SELECTED FCM FINANCIAL DATA AS OF
December 31, 2016
FROM REPORTS FILED BY
January 26, 2017

	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	12/31/16	681,362,090	172,540,936	508,821,154	3,301,416,861	2,934,778,252	366,638,609	175,383,691	158,504,855	124,139,487	34,365,368	12,413,949	0	0	0	0	0
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	12/31/16	314,731,058	188,755,714	125,975,344	4,751,454,420	4,523,167,862	228,286,558	120,000,000	370,199,053	316,360,375	53,838,678	20,000,000	10,323,341	1,282,861	9,040,480	8,000,000	0
6	3	ADVANTAGE FUTURES LLC	FCM	CME	12/31/16	23,846,422	14,041,447	9,804,975	549,961,867	537,992,925	11,968,942	9,000,000	43,490,681	41,693,370	1,797,311	1,000,000	0	0	0	0	0
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	12/31/16	2,731,775	1,500,000	1,231,775	50,716,510	48,942,025	1,774,485	900,000	1,892,680	1,507,140	385,540	150,000	0	0	0	0	0
8	5	APERTURE LLC	FCM	NFA	12/31/16	21,950,627	1,000,000	20,950,627	3,975,338	3,131,633	843,705	300,000	0	0	0	0	0	0	0	0	0
9	6	BARCLAYS CAPITAL INC	FCM BD	NYME	12/31/16	7,425,614,052	1,183,266,074	6,242,347,978	5,853,031,106	5,272,929,781	580,101,325	290,011,138	3,343,849,544	2,924,089,352	419,760,192	146,789,285	6,211,063,683	5,409,658,542	801,405,141	214,763,444	0
10	7	BGC FINANCIAL LP	FCM BD	NFA	12/31/16	42,054,727	1,361,526	40,693,201	0	0	0	0	0	0	0	0	0	0	0	0	0
11	8	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	12/31/16	1,569,131,300	231,049,748	1,338,081,552	2,807,115,094	2,619,454,683	187,660,411	150,000,000	27,756,583	16,092,679	11,663,904	7,500,000	31,724,210	12,612,316	19,111,894	15,000,000	0
12	9	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	12/31/16	1,644,360,508	212,571,199	1,431,789,309	1,181,918,041	1,077,830,365	104,087,676	82,500,000	136,505,355	107,083,134	29,422,221	22,500,000	751,511,747	628,330,090	123,181,657	97,500,000	0
13	10	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	12/31/16	8,624,857	1,000,000	7,624,857	21,399,394	19,771,024	1,628,370	1,000,000	6	0	6	1	6	0	6	1	0
14	11	CANTOR FITZGERALD & CO	FCM BD	CBOT	12/31/16	315,557,709	4,836,109	310,721,600	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	12/31/16	36,217,741	9,165,049	27,052,692	186,204,600	133,238,417	52,966,183	13,100,000	2,016,443	491,713	1,524,730	545,000	503,912	0	503,912	310,000	0
16	13	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	12/31/16	9,289,958,982	1,853,937,090	7,436,021,892	8,965,591,640	8,452,973,583	512,618,057	332,200,000	1,559,265,604	1,369,249,518	190,016,086	150,000,000	15,902,355,645	15,475,319,390	427,036,255	303,175,000	0
17	14	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	12/31/16	10,155,552,417	1,533,446,599	8,622,105,818	6,439,885,699	6,093,558,929	346,326,770	304,677,946	3,555,830,818	3,383,238,992	172,591,826	169,161,950	12,811,020,121	12,077,815,320	733,204,801	603,890,766	0
18	15	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	12/31/16	5,198,086	1,264,051	3,934,035	75,105,502	71,033,870	4,071,632	3,250,000	223,754	14,782	208,972	50,000	0	0	0	0	0
19	16	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	12/31/16	619,881,737	7,101,497	612,780,240	5,460,715	0	5,460,715	1	539,251	0	539,251	1	0	0	0	0	0
