

mm

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington D.C. 20549



13031074

ANNUAL AUDITED REPORT
FORM X-17A-5
PART III

SEC
Mail Processing Section
SEC File Number
MAR 1 - 2013 8-52989
Washington DC
400

FACING PAGE

Information Required of Brokers and Dealers Pursuant to Section 17 of the
Securities Exchange Act of 1934 and Rule 17a-5 Thereunder

Report for the period beginning January 1, 2012 and ending December 31, 2012

A. REGISTRANT INFORMATION

NAME OF BROKER-DEALER:
Jump Trading, LLC

Official Use Only
Firm ID No.

ADDRESS OF PRINCIPAL PLACE OF BUSINESS (Do not use P.O. Box No.):
600 West Chicago, Suite 825

(No. and Street)

Chicago
(City)

Illinois
(State)

60654
(Zip Code)

NAME AND TELEPHONE NUMBER OF PERSON TO CONTACT IN REGARD TO THIS
REPORT:

Carey Harrold

(312) 205-8900
(Area Code - Telephone No.)

B. ACCOUNTANT IDENTIFICATION

INDEPENDENT PUBLIC ACCOUNTANT whose opinion is contained in this Report*
Baker Tilly Virchow Krause, LLP

(Name - if individual, state last, first, middle name)

205 North Michigan Avenue

(No. and Street)

Chicago
(City)

Illinois
(State)

60601
(Zip Code)

CHECK ONE:

- Certified Public Accountant
- Public Accountant
- Accountant, not resident in United States or any of its possessions

FOR OFFICAL USE ONLY

*Claims for exemption from the requirement that the annual report covered by the opinion of an independent public accountant must be supported by a statement of facts and circumstances relied on as the basis for the exemption. See section 240.17a-5(e)(2)

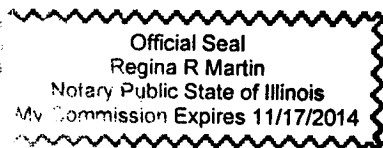
OATH OR AFFIRMATION

I, **Carey Harrold**, swear (or affirm) that, to the best of my knowledge and belief, the accompanying financial statements and supporting schedules pertaining to the firm of **Jump Trading, LLC** as of **December 31, 2012**, are true and correct. I further swear (or affirm) that neither the Company nor any partner, proprietor, principal officer or director has any proprietary interest in any account classified solely as that of a customer, except, as follows:

NONE

Carey Harrold
Signature

C.F.O.
Title



[Signature]
Notary Public

This Report** contains (check all applicable boxes):

- (a) Facing Page
- (b) Statement of Financial Condition
- (c) Statement of Income (Loss)
- (d) Statement of Cash Flows
- (e) Statement of Changes in Stockholders' Equity or Partners' or Sole Proprietor's Capital
- (f) Statement of Changes in Liabilities Subordinated to Claims of general creditors
- (g) Computation of Net Capital for brokers and dealers pursuant to Rule 15c3-1
- (h) Computation for Determination of Reserve Requirements Pursuant to Rule 15c-3-3
- (i) Information Relating to the Possession or Control Requirements for brokers and dealers Under Rule 15c-3-3
- (j) A reconciliation, including appropriate explanation, of the Computation of Net capital Under Rule 15c3-1 and the Computation for Determination of the Reserve Requirements Under Exhibit A of Rule 15c3-3
- (k) A Reconciliation between audited and unaudited Statements of Financial Condition with respect to methods of consolidation
- (l) An Oath or Affirmation
- (m) A copy of the SIPC Supplemental Report
- (n) A report describing any material inadequacies found to exist or found to have existed since the date of the previous audit
- (o) Independent Auditors' Report on Internal Control

** For conditions of confidential treatment of certain portions of this filing, see section 240.17a-5(e)3.

JUMP TRADING, LLC

STATEMENT OF FINANCIAL CONDITION As of December 31, 2012

<i>ASSETS</i>	
ASSETS	
Cash and cash equivalents	\$ 18,242,675
U.S. treasuries, at fair value	181,016,736
Due from broker-dealers and clearing organizations	86,912,675
Money market funds	60,289,109
Securities owned, at fair value	29,318,550
Due from related parties	4,264,075
Memberships in exchanges, at cost (fair value \$15,910,000)	15,693,484
Other assets	<u>62,560</u>
TOTAL ASSETS	<u>\$ 395,799,864</u>
 <i>LIABILITIES AND MEMBER'S EQUITY</i>	
LIABILITIES	
Securities sold, not yet purchased, at fair value	\$ 56,628,883
Due to broker-dealers and clearing organizations	111,784
Accounts payable and accrued expenses	106,312,167
Due to related parties	<u>12,293,800</u>
Total Liabilities	<u>175,346,634</u>
MEMBER'S EQUITY	<u>220,453,230</u>
TOTAL LIABILITIES AND MEMBER'S EQUITY	<u>\$ 395,799,864</u>

See notes to financial statements.