SELECTED FCM FINANCIAL DATA AS OF May 31, 2016 FROM REPORTS FILED BY June 29, 2016

	5	<u> </u>	6		_					June 29, 2016		.,			_	_		<u> </u>	_	
A	В	С	D	E	F	G	Н		J	K	L	M	N	O Evenes/Definient	Р	Q	R	S Evene / Definient	Т	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	Customer Amount Pt. 30 Required	Excess/Deficient Funds in Separate Section 30.7	Target Residual Interest in Section	Funds in Separate Cleared Swap	Customer Amount Cleared Swap Seg	Excess/Deficient Funds in Cleared Swap Seg	Target Residual Interest in Cleared	Total Amount of Retail Forex
1	Retail 1 Groigh Exchange Boaler			Dute	Ouphui	requirement	Ouphui	iii ocg	required 4d(d)(2)	i unus in ocg	interest in deg	Accounts	T to oo Required	Accounts	30.7	Segregation	Required	Accounts	Swap Seg	Obligation
2		(a)	(b)			(c)	(d)	(e)	(f)	(g)	(h)	(i)	(j)	(k)	(1)	(m)	(n)	(0)	(p)	(q)
3	ARNI AMBO CI FARTNIC CHTCACO I I C	ECM PD	CBOT	E/21/2016	661,190,013	159,683,071	E01 E06 042	2,963,035,221	2,542,901,467	420,133,754	141 662 250	189,257,947	156,563,142	32,694,805	15,656,314		0 0		0	
	ABN AMRO CLEARING CHICAGO LLC ADM INVESTOR SERVICES INC	FCM BD FCM	CBOT	5/31/2016 5/31/2016	310,749,844	202,080,998	501,506,942 108,668,846	4,627,329,984	4,363,782,488	263,547,496	141,662,358 120,000,000	310,590,947	250,150,113		20,000,000		2 1,582,826	10,623,486	8,000,000	
-	ADVANTAGE FUTURES LLC	FCM	CME	5/31/2016	21,390,014	13,838,679	7,551,335	568,418,229	553,611,136	14,807,093	8,500,000	32,807,110		· · · ·	1,000,000	 	0 0	10/025/100	0	
	AMP GLOBAL CLEARING LLC	FCM	NFA	5/31/2016	2,398,658	1,500,000	898,658	56,255,599	54,200,716	2,054,883	900,000	1,877,524	1,515,425	362,099	150,000	(0 0	(0	(
	APERTURE LLC	FCM	NFA	5/31/2016	13,486,945	1,000,000	12,486,945	1,067,318	468,670	598,648		2 100 500 027	2 746 022 050	0	127.006.020	5 502 026 26	0 0	(65, 306, 636	0	(
	BARCLAYS CAPITAL INC BGC FINANCIAL LP	FCM BD FCM BD	NYME NFA	5/31/2016 5/31/2016	7,188,492,012 25,225,954	1,139,728,440 2,248,484	6,048,763,572 22,977,470	6,171,366,024	5,351,562,674	819,803,350	294,335,947	3,108,500,927	2,746,932,850	361,568,077	137,896,029	5,583,026,264	4 4,917,729,644	665,296,620	277,359,952	
	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	5/31/2016	2,094,535,710	229,437,999	1,865,097,711	2,398,071,182	2,104,823,290	293,247,892	210,482,329	36,623,956	23,190,864	13,433,092	10,000,000	15,788,988	8 7,691,893	8,097,095	5,000,000	
12 9	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	5/31/2016	1,919,157,466	232,075,746	1,687,081,720	1,128,648,508	912,199,758	216,448,750	182,439,952	141,904,876	117,239,245	24,665,631	11,723,925	1,044,051,78	5 788,767,074	255,284,711	78,876,707	(
	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	5/31/2016	9,773,708	1,000,000	8,773,708	19,689,914	18,118,943	1,570,971	1,000,000	185	0	185	1		6 0	(1	(
	CANTOR FITZGERALD & CO CHS HEDGING LLC	FCM BD FCM	CBOT	5/31/2016 5/31/2016	257,196,438 34,045,427	11,606,942 12,165,770	245,589,496 21,879,657	4,969,921 184,058,067	148,914,063	4,969,921 35,144,004	3,000,000 13,100,000	2,038,564	604.183	1,434,381	545,000	503,912	0 0	503,912	310,000	
	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	 	9,098,084,725	1,456,341,392	7.641.743.333	8,483,372,605	8,129,668,414	353,704,191	322,500,000	1,391,002,475		359.623.472	150.000.000			240,269,774		
