24	GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	2/29/2016	16,197,608,869	2,421,571,667	13,776,037,202	24,000,472,286	22,986,982,705	1,013,489,581	875,000,000	12,185,825,943	11,600,643,922	585,182,021	475,000,000	3,834,905,185	3,411,478,478	423,426,707	350,000,000	0
28	25	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	2/29/2016	1,859,928,704	110,424,167	1,749,504,537	1,392,772,532	761,016,124	631,756,408	540,000,000	102,934,102	53,590,943	49,343,159	40,000,000	0	0	0	0	0
29	26	HSBC SECURITIES USA INC	FCM BD	CME	2/29/2016	1,093,053,910	226,122,072	866,931,838	1,331,149,267	1,240,528,563	90,620,704	70,000,000	275,695,435	165,045,416	110,650,019	25,000,000	952,051,340	805,935,332	146,116,008	115,000,000	0
30	27	IBFX INC	RFED SD	NFA	2/29/2016	58,987,463	22,001,527	36,985,936	0	0	0	0	0	0	0	0	0	0	0	0	43,118,441
31	28	INTERACTIVE BROKERS LLC	FCM BD	CME	2/29/2016	2,669,320,103	232,533,343	2,436,786,760	2,869,705,781	2,651,415,386	218,290,395	155,000,000	415,088,539	298,222,285	116,866,254	80,000,000	0	0	0	0	35,129,896
32	29	INTL FCSTONE FINANCIAL INC	FCM BD	CME	2/29/2016	128,920,942	68,755,967	60,164,975	1,925,067,502	1,876,213,464	48,854,038	35,000,000	119,433,037	101,950,724	17,482,313	8,000,000	0	0	0	0	0
33	30	IRONBEAM INC	FCM	NFA	2/29/2016	2,174,689	1,000,000	1,174,689	42,878,420	41,542,701	1,335,719	800,000	255,288	82,332	172,956	50,000	0	0	0	0	0
34	31	ITG DERIVATIVES LLC	FCM BD	NFA	2/29/2016	1,851,530	1,000,000	851,530	0	0	0	0	0	0	0	0	0	0	0	0	0
35	32	JEFFERIES LLC	FCM BD	NFA	2/29/2016	1,261,050,129	76,025,159	1,185,024,970	0	0	0	0	0	0	0	0	0	0	0	0	0
36	33	JP MORGAN CLEARING CORP	FCM BD	NFA	2/29/2016	7,315,714,836	1,641,838,336	5,673,876,500	1,021,046,099	746,129,893	274,916,206	149,225,979	560,439,871	433,100,509	127,339,362	86,620,102	250,000	0	250,000	1	0
37	34	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	2/29/2016	12,561,018,135	2,498,336,073	10,062,682,062	18,619,273,642	16,742,156,222	1,877,117,420	837,107,811	3,656,698,743	3,296,150,142	360,548,601	230,730,510	8,634,739,631	7,816,117,820	818,621,811	547,128,247	0
38	35	MACQUARIE FUTURES USA LLC	FCM BD	CBOT	2/29/2016	249,385,554	167,199,439	82,186,115	2,223,926,581	2,055,768,864	168,157,717	100,000,000	24,913,537	16,209,839	8,703,698	7,000,000	25,198,030	6,751,385	18,446,645	1,000,000	0
39	36	MAREX NORTH AMERICA LLC	FCM	CME	2/29/2016	22,652,343	15,602,781	7,049,562	207,240,513	202,280,038	4,960,475	4,200,000	58,201,184	56,862,089	1,339,095	1,000,000	0	0	0	0	0
40	37	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	2/29/2016	12,373,676	3,122,125	9,251,551	888,053,927	866,719,156	21,334,771	18,000,000	2,417,861	0	2,417,861	400,000	0	0	0	0	0
41	38	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	2/29/2016	11,440,640,981	1,606,614,207	9,834,026,774	13,223,871,315	12,962,869,717	261,001,598	200,000,000	3,487,481,439	3,239,257,673	248,223,766	150,000,000	5,239,964,778	4,892,373,560	347,591,218	150,000,000	0
42	39	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	2/29/2016	3,320,740,904	492,444,482	2,828,296,422	1,538,497,548	985,346,666	553,150,882	300,000,000	0	0	0	0	0	0	0	0	0
43	40	MID CO COMMODITIES INC	FCM	NFA	2/29/2016	7,891,871	2,258,477	5,633,394	26,272,864	18,102,408	8,170,456	5,138,000	0	0	0	0	0	0	0	0	0
44	41	MINT BROKERS	FCM BD	NFA	2/29/2016	5,317,067	1,000,000	4,317,067	0	0	0	0	0	0	0	0	0	0	0	0	0
45	42	mitsubishi UFJ SECURITIES USA INC	FCM BD	NFA	2/29/2016	568,739,124	2,245,485	566,493,639	0	0	0	0	0	0	0	0	0	0	0	0	0
46	43	MIZUHO SECURITIES USA INC	FCM BD SD	CME/NFA	2/29/2016	607,533,955	242,772,259	364,761,696	2,565,630,948	2,366,951,250	198,679,698	125,000,000	943,934,580	835,574,008	108,360,572	70,000,000	33,725,519	8,560,049	25,165,470	15,000,000	0
47	44	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	2/29/2016	10,082,289,444	1,841,616,281	8,240,673,163	13,954,964,664	13,742,026,679	212,937,985	105,000,000	4,454,870,946	4,232,888							

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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
75																					
76		<b>Totals</b>							168,779,415,695	157,006,070,162	11,773,345,533	7,086,264,410	47,077,099,200	42,382,530,938	4,694,568,262	2,689,366,526	67,685,415,591	61,541,286,799	6,144,128,792	3,497,244,148	518,945,514
77		<b>January Web Page Update</b>	72																		
78																					
79		<b>Additions</b>	0																		
80		NONE																			
81																					
82		<b>Deletions</b>	1																		
83		XCHANGE FINANCIAL ACCESS LLC																			
84																					
85		<b>Name Changes</b>																			
86		NONE																			
87																					
88		<b>February Web Page Update</b>	71																		
89																					
90																					
91		(a): FCM: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.																			
92		BD: The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.																			
93		RFED: Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.																			
94		FCMRFD: The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.																			
95		SD: The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.																			
96																					
97		(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.																			
98																					
99		(c): A firm's net capital requirement is the greater of:																			
100																					
101		• FCM minimum dollar amount (\$1,000,000); or																			
102		• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or																			
103		• the amount of capital required by a registered futures association (currently NFA is the only such association); or																			
104		• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or																			
105		• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or																			
106		• 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.																			
107																					
108		(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.																			
109																					
110		(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.																			
111																					
112		(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.																			
113																					
114		(g): Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.																			
115																					
116		(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.																			
117																					
118		(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.																			
119																					
120		(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.																			
121																					
122		(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.																			
123																					
124		(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.																			
125																					
126		(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.																			
127																					
128		(n): This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.																			
129																					
130		(o): Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.																			
131																					
132		(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.																			
133																					
134		(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.																			