

SELECTED FCM FINANCIAL DATA AS OF
November 30, 2016
FROM REPORTS FILED BY
December 26, 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 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 (m)	Customer Amount Cleared Swap Seg Required (n)	Excess/Deficient Funds in Cleared Swap Seg Accounts (o)	Target Residual Interest in Cleared Swap Seg (p)	Total Amount of Retail Forex Obligation
			(a)	(b)			(c)	(d)	(e)	(f)	(g)	(h)	(i)	(j)	(k)	(l)	(m)	(n)	(o)	(p)	(q)
1		1 ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	11/30/2016	589,881,231	165,155,480	424,725,751	2,972,140,850	2,624,695,592	347,445,258	155,021,252	188,914,882	161,135,982	27,778,900	16,113,598	0	0	0	0	0
2		2 ADM INVESTOR SERVICES INC	FCM	CBOT	11/30/2016	330,793,441	202,673,240	128,120,201	4,852,429,225	4,593,334,460	259,094,765	120,000,000	367,692,892	309,293,788	58,397,104	20,000,000	10,549,559	1,114,642	9,434,917	8,000,000	0
3		3 ADVANTAGE FUTURES LLC	FCM	CME	11/30/2016	24,396,520	10,719,207	13,677,313	541,159,901	524,373,267	16,786,634	9,000,000	39,648,821	38,012,665	1,636,156	1,000,000	0	0	0	0	0
4		4 AMP GLOBAL CLEARING LLC	FCM	NFA	11/30/2016	2,695,276	1,500,000	1,195,276	54,918,141	52,863,988	2,054,153	900,000	2,191,288	1,846,197	345,091	150,000	0	0	0	0	0
5		5 APERTURE LLC	FCM	NFA	11/30/2016	19,692,355	1,000,000	18,692,355	3,844,562	3,041,454	803,108	300,000	0	0	0	0	0	0	0	0	0
6		6 BARCLAYS CAPITAL INC	FCM BD	NYME	11/30/2016	5,787,243,360	1,240,361,085	4,546,882,275	6,181,970,622	5,587,418,326	594,552,296	307,308,008	3,251,699,671	2,871,511,651	380,188,020	144,149,885	6,710,171,170	5,898,639,702	811,531,468	234,175,996	0
7		7 BGC FINANCIAL LP	FCM BD	NFA	11/30/2016	38,746,378	1,000,000	37,746,378	0	0	0	0	0	0	0	0	0	0	0	0	0
8		8 BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	11/30/2016	1,516,861,357	225,361,493	1,291,499,864	2,325,679,445	1,904,628,825	421,050,620	150,000,000	27,505,622	13,759,362	13,746,260	10,000,000	16,119,525	8,019,166	8,100,359	5,000,000	0
9		9 BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	11/30/2016	1,516,134,213	255,425,663	1,260,708,550	1,209,015,010	1,133,827,367	75,187,643	50,000,000	166,041,185	142,620,153	23,421,032	14,262,015	1,095,286,305	833,482,974	261,803,331	83,348,297	0
10		10 BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	11/30/2016	8,592,316	1,000,000	7,592,316	23,161,284	21,540,230	1,621,054	1,000,000	6	6	6	1	6	6	6	1	0
11		11 CANTOR FITZGERALD & CO	FCM BD	CBOT	11/30/2016	250,895,382	6,063,912	244,831,470	4,969,921	0	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0
12		12 CHS HEDGING LLC	FCM	CBOT	11/30/2016	36,364,474	8,861,051	27,503,423	207,624,988	141,168,734	66,456,254	13,100,000	2,011,155	487,042	1,524,113	545,000	503,912	0	503,912	310,000	0
13		13 CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	11/30/2016	7,034,924,243	1,886,823,003	5,148,101,240	8,113,702,434	7,693,799,406	419,903,028	318,900,000	1,830,507,758	1,648,244,004	182,263,754	150,000,000	15,535,340,987	15,124,528,881	410,812,106	293,675,000	0
14		14 CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	11/30/2016	11,012,087,660	1,617,108,753	9,394,978,907	6,716,665,887	6,265,692,082	450,973,805	313,284,604	3,078,988,072	2,885,059,274	193,928,798	144,252,964	13,438,292,946	12,741,453,576	696,839,370	637,072,679	0
15		15 CUNNINGHAM COMMODITIES LLC	FCM	CBOT	11/30/2016	5,143,254	1,590,377	3,552,877	76,491,780	72,472,084	4,019,696	3,050,000	227,506	15,264	212,242	50,000	0	0	0	0	0
16		16 DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	11/30/2016	612,426,221	6,089,180	606,337,041	5,464,296	0	5,464,296	1	544,287	0	544,287	1	0	0	0	0	0
17		17 DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	11/30/2016	11,222,951,835	573,774,985	10,649,176,850	3,221,451,291	2,931,094,880	290,356,411	200,000,000	745,802,324	557,790,445	188,011,879	150,000,000	1,222,788,209	932,452,266	290,335,943	250,000,000	0
18		18 DORMAN TRADING LLC	FCM	CME	11/30/2016	10,987,911	2,308,126	8,679,785	188,415,480	184,268,756	4,146,724	2,000,000	3,419,265	3,419,265	831,317	200,000	0	0	0	0	0