20	17	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	12/31/16	12,626,149,898	534,975,941	12,091,173,957	3,208,673,076	2,763,935,717	444,737,359	200,000,000	878,525,181	672,861,737	205,663,444	150,000,000	842,199,463	461,391,039	380,808,424	250,000,000	0
21	18	DORMAN TRADING LLC	FCM	CME	12/31/16	10,799,340	2,006,582	8,792,758	187,517,933	183,873,167	3,644,766	2,000,000	4,504,434	3,717,738	786,696	200,000	0	0	0	0	0
22	19	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	12/31/16	122,655,105	51,600,563	71,054,542	1,331,066,895	1,276,222,318	54,844,577	35,000,000	88,330,766	81,045,311	7,285,455	5,000,000	2,803,359	1,669,179	1,134,180	500,000	0
23	20	E TRADE SECURITIES LLC	FCM BD	NFA	12/31/16	968,610,998	158,306,551	810,304,447	70,545,598	52,964,610	17,580,988	10,000,000	1,351,629	242,415	1,109,214	1,000,000	0	0	0	0	0
24	21	EFL FUTURES LIMITED	FCM	CME	12/31/16	38,290,038	21,063,682	17,226,356	300,894,080	287,558,361	13,335,719	5,000,000	0	0	0	0	0	0	0	0	0
25	22	FOREX CAPITAL MARKETS LLC	FCMRFD SD	NFA	12/31/16	51,159,939	33,322,946	17,836,993	0	0	0	0	0	0	0	0	0	0	0	0	178,977,382
26	23	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	12/31/16	46,538,223	27,004,866	19,533,357	358,345,013	342,116,169	16,228,844	10,000,000	5,428,226	3,916,394	1,511,832	1,000,000	0	0	0	0	128,503,549
27	24	GH FINANCIALS LLC	FCM	CME	12/31/16	21,575,232	6,316,474	15,258,758	124,066,436	113,042,071	11,024,365	6,000,000	3,088,226	2,020,187	1,068,039	550,000	0	0	0	0	0
28	25	GOLDMAN SACHS & CO	FCM BD SD	CBOT/NFA	12/31/16	17,168,928,869	2,509,971,435	14,658,957,434	24,010,005,647	22,940,846,021	1,069,159,626	875,000,000	11,639,358,317	11,022,013,769	617,344,548	475,000,000	4,777,911,861	4,303,811,527	474,100,334	350,000,000	0
29	26	HSBC SECURITIES USA INC	FCM BD	CME	12/31/16	1,063,677,629	241,502,944	822,174,685	1,384,522,582	1,298,969,148	85,553,434	70,000,000	198,520,243	164,192,596	34,327,647	25,000,000	1,322,744,159	1,206,923,330	115,820,829	100,000,000	0
30	27	INTERACTIVE BROKERS LLC	FCM BD	CME	12/31/16	3,254,525,496	294,299,644	2,960,225,852	3,356,432,329	3,118,932,435	237,499,894	155,000,000	466,403,457	349,365,064	117,038,393	80,000,000	0	0	0	0	33,452,977
31	28	INTL FCSTONE FINANCIAL INC	FCM BD	CME	12/31/16	129,338,580	80,219,115	49,119,465	2,130,423,837	2,079,012,452	51,411,385	35,000,000	126,467,417	109,773,634	16,693,783	8,000,000	0	0	0	0	0
32	29	IRONBEAM INC	FCM	NFA	12/31/16	3,419,494	1,506,678	1,912,816	67,471,346	66,097,270	1,374,076	800,000	660,191	477,995	182,196	50,000	0	0	0	0	0
33	30	JEFFERIES LLC	FCM BD	NFA	12/31/16	1,417,558,177	73,416,220	1,344,141,957	0	0	0	0	0	0	0	0	0	0	0	0	0
34	31	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	12/31/16	14,654,191,266	2,782,928,589	11,871,262,677	19,858,961,822	18,216,653,090	1,642,308,732	1,001,915,922	4,599,464,469	4,131,170,690	468,293,779	351,149,509	10,805,161,341	9,893,100,737	912,060,604	618,318,795	0
35	32	MACQUARIE FUTURES USA LLC	FCM	CBOT	12/30/16	266,506,962	138,153,117	128,353,845	1,924,603,545	1,727,566,782	197,036,763	100,000,000	33,878,148	15,013,658	18,864,490	7,000,000	24,596,818	5,971,729	18,625,089	1,000,000	0
36	33	MAREX NORTH AMERICA LLC	FCM	CME	12/31/16	31,162,362	19,125,864	12,036,498	240,067,706	234,320,649	5,747,057	5,200,000	53,558,665	52,145,705	1,412,960	1,000,000	0	0	0	0	0
