SELECTED FCM FINANCIAL DATA AS OF
October 31, 2016
FROM REPORTS FILED BY
November 27, 2016

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
1		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
2			(a)	(b)			(c)	(d)	(e)	(f)	(g)	(h)	(i)	(j)	(k)	(l)	(m)	(n)	(o)	(p)	(q)
3																					
4	1	ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	10/31/2016	607,535,054	168,505,246	439,029,808	3,138,983,260	2,795,732,499	343,250,761	170,431,126	136,274,925	104,979,362	31,295,563	10,497,936	0	0	0	0	0
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	10/31/2016	336,773,849	189,642,090	147,131,759	4,719,066,321	4,459,477,823	259,588,498	120,000,000	385,027,015	327,200,784	57,826,231	20,000,000	11,001,579	771,248	10,230,331	8,000,000	0
6	3	ADVANTAGE FUTURES LLC	FCM	CME	10/31/2016	24,165,244	12,994,245	11,170,999	560,494,064	546,563,000	13,931,064	9,000,000	33,712,867	31,904,487	1,808,380	1,000,000	0	0	0	0	0
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	10/31/2016	2,577,295	1,500,000	1,077,295	55,990,655	54,152,952	1,837,703	900,000	2,671,087	2,353,300	317,787	150,000	0	0	0	0	0
8	5	APERTURE LLC	FCM	NFA	10/31/2016	17,494,984	1,000,000	16,494,984	2,821,040	2,031,286	789,754	300,000	0	0	0	0	0	0	0	0	0
9	6	BARCLAYS CAPITAL INC	FCM BD	NYME	10/31/2016	6,591,366,640	1,178,828,357	5,412,538,283	5,623,658,953	5,015,199,176	608,459,777	275,835,955	3,641,476,760	3,269,987,102	371,489,658	164,153,353	5,858,110,161	5,201,055,112	657,055,049	293,339,508	0
10	7	BGC FINANCIAL LP	FCM BD	NFA	10/31/2016	41,978,166	3,616,217	38,361,949	0	0	0	0	0	0	0	0	0	0	0	0	0
11	8	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	10/31/2016	1,484,610,832	203,863,091	1,280,747,741	2,765,694,030	2,563,622,481	202,071,549	150,000,000	26,808,048	13,781,565	13,026,483	10,000,000	16,119,525	8,019,166	8,100,359	5,000,000	0
12	9	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	10/31/2016	1,581,662,601	203,607,875	1,378,054,726	1,090,517,810	1,014,810,418	75,707,392	50,000,000	159,164,845	133,725,416	25,439,429	13,372,542	1,013,345,286	766,060,988	247,284,298	76,606,099	0
13	10	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	10/31/2016	8,832,455	1,000,000	7,832,455	18,984,261	17,333,964	1,650,297	1,000,000	6	0	6	1	6	0	6	1	0
14	11	CANTOR FITZGERALD & CO	FCM BD	CBOT	10/31/2016	213,269,394	11,404,126	201,865,268	4,969,921	0	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0
15	12	CHS HEDGING LLC	FCM	CBOT	10/31/2016	36,441,324	8,681,365	27,759,959	194,231,305	128,324,237	65,907,068	13,100,000	2,012,356	487,145	1,525,211	545,000	503,912	0	503,912	310,000	0
16	13	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	10/31/2016	9,637,739,802	1,739,240,569	7,898,499,233	8,200,423,838	7,789,599,955	410,823,883	308,800,000	1,898,322,514	1,720,006,133	178,316,381	150,000,000	14,025,315,840	13,657,188,918	368,126,922	280,275,000	0
17	14	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	10/31/2016	11,648,158,938	1,321,485,318	10,326,673,620	6,054,267,096	5,658,386,925	395,880,171	282,919,346	3,028,609,421	2,830,969,944	197,639,477	141,548,497	12,280,189,413	11,594,354,408	685,835,005	579,717,720	0
18	15	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	10/31/2016	5,189,457	1,254,215	3,935,242	76,847,121	72,783,462	4,063,659	3,050,000	227,999	15,954	212,045	50,000	0	0	0	0	0