	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	5/31/2016	10,992,620,852	1,619,548,240	9,373,072,612	6,885,737,801	6,459,389,240	426,348,561	322,969,462	2,692,108,719	 	,,	123,100,072			737,105,049		(
	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	5/31/2016	5,228,991	1,154,801	4,074,190	69,020,022	64,809,155	4,210,867	3,050,000	234,076	17,696		100,000	(0 0	(0	(
	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	5/31/2016	567,180,298	6,185,738	560,994,560	5,468,812	3 400 573 456	5,468,812	200,000,000	560,805	016.053.133	560,805	150,000,000	1 670 746 356	0 0	222.027.52	0	
	DEUTSCHE BANK SECURITIES INC DORMAN TRADING LLC	FCM BD FCM	CBOT	5/31/2016 5/31/2016	12,238,546,925 9,639,102	656,013,025 1,978,971	11,582,533,900 7,660,131	3,789,741,599 164,798,614	3,498,672,456 160,891,502	291,069,143 3,907,112	200,000,000	1,005,744,579 4,676,244			150,000,000 200,000		0 1,356,718,654	322,027,596	250,000,000	1
	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	5/31/2016	90,533,244	47,013,149	43,520,095	1,306,928,044	1,270,721,166	36,206,878		69,477,686			3,000,000		8 1,768,996	1,126,252	500,000	
23 20	E TRADE CLEARING LLC	FCM BD	NFA	5/31/2016	855,340,118	141,791,943	713,548,175	61,181,903	44,951,082	16,230,821	10,000,000	1,371,680			1,000,000	, , , , ,	0 0	, ,,	0	
	EFL FUTURES LIMITED	FCM	CME	5/31/2016	33,228,603	17,751,147	15,477,456	237,468,949	224,356,538	13,112,411	5,000,000	0	0	0	0) (0	(0	(
	FOREX CAPITAL MARKETS LLC GAIN CAPITAL GROUP LLC	FCMRFD SD FCMRFD	NFA	5/31/2016	53,031,677 40,886,203	32,316,861 27,395,839	20,714,816 13,490,364	0 288,338,572	272,906,564	15 422 000	5,000,000	5,488,448	3,692,025	1,796,423	1,000,000	0 (0	(0	182,071,774 130,536,393
	GH FINANCIALS LLC	FCMRFD	NFA CME	5/31/2016 5/31/2016	40,886,203 15,799,598	7,395,839	13,490,364 8,444,728	288,338,572 109,605,154	2/2,906,564 96,471,941	15,432,008 13,133,213	4,000,000	5,488,448 2,994,856			1,000,000		0 0	(0	130,536,39
	GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	5/31/2016	17,166,633,840	2,512,066,124	14,654,567,716	21,693,697,524		1,105,679,988	875,000,000	11,253,889,533			475,000,000		3 3,122,166,435	420,072,558	350,000,000	(
	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	5/31/2016	426,182,026	1,000,000	425,182,026	48,000,000	0	48,000,000	40,000,000	20,000,000		20,000,000	15,000,000		0 0	(0	(
	HSBC SECURITIES USA INC	FCM BD	CME	5/31/2016	1,101,544,011	192,595,553	908,948,458	1,371,398,340	1,292,160,562	79,237,778	70,000,000	238,741,037	177,055,446		25,000,000		8 765,682,453	117,422,135	96,000,000	
	INTERACTIVE BROKERS LLC INTL FCSTONE FINANCIAL INC	FCM BD FCM BD	CME CME	5/31/2016 5/31/2016	3,008,220,916 127,221,058	258,178,726 75,755,678	2,750,042,190 51,465,380	2,925,099,395 1,959,116,721	2,718,367,150 1,915,220,651	206,732,245 43,896,070	155,000,000 35,000,000	415,357,690 105,048,206	296,533,343 88,760,653		80,000,000 8,000,000		0 0	(0	32,470,51
	IRONBEAM INC	FCM	NFA	5/31/2016	2,166,862	1,004,011	1,162,851	54,331,839	52,909,943	1,421,896		250,019			50,000		0 0	(0	
	ITG DERIVATIVES LLC	FCM BD	NFA	5/31/2016	2,466,125	1,000,000	1,466,125	0	0	0	0	0	0	0	0		0 0	(0	(
	JEFFERIES LLC	FCM BD	NFA	5/31/2016	1,252,402,717	77,819,836	1,174,582,881	0	0	0	0	0	0	0	0) (0	(0	(
