

SELECTED FCM FINANCIAL DATA AS OF
September 30, 2017
FROM REPORTS FILED BY
October 25, 2017

	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	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	09/30/17	614,830,833	154,046,044	460,784,789	2,812,331,788	2,493,904,732	318,427,056	158,806,782	142,155,726	113,261,825	28,893,901	11,326,183	0	0	0	0	0
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	09/30/17	310,282,825	188,926,860	121,355,965	4,601,925,051	4,389,923,617	212,001,434	120,000,000	410,207,457	352,688,297	57,519,160	20,000,000	15,654,985	5,180,873	10,474,112	8,000,000	0
6	3	ADVANTAGE FUTURES LLC	FCM	CME	09/30/17	24,330,635	10,194,495	14,136,140	563,714,352	547,880,293	15,834,059	7,000,000	49,304,687	47,600,698	1,703,989	1,000,000	0	0	0	0	0
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	09/30/17	2,895,875	1,000,000	1,895,875	52,844,621	49,739,605	3,105,016	900,000	2,558,221	2,250,389	307,832	150,000	0	0	0	0	0
8	5	APEX CLEARING CORPORATION	FCM BD	NFA	09/29/17	135,271,617	16,006,570	119,265,047	1,617,950	764,610	853,340	500,000	0	0	0	0	0	0	0	0	0
9	6	BARCLAYS CAPITAL INC	FCM BD	NYME	09/30/17	7,193,675,300	1,084,982,849	6,108,692,451	5,347,359,349	4,746,032,623	601,326,726	285,236,561	3,885,645,404	3,460,299,626	425,345,778	168,170,562	5,645,763,559	4,759,849,770	885,913,789	188,966,036	0
10	7	BGC FINANCIAL LP	FCM BD	NFA	09/30/17	35,120,777	3,313,155	31,807,622	0	0	0	0	0	0	0	0	0	0	0	0	0
11	8	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	09/30/17	1,329,781,978	171,498,427	1,158,283,551	1,903,254,000	1,712,939,320	190,314,680	150,000,000	66,061,832	43,047,806	23,014,026	7,500,000	19,716,335	10,011,459	9,704,876	7,500,000	0
12	9	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	09/30/17	1,518,617,915	211,970,847	1,306,647,068	1,134,251,364	1,030,749,170	103,502,194	82,500,000	167,906,701	139,091,348	28,815,353	22,500,000	1,068,603,667	918,182,986	150,420,681	120,000,000	0
13	10	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	09/30/17	8,065,380	1,214,409	6,850,971	40,642,067	35,212,063	5,430,004	1,000,000	6	6	6	1	6	6	6	1	0
14	11	CANTOR FITZGERALD & CO	FCM BD	CBOT	09/30/17	277,827,694	9,172,281	268,655,413	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	09/30/17	42,402,142	8,729,169	33,672,973	178,690,356	129,813,726	48,876,630	13,600,000	1,520,988	0	1,520,988	200,000	503,912	0	503,912	120,000	0
16	13	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	09/30/17	10,458,451,884	1,973,792,247	8,484,659,637	7,193,283,691	6,738,538,074	454,745,617	321,800,000	1,878,697,338	1,553,115,808	325,581,530	150,000,000	20,286,702,217	19,804,873,523	481,828,694	380,200,000	0
17	14	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	09/30/17	9,838,798,198	1,374,573,628	8,464,224,570	6,051,687,202	5,762,475,501	289,211,701	288,123,775	3,727,266,960	3,519,795,391	207,471,569	175,989,770	12,114,045,296	11,497,452,236	616,593,060	574,872,612	0
18	15	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	09/30/17	5,112,324	1,414,249	3,698,075	92,200,959	88,580,955	3,620,004	3,050,000	867,390	419,142	448,248	100,000	0	0	0	0	0
19	16	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	09/30/17	640,354,201	8,893,627	631,460,574	2,166,778	0	2,166,778	1	571,644	0	571,644	1	0	0	0	0	0
20	17	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	09/30/17	12,715,388,752	262,237,665	12,453,151,087	2,510,365,390	2,309,170,581	201,194,809	125,000,000	1,048,146,560	923,054,312	125,092,254	75,000,000	0	0	0	0	0
21	18	DORMAN TRADING LLC	FCM	CME	09/30/17	12,743,285	2,332,120	10,411,165	194,101,965	190,062,661	4,039,304	2,000,000	4,630,079	3,853,618	776,461	200,000	0	0	0	0	0
22	19	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	09/30/17	139,557,863	47,017,783	92,540,080	1,433,934,644	1,354,608,081	79,326,563	35,000,000	52,544,826	43,967,762	8,577,064	5,000,000	3,165,162	2,011,366	1,153,796	500,000	0
