

SELECTED FCM FINANCIAL DATA AS OF
August 31, 2016
FROM REPORTS FILED BY
October 2, 2016

	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 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	8/31/2016	652,520,265	182,945,553	469,574,712	3,303,438,752	2,974,570,387	328,868,365	170,930,012	158,634,650	131,489,701	27,144,949	13,148,970	0	0	0	0	0
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	8/31/2016	319,296,343	198,905,395	120,390,948	4,796,492,463	4,536,257,663	260,234,800	120,000,000	383,394,129	324,240,827	59,153,302	20,000,000	11,092,638	1,140,690	9,951,948	8,000,000	0
6	3	ADVANTAGE FUTURES LLC	FCM	CME	8/31/2016	24,026,354	13,392,707	10,633,647	550,253,940	534,005,625	16,248,315	9,000,000	33,528,040	31,728,211	1,799,829	1,000,000	0	0	0	0	0
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	8/31/2016	2,461,430	1,500,000	961,430	55,381,099	53,655,364	1,725,735	900,000	2,162,971	1,869,978	292,993	150,000	0	0	0	0	0
8	5	APERURE LLC	FCM	NFA	8/31/2016	12,631,029	1,000,000	11,631,029	2,539,138	1,885,662	653,476	300,000	0	0	0	0	0	0	0	0	0
9	6	BARCLAYS CAPITAL INC	FCM BD	NYFE	8/31/2016	7,164,656,332	1,179,647,927	5,985,008,405	5,453,103,222	4,746,872,946	706,230,276	261,078,012	3,295,940,379	2,927,163,257	368,777,122	146,943,595	5,893,449,078	5,209,682,966	683,766,112	293,826,119	0
10	7	BGC FINANCIAL LP	FCM BD	NFA	8/31/2016	34,671,971	1,000,000	33,671,971	0	0	0	0	0	0	0	0	0	0	0	0	0
11	8	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYFE	8/31/2016	1,494,549,920	205,226,773	1,289,323,147	2,712,453,528	2,398,637,667	313,815,861	239,863,767	28,207,126	12,000,987	16,206,139	10,000,000	15,887,440	7,786,297	8,101,143	5,000,000	0
12	9	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	8/31/2016	1,638,462,164	214,257,520	1,424,204,644	1,208,514,461	980,210,550	228,303,911	196,042,110	194,977,841	162,147,139	32,830,702	16,214,714	1,088,462,074	829,763,297	258,698,777	82,976,330	0
13	10	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	8/31/2016	9,183,929	1,000,000	8,183,929	23,463,241	21,868,640	1,594,601	1,000,000	185	185	1	6	6	6	6	1	0
14	11	CANTOR FITZGERALD & CO	FCM BD	CBOT	8/31/2016	272,233,423	6,176,812	266,056,611	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	8/31/2016	33,938,288	10,501,652	23,436,636	206,527,403	155,171,388	51,356,015	13,100,000	1,973,116	517,849	1,455,267	545,000	503,912	0	503,912	310,000	0
16	13	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	8/31/2016	7,291,491,355	1,690,587,153	5,600,904,202	8,926,145,296	8,584,905,689	341,239,607	307,100,000	1,407,314,816	1,227,510,529	179,804,287	150,000,000	13,084,824,642	12,725,051,071	359,773,571	272,875,000	0
17	14	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	8/31/2016	12,448,435,518	1,437,757,738	11,010,677,780	6,214,187,457	5,809,346,899	404,840,558	290,467,345	2,758,406,503	2,506,527,311	251,879,192	125,326,366	12,213,030,396	11,539,024,350	674,006,046	576,951,217	0
18	15	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	8/31/2016	5,201,835	1,503,494	3,698,341	74,456,806	70,340,611	4,116,195	3,050,000	228,324	15,927	212,397	100,000	0	0	0	0	0
19	16	DATWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	8/31/2016	608,281,511	5,745,982	602,535,529	5,481,143	0	5,481,143	1	572,787	0	0	1	0	0	0	0	0
20	17	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	8/31/2016	13,083,464,099	654,015,781	12,429,448,318	3,819,594,454	3,528,427,870	291,166,584	200,000,000	957,391,177	767,470,233	189,920,944	150,000,000	1,625,307,497	1,334,440,293	290,867,204	250,000,000	0
21	18	DORMAN TRADING LLC	FCM	CME	8/31/2016	9,969,065	2,333,245	7,635,820	177,165,547	3,881,660	4,909,389	2,000,000	4,033,373	875,916	0	200,000	0	0	0	0	0
22	19	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	8/31/2016	118,714,680	70,319,272	48,395,408	1,837,382,532	1,784,082,585	53,299,947	20,000,000	66,942,652	59,686,710	7,255,942	3,000,000	2,344,495	1,215,733	1,128,762	500,000	0