	JP MORGAN CLEARING CORP JP MORGAN SECURITIES LLC	FCM BD SD	NFA CEI/NFA	5/31/2016 5/31/2016	7,206,061,574 13,153,058,611	1,536,176,097	5,669,885,477	876,176,946	701,715,366 16,075,575,630	174,461,580		615,777,861 3,752,368,029		· · · ·	85,250,035	· ·		250,000 810,478,157		(
	MACQUARIE FUTURES USA LLC	FCM BD SD	CEI/NFA	5/31/2016	250,122,496	2,483,527,550 168,413,163	10,669,531,061 81,709,333	17,672,140,060 2,464,229,817	2,286,028,976	1,596,564,430 178,200,841	803,778,782 100,000,000	100,480,028	 	, ,-	236,734,614 7,000,000			18,478,211	578,282,105 1,000,000	
	MAREX NORTH AMERICA LLC	FCM	CME	5/31/2016	20,474,651	14,699,662	5,774,989	179,981,734	174,749,798	5,231,936	5,200,000	51,529,070	50,187,054		1,000,000		0 0	10, 17 0,211	0	(
	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	5/31/2016	13,786,656	2,533,476	11,253,180	824,455,340	803,209,411	21,245,929		2,417,861	0	2,417,861	400,000		0 0	(0	(
	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	5/31/2016	11,023,159,309	1,499,379,404	9,523,779,905	12,569,493,963	12,219,191,824	350,302,139	200,000,000	3,285,042,557	2,990,332,654	294,709,903	150,000,000	5,583,855,804	5,269,975,067	313,880,737	150,000,000	(
	MERRILL LYNCH PROFESSIONAL CLEARING CORP MID CO COMMODITIES INC	FCM BD FCM	NFA NFA	5/31/2016 5/31/2016	3,589,943,945 8,274,159	539,759,156 4,245,116	3,050,184,789 4,029,043	1,359,968,589 44,341,501	939,155,936 36,356,818	420,812,653 7,984,683	300,000,000 5,138,000	0	0	0	0		0 0	(0	(
	MINT BROKERS	FCM BD	NFA	5/31/2016	5,353,797	1,000,000	4,353,797	0	0 30,330,010	0	3,130,000	0	0	0	0		0 0	(0	
	MITSUBISHI UFJ SECURITIES USA INC	FCM BD	NFA	5/31/2016	418,433,515	1,010,016	417,423,499	0	0	0	0	0	0	0	0	(0 0	(0	(
	MIZUHO SECURITIES USA INC	FCM BD SD	CME/NFA	5/31/2016	746,074,796	279,574,054	466,500,742	3,065,690,160	2,864,132,122	201,558,038	125,000,000	839,182,700		101,751,859	70,000,000			34,077,626	15,000,000	(
	MORGAN STANLEY & CO LLC NANHUA USA LLC	FCM BD SD FCM	CME/NFA CME	5/31/2016 5/31/2016	10,652,891,960 20,168,164	1,880,565,399 3,996,327	8,772,326,561 16,171,837	14,176,070,301 69,360,468	13,967,341,480 63,719,186	208,728,821 5,641,282	105,000,000 1,899,270	4,406,147,576	4,198,988,033	207,159,543	105,000,000	11,321,308,35	1 11,190,658,729	130,649,622	92,000,000	
	NEUBERGER BERMAN LLC	FCM BD	NFA	5/31/2016	15,718,277	1,500,000	14,218,277	09,300,408	03,/19,186	3,041,282	1,099,270	0	0	0	0) (0 0	(0	'
50 47	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	5/31/2016	2,535,474,279	76,082,903	2,459,391,376	267,040,976	166,219,197	100,821,779	15,000,000	17,574,706	64,033	17,510,673	1,000,000		0 0		0	(
51 48	OANDA CORPORATION	FCMRFD	NFA	5/31/2016	89,686,662	46,894,653	42,792,009	0	0	0	0	0	0	0	0	(0 0	(0	129,838,720
	OPTIONSXPRESS INC	FCM BD	NFA	5/31/2016	259,427,145	6,693,315	252,733,830	124,364,743		35,069,761		3,993,056					0 0	(0	211 411
	PHILLIP CAPITAL INC PICTET OVERSEAS INC	FCM BD FCM BD	CME NFA	5/31/2016 5/31/2016	34,162,369 17,394,683	20,000,000	14,162,369 16,394,683	188,505,724 0	167,810,200	20,695,524	8,390,510	12,943,168	7,619,422	5,323,746	380,971		0 0	(0	211,418
-	RAND FINANCIAL SERVICES INC	FCM	CME	5/31/2016	83,512,622	16,145,721	67,366,901	259,898,000	215,513,700	44,384,300	6,465,400	39,786,800	16,818,200	22,968,600		<u>'</u>	0 0	(0	