23	20	E TRADE SECURITIES LLC	FCM BD	NFA	09/29/17	1,179,017,258	198,569,053	980,448,205	0	0	0	0	0	0	0	0	0	0	0	0	0
24	21	E*TRADE FUTURES LLC	FCM BD	NFA	09/30/17	17,762,810	3,535,083	14,227,727	77,953,941	66,478,298	11,475,643	5,000,000	0	0	0	0	0	0	0	0	0
25	22	EFL FUTURES LIMITED	FCM	CME	09/30/17	44,583,282	20,082,234	24,501,048	256,382,845	241,910,993	14,471,852	5,000,000	0	0	0	0	0	0	0	0	0
26	23	GAIN CAPITAL GROUP LLC	FCM/NFA	NFA	09/30/17	45,641,032	34,398,256	11,242,776	231,209,196	217,861,202	13,347,994	10,000,000	4,595,050	3,173,360	1,421,690	1,000,000	0	0	0	0	261,117,152
27	24	GH FINANCIALS LLC	FCM	CME	09/30/17	21,544,807	4,620,084	16,924,723	99,368,091	85,872,329	13,495,762	4,000,000	3,102,135	2,000,710	1,101,425	550,000	0	0	0	0	0
28	25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	09/30/17	17,870,838,064	2,544,766,621	15,326,071,443	21,389,647,229	20,517,617,231	872,029,998	675,000,000	12,214,398,720	11,634,541,430	579,857,290	475,000,000	4,911,445,457	4,470,010,334	441,435,123	350,000,000	0
29	26	HSBC SECURITIES USA INC	FCM BD	CME	09/30/17	938,094,305	262,864,914	675,229,391	1,608,517,724	1,530,522,721	77,995,003	67,000,000	170,764,858	130,854,555	39,910,303	25,000,000	1,123,931,435	973,101,796	150,829,639	138,000,000	0
30	27	HUATAI FINANCIAL USA INC	FCM	NFA	09/30/17	2,393,719	1,000,000	1,393,719	0	0	0	0	0	0	0	0	0	0	0	0	0
31	28	INTERACTIVE BROKERS LLC	FCM BD	CME	09/30/17	3,868,989,442	418,269,964	3,450,719,478	4,609,070,511	4,409,735,938	199,334,573	155,000,000	531,553,595	400,652,777	130,900,818	80,000,000	0	0	0	0	38,790,256
32	29	INTL FCSTONE FINANCIAL INC	FCM BD	CME	09/30/17	15,131,718	73,949,678	83,182,040	2,287,435,639	2,235,299,334	52,136,305	35,000,000	165,096,137	148,743,261	16,352,876	8,000,000	0	0	0	0	0
33	30	IRONBEAM INC	FCM	NFA	09/30/17	3,890,195	1,381,889	2,508,306	74,334,960	72,811,938	1,523,022	800,000	463,298	216,180	247,118	50,000	0	0	0	0	0
34	31	JEFFERIES LLC	FCM BD	NFA	09/30/17	1,374,182,627	88,008,481	1,286,174,146	0	0	0	0	0	0	0	0	0	0	0	0	0
35	32	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	09/30/17	15,584,886,197	2,815,274,951	12,769,611,246	17,480,861,624	16,101,892,779	1,378,968,745	885,604,108	5,341,763,470	4,828,082,639	513,680,831	410,387,024	12,731,123,714	11,692,017,166	1,039,106,548	730,751,073	0
36	33	MACQUARIE FUTURES USA LLC	FCM	CBOT	09/30/17	279,594,125	144,034,529	135,559,596	1,988,660,199	1,774,969,011	213,691,188	200,000,000	4,474,137,062	4,220,531,740	253,605,322	150,000,000	6,248,543,906	5,924,106,732	324,437,174	150,000,000	0
37	34	MAREX NORTH AMERICA LLC	FCM	CME	09/30/17	22,016,258	14,713,315	7,302,943	191,014,547	187,562,755	3,451,792	2,800,000	71,556,135	70,526,748	1,029,387	500,000	0	0	0	0	0
38	35	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	09/30/17	14,916,222	1,084,182	13,832,040	783,936,326	762,953,098	20,983,228	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	0
39	36	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	09/30/17	12,862,563,537	1,712,997,035	11,149,566,502	13,177,842,819	12,888,985,379	288,857,440	200,000,000	4,474,137,062	4,220,531,740	253,605,322	150,000,000	6,248,543,906	5,924,106,732	324,437,174	150,000,000	0
40	37	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	09/30/17	3,423,473,046	598,572,546	2,824,900,500	1,253,024,289	823,594,325	429,429,964	300,000,000	0	0	0	0	0	0	0	0	0
41	38	MID CO COMMODITIES INC	FCM	NFA	09/30/17	8,553,607	2,515,637	6,037,970	29,882,868	20,287,715	9,595,153	5,138,000	0	0	0	0	0	0	0	0	0
42	39	MINT BROKERS	FCM BD	NFA	09/30/17	4,900,819	1,000,000	3,900,819	0	0	0	0	0	0	0	0	0	0	0	0	0
