

SELECTED FCM FINANCIAL DATA AS OF

May 31, 2015

FROM REPORTS FILED BY

June 30, 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																					
3																					
4	1	ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	5/31/2015	618,009,522	163,121,489	454,888,033	2,942,196,444	2,622,444,089	319,752,355	135,909,691	191,742,280	143,217,148	48,525,132	21,482,572	0	0	0	0	0
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	5/31/2015	297,921,295	164,891,821	133,029,474	4,010,517,954	3,760,474,203	250,043,751	120,000,000	241,042,241	183,457,031	57,585,210	20,000,000	11,667,764	1,501,064	10,166,700	8,000,000	0
6	3	ADVANTAGE FUTURES LLC	FCM	CME	5/31/2015	23,811,759	15,499,601	8,312,158	597,403,363	583,845,081	13,558,282	9,000,000	31,378,710	29,541,157	1,837,553	1,000,000	0	0	0	0	0
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	5/29/2015	2,644,377	1,500,000	1,144,377	58,827,565	57,267,822	1,559,743	900,000	1,483,166	1,067,047	416,119	150,000	0	0	0	0	0
8	5	BARCLAYS CAPITAL INC	FCM BD	NYME	5/31/2015	6,439,620,001	1,301,271,010	5,138,348,991	6,722,391,808	6,008,416,137	713,975,671	330,462,888	3,177,094,011	2,942,971,186	234,122,825	147,737,153	5,997,657,270	5,110,400,456	887,256,814	183,463,376	0
9	6	BGC FINANCIAL LP	FCM BD	NFA	5/31/2015	53,261,839	1,036,564	52,225,275	0	0	0	0	0	0	0	0	0	0	0	0	0
10	7	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	5/31/2015	3,199,035,787	258,994,371	2,940,041,416	2,274,709,023	1,983,129,392	291,579,631	198,312,939	37,519,750	24,502,579	13,017,171	10,000,000	11,482,850	3,377,348	8,105,502	5,000,000	0
11	8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	5/31/2015	1,640,325,249	251,334,615	1,388,990,634	1,139,478,391	924,022,559	215,455,832	184,804,512	44,610,586	28,952,297	15,658,289	2,895,230	713,755,806	602,066,832	111,688,974	60,206,683	0
12	9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	5/31/2015	12,097,041	1,000,000	11,097,041	203	0	203	1	184	0	184	1	6	0	6	1	0
13	10	CANTOR FITZGERALD & CO	FCM BD	CBOT	5/31/2015	204,040,635	4,069,529	199,971,106	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	5/31/2015	28,265,269	9,309,846	18,955,423	153,017,561	124,352,764	28,664,797	13,100,000	1,623,884	204,703	1,419,181	545,000	667,440	163,350	504,090	310,000	0
15	12	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	5/31/2015	7,212,182,394	1,422,770,763	5,789,411,631	7,060,255,901	6,721,782,604	338,473,297	308,400,000	1,248,104,962	1,045,183,900	202,921,062	150,000,000	6,835,196,444	6,612,404,451	222,791,993	208,475,000	0
16	13	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	5/31/2015	7,737,717,241	2,298,123,094	5,439,594,147	9,130,367,027	8,629,703,614	500,663,413	431,485,181	3,842,137,176	3,086,191,728	755,945,448	154,309,586	14,175,712,512	12,236,550,664	1,939,161,848	611,827,533	0
17	14	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	5/31/2015	5,304,920	1,347,733	3,957,187	69,852,623	65,749,296	4,103,327	3,050,000	330,445	46,617	283,828	100,000	0	0	0	0	0
18	15	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	5/31/2015	498,946,132	8,757,556	490,188,576	0	8,757,556	5,450,615	1	539,629	0	539,629	1	0	0	0	0	0