56 53	RBC CAPITAL MARKETS LLC	FCM BD	CME	5/31/2016	1,896,387,901	242,913,913	1,653,473,988	2,741,595,774	2,515,060,353	226,535,421	200,000,000	173,086,241	132,185,043	40,901,198	20,000,000	900,353,132	2 677,652,132	222,701,000	80,000,000	(
	RBS SECURITIES INC	FCM BD	CBOT	5/31/2016	3,612,085,392	83,160,780	3,528,924,612	1,547,172,294		189,886,467		168,797,517					0 0	(0	(
	RJ OBRIEN ASSOCIATES LLC ROSENTHAL COLLINS GROUP LLC	FCM SD FCM		5/31/2016 5/31/2016	212,454,659 84,389,581	142,401,369 62,226,085	70,053,290 22,163,496	3,894,492,417		98,531,526 25,549,982		243,456,957	· · · · · · · · · · · · · · · · · · ·				0	0	0	
	SANFORD C BERNSTEIN & CO LLC	FCM BD	NFA	5/31/2016	201,837,324	28,686,017	173,151,307	1,571,384,110 0	1,545,834,128	23,343,362	16,000,000	34,992,707	22,924,039	12,000,008	8,000,000		0 0	(0	
61 58	SANTANDER INVESTMENT SECURITIES INC	FCM BD	NYME	5/31/2016	128,504,186	12,956,339	115,547,847	451,776,108	446,486,016	5,290,092	4,000,000	0	0	0	0		0 0		0	(
	SCOTIA CAPITAL USA INC	FCM BD	CME	5/31/2016	539,606,278	33,792,891	505,813,387	0	0	0	0	0	0	0	0) (0 0	(0	(
	SG AMERICAS SECURITIES LLC STATE STREET GLOBAL MARKETS LLC	FCM BD FCM BD	CME CME	5/31/2016	3,748,177,701 539,403,646	1,299,028,456 27,237,535	2,449,149,245	15,488,688,720 476,279,321		901,384,152 127,412,800		4,352,132,848			255,000,000 15,000,000		269,361,251	192,470,820	75,000,000	(
	STRAITS FINANCIAL LLC	FCM BD	CME	5/31/2016 5/31/2016	24,574,946	9,704,350	512,166,111 14,870,596	292,500,978	348,866,521 276,593,368	127,412,800		57,663,357 39,038,292					0 0	ſ	0	'
	TD AMERITRADE FUTURES & FOREX LLC	FCM	NFA	5/31/2016	108,451,256	21,553,827	86,897,429	248,916,373		44,321,339		0	0	0,005,057	0		0 0	(0	41,076,54
67 64	TRADESTATION SECURITIES INC	FCM BD	CME	5/31/2016	66,888,440	3,605,267	63,283,173	533,036,022	520,687,410	12,348,612	9,000,000	23,517,382					0 0	(0	, ,
	UBS FINANCIAL SERVICES INC	FCM BD	NFA	5/31/2016	1,139,418,975	119,285,171	1,020,133,804	115,686,347		47,673,711		28,168,913					0 0	(0	(
	UBS SECURITIES LLC UOBBF CLEARING LIMITED	FCM BD FCM	CBOT NFA	5/31/2016 5/31/2016	4,554,647,939 7,805,755	818,953,981 1,000,000	3,735,693,958 6,805,755	7,531,912,694	6,972,649,884	559,262,810	i	3,923,348,340	3,375,917,335	547,431,005	300,000,000		586,633,626	291,327,189	200,000,000	
	WEDBUSH SECURITIES INC	FCM BD	CBOT	5/31/2016	150,132,253	46,583,818	103,548,435	1,039,286,041	1,015,501,919	23,784,122		32,897,422	29,147,418	3,750,004		<u> </u>	0 0	ſ	n	
	WELLS FARGO SECURITIES LLC	FCM BD	CME	5/31/2016	3,597,427,479			3,374,464,606		329,301,123		490,918,610					4 6,653,863,730	781,987,314	575,000,000	
73 70	YORK BUSINESS ASSOCIATES LLC	FCM	NFA	5/31/2016	5,298,505	1,000,000	4,298,505	43,928,415	39,431,705	4,496,710	2,000,000	1,919,965	1,560,286	359,679	200,000		0 0		0	(
74	Tatala							404 000 054 100	450 242 545 151	40 740 500 500	C F74 000 C==	40 707 700 650	20 770 000 000	4.054.407.555	0.054.704.00	60.054.000.05	4 64 077 550 101	E E71 100 07	2 574 540 100	E40 00F 00F
70	Totals		l					161,069,054,403	150,349,545,474	10,719,508,929	6,5/4,092,657	43,727,730,052	38,773,622,820	4,954,107,232	2,651,704,324	9,851,680,35	1 64,277,550,481	5,574,129,870	3,574,518,403	516,205,367