19	16	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	10/31/2016	606,273,268	6,773,296	599,499,972	5,478,676	0	5,478,676	1	566,413	0	566,413	1	0	0	0	0	0
20	17	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	10/31/2016	12,014,872,773	603,990,453	11,410,882,320	3,362,293,803	3,064,493,491	297,800,312	200,000,000	912,020,130	712,219,880	199,800,250	150,000,000	1,434,023,393	1,131,610,089	302,413,304	250,000,000	0
21	18	DORMAN TRADING LLC	FCM	CME	10/31/2016	10,522,959	1,935,636	8,587,323	175,389,457	171,975,571	3,413,886	2,000,000	4,843,964	3,891,345	952,619	200,000	0	0	0	0	0
22	19	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	10/31/2016	125,560,903	60,346,032	65,214,871	1,591,877,399	1,539,061,727	52,815,672	35,000,000	126,165,229	118,830,736	7,334,493	5,000,000	2,603,682	1,473,761	1,129,921	500,000	0
23	20	E TRADE SECURITIES LLC	FCM BD	NFA	10/31/2016	998,464,175	159,565,439	838,898,736	66,329,483	49,251,200	17,078,283	10,000,000	1,370,033	260,819	1,109,214	1,000,000	0	0	0	0	0
24	21	EFL FUTURES LIMITED	FCM	CME	10/31/2016	37,611,202	17,746,208	19,864,994	242,748,341	229,478,243	13,270,098	5,000,000	0	0	0	0	0	0	0	0	0
25	22	FOREX CAPITAL MARKETS LLC	FCMRFD SD	NFA	10/31/2016	50,901,175	32,332,024	18,569,151	0	0	0	0	0	0	0	0	0	0	0	0	175,572,998
26	23	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	10/31/2016	40,774,950	27,207,177	13,567,773	345,142,713	328,580,480	16,562,233	10,000,000	5,382,697	3,749,248	1,633,449	1,000,000	0	0	0	0	127,661,648
27	24	GH FINANCIALS LLC	FCM	CME	10/31/2016	21,241,768	7,484,099	13,757,669	125,374,499	114,848,299	10,526,200	6,000,000	3,352,808	2,287,172	1,065,636	550,000	0	0	0	0	0
28	25	GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	10/31/2016	17,547,002,051	2,380,065,701	15,166,936,350	21,777,966,191	20,712,123,583	1,065,842,608	875,000,000	10,958,325,539	10,384,721,069	573,604,470	475,000,000	4,364,977,778	3,930,857,105	434,120,673	350,000,000	0
29	26	HSBC SECURITIES USA INC	FCM BD	CME	10/31/2016	1,107,825,959	202,502,248	905,323,711	1,365,601,732	1,273,073,644	92,528,088	60,000,000	191,405,594	158,157,210	33,248,384	25,000,000	859,853,813	769,567,904	90,285,909	80,000,000	0
30	27	INTERACTIVE BROKERS LLC	FCM BD	CME	10/31/2016	3,229,288,662	288,324,595	2,940,964,067	3,286,529,395	3,045,563,997	240,965,398	155,000,000	480,640,003	360,345,522	120,294,481	80,000,000	0	0	0	0	35,288,042
31	28	INTL FCSTONE FINANCIAL INC	FCM BD	CME	10/31/2016	146,318,420	77,618,061	68,700,359	2,148,763,659	2,097,110,660	51,652,999	35,000,000	123,881,167	106,422,838	17,458,329	8,000,000	0	0	0	0	0
32	29	IRONBEAM INC	FCM	NFA	10/31/2016	3,638,990	1,651,894	1,987,096	69,156,752	67,804,309	1,352,443	800,000	580,601	417,124	163,477	50,000	0	0	0	0	0
33	30	JEFFERIES LLC	FCM BD	NFA	10/31/2016	1,380,982,789	82,859,375	1,298,123,414	0	0	0	0	0	0	0	0	0	0	0	0	0
34	31	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	10/31/2016	15,886,076,247	2,589,743,590	13,296,332,657	19,704,771,033	18,101,633,936	1,603,137,097	995,589,866	4,388,438,175	3,969,783,673	418,654,502	337,431,612	10,035,599,807	9,192,730,731	842,869,076	574,545,671	0
