

SELECTED FCM FINANCIAL DATA AS OF
July 31, 2014
FROM REPORTS FILED BY
September 05, 2014

	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	ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	7/31/2014	400,344,050	150,908,832	249,435,218	2,671,721,876	2,398,836,760	272,885,116	128,684,231	217,238,507	169,430,620	47,807,887	25,414,593	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	7/31/2014	286,955,149	163,339,879	123,615,270	3,531,779,270	3,283,291,185	248,488,085	120,000,000	251,497,302	192,932,639	58,564,663	20,000,000	13,453,875	2,687,874	10,766,001	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	7/31/2014	23,090,826	17,033,161	6,057,665	495,472,470	477,869,193	17,603,277	8,000,000	40,702,405	38,708,535	1,993,870	1,000,000	0	0	0	0	0
4	AMERIPRISE FINANCIAL SERVICES INC	FCM BD	NFA	7/31/2014	159,938,969	1,000,000	158,938,969	0	0	0	0	0	0	0	0	0	0	0	0	0
5	AMP GLOBAL CLEARING LLC	FCM	NFA	7/31/2014	2,453,965	1,500,000	953,965	54,906,384	53,405,272	1,501,112	900,000	666,782	447,860	218,922	150,000	0	0	0	0	0
6	BARCLAYS CAPITAL INC	FCM BD	NYME	7/31/2014	7,461,221,852	1,456,792,521	6,004,429,331	6,643,497,184	6,260,345,955	383,151,229	221,616,247	3,554,782,182	3,399,151,454	155,630,728	118,630,386	6,861,502,902	5,824,094,747	1,037,408,155	542,223,221	0
7	BGC FINANCIAL LP	FCM BD	NFA	7/31/2014	57,730,255	1,982,978	55,747,277	0	0	0	0	0	0	0	0	0	0	0	0	0
8	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	7/31/2014	3,366,546,825	201,838,470	3,164,708,355	3,041,050,765	2,694,322,440	346,728,325	269,432,244	18,882,151	1,647,384	17,234,767	10,000,000	10,831,500	731,813	10,099,687	5,000,000	0
9	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	7/31/2014	1,670,012,279	171,406,255	1,498,606,024	1,195,432,954	968,085,616	227,347,338	193,617,123	31,754,935	7,690,074	24,064,861	1,000,000	430,744,592	370,185,150	60,559,442	37,018,515	0
10	BOCI COMMODITIES & FUTURES USA LLC	FCM	NFA	7/31/2014	13,645,779	1,000,000	12,645,779	0	0	0	0	0	0	0	0	0	0	0	0	0
11	CANTOR FITZGERALD & CO	FCM BD	CBOT	7/31/2014	256,712,119	8,792,376	247,919,743	4,969,921	0	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0
12	CHS HEDGING LLC	FCM	CBOT	7/31/2014	26,559,441	12,518,284	14,041,157	187,163,868	161,916,833	25,247,035	13,100,000	982,835	260,801	722,034	235,000	780,293	112,560	667,733	310,000	0
13	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	7/31/2014	5,464,898,055	1,066,873,079	4,398,024,976	5,563,434,675	5,289,876,228	273,558,447	257,600,000	1,133,964,612	931,129,892	202,834,720	180,000,000	5,783,154,955	5,475,668,782	307,486,173	278,800,000	0
14	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	7/31/2014	7,074,234,087	2,304,170,706	4,770,063,381	9,774,124,491	8,783,093,294	991,031,197	439,154,665	2,920,590,667	2,641,879,676	278,710,391	132,093,984	9,294,546,312	7,583,982,994	1,710,563,318	379,199,150	0
15	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	7/31/2014	5,405,820	1,771,685	3,634,135	73,050,302	68,946,743	4,103,559	3,050,000	620,121	383,595	236,526	100,000	0	0	0	0	0
16	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	7/31/2014	508,140,001	8,344,097	499,795,904	9,802,318	4,321,244	5,481,074	4,321,244	620,791	0	620,791	1	0	0	0	0	0
17	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	7/31/2014	9,630,704,900	755,262,495	8,875,442,405	12,999,496,611	12,397,659,752	601,836,859	500,000,000	1,389,308,244	1,068,740,939	320,567,305	200,000,000	1,818,934,500	1,502,136,236	316,798,264	250,000,000	0
18	DORMAN TRADING LLC	FCM	CME	7/31/2014	11,710,242	3,082,064	8,628,178	169,184,711	165,735,412	3,449,299	2,000,000	3,694,378	3,247,536	446,842	200,000	0	0	0	0	0
19	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	7/31/2014	54,794,969	11,134,048	43,660,921	343,763,428	327,616,276	16,147,152	9,000,000	6,797,023	5,225,655	1,571,368	1,000,000	0	0	0	0	0
20	E TRADE CLEARING LLC	FCM BD	NFA	7/31/2014	744,897,374	167,579,804	577,317,570	51,780,833	39,683,582	12,097,251	10,000,000	1,505,890	496,799	1,009,091	1,000,000	0	0	0	0	0
21	EFL FUTURES LIMITED	FCM	CME	7/31/2014	38,142,133	17,619,277	20,522,856	225,969,880	213,031,618	12,938,262	5,000,000	0	0	0	0	0	0	0	0	0
