

SELECTED FCM FINANCIAL DATA AS OF

June 30, 2016  
FROM REPORTS FILED BY  
July 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 Required 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	6/30/2016	558,448,835	166,912,485	391,536,350	2,920,130,990	2,618,085,012	302,045,978	152,527,838	138,610,596	110,001,600	28,608,996	11,000,160	0	0	0	0	0	0
5		2 ADM INVESTOR SERVICES INC	FCM	CBOT	6/30/2016	312,768,626	206,422,274	106,346,352	4,856,097,021	4,594,418,699	261,678,322	120,000,000	370,885,798	312,177,768	58,708,030	20,000,000	12,545,152	1,625,051	10,920,101	8,000,000	0	0
6		3 ADVANTAGE FUTURES LLC	FCM	CME	6/30/2016	23,010,989	12,607,226	10,403,763	562,998,148	545,954,726	17,043,422	8,500,000	33,550,787	31,755,484	1,795,303	1,000,000	0	0	0	0	0	0
7		4 AMP GLOBAL CLEARING LLC	FCM	NFA	6/30/2016	2,409,341	1,500,000	909,341	57,610,708	56,033,427	1,577,281	900,000	1,908,899	1,583,490	325,409	150,000	0	0	0	0	0	0
8		5 APERTURE LLC	FCM	NFA	6/30/2016	14,675,960	1,000,000	13,675,960	1,888,135	1,322,667	565,468	300,000	0	0	0	0	0	0	0	0	0	0
9		6 BARCLAYS CAPITAL INC	FCM BD	NYME	6/30/2016	7,318,924,545	1,108,007,170	6,210,917,375	6,078,217,882	5,197,645,996	880,571,886	285,870,530	3,008,452,995	2,644,609,913	363,843,082	132,759,418	5,763,722,820	4,953,572,154	810,150,666	279,381,469	0	0
10		7 BGC FINANCIAL LP	FCM BD	NFA	6/30/2016	30,940,754	1,348,888	29,591,866	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11		8 BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	6/30/2016	2,148,112,072	221,726,594	1,926,385,478	2,760,076,718	2,451,199,507	308,877,211	245,119,951	46,546,977	26,101,293	20,445,684	10,000,000	19,616,625	11,516,825	8,099,800	5,000,000	0	0
12		9 BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	6/30/2016	1,901,568,714	233,915,979	1,667,652,735	1,182,456,289	953,600,852	228,855,437	190,720,170	205,089,249	173,752,325	31,336,924	17,375,233	1,017,800,432	762,893,074	254,907,358	76,289,307	0	0
13		10 BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	6/30/2016	9,562,728	1,000,000	8,562,728	24,210,815	22,618,836	1,591,979	1,000,000	185	185	1	6	6	1	6	1	0	0
14		11 CANTOR FITZGERALD & CO	FCM BD	CBOT	6/30/2016	330,089,696	17,918,703	312,170,993	4,969,921	0	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0	0
15		12 CHS HEDGING LLC	FCM	CBOT	6/30/2016	34,364,608	12,140,883	22,223,725	166,445,432	129,509,028	36,936,404	13,100,000	2,046,349	614,645	1,431,704	545,000	503,912	0	503,912	310,000	0	0
16		13 CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	6/30/2016	8,101,303,565	1,617,945,730	6,483,357,835	9,002,340,575	8,634,628,372	367,712,203	322,500,000	1,366,493,905	1,180,879,120	185,614,785	150,000,000	11,403,991,399	11,012,184,934	391,806,465	257,975,000	0	0
17		14 CREDIT SUISSE SECURITIES (USA) LLC	FCM	CBOT	6/30/2016	11,596,945,878	1,525,997,414	10,070,948,464	6,359,746,092	5,898,019,896	461,726,196	294,900,995	2,796,895,888	2,580,491,893	216,403,995	129,024,595	11,480,532,720	10,766,089,589	714,443,131	538,304,479	0	0
18		15 CUNNINGHAM COMMODITIES LLC	FCM	CBOT	6/30/2016	5,211,965	1,301,088	3,910,877	69,822,991	65,606,320	4,216,671	3,050,000	233,105	16,885	216,220	100,000	0	0	0	0	0	0
19		16 DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	6/30/2016	564,091,335	6,953,789	557,137,546	5,481,436	0	5,481,436	1	571,701	571,701	1	1	0	0	0	0	0	0
20		17 DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	6/30/2016	12,470,192,638	666,873,308	11,803,319,330	3,964,006,142	3,636,540,613	327,465,529	200,000,000	1,239,472,639	943,841,302	295,631,337	150,000,000	1,791,145,482	1,454,842,691	336,302,791	250,000,000	0	0
21		18 DORMAN TRADING LLC	FCM	CME	6/30/2016	9,677,432	1,616,314	8,061,118	163,359,860	167,465,628	0	2,000,000	4,632,339	3,825,556	0	200,000	0	0	0	0	0	0
22		19 E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	6/30/2016	115,932,297	64,760,085	51,172,212	1,480,578,150	1,424,681,241	55,896,909	20,000,000	66,820,595	59,790,224	7,030,371	3,000,000	2,400,531	1,273,994	1,126,537	500,000	0	0