19	16	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	5/31/2015	12,083,516,986	639,569,576	11,443,947,410	3,470,112,063	3,185,159,476	284,952,587	200,000,000	1,139,465,741	942,832,123	196,633,618	150,000,000	2,196,815,711	1,889,465,893	307,349,818	250,000,000	0
20	17	DORMAN TRADING LLC	FCM	CME	5/31/2015	9,912,919	2,606,602	7,306,317	174,991,897	171,305,853	3,686,044	2,000,000	3,771,996	3,170,153	601,843	200,000	0	0	0	0	0
21	18	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	5/31/2015	69,779,209	23,561,588	46,217,621	661,567,341	632,291,699	29,275,642	14,000,000	50,927,917	47,344,915	3,583,022	2,000,000	0	0	0	0	0
22	19	E TRADE CLEARING LLC	FCM BD	NFA	5/29/2015	823,842,532	177,930,122	645,912,410	58,692,524	44,377,734	14,314,790	10,000,000	1,506,207	497,091	1,009,116	1,000,000	0	0	0	0	0
23	20	EFL FUTURES LIMITED	FCM	CME	5/31/2015	35,261,335	12,423,796	22,837,539	175,737,205	162,777,065	12,960,140	5,000,000	0	0	0	0	0	0	0	0	0
24	21	FCSTONE LLC	FCM	CME	5/31/2015	124,159,235	65,742,030	58,417,205	1,783,172,057	1,734,607,356	48,564,701	24,000,000	76,039,259	57,322,897	18,716,362	8,000,000	0	0	0	0	0
25	22	FOREX CAPITAL MARKETS LLC	FCMRFD SD	NFA	5/31/2015	64,768,296	28,139,665	36,628,631	0	0	0	0	0	0	0	0	0	0	0	0	172,793,299
26	23	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	5/31/2015	37,888,778	25,191,791	12,696,987	250,440,207	234,361,110	16,079,097	2,500,000	8,558,003	5,663,514	2,894,489	312,500	0	0	0	0	113,835,817
27	24	GH FINANCIALS LLC	FCM	CME	5/31/2015	15,641,878	3,982,976	11,658,902	68,096,360	57,740,261	10,356,099	2,500,000	300,299	1,290	299,009	75,000	0	0	0	0	0
28	25	GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	5/31/2015	15,979,863,610	2,528,258,064	13,451,605,546	23,236,675,465	22,693,878,601	542,796,864	475,000,000	12,160,778,829	11,623,214,331	537,564,498	475,000,000	4,639,376,463	4,217,977,906	421,398,557	350,000,000	0
29	26	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	5/31/2015	1,617,110,074	173,949,786	1,443,160,288	1,160,080,855	581,479,209	578,601,646	540,000,000	71,046,668	20,667,426	50,379,242	40,000,000	0	0	0	0	0
30	27	HSBC SECURITIES USA INC	FCM BD	CME	5/31/2015	987,054,664	227,847,074	759,207,590	1,068,915,888	960,134,532	108,781,356	50,000,000	117,177,625	91,233,276	25,944,349	10,000,000	773,526,919	642,576,845	130,950,074	70,000,000	0
31	28	IBFX INC	RFED SD	NFA	5/31/2015	36,474,360	22,049,503	14,424,857	0	0	0	0	0	0	0	0	0	0	0	0	47,682,176
32	29	INTERACTIVE BROKERS LLC	FCM BD	NFA	5/31/2015	2,316,566,371	305,853,772	2,010,712,599	2,812,987,309	2,605,060,586	207,926,723	155,000,000	753,340,356	555,956,077	197,384,279	80,000,000	0	0	0	0	0
33	30	IRONBEAM INC	FCM	NFA	5/31/2015	2,196,895	1,000,000	1,196,895	41,408,987	40,070,392	1,338,595	800,000	0	0	157,262	50,000	0	0	0	0	56,987,489
34	31	ITG DERIVATIVES LLC	FCM BD	NFA	5/31/2015	1,998,663	1,000,000	998,663	0	0	0	0	0	0	0	0	0	0	0	0	0
35	32	JEFFERIES LLC	FCM BD	CBOT	5/31/2015	998,319,617	84,694,920	913,624,697	1,193,037,906	1,079,706,053	113,331,853	90,000,000	162,651,022	91,338,100	71,312,922	50,000,000	17,325,556	5,492,373	11,833,183	5,000,000	0
36	33	JP MORGAN CLEARING CORP	FCM BD	NFA	5/31/2015	8,065,616,836	1,763,620,897	6,301,995,939	880,456,296	612,121,624	268,334,672	55,090,946	737,837,347	551,737,699	186,099,648	49,656,393	250,000	0	250,000	1	0