22	FCSTONE LLC	FCM	CME	7/31/2014	122,197,315	74,614,248	47,583,067	1,783,248,016	1,749,703,972	33,544,044	26,000,000	59,671,090	43,417,864	16,253,226	15,000,000	0	0	0	0	0
23	FOREX CAPITAL MARKETS LLC	FCMRFD SD	NFA	7/31/2014	50,384,360	29,661,167	20,723,193	0	0	0	0	0	0	0	0	0	0	0	0	203,223,349
24	FRIEDBERG MERCANTILE GROUP INC	FCM	NFA	7/31/2014	3,606,095	1,000,000	2,606,095	3,776,254	2,682,114	1,094,140	1,000,000	1,058,706	31,826	1,026,880	1,000,000	0	0	0	0	0
25	FRONTIER FUTURES INC	FCM	NFA	7/31/2014	1,811,945	1,000,000	811,945	34,282,838	33,333,133	949,705	355,943	0	0	0	0	0	0	0	0	0
26	FXDIRECTDEALER LLC	FCMRFD SD	NFA	7/31/2014	20,666,105	20,000,000	666,105	0	0	0	0	0	0	0	0	0	0	0	0	42,350
27	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	7/31/2014	35,260,564	25,508,532	9,752,032	190,279,631	179,958,241	10,321,390	2,500,000	6,152,687	3,941,454	2,211,233	312,500	0	0	0	0	120,170,642
28	GH FINANCIALS LLC	FCM	CME	7/31/2014	10,745,191	1,910,727	8,834,464	28,845,376	27,114,913	1,730,463	575,000	369,948	78,535	291,413	75,000	0	0	0	0	0
29	GLOBAL FUTURES & FOREX LTD	FCMRFD SD	NFA	7/31/2014	4,443,396	1,000,000	3,443,396	0	0	0	0	0	0	0	0	0	0	0	0	0
30	GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	7/31/2014	13,838,500,878	2,311,493,479	11,527,007,399	18,874,745,143	18,093,723,169	781,021,974	475,000,000	7,786,876,518	7,221,001,030	565,875,488	475,000,000	2,907,864,893	2,353,995,394	553,869,499	150,000,000	0
31	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	7/31/2014	1,585,848,977	164,120,199	1,421,728,778	1,129,117,950	553,812,820	575,305,130	540,000,000	63,590,373	16,711,169	46,879,204	40,000,000	0	0	0	0	0
32	GUGGENHEIM SECURITIES LLC	FCM BD	NFA	7/31/2014	54,011,333	1,362,604	52,648,729	0	0	0	0	0	0	0	0	0	0	0	0	0
33	HSBC SECURITIES USA INC	FCM BD	CME	7/31/2014	997,455,604	191,391,550	806,064,054	1,162,196,222	1,031,338,244	130,857,978	50,000,000	166,067,454	118,933,244	47,134,210	35,267,972	578,928,742	522,398,676	56,530,066	30,000,000	0
34	IBFX INC	RFED SD	NFA	7/31/2014	27,688,378	23,033,657	4,654,721	0	0	0	0	0	0	0	0	0	0	0	0	67,192,288
35	INSTITUTIONAL LIQUIDITY LLC	FCMRFD	NFA	7/31/2014	32,828,787	20,000,000	12,828,787	0	0	0	0	0	0	0	0	0	0	0	0	170,585
36	INTERACTIVE BROKERS LLC	FCM BD	NFA	7/31/2014	2,179,557,838	345,767,280	1,833,790,558	2,414,483,081	2,217,108,587	197,374,494	155,000,000	417,252,681	315,723,859	101,528,822	80,000,000	0	0	0	0	38,571,354
37	IRONBEAM INC	FCM	NFA	7/31/2014	2,278,969	1,000,000	1,278,969	33,763,198	32,452,183	1,311,015	800,000	110,959	0	110,959	50,000	0	0	0	0	0
38	ITG DERIVATIVES LLC	FCM BD	NFA	7/31/2014	4,748,926	1,000,000	3,748,926	0	0	0	0	0	0	0	0	0	0	0	0	0
39	JEFFERIES BACHE LLC	FCM	CBOT	7/31/2014	188,363,000	108,489,520	79,873,480	1,910,329,000	1,789,545,000	120,784,000	90,000,000	207,569,000	136,621,000	70,948,000	50,000,000	61,763,000	41,203,000	20,560,000	5,000,000	0
40	JP MORGAN CLEARING CORP	FCM BD	NFA	7/31/2014	7,844,454,509	2,091,725,305	5,752,729,204	1,129,987,543	788,885,611	341,101,932	70,999,705	557,652,743	359,171,687	198,481,056	32,325,452	250,000	0	250,000	0	1
41	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	7/31/2014	13,109,502,495	2,225,987,881	10,883,514,614	19,393,368,514	17,308,874,487	2,084,494,027	1,557,798,704	3,315,832,560	2,953,607,141	362,225,419	265,824,643	4,700,616,746	4,010,710,065	689,906,681	360,963,906	0
42	KCG AMERICAS LLC	FCM BD	CME	7/31/2014	294,465,464	36,229,870	258,235,594	768,955,858	751,327,755	17,628,103	15,000,000	6,644,695	3,143,381	3,501,314	2,500,000	0	0	0	0	32,660,218
43	LEK SECURITIES CORPORATION	FCM BD	NFA	7/31/2014	9,220,887	1,500,000	7,720,887	0	0	0	0	0	0	0	0	0	0	0	0	0
44	LINN GROUP THE	FCM	NFA	7/31/2014	1,802,631	1,000,000	802,631	1,291,251	0	1,291,251	1	39,622	0	39,622	1	0	0	0	0	0
45	MACQUARIE FUTURES USA LLC	FCM	CBOT	7/31/2014	169,921,020	114,991,728	54,929,292	1,545,664,637	1,366,693,874	178,970,763	90,000,000	18,180,795	4,217,967	13,962,828	295,258	21,605,136	3,316,120	18,289,016	232,128	0
46	MAREX NORTH AMERICA LLC	FCM	CME	7/31/2014	13,728,361	8,280,262	5,448,099	104,857,587	96,847,651	8,009,936	4,841,008	19,328,043	17,299,711	2,028,332	1,729,971	0	0	0	0	0
