

SELECTED FCM FINANCIAL DATA AS OF
November 30, 2014
FROM REPORTS FILED BY
December 30, 2014

	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 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	11/30/2014	602,663,417	162,589,831	440,073,586	3,277,645,284	2,869,864,380	407,780,904	152,026,338	204,318,905	159,127,278	45,191,627	23,869,092	0	0	0	0	0
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	11/30/2014	298,116,954	158,924,854	139,192,100	3,693,069,788	3,407,039,656	286,030,132	120,000,000	245,428,296	185,940,117	59,488,179	20,000,000	12,716,392	4,009,940	8,706,452	8,000,000	0
6	3	ADVANTAGE FUTURES LLC	FCM	CME	11/30/2014	25,464,748	13,881,800	11,582,948	499,185,513	486,651,594	12,533,919	8,500,000	46,136,171	44,245,879	1,890,292	1,000,000	0	0	0	0	0
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	11/30/2014	2,869,391	1,500,000	1,369,391	55,277,875	53,606,183	1,671,692	900,000	1,237,398	889,210	348,188	150,000	0	0	0	0	0
8	5	BARCLAYS CAPITAL INC	FCM BD	NYME	11/30/2014	7,143,448,198	1,391,536,394	5,751,911,804	6,588,622,478	6,002,253,851	586,368,627	330,123,961	2,730,887,614	2,544,495,467	186,392,147	127,733,672	6,873,982,801	5,971,155,641	902,827,160	214,364,488	0
9	6	BGC FINANCIAL LP	FCM BD	NFA	11/30/2014	46,489,497	1,897,766	44,591,731	0	0	0	0	0	0	0	0	0	0	0	0	0
10	7	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	11/30/2014	3,292,465,114	225,308,432	3,067,156,682	3,423,961,771	3,115,712,740	308,249,031	311,571,274	17,201,880	4,187,343	13,014,537	10,000,000	9,407,460	1,308,938	8,098,522	5,000,000	0
11	8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	11/30/2014	1,559,157,685	258,168,893	1,300,988,792	1,054,532,591	833,914,628	220,617,963	166,782,926	26,287,634	10,831,473	15,456,161	1,083,147	598,083,287	500,599,747	97,483,540	50,059,975	0
12	9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	11/30/2014	13,264,459	1,000,000	12,264,459	203	0	203	1	184	0	184	1	6	0	6	1	0
13	10	CANTOR FITZGERALD & CO	FCM BD	CBOT	11/28/2014	173,947,659	5,361,500	168,586,159	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	11/30/2014	27,605,453	11,202,379	16,403,074	176,404,193	149,247,722	27,156,471	13,100,000	949,066	218,361	730,705	235,000	1,369,804	687,031	682,773	310,000	0
15	12	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	11/30/2014	5,370,724,467	1,100,614,141	4,270,110,326	6,338,560,198	6,017,358,481	321,201,717	259,200,000	1,067,667,650	878,530,032	189,137,618	150,000,000	6,011,561,080	5,433,460,789	578,100,291	207,875,000	0
16	13	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	11/30/2014	7,656,964,946	2,398,773,500	5,258,191,446	8,750,818,672	7,887,669,463	863,149,209	394,383,473	3,803,685,139	3,204,711,493	598,973,646	160,235,575	11,521,401,800	9,564,963,603	1,956,438,197	478,248,180	0
17	14	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	11/30/2014	5,389,939	1,756,458	3,633,481	72,207,269	68,071,773	4,135,496	3,050,000	433,040	130,820	302,220	100,000	0	0	0	0	0
18	15	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	11/30/2014	474,744,526	8,223,938	466,520,588	5,457,235	0	5,457,235	1	576,905	0	576,905	1	0	0	0	0	0
19	16	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	11/30/2014	8,986,730,500	749,041,978	8,237,688,522	11,313,734,406	10,487,702,001	826,032,405	500,000,000	1,238,192,712	887,659,106	350,533,606	200,000,000	1,925,737,730	1,592,740,989	332,996,741	250,000,000	0
20	17	DORMAN TRADING LLC	FCM	CME	11/30/2014	9,206,009	2,819,887	6,386,122	173,144,104	169,657,489	3,486,615	2,000,000	3,423,713	2,719,269	704,444	200,000	0	0	0	0	0
21	18	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	11/30/2014	48,097,432	19,075,318	29,022,114	606,557,062	584,804,482	21,752,580	40,402,290	9,000,000	38,695,636	1,706,654	1,000,000	0	0	0	0	0
22	19	E TRADE CLEARING LLC	FCM BD	NFA	11/30/2014	783,303,586	170,189,249	613,114,337	56,593,762	43,537,851	13,055,911	10,000,000	1,432,305	423,243	1,009,062	1,000,000	0	0	0	0	0