43	40	MIZUHO SECURITIES USA LLC	FCM BD SD	CME/NFA	09/30/17	664,869,384	232,156,698	432,712,686	3,113,853,058	2,892,789,220	221,063,838	125,000,000	798,330,866	673,982,539	124,348,327	70,000,000	34,316,482	4,250,414	30,066,068	15,000,000	0
44	41	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	09/30/17	10,612,719,858	2,054,754,882	8,557,964,976	14,283,320,169	13,939,574,027	343,746,142	285,000,000	4,919,150,244	4,725,953,251	193,196,993	140,000,000	13,634,160,366	13,445,648,030	188,512,606	92,000,000	0
45	42	NANHUA USA LLC	FCM	CME	09/30/17	18,295,699	1,944,603	16,351,096	57,464,973	45,192,966	12,272,007	3,500,000	0	0	0	0	0	0	0	0	0
46	43	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	09/30/17	2,070,155,672	202,939,700	1,867,215,972	251,603,514	147,162,659	104,440,855	15,000,000	17,739,658	64,029	17,675,629	1,000,000	0	0	0	0	0
47	44	OANDA CORPORATION	FCM/NFA	NFA	09/30/17	84,802,849	52,175,036	32,627,813	0	0	0	0	0	0	0	0	0	0	0	0	171,467,045
48	45	OPTIONSPRESS INC	FCM BD	NFA	09/30/17	295,015,830	6,797,715	288,218,115	115,704,496	70,0											

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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
85	(a): FCM:	Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.																		
86	BD:	The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.																		
87	RFED:	Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.																		
88	FCMRFD:	The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.																		
89	SD:	The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.																		
90																				
91	(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.																		
92																				
93	(c):	A firm's net capital requirement is the greater of:																		
94																				
95		• FCM minimum dollar amount (\$1,000,000); or																		
96		• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or																		
97		• the amount of capital required by a registered futures association (currently NFA is the only such association); or																		
98		• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or																		
99		• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or																		
100		• 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.																		
101																				
102	(d):	Excess net capital is adjusted net capital, less the firm's net capital requirement.																		
103																				
104	(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.																		
105																				
106	(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.																		
107																				
108	(g):	Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.																		
109																				
110	(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.																		
111																				
112	(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.																		
113																				
114	(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.																		
115																				
116	(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.																		
117																				
118	(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.																		
119																				
120	(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.																		
121																				
122	(n):	This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.																		
123																				
124	(o):	Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.																		
125																				
126	(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.																		
127																				
128	(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.																		
129																				