23		20 E TRADE CLEARING LLC	FCM BD	NFA	6/30/2016	875,186,986	150,240,498	724,946,488	63,877,770	47,471,291	16,406,479	10,000,000	1,371,298	262,084	1,109,214	1,000,000	0	0	0	0	0	0
24		21 EFL FUTURES LIMITED	FCM	CME	6/30/2016	30,485,341	18,128,178	12,356,623	249,635,384	236,490,710	13,144,674	5,000,000	0	0	0	0	0	0	0	0	0	0
25		22 FOREX CAPITAL MARKETS LLC	FCMRFD SD	NFA	6/30/2016	53,187,254	34,203,865	18,983,389	0	0	0	0	0	0	0	0	0	0	0	0	174,991,480	0
26		23 GAIN CAPITAL GROUP LLC	FCMRFD	NFA	6/30/2016	42,136,984	27,451,578	14,685,406	432,245,904	415,803,905	16,441,999	5,000,000	5,353,503	3,698,988	1,654,515	1,000,000	0	0	0	0	129,705,882	0
27		24 GH FINANCIALS LLC	FCM	CME	6/30/2016	15,905,461	7,951,463	7,953,998	119,344,810	106,500,802	12,844,008	4,000,000	3,314,559	2,271,008	1,043,551	550,000	0	0	0	0	0	0
28		25 GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	6/30/2016	17,085,387,553	2,581,888,469	14,503,499,084	22,960,540,874	21,933,726,394	1,026,814,480	875,000,000	11,948,916,320	11,362,627,298	586,289,022	475,000,000	3,795,006,602	3,331,979,299	463,027,303	350,000,000	0	0
29		26 GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	6/30/2016	237,176,702	1,000,000	236,176,702	10,000,000	0	10,000,000	5,000,000	10,000,000	0	10,000,000	5,000,000	0	0	0	0	0	0
30		27 HSBC SECURITIES USA INC	FCM BD	CME	6/30/2016	1,086,212,148	213,643,521	872,568,627	1,325,166,408	1,218,950,075	106,216,333	70,000,000	213,476,233	166,889,053	46,587,180	25,000,000	980,310,228	863,924,957	116,385,271	96,000,000	0	0
31		28 INTERACTIVE BROKERS LLC	FCM BD	CME	6/30/2016	2,923,386,601	244,504,730	2,678,881,871	3,051,122,488	2,841,904,688	209,217,800	155,000,000	454,069,131	332,085,864	121,983,267	80,000,000	0	0	0	0	31,835,244	0
32		29 INTL FCBSTONE FINANCIAL INC	FCM BD	CME	6/30/2016	128,720,062	82,169,077	46,550,985	1,991,417,928	1,939,474,806	51,943,122	35,000,000	116,443,401	98,874,843	17,568,558	8,000,000	0	0	0	0	0	0
33		30 IRONBEAM INC	FCM	NFA	6/30/2016	2,307,206	1,480,687	826,519	63,283,479	61,898,225	1,385,254	800,000	252,502	128,141	124,361	50,000	0	0	0	0	0	0
34		31 ITG DERIVATIVES LLC	FCM BD	NFA	6/30/2016	2,273,301	1,000,000	1,273,301	0	0	0	0	0	0	0	0	0	0	0	0	0	0
35		32 JEFFERIES LLC	FCM BD	NFA	6/30/2016	1,302,945,787	83,500,670	1,219,445,117	0	0	0	0	0	0	0	0	0	0	0	0	0	0
36		33 JP MORGAN CLEARING CORP	FCM BD	NFA	6/30/2016	7,201,207,283	1,554,239,361	5,646,967,922	824,736,147	613,823,481	210,912,666	122,764,696	631,083,460	469,521,726	161,561,734	93,904,345	250,000	0	250,000	1	0	0
37		34 JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	6/30/2016	13,568,089,663	2,577,261,508	10,990,828,155	18,348,008,771	16,676,006,357	1,672,000,414	833,800,418	3,947,206,667	3,587,224,419	359,982,248	251,105,709	9,992,798,585	9,095,240,401	897,558,184	636,666,828	0	0
38		35 MACQUARIE FUTURES USA LLC	FCM	CBOT	6/30/2016	251,619,279	178,231,829	73,387,450	2,650,561,191	2,470,268,282	180,292,909	100,000,000	99,805,047	65,763,840	34,041,207	7,000,000	27,524,891	9,035,104	18,489,787	1,000,000	0	0
39		36 MAREX NORTH AMERICA LLC	FCM	CME	6/30/2016	23,541,566	15,022,462	8,519,104	226,791,309	215,468,762	11,322,547	5,200,000	55,122,990	53,688,725	1,434,265	1,000,000	0	0	0	0	0	0
40		37 MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	6/30/2016	13,640,135	2,109,214	11,530,921	823,654,749	801,947,352	21,707,397	18,000,000	2,417,861	0	400,000	0	0	0	0	0	0	0
41		38 MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	6/30/2016	11,435,064,095	1,553,829,249	9,881,234,846	13,172,096,992	12,880,143,857	291,953,035	200,000,000	3,481,205,326	3,215,119,793	266,085,533	150,000,000	5,848,660,741	5,254,975,744	593,684,997	150,000,000	0	0
42		39 MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	6/30/2016	3,166,152,388	534,938,344	2,631,214,044	1,269,221,883	566,055,986	703,165,897	300,000,000	0	0	0	0	0	0	0	0	0	0