23	20	EFL FUTURES LIMITED	FCM	CME	11/30/2014	36,406,008	15,390,807	21,015,201	256,207,446	243,268,725	12,938,721	5,000,000	0	0	0	0	0	0	0	0	0
24	21	FCSTONE LLC	FCM	CME	11/30/2014	123,411,540	68,279,884	55,131,656	1,820,966,106	1,783,670,656	37,295,450	26,000,000	79,807,781	59,084,519	20,723,262	15,000,000	0	0	0	0	0
25	22	FOREX CAPITAL MARKETS LLC	FCMRFD SD	NFA	11/30/2014	46,008,319	31,424,016	14,584,303	0	0	0	0	0	0	0	0	0	0	0	0	238,480,311
26	23	FRONTIER FUTURES INC	FCM	NFA	11/30/2014	1,292,679	1,000,000	292,679	0	0	0	0	0	0	0	0	0	0	0	0	0
27	24	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	11/30/2014	34,775,499	24,752,762	10,022,737	207,517,513	194,735,274	12,782,239	2,500,000	5,282,935	2,799,896	2,483,039	312,500	0	0	0	0	105,055,249
28	25	GH FINANCIALS LLC	FCM	CME	11/30/2014	11,254,468	2,498,677	8,755,791	39,861,830	37,956,577	1,905,253	575,000	405,853	107,182	298,671	75,000	0	0	0	0	0
29	26	GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	11/30/2014	13,474,792,408	2,310,860,613	11,163,931,795	20,007,053,325	18,649,214,019	1,357,839,306	475,000,000	11,384,386,540	10,723,886,040	660,500,500	475,000,000	2,915,134,525	2,446,757,067	468,377,458	150,000,000	0
30	27	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	11/30/2014	1,567,583,973	174,117,035	1,393,466,938	1,345,895,446	776,536,232	569,359,214	540,000,000	66,464,928	18,103,518	48,361,410	40,000,000	0	0	0	0	0
31	28	GUGGENHEIM SECURITIES LLC	FCM BD	NFA	11/30/2014	78,439,098	1,402,117	77,036,981	0	0	0	0	0	0	0	0	0	0	0	0	0
32	29	HSBC SECURITIES USA INC	FCM BD	CME	11/30/2014	1,019,742,806	211,479,466	808,263,340	1,632,387,184	1,480,806,400	151,580,784	50,000,000	181,248,532	138,503,004	42,745,528	30,252,544	842,711,400	723,615,240	119,096,160	30,000,000	0
33	30	IBFX INC	RFED SD	NFA	11/30/2014	27,808,751	21,929,852	5,878,899	0	0	0	0	0	0	0	0	0	0	0	0	46,362,931
34	31	INSTITUTIONAL LIQUIDITY LLC	FCMRFD	NFA	11/30/2014	31,139,208	20,000,000	11,139,208	0	0	0	0	0	0	0	0	0	0	0	0	32,213
35	32	INTERACTIVE BROKERS LLC	FCM BD	NFA	11/30/2014	2,617,413,940	399,939,814	2,217,474,126	2,579,011,162	2,353,562,668	225,448,494	155,000,000	440,591,841	340,878,354	99,713,487	80,000,000	0	0	0	0	42,637,167
36	33	IRONBEAM INC	FCM	NFA	11/30/2014	2,256,681	1,000,000	1,256,681	41,714,178	40,410,728	1,303,450	800,000	110,959	0	110,959	50,000	0	0	0	0	0
37	34	ITG DERIVATIVES LLC	FCM BD	NFA	11/30/2014	2,289,292	1,000,000	1,289,292	0	0	0	0	0	0	0	0	0	0	0	0	0
38	35	JEFFERIES LLC	FCM BD	CBOT	11/30/2014	1,024,352,166	111,648,078	912,704,088	2,084,141,668	1,997,523,089	86,618,579	90,000,000	183,730,446	114,429,906	69,300,540	50,000,000	88,665,080	68,025,568	20,639,512	5,000,000	0
39	36	JP MORGAN CLEARING CORP	FCM BD	NFA	11/28/2014	7,353,969,886	1,957,258,246	5,396,711,640	954,366,365	604,719,960	349,646,405	54,424,796	609,903,865	416,603,427	193,300,438	37,494,308	250,001	0	250,001	0	0
40	37	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	11/30/2014	8,034,101,931	2,181,486,769	5,852,615,162	21,384,318,729	19,465,824,261	1,918,494,468	1,751,924,184	3,394,525,260	2,947,522,705	447,002,555	265,277,043	5,089,804,483	4,564,923,856	524,880,627	410,843,147	0
41	38	KCG AMERICAS LLC	FCM BD	CME	11/30/2014	292,804,492	39,708,402	253,096,090	705,440,218	685,582,414	19,857,804	15,000,000	8,851,217	5,217,511	3,633,706	2,500,000	0	0	0	0	41,845,999
42	39	LEK SECURITIES CORPORATION	FCM BD	NFA	11/30/2014	9,910,870	1,500,000	8,410,870	0	0	0	200,000	861,881	0	247,321	0	0	0	0	0	0
43	40	LINN GROUP THE	FCM	NFA	11/30/2014	1,671,174	1,000,000	671,174	0	0	0	0	0	0	0	0	0	0	0	0	0
44	41	MACQUARIE FUTURES USA LLC	FCM	CBOT	11/30/2014	174,007,255	129,330,514	44,676,741	1,646,873,564	1,498,111,835	148,761,729	90,000,000	17,843,732	3,205,355	14,638,377	224,375	22,475,897	4,168,957	18,306,940	291,827	0