19		19 E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	11/30/2016	120,915,105	68,777,673	52,137,432	1,853,751,013	1,803,319,853	50,431,160	35,000,000	99,471,355	92,171,451	7,299,904	5,000,000	2,578,629	1,445,312	1,133,317	500,000	0
20		20 E TRADE SECURITIES LLC	FCM BD	NFA	11/30/2016	933,790,724	158,530,254	775,260,470	69,982,725	52,638,953	17,343,772	10,000,000	1,351,629	242,415	1,109,214	1,000,000	0	0	0	0	0
21		21 EFL FUTURES LIMITED	FCM	CME	11/30/2016	38,385,647	22,458,717	15,926,930	314,849,933	301,549,314	13,300,619	5,000,000	0	0	0	0	0	0	0	0	0
22		22 FOREX CAPITAL MARKETS LLC	FCMRFD SD	NFA	11/30/2016	50,604,403	33,276,791	17,327,612	0	0	0	0	0	0	0	0	0	0	0	178,375,472	0
23		23 GAIN CAPITAL GROUP LLC	FCMRFD	NFA	11/30/2016	41,105,713	27,082,688	14,023,025	361,535,642	344,541,653	16,993,989	10,000,000	5,547,059	3,627,938	1,919,121	1,000,000	0	0	0	0	129,889,181
24		24 GH FINANCIALS LLC	FCM	CME	11/30/2016	21,492,670	7,314,023	14,178,647	129,323,502	116,909,200	12,414,302	6,000,000	3,443,684	2,377,763	1,065,921	550,000	0	0	0	0	0
25		25 GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	11/30/2016	17,012,787,802	2,455,555,211	14,557,232,591	26,356,977,284	25,378,975,256	977,102,028	875,000,000	11,404,660,379	10,801,405,612	603,254,767	475,000,000	4,784,021,643	4,360,807,062	423,214,581	350,000,000	0
26		26 HSBC SECURITIES USA INC	FCM BD	CME	11/30/2016	1,053,320,003	832,616,588	220,703,415	1,419,060,302	1,345,284,261	73,776,041	60,000,000	181,082,961	147,460,832	33,622,129	25,000,000	1,042,546,206	947,504,620	95,041,586	80,000,000	0
27		27 INTERACTIVE BROKERS LLC	FCM BD	CME	11/30/2016	3,281,148,359	293,579,025	2,987,569,334	3,380,171,296	3,164,036,443	216,134,853	155,000,000	469,352,931	342,667,857	126,685,074	80,000,000	0	0	0	0	30,753,727
28		28 INTL FCSTONE FINANCIAL INC	FCM BD	CME	11/30/2016	127,656,871	82,104,585	45,552,286	2,226,209,623	2,175,579,421	50,360,202	35,000,000	131,113,291	115,222,071	15,891,220	8,000,000	0	0	0	0	0
29		29 IRONBEAM INC	FCM	NFA	11/30/2016	3,587,027	1,339,180	2,247,847	65,233,285	63,831,107	1,402,178	800,000	610,125	427,792	182,333	50,000	0	0	0	0	0
30		30 JEFFERIES LLC	FCM BD	NFA	11/30/2016	1,467,729,140	68,980,761	1,398,748,379	0	0	0	0	0	0	0	0	0	0	0	0	0
31		31 JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	11/30/2016	13,406,849,939	2,789,469,585	10,617,380,354	20,347,489,391	18,653,759,129	1,693,730,262	932,687,956	4,634,482,694	4,151,620,897	482,861,797	290,613,463	11,074,154,868	10,159,724,704	914,430,164	711,180,729	0
32		32 MACQUARIE FUTURES USA LLC	FCM	CBOT	11/30/2016	267,321,581	142,532,045	124,789,536	2,016,566,955	1,925,654,880	190,912,075	100,000,000	93,700,629	71,362,243	22,338,386	7,000,000	24,631,191	6,027,182	18,604,009	1,000,000	0
33		33 MAREX NORTH AMERICA LLC	FCM	CME	11/30/2016	30,596,229	23,626,632	6,969,597	309,994,172	299,982,736	10,011,436	5,200,000	45,411,528	44,094,765	1,316,763	1,000,000	0	0	0	0	0
34		34 MCVANEY TRADING & INVESTMENTS LLC	FCM	NFA	11/30/2016	14,026,615	2,386,634	11,639,981	768,382,311	747,140,210	21,242,101	18,000,000	2,417,861	0	2,417,861	1,000,000	0	0	0	0	0
35		35 MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	11/30/2016	11,743,502,813	1,798,249,516	9,945,253,297	14,429,012,277	14,140,345,291	288,666,986	200,000,000	3,833,721,583	3,577,197,628	256,523,955	150,000,000	7,049,757,080	6,594,245,127	455,511,953	150,000,000	0
36		36 MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	11/30/2016	3,299,250,268	451,014,294	2,848,235,974	1,801,591,587	1,021,470,882	780,120,705	300,000,000	0	0	0	0	0	0	0	0	0
37		37 MID CO COMMODITIES INC	FCM	NFA	11/30/2016	8,088,372	3,996,279	4,092,093	44,477,483	36,019,092	8,458,391	5,138,000	0	0	0	0	0	0	0	0	0
38		38 MINT BROKERS	FCM BD	NFA	11/30/2016	5,211,762	1,000,000	4,211,762	0	0	0	0	0	0	0	0	0	0	0	0	0
39		39 MIZUHO SECURITIES USA INC	FCM BD SD	CME/NFA	11/30/2016	598,670,823	259,573,653	339,097,170	2,280,940,058	2,029,961,985	250,978,073	125,000,000	1,049,398,200	923,367,706	126,030,494	70,000,000	35,906,258	5,726,479	30,179,779	15,000,000	0