37	34	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	12/31/16	13,743,682	1,000,000	12,743,682	772,710,701	751,427,050	21,283,651	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	12/31/16	11,891,628,754	1,797,538,618	10,094,090,136	14,513,714,679	14,221,011,529	292,703,150	200,000,000	3,794,112,513	3,403,112,518	390,999,995	150,000,000	6,207,972,273	5,798,657,319	409,314,954	150,000,000	0
39	36	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	12/31/16	2,817,347,704	480,922,673	2,336,425,031	2,159,481,736	1,377,141,111	782,340,625	300,000,000	0	0	0	0	0	0	0	0	0
40	37	MID CO COMMODITIES INC	FCM	NFA	12/31/16	8,292,910	3,650,200	4,642,710	40,323,015	31,544,847	8,778,168	5,138,000	0	0	0	0	0	0	0	0	0
41	38	MINT BROKERS	FCM BD	NFA	12/31/16	5,147,893	1,000,000	4,147,893	0	0	0	0	0	0	0	0	0	0	0	0	0
42	39	MIZUHO SECURITIES USA INC	FCM BD SD	CME/NFA	12/31/16	734,759,319	269,911,332	464,847,987	2,910,441,841	2,709,168,072	201,273,769	125,000,000	1,003,205,973	877,884,048	125,321,925	70,000,000	34,397,101	3,694,967	30,702,134	15,000,000	0
43	40	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	12/31/16	10,311,103,109	2,276,825,489	8,034,277,620	15,423,576,289	15,151,352,644	272,223,645	210,000,000	4,651,053,457	4,443,130,123	207,923,334	160,000,000	14,438,809,804	14,320,510,625	118,299,179	92,000,000	0
44	41	MUFG SECURITIES AMERICAS INC	FCM BD	NFA	12/31/16	450,406,047	1,015,543	449,390,504	0	0	0	0	0	0	0	0	0	0	0	0	0
45	42	NANHUA USA LLC	FCM	CME	12/31/16	19,151,306	5,400,996	13,750,310	100,984,010	88,250,592	12,733,418	3,500,000	0	0	0	0	0	0	0	0	0
46	43	NEUBERGER BERMAN LLC	FCM BD	NFA	12/31/16	21,443,830	1,500,000	19,943,830	0	0	0	0	0	0	0	0	0	0	0	0	0
47	44	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	12/31/16	1,862,060,692	77,417,412	1,784,643,280	269,097,495	167,904,901	101,192,594	15,000,000	68,280,191	53,650	68,226,541	1,000,000	0	0	0	0	0
48	45	OANDA CORPORATION	FCMRFD	NFA	12/31/16	68,155,265	48,392,790	19,762,475	0	0	0	0	0	0	0	0	0	0	0	0	134,545,221
49	46	OPTIONSXPRESS INC	FCM BD	NFA	12/31/16	268,601,270	8,243,004	260,358,266	120,697,820	77,783,536	42,914,284	11,667,530	2,441,474	964,685	1,476,789	144,703	0	0	0	0	0
50	47	PHILLIP CAPITAL INC	FCM BD	CME	12/31/16	32,127,168	12,122,164	20,005,004	220,165,203	205,145,049	15,020,154	10,257,252	26,537,943	19,043,728	7,494,215	952,186	0	0	0	0	0
51	48	PICTET OVERSEAS INC	FCM BD	NFA	12/31/16	17,199,855	1,000,000	16,199,855	0	0	0	0	0	0	0	0	0	0	0	0	0
52	49	RAND FINANCIAL SERVICES INC	FCM	CME	12/31/16	84,537,733	13,936,509	70,601,224	226,901,400	184,446,400	42,455,000	5,533,400	36,951,400	13,756,100	23,195,300	412,700	0	0	0	0	0
53	50	RBC CAPITAL MARKETS LLC	FCM BD	CME	12/31/16	2,116,697,168	251,948,549	1,864,748,619	2,547,349,450	2,306,935,337	240,414,113	160,000,000	214,564,461	172,902,126	41,662,335	20,000,000	1,046,584,207	790,212,097	256,372,110	80,000,000	0
54	51	RBS SECURITIES INC	FCM BD	CBOT	12/31/16	1,023,208,815	67,937,476	955,271,339	1,246,536,556	1,048,388,434	198,148,122	125,000,000	132,874,130	6,229,894	126,644,236	100,000,000	0	0	0	0	0
55	52	RJ OBRIEN ASSOCIATES LLC	FCM SD	CME/NFA	12/31/16	198,782,244	153,500,187	45,282,057	4,137,950,802	4,039,230,861	98,719,941	50,000,000	232,129,514	207,273,470	24,856,044	20,000,000	0	0	0	0	0
56	53	ROSENTHAL COLLINS GROUP LLC	FCM	CME	12/31/16	79,418,562	51,816,580	27,601,982	1,290,509,925	1,265,015,661	25,494,264	18,000,000	30,017,349	17,994,360	12,022,989	8,000,000	0	0	0	0	0