43		40 MID CO COMMODITIES INC	FCM	NFA	6/30/2016	8,314,128	4,883,132	3,430,996	39,393,847	31,197,681	8,196,166	5,138,000	0	0	0	0	0	0	0	0	0	0
44		41 MINT BROKERS	FCM BD	NFA	6/30/2016	5,342,466	1,000,000	4,342,466	0	0	0	0	0	0	0	0	0	0	0	0	0	0
45		42 MIZUHO SECURITIES USA INC	FCM BD SD	CME/NFA	6/30/2016	580,722,893	271,017,117	309,705,776	3,149,004,092	2,947,627,002	201,377,090	125,000,000	836,417,340	735,124,543	101,292,797	70,000,000	45,743,510	12,636,512	33,106,998	15,000,000	0	0
46		43 MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	6/30/2016	10,352,963,753	1,956,178,942	8,396,784,811	14,790,427,276	14,580,826,595	209,600,681	105,000,000	4,243,469,178	3,992,755,044								

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76																					
77		<b>May Web Page Update</b>	<b>70</b>																		
78																					
79		<b>Additions</b>	<b>0</b>																		
80		NONE																			
81																					
82		<b>Deletions</b>	<b>0</b>																		
83		NONE																			
84																					
85		<b>Name Changes</b>																			
86		MITSUBISHI UFJ SECURITIES USA INC to																			
87		MUFG SECURITIES AMERICAS INC																			
88																					
89		<b>June Web Page Update</b>	<b>70</b>																		
90																					
91		(a): FCM: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.																			
92		BD: The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.																			
93		RFED: Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.																			
94		FCMRFD: The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.																			
95		SD: The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.																			
96																					
97		(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.																			
98																					
99		(c): A firm's net capital requirement is the greater of:																			
100		• FCM minimum dollar amount (\$1,000,000); or																			
101		• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or																			
102		• the amount of capital required by a registered futures association (currently NFA is the only such association); or																			
103		• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or																			
104		• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or																			
105		• 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.																			
106																					
107																					
108		(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.																			
109																					
110		(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.																			
111																					
112		(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.																			
113																					
114		(g): Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.																			
115																					
116		(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.																			
117																					
118		(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.																			
119																					
120		(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.																			
121																					
122		(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.																			
123																					
124		(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.																			
125																					
126		(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.																			
127																					
128		(n): This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.																			
129																					
130		(o): Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.																			
131																					
132		(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.																			
133																					
134		(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.																			