37	34	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	5/31/2015	15,802,328,999	2,469,924,108	13,332,404,891	18,989,864,022	17,243,757,962	1,746,106,060	1,551,938,217	3,762,224,516	3,204,132,092	558,092,424	288,371,888	7,220,004,343	6,552,241,935	667,762,408	589,701,774	0
38	35	MACQUARIE FUTURES USA LLC	FCM	CBOT	5/31/2015	185,718,356	164,090,452	21,627,904	1,941,182,455	1,779,285,195	161,897,260	90,000,000	32,502,762	16,522,820	1,156,449	23,563,064	5,239,314	18,323,750	366,752	0	0
39	36	MAREX NORTH AMERICA LLC	FCM	CME	5/31/2015	18,754,080	11,790,694	6,963,386	154,401,763	150,279,258	4,122,505	3,500,000	36,475,447	35,255,889	1,219,558	1,000,000	0	0	0	0	0
40	37	MB TRADING FUTURES INC	RFED	NFA	5/31/2015	24,343,539	20,415,475	3,928,064	0	0	0	0	0	0	0	0	0	0	0	0	18,309,509
41	38	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	5/31/2015	13,739,053	3,278,221	10,460,832	962,563,093	942,251,038	20,312,055	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	5/31/2015	9,919,108,462	1,457,135,111	8,461,973,351	11,948,746,041	11,636,405,745	312,340,296	200,000,000	3,248,418,806	3,003,666,356	244,752,450	150,000,000	4,127,812,599	3,851,081,673	276,730,926	150,000,000	0
43	40	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	5/31/2015	2,478,291,578	470,347,787	2,007,943,791	1,544,321,959	840,962,383	703,359,576	300,000,000	3,931,185	222,534	3,708,651	1,000,000	0	0	0	0	0
44	41	MID CO COMMODITIES INC	FCM	NFA	5/31/2015	8,001,177	2,246,953	5,754,224	30,093,387	21,919,841	8,173,546	5,000,000	0	0	0	0	0	0	0	0	0
45	42	MINI BROKERS	FCM BD	NFA	5/31/2015	6,837,556	1,000,000	5,837,556	0	0	0	0	0	0	0	0	0	0	0	0	0
46	43	mitsubishi UFJ SECURITIES USA INC	FCM BD	NFA	5/31/2015	319,240,291	1,000,000	318,240,291	0	0	0	0	0	0	0	0	0	0	0	0	0
47	44	MIZUHO SECURITIES USA INC	FCM BD SD	CME/NFA	5/31/2015	583,412,909	230,048,674	353,364,235	2,530,441,975	2,329,513,057	200,928,918	135,000,000	690,899,944	590,703,613	100,196,331	70,000,000	26,868,354	1,710,714	25,1		

SELECTED FCM FINANCIAL DATA AS OF
 May 31, 2015
 FROM REPORTS FILED BY
 June 30, 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)
87		Deletions	1																		
88		TD AMERITRADE INC																			
90		Name Changes																			
91		NONE																			
93		May Web Page Update	74																		
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																					
105		• FCM minimum dollar amount (\$1,000,000); or																			
106		• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or																			
107		• the amount of capital required by a registered futures association (currently NFA is the only such association); or																			
108		• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or																			
109		• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or																			
110		• 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.																			
111																					
112		(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.																			
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.																			