35	32	MACQUARIE FUTURES USA LLC	FCM	CBOT	10/31/2016	258,789,261	142,545,499	116,243,762	2,165,280,941	1,978,078,841	187,202,100	100,000,000	58,123,552	31,808,081	26,315,471	7,000,000	24,125,152	5,563,931	18,561,221	1,000,000	0
36	33	MAREX NORTH AMERICA LLC	FCM	CME	10/31/2016	26,788,536	20,629,479	6,159,057	286,393,935	280,394,390	5,999,545	5,200,000	45,580,859	44,280,882	1,299,977	1,000,000	0	0	0	0	0
37	34	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	10/31/2016	14,217,867	2,405,381	11,812,486	753,158,741	731,634,591	21,524,150	18,000,000	2,417,861	0	2,417,861	1,000,000	0	0	0	0	0
38	35	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	10/31/2016	12,492,357,300	1,619,986,126	10,872,371,174	12,613,498,347	12,333,993,911	279,504,436	200,000,000	3,974,431,685	3,716,293,303	258,138,382	150,000,000	6,540,328,489	5,845,257,584	695,070,905	150,000,000	0
39	36	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	10/31/2016	3,263,646,891	471,969,179	2,791,677,712	1,360,566,273	642,358,225	718,208,048	300,000,000	0	0	0	0	0	0	0	0	0
40	37	MID CO COMMODITIES INC	FCM	NFA	10/31/2016	8,186,703	3,672,434	4,514,269	40,235,264	31,637,485	8,597,779	5,138,000	0	0	0	0	0	0	0	0	0
41	38	MINT BROKERS	FCM BD	NFA	10/31/2016	5,221,918	1,000,000	4,221,918	0	0	0	0	0	0	0	0	0	0	0	0	0
42	39	MIZUHO SECURITIES USA INC	FCM BD SD	CME/NFA	10/31/2016	544,429,760	245,696,731	298,733,029	3,006,480,474	2,806,961,286	199,519,188	125,000,000	943,935,004	843,189,293	100,745,711	70,000,000	38,376,600	7,045,222	31,331,378	15,000,000	0
43	40	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	10/31/2016	9,610,370,878	2,103,951,099	7,506,419,779	14,318,515,485	14,053,831,380	264,684,105	210,000,000	4,330,777,319	4,128,173,460	202,603,859	160,000,000	13,407,505,106	13,182,855,790	224,649,316	92,000,000	0
44	41	MUFG SECURITIES AMERICAS INC	FCM BD	NFA	10/31/2016	302,188,988	1,023,476	301,165,512	0	0	0	0	0	0	0	0	0	0	0	0	0
45	42	NANHUA USA LLC	FCM	CME	10/31/2016	19,266,194	3,259,441	16,006,753	69,055,149	57,424,137	11,631,012	3,500,000	0	0	0	0	0	0	0	0	0
46	43	NEUBERGER BERMAN LLC	FCM BD	NFA	10/31/2016	28,867,154	1,500,000	27,367,154	0	0	0	0	0	0	0	0	0	0	0	0	0
47	44	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	10/31/2016	2,084,870,298	74,550,370	2,010,319,928	258,991,537	156,915,628	102,075,909	15,000,000	18,019,829	25,782	17,994,047	1,000,000	0	0	0	0	0
48	45	OANDA CORPORATION	FCMRFD	NFA	10/31/2016	72,876,806	49,629,423	23,247,383	0	0	0	0	0	0	0	0	0	0	0	0	133,771,911
49	46	OPTIONSXPRESS INC	FCM BD	NFA	10/31/2016	272,645,900	7,266,498	265,379,402	127,937,810	87,286,553	40,651,257	13,092,983	3,849,706	885,002	2,964,704	132,750	0	0	0	0	0
50	47	PHILLIP CAPITAL INC	FCM BD	CME	10/31/2016	32,318,878	14,853,165	17,465,713	212,147,762	195,099,475	17,048,287	9,754,974	29,711,386	21,676,484	8,034,902	1,083,824	0	0	0	0	0
51	48	PICTET OVERSEAS INC	FCM BD	NFA	10/31/2016	16,792,456	1,000,000	15,792,456	0	0	0	0	0	0	0	0	0	0	0	0	0
52	49	RAND FINANCIAL SERVICES INC	FCM	CME	10/31/2016	84,242,435	14,840,921	69,401,514	248,846,500	205,758,500	43,088,000	6,172,800	35,818,700	12,902,100	22,916,600	387,100	0	0	0	0	0
53	50	RBC CAPITAL MARKETS LLC	FCM BD	CME	10/31/2016	2,030,192,747	232,854,384	1,797,338,363	2,413,014,700	2,153,795,780	259,218,920	160,000,000	177,930,829	134,761,420	43,169,409	20,000,000	933,921,185	707,742,493	226,178,692	80,000,000	0