57	54	SANTANDER INVESTMENT SECURITIES INC	FCM BD	NYME	12/31/16	164,641,925	13,105,391	151,536,534	510,296,184	504,607,629	5,688,555	4,000,000	0	0	0	0	0	0	0	0	0
58	55	SCOTIA CAPITAL USA INC	FCM BD	CME	12/31/16	620,156,097	53,326,774	566,829,323	1,665,413	564,380	1,101,033	84,657	750,000	0	750,000	1	0	0	0	0	0
59	56	SG AMERICAS SECURITIES LLC	FCM BD	CME	12/31/16	3,827,058,162	1,263,861,341	2,563,196,821	14,839,282,087	13,923,582,836	915,699,251	500,000,000	4,301,600,789	3,838,947,414	462,653,375	255,000,000	535,324,527	324,203,184	211,121,343	75,000,000	0
60	57	STRAITS FINANCIAL LLC	FCM	CME	12/31/16	23,288,789	9,101,981	14,186,808	300,217,609	285,381,225	14,836,384	2,000,000	66,583,703	58,973,835	7,609,868	300,000	0	0	0	0	0
61	58	TD AMERITRADE FUTURES & FOREX LLC	FCM	NFA	12/31/16	122,325,029	22,013,083	100,311,946	317,260,256	250,007,602	67,252,654	25,000,000	0	0	0	0	0	0	0	0	50,261,654
62	59	TRADESTATION SECURITIES INC	FCM BD	CME	12/31/16	72,965,713	3,196,476	69,769,237	525,804,837	514,007,774	11,797,063	9,000,000	26,802,150	25,125,569	1,676,581	800,000	0	0	0	0	0
63	60	UBS FINANCIAL SERVICES INC	FCM BD	NFA	12/31/16	1,387,707,234	120,280,947	1,267,426,287	125,999,799	88,192,684	37,807,115	22,000,000	31,713,502	5,274,561	26,438,941	15,000,000	0	0	0	0	0
64	61	UBS SECURITIES LLC	FCM BD	CBOT	12/31/16	4,830,934,658	1,055,076,382	3,775,858,276	10,218,318,056	9,715,462,963	502,855,093	425,000,000	5,194,079,281	4,816,927,696	377,151,585	300,000,000	1,054,020,683	811,002,072	243,018,611	200,000,000	0
65	62	UOBBF CLEARING LIMITED	FCM	CME	12/31/16	25,968,108	1,000,000	24,968,108	20,187,785	17,625,455	2,562,330	2,000,000	0	0	0	0	0	0	0	0	0
66	63	WEDBUSH SECURITIES INC	FCM BD	CBOT	12/31/16	163,588,803	26,027,481	137,561,322	1,425,573,009	1,409,020,341	16,552,668	13,000,000	21,311,387	18,287,696	3,023,691	1,000,000	0	0	0	0	0
67	64	WELLS FARGO SECURITIES LLC	FCM BD	CME	12/31/16	3,887,525,002	1,018,150,349	2,869,374,653	3,822,374,902	3,436,078,372	386,296,530	275,000,000	367,103,325	227,890,964	139,212,361	30,000,000	9,374,999,744	8,637,433,739	737,566,005	625,000,000	0
68	65	YORK BUSINESS ASSOCIATES LLC	FCM	NFA	12/31/16	4,656,783	1,000,000	3,656,783	39,897,194	35,805,911	4,091,283	2,000,000	2,059,942	1,676,237	383,705	200,000	0	0	0	0	0
69																					
70		**Totals**							**170,879,122,606**	**160,295,996,805**	**10,583,125,801**	**6,532,419,537**	**47,506,204,341**	**43,047,366,109**	**4,458,838,232**	**2,768,869,285**	**86,186,028,005**	**80,163,600,063**	**6,022,427,942**	**3,799,458,006**	**525,740,783**

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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
71																					
72		**November Web Page Update**	**66**																		
73																					
74		**Additions**	**0**																		
75																					
76																					
77		**Deletions**	**1**																		
78		STATE STREET GLOBAL MARKETS LLC																			
79																					
80																					
81		**Name Changes**																			
82		NONE																			
83																					
84		**December Web Page Update**	**65**																		
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.																			