SELECTED FCM FINANCIAL DATA AS OF May 31, 2016 FROM REPORTS FILED BY June 29, 2016

77 April Web I
78
79 Additions
80 NONE
81
82 Deletions
83 NONE April Web Page Update 70 0 70

- (a): FCM: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.

- BD: The FCM is also registered with the Commodity Futures Trading Commission.

 P1 BD: The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.

 RFED: Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.

 FCMRFD: The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.

 The FCM or RFED is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer. SD: The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.
- 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.
 - (c): A firm's net capital requirement is the greater of:

98

99

128

- risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or
- FCM minimum dollar amount (\$1,000,000); or
 risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margi
 - for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or
- * minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or
 * 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.
- | 107 | (d): Excess net capital is adjusted net capital, less the firm's net capital requirement. | 108 | 109 | (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. | 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. The property of the commodity is required to segregate on behalf of customers who are trading on a designated contract market or derivatives transaction execution facility. The property of the commodity is required to segregate on behalf of customers who are trading on a designated contract market or derivatives transaction execution facility. The property of the commodity is required to segregate on behalf of customers who are trading on a designated contract market or derivatives transaction execution facility. The property of the commodity is required to segregate on behalf of customers who are trading on a designated contract market or derivatives transaction execution facility. The property of the commodity is required to segregate on behalf of customers who are trading on a designated contract market or derivatives transaction execution facility.
 - (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.
 - (g): Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.
 - (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.
 - (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.
 - (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.
- (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.

 - (o): Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.
 - (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.
- 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.