23	20	E TRADE CLEARING LLC	FCM BD	NFA	8/31/2016	874,658,576	149,992,202	724,666,374	64,529,283	47,799,584	16,729,699	10,000,000	1,370,038	260,824	1,109,214	1,000,000	0	0	0	0	0
24	21	EFL FUTURES LIMITED	FCM	CME	8/31/2016	32,713,434	20,338,437	12,374,997	274,357,051	261,159,085	13,197,966	5,000,000	0	0	0	0	0	0	0	0	0
25	22	FOREX CAPITAL MARKETS LLC	FCMRFSD	NFA	8/31/2016	50,282,674	32,306,811	17,975,863	0	0	0	0	0	0	0	0	0	0	0	0	176,508,820
26	23	GAIN CAPITAL GROUP LLC	FCM	NFA	8/31/2016	39,914,565	27,214,296	12,700,269	529,988,082	513,421,783	16,566,299	10,000,000	5,087,660	3,610,476	1,477,184	1,000,000	0	0	0	0	129,493,930
27	24	GH FINANCIALS LLC	FCM	CME	8/31/2016	21,120,002	6,660,029	14,459,973	109,813,191	98,287,938	11,525,253	5,000,000	3,250,049	2,197,518	1,052,531	550,000	0	0	0	0	0
28	25	GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	8/31/2016	17,652,135,907	2,579,041,264	15,073,094,643	22,654,801,368	21,576,618,430	1,078,182,938	875,000,000	10,623,412,532	10,017,899,986	605,512,546	475,000,000	4,180,798,999	3,711,224,573	469,574,426	350,000,000	0
29	26	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	8/31/2016	236,780,494	1,000,000	235,780,494	0	0	0	0	0	0	0	0	0	0	0	0	0
30	27	HSBC SECURITIES USA INC	FCM BD	CME	8/31/2016	1,103,853,174	228,929,054	874,924,120	1,413,957,249	1,309,702,588	104,254,661	60,000,000	223,555,434	181,712,883	41,842,551	25,000,000	946,933,880	849,054,111	97,879,769	80,000,000	0
31	28	INTERACTIVE BROKERS LLC	FCM BD	CME	8/31/2016	3,116,297,946	269,012,067	2,847,285,879	3,128,932,239	2,881,338,210	247,594,029	155,000,000	492,202,142	368,901,317	123,300,825	80,000,000	0	0	0	0	32,956,929
32	29	INTL FCSTONE FINANCIAL INC	FCM BD	CME	8/31/2016	129,883,360	88,735,849	41,147,511	2,187,926,734	2,137,223,483	50,703,251	35,000,000	126,689,219	109,590,940	17,098,279	8,000,000	0	0	0	0	0
33	30	IRONBEAM INC	FCM	NFA	8/31/2016	3,368,579	1,199,778	2,168,801	64,165,507	62,760,590	1,404,917	800,000	233,977	109,947	124,030	50,000	0	0	0	0	0
34	31	JEFFERIES LLC	FCM BD	NFA	8/31/2016	1,424,377,796	83,695,954	1,340,681,842	0	0	0	0	0	0	0	0	0	0	0	0	0
35	32	JP MORGAN CLEARING CORP	FCM BD	NFA	8/31/2016	7,043,046,586	1,617,746,367	5,425,300,219	791,370,112	614,346,931	177,023,181	122,869,386	712,205,709	564,071,689	148,134,020	112,814,338	250,000	0	250,000	1	0
36	33	JP MORGAN SECURITIES LLC	FCM BD SD	CEY/NFA	8/31/2016	13,105,934,642	2,646,827,579	10,459,107,063	19,887,034,734	18,242,857,919	1,644,176,815	912,142,896	4,284,312,897	3,899,421,164	384,891,733	272,959,481	10,298,445,448	9,436,250,686	862,194,762	660,537,548	0
37	34	MACQUARIE FUTURES USA LLC	FCM	CBOT	8/31/2016	252,677,546	171,327,593	81,349,953	2,555,267,360	2,375,040,076	180,227,284	100,000,000	44,999,225	13,875,937	31,123,288	7,000,000	26,916,394	8,388,734	18,527,660	1,000,000	0
38	35	MAREX NORTH AMERICA LLC	FCM	CME	8/31/2016	23,540,637	18,362,770	5,177,867	254,214,932	248,372,142	5,842,790	5,200,000	49,055,371	47,826,286	1,229,085	1,000,000	0	0	0	0	0
39	36	MCFEAN TRADING & INVESTMENTS LLC	FCM	NFA	8/31/2016	14,061,803	2,348,001	11,713,802	789,150,088	768,314,308	20,835,780	18,000,000	2,417,861	0	2,417,861	400,000	0	0	0	0	0
40	37	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	8/31/2016	12,838,199,295	1,599,450,149	11,238,749,146	12,984,646,048	12,707,492,788	277,153,260	200,000,000	3,505,696,193	3,258,124,103	247,572,090	150,000,000	6,359,209,237	5,627,964,918	731,244,319	150,000,000	0
41	38	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	8/31/2016	3,173,679,557	480,139,273	2,693,540,284	1,736,809,080	1,024,104,625	712,704,455	300,000,000	0	0	0	0	0	0	0	0	0
42	39	MID CO COMMODITIES INC	FCM	NFA	8/31/2016	7,906,568	4,543,303	3,363,265	46,174,506	38,420,816	7,753,690	5,138,000	0	0	0	0	0	0	0	0	0
43	40	MINT BROKERS	FCM BD	NFA	8/31/2016	5,302,065	1,000,000	4,302,065	0	0	0	0	0	0	0	0	0	0	0	0	0