40		40 MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	11/30/2016	10,176,616,063	2,342,260,814	7,834,355,249	15,277,804,982	15,014,223,872	263,581,110	210,000,000	4,725,147,806	4,516,273,643	208,874,163	160,000,000	15,867,481,257	15,709,203,308	158,277,949	92,000,000	0
41		41 MUFG SECURITIES AMERICAS INC	FCM BD	NFA	11/30/2016	314,469,353	1,016,186	313,453,167	0	0	0	0	0	0	0	0	0	0	0	0	0
42		42 NANHUA USA LLC	FCM	CME	11/30/2016	19,229,040	4,130,363	15,098,677	83,805,631	71,599,117	12,206,514	3,500,000	0	0	0	0	0	0	0	0	0
43		43 NEUBERGER BERMAN LLC	FCM BD	NFA	11/30/2016	29,138,519	1,500,000	27,638,519	0	0	0	0	0	0	0	0	0	0	0	0	0
44		44 NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	11/30/2016	1,445,264,966	79,542,758	1,365,722,208	281,355,489	180,220,558	101,134,931	15,000,000	17,028,336	70,965	16,957,371	1,000,000	0	0	0	0	0
45		45 OANDA CORPORATION	FCMRFD	NFA	11/30/2016	77,932,385	48,636,745	29,295,640	0	0	0	0	0	0	0	0	0	0	0	0	134,087,268
46		46 OPTIONSPRESS INC	FCM BD	NFA	11/30/2016	274,304,459	8,361,572	265,942,887	144,826,197	102,933,492	41,892,705										

2 of 2

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
72																				
73	October Web Page Update	66																		
74																				
75	Additions	0																		
76																				
77																				
78	Deletions	0																		
79																				
80																				
81	Name Changes																			
82	NONE																			
83																				
84	November Web Page Update	66																		
85																				
86	(a): FCM: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.																			
87	BD: The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.																			
88	RFED: Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.																			
89	FCMRFD: The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.																			
90	SD: The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.																			
91																				
92	(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.																			
93																				
94	(c): A firm's net capital requirement is the greater of:																			
95																				
96	• FCM minimum dollar amount (\$1,000,000); or																			
97	• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or																			
98	• the amount of capital required by a registered futures association (currently NFA is the only such association); or																			
99	• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or																			
100	• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or																			
101	• 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.																			
102																				
103	(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.																			
104																				
105	(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.																			
106																				
107	(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.																			
108																				
109	(g): Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.																			
110																				
111	(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.																			
112																				
113	(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.																			
114																				
115	(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.																			
116																				
117	(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.																			
118																				
119	(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.																			
120																				
121	(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.																			
122																				
123	(n): This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.																			
124																				
125	(o): Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.																			
126																				
127	(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.																			
128																				
129	(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.																			