54	51	RBS SECURITIES INC	FCM BD	CBOT	10/31/2016	2,696,185,453	96,241,586	2,599,943,867	2,037,646,338	1,841,560,904	196,085,434	125,000,000	136,784,040	10,048,505	126,735,535	100,000,000	0	0	0	0	0
55	52	RJ OBRIEN ASSOCIATES LLC	FCM SD	CME/NFA	10/31/2016	212,857,861	150,528,712	62,329,149	4,267,605,903	4,170,399,209	97,206,694	50,000,000	265,374,520	240,623,979	24,750,541	20,000,000	0	0	0	0	0
56	53	ROSENTHAL COLLINS GROUP LLC	FCM	CME	10/31/2016	80,361,128	55,256,735	25,104,393	1,371,985,401	1,346,663,830	25,321,571	18,000,000	31,907,105	19,912,724	11,994,381	8,000,000	0	0	0	0	0
57	54	SANTANDER INVESTMENT SECURITIES INC	FCM BD	NYME	10/31/2016	147,113,135	12,869,552	134,243,583	534,991,709	529,343,329	5,648,380	4,000,000	0	0	0	0	0	0	0	0	0
58	55	SCOTIA CAPITAL USA INC	FCM BD	CME	10/31/2016	653,674,469	44,356,339	609,318,130	1,714,266	665,131	1,049,135	99,770	750,000	0	750,000	1	0	0	0	0	0
59	56	SG AMERICAS SECURITIES LLC	FCM BD	CME	10/31/2016	4,013,762,468	1,240,778,466	2,772,984,002	16,188,363,560	15,324,039,751	864,323,809	500,000,000	4,291,020,963	3,769,370,640	521,650,323	255,000,000	510,085,770	294,456,414	215,629,356	75,000,000	0
60	57	STATE STREET GLOBAL MARKETS LLC	FCM BD	CME	10/31/2016	545,075,074	1,132,240	543,942,834	0	0	0	0	0	0	0	0	0	0	0	0	0
61	58	STRAITS FINANCIAL LLC	FCM	CME	10/31/2016	23,098,361	9,999,224	13,099,137	307,888,440	290,845,247	17,043,193	2,000,000	54,901,564	47,935,349	6,966,215	300,000	0	0	0	0	0
62	59	TD AMERITRADE FUTURES & FOREX LLC	FCM	NFA	10/31/2016	117,621,629	21,900,621	95,721,008	258,711,423	213,284,626	45,426,797	25,000,000	0	0	0	0	0	0	0	0	48,012,412
63	60	TRADESTATION SECURITIES INC	FCM BD	CME	10/31/2016	73,108,823	3,782,399	69,326,424	528,911,785	516,667,298	12,244,487	9,000,000	30,221,960	28,554,036	1,667,924	800,000	0	0	0	0	0
64	61	UBS FINANCIAL SERVICES INC	FCM BD	NFA	10/31/2016	1,216,041,190	116,356,214	1,099,684,976	119,040,848	86,156,082	32,884,766	22,000,000	28,506,934	5,487,788	23,019,146	15,000,000	0	0	0	0	0
65	62	UBS SECURITIES LLC	FCM BD	CBOT	10/31/2016	3,986,875,103	1,018,798,237	2,968,076,866	8,972,777,610	8,413,028,797	559,748,813	425,000,000	4,975,262,676	4,537,232,432	438,030,244	300,000,000	1,091,792,579	803,703,713	288,088,866	200,000,000	0
66	63	UOBBF CLEARING LIMITED	FCM	CME	10/31/2016	7,537,770	1,000,000	6,537,770	8,488,959	5,987,698	2,501,261	2,000,000	0	0	0	0	0	0	0	0	0
67	64	WEDBUSH SECURITIES INC	FCM BD	CBOT	10/31/2016	158,389,472	22,767,864	135,621,608	741,882,570	724,696,830	17,185,740	13,000,000	25,734,745	23,020,190	2,714,555	1,000,000	0	0	0	0	0
68	65	WELLS FARGO SECURITIES LLC	FCM BD	CME	10/31/2016	3,246,592,033	912,874,663	2,333,717,370	3,461,312,602	3,106,008,267	355,304,335	275,000,000	465,623,717	245,896,460	219,727,257	30,000,000	8,603,700,203	7,893,739,307	709,960,896	600,000,000	0
69	66	YORK BUSINESS ASSOCIATES LLC	FCM	NFA	10/31/2016	5,319,518	1,000,000	4,319,518	42,765,748	37,547,185	5,218,563	2,000,000	2,141,677	1,793,682	347,995	200,000	0	0	0	0	0
70																					
71		**Totals**							**163,492,582,888**	**153,235,081,684**	**10,257,501,204**	**6,420,684,821**	**46,440,106,827**	**42,120,369,420**	**4,319,737,407**	**2,736,452,617**	**81,051,479,279**	**74,994,053,884**	**6,057,425,395**	**3,711,293,999**	**520,307,011**