44	41	MIZUHO SECURITIES USA INC	FCM BD SD	CME/NFA	8/31/2016	577,277,845	259,390,488	317,887,347	3,187,532,308	2,985,101,825	202,430,483	125,000,000	902,014,080	801,674,688	100,339,392	70,000,000	43,047,457	9,671,532	33,375,925	15,000,000	0
45	42	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	8/31/2016	10,754,873,609	1,989,068,497	8,765,805,112	15,158,351,984	14,948,125,568	210,226,416	105,000,000	4,064,376,495	3,856,960,803	207,415,692	105,000,000	12,128,690,254	12,011,076,171	117,614,083	92,000,000	0
46	43	MUFG SECURITIES AMERICAS INC	FCM BD	NFA	8/31/2016	380,085,408	1,034,830	379,050,578	0	0	0	0	0	0	0	0	0	0	0	0	0
47	44	NANHUA USA LLC	FCM	CME	8/31/2016	19,955,545	3,310,277	16,645,268	63,064,086	49,458,379	13,605,707	3,50									

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	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
74																					
75		July Web Page Update	70																		
76																					
77		Additions	0																		
78		NONE																			
79																					
80		Deletions	2																		
81		ITG DERIVATIVES LLC																			
82		SANFORD C BERNSTEIN & CO LLC																			
83																					
84		Name Changes																			
85		NONE																			
86																					
87		August Web Page Update	68																		
88																					
89		(a): FCM: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.																			
90		BD: The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.																			
91		RFED: Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.																			
92		FCMRFD: The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.																			
93		SD: The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.																			
94																					
95		(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.																			
96																					
97		(c): A firm's net capital requirement is the greater of:																			
98		• FCM minimum dollar amount (\$1,000,000); or																			
99		• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or																			
100		• the amount of capital required by a registered futures association (currently NFA is the only such association); or																			
101		• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or																			
102		• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or																			
103		• 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.																			
104																					
105		(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.																			
106																					
107																					
108		(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.																			
109																					
110		(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.																			
111																					
112		(g): Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.																			
113																					
114		(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.																			
115																					
116		(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.																			
117																					
118		(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.																			
119																					
120		(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.																			
121																					
122		(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.																			
123																					
124		(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.																			
125																					
126		(n): This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.																			
127																					
128		(o): Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.																			
129																					
130		(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.																			
131																					
132		(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.																			