45	42	MAREX NORTH AMERICA LLC	FCM	CME	11/30/2014	15,523,891	8,796,616	6,727,275	109,167,199	102,989,727	6,177,472	5,149,486	29,681,960	26,688,538	2,993,422	2,668,854	0	0	0	0	0
46	43	MB TRADING FUTURES INC	RFED	NFA	11/30/2014	24,565,938	20,643,768	3,922,170	0	0	0	0	0	0	0	0	0	0	0	0	22,875,354
47	44	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	11/30/2014	13,509,219	2,975,178	10,534,041	961,867,893	941,517,851	20,350,042	18,000,000	2,417,861	0	2,417,861	400,000	0	0	0	0	0
48	45	MERRILL LYNCH PIERCE FENNER & SMITH	FCM BD	CBOT	11/30/2014	9,344,906,213	1,276,942,954	8,067,963,259	11,034,483,811	10,756,599,930	277,883,881	200,000,000	3,292,021,894	3,088,724,798	203,297,096	150,000,000	2,928,				

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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																					
86																					
87		October Web Page Update	80																		
88																					
89		Additions	0																		
90																					
91		Deletions	1																		
92		FXDIRECTDEALER LLC																			
93																					
94		Name Changes																			
95		None																			
96																					
97		November Web Page Update	79																		
98																					
99		(a): FCM: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.																			
100		BD: The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.																			
101		RFED: Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.																			
102		FCMRFD: The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.																			
103		SD: The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.																			
104																					
105		(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.																			
106																					
107		(c): A firm's net capital requirement is the greater of:																			
108																					
109		• FCM minimum dollar amount (\$1,000,000); or																			
110		• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or																			
111		• the amount of capital required by a registered futures association (currently NFA is the only such association); or																			
112		• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or																			
113		• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or																			
114		• 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.																			
115																					
116		(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.																			
117																					
118		(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.																			
119																					
120		(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.																			
121																					
122		(g): Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.																			
123																					
124		(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.																			
125																					
126		(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.																			
127																					
128		(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.																			
129																					
130		(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.																			
131																					
132		(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.																			
133																					
134		(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.																			
135																					
136		(n): This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.																			
137																					
138		(o): Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.																			
139																					
140		(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.																			
141																					
142		(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.																			