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72																					
73		**September Web Page Update**	**68**																		
74																					
75		**Additions**	**0**																		
76																					
77																					
78		**Deletions**	**2**																		
79		E TRADE CLEARING LLC																			
80		JP MORGAN CLEARING CORP																			
81																					
82		**Name Changes**																			
83		NONE																			
84																					
85		**October Web Page Update**	**66**																		
86																					
87		(a): FCM: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.																			
88		BD: The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.																			
89		RFED: Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.																			
90		FCMRFD: The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.																			
91		SD: The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.																			
92																					
93		(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.																			
94																					
95		(c): A firm's net capital requirement is the greater of:																			
96																					
97		• FCM minimum dollar amount ($1,000,000); or																			
98		• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or																			
99		• the amount of capital required by a registered futures association (currently NFA is the only such association); or																			
100		• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or																			
101		• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs ($20,000,000); or																			
102		• 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.																			
103																					
104		(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.																			
105																					
106		(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.																			
107																					
108		(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.																			
109																					
110		(g): Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.																			
111																					
112		(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.																			
113																					
114		(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.																			
115																					
116		(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.																			
117																					
118		(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.																			
119																					
120		(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.																			
121																					
122		(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.																			
123																					
124		(n): This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.																			
125																					
126		(o): Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.																			
127																					
128		(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.																			
129																					
130		(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.																			