47	MB TRADING FUTURES INC	RFED	NFA	7/31/2014	24,342,165	20,871,725	3,470,440	0	0	0	0	0	0	0	0	0	0	0	0	27,434,504
48	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	7/31/2014	13,126,896	3,575,384	9,551,512	912,606,450	892,447,480	20,158,970	18,000,000	2,417,861	0	2,417,861	400,000	0	0	0	0	0
49	MERRILL LYNCH PIERCE FENNER & SMITH	FCM BD	CBOT	7/31/2014	10,041,585,317	1,099,047,995	8,942,537,322	10,501,298,494	10,072,518,519	428,779,975	225,000,000	2,875,027,186	2,621,795,848	253,231,338	200,000,000					

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	(a)	(b)			(c)	(d)	(e)	(f)	(g)	(h)	(i)	(j)	(k)	(l)	(m)	(n)	(o)	(p)	(q)	
89																				
90																				
91	Totals							160,764,907,017	148,214,002,848	12,550,904,169	7,596,218,830	35,958,365,250	31,721,736,168	4,236,629,082	2,930,948,504	43,726,484,978	37,573,414,231	6,153,070,747	2,803,746,922	631,999,094
92																				
93	June Web Page Update	85																		
94																				
95	Additions	1																		
96	NANHUA USA LLC																			
97																				
98	Deletions	3																		
99	CROSSLAND LLC																			
100	WELLS FARGO ADVISORS FINANCIAL NETWORK LLC																			
101	WELLS FARGO ADVISORS LLC																			
102																				
103	Name Changes																			
104	PHILLIP FUTURES INC to PHILLIP CAPITAL INC																			
105																				
106	July Web Page Update	83																		
107																				
108	(a): FCM: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.																			
109	BD: The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.																			
110	RFED: Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.																			
111	FCMRFD: The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.																			
112	SD: The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.																			
113																				
114	(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.																			
115																				
116	(c): A firm's net capital requirement is the greater of:																			
117																				
118	• FCM minimum dollar amount (\$1,000,000); or																			
119	• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or																			
120	• the amount of capital required by a registered futures association (currently NFA is the only such association); or																			
121	• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or																			
122	• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or																			
123	• 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.																			
124																				
125	(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.																			
126																				
127	(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.																			
128																				
129	(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.																			
130																				
131	(g): Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.																			
132																				
133	(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.																			
134																				
135	(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.																			
136																				
137	(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.																			
138																				
139	(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.																			
140																				
141	(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.																			
142																				
143	(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.																			
144																				
145	(n): This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.																			
146																				
147	(o): Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.																			
148																				
149	(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.																			
150																				
151	(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.																			