

SELECTED FCM FINANCIAL DATA AS OF  
 December, 31, 2017  
 FROM REPORTS FILED BY  
 February 07, 2018

	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 Sequestration (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 (q)
		(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	12/31/2017	633,333,296	144,882,288	488,451,008	2,848,862,351	2,460,078,595	388,783,756	185,722,024	116,243,134	93,181,307	23,061,827	9,318,131	0	0	0	0	0
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	12/31/2017	292,451,426	164,119,539	128,331,887	4,430,039,597	4,237,903,399	192,136,198	120,000,000	437,189,328	388,735,104	48,454,224	20,000,000	14,293,932	5,052,694	9,241,238	8,000,000	0
6	3	ADVANTAGE FUTURES LLC	FCM	CME	12/31/2017	21,715,299	10,030,585	11,684,714	562,492,384	551,649,165	10,843,219	7,000,000	36,680,268	34,697,459	1,382,809	1,000,000	0	0	0	0	0
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	12/31/2017	2,906,480	1,000,000	1,906,480	53,634,396	50,463,706	3,170,690	900,000	2,123,525	1,775,939	347,586	150,000	0	0	0	0	0
8	5	APEX CLEARING CORPORATION	FCM BD	NFA	12/31/2017	140,481,605	18,647,360	121,834,245	9,342,418	3,721,859	5,620,559	500,000	0	0	0	0	0	0	0	0	0
9	6	BARCLAYS CAPITAL INC	FCM BD	NYME	12/31/2017	7,318,206,750	1,051,458,206	6,266,748,544	5,294,155,175	4,790,016,692	504,138,483	287,880,003	3,598,271,493	3,347,173,038	251,098,455	162,672,610	5,300,316,706	4,800,128,248	500,188,458	190,565,091	0
10	7	BGC FINANCIAL LP	FCM BD	NFA	12/31/2017	32,705,102	1,379,314	31,325,788	0	0	0	0	0	0	0	0	0	0	0	0	0
11	8	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	12/31/2017	1,361,663,064	159,150,295	1,202,512,769	1,920,291,343	1,733,402,344	186,888,999	150,000,000	59,936,132	50,281,632	9,654,500	7,500,000	15,413,025	5,661,215	9,751,810	7,500,000	0
12	9	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	12/31/2017	1,520,533,003	175,366,310	1,345,166,693	837,097,414	733,922,242	103,175,172	82,500,000	136,406,218	107,910,149	28,496,069	22,500,000	910,815,424	760,786,217	150,029,207	120,000,000	0
13	10	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	12/31/2017	7,906,177	1,101,263	6,804,914	25,851,790	20,568,324	5,283,466	1,000,000	6	6	6	1	6	6	6	1	0
14	11	CANTOR FITZGERALD & CO	FCM BD	CBOT	12/31/2017	355,072,058	6,191,404	348,880,654	4,969,921	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0	0
15	12	CHARLES SCHWAB FUTURES, INC.	FCM BD	NFA	12/31/2017	292,856,753	3,998,953	288,857,800	104,167,324	56,742,654	47,424,670	8,511,398	3,852,484	1,342,489	2,509,995	201,373	200,000	0	0	0	0
16	13	CHS HEDGING LLC	FCM	CBOT	12/31/2017	43,938,219	6,524,114	37,414,105	144,735,969	144,735,969	44,382,011	13,600,000	1,523,848	743	1,523,105	200,000	503,912	0	503,912	120,000	0
17	14	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	12/31/2017	11,004,510,693	1,988,820,805	9,015,689,888	7,074,023,546	6,668,675,180	405,348,366	313,200,000	2,182,001,397	1,999,703,261	182,298,136	150,000,000	21,046,101,152	20,568,419,160	477,681,992	388,600,000	0
18	15	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	12/31/2017	8,655,373,022	1,411,007,996	7,244,365,126	5,836,261,608	5,509,381,610	326,879,986	275,469,081	3,801,746,385	3,600,154,899	201,591,486	180,007,745	11,246,272,577	10,641,883,810	604,388,767	532,094,190	0
19	16	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	12/31/2017	5,066,738	1,418,968	3,647,770	88,879,120	85,273,875	3,605,245	3,050,000	1,384,297	924,448	459,849	100,000	0	0	0	0	0
20	17	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	12/31/2017	623,624,968	9,153,317	614,471,651	2,166,543	2,166,543	1	575,036	1	0	0	0	0	0	0	0	0
21	18	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	12/31/2017	12,203,513,453	257,674,541	11,945,838,912	2,430,304,720	2,228,615,469	201,689,251	125,000,000	1,164,792,639	1,031,927,010	132,865,629	75,000,000	0	0	0	0	0
22	19	DORMAN TRADING LLC	FCM	CME	12/31/2017	12,864,119	1,122,369	11,741,750	164,980,173	161,061,967	3,918,206	2,000,000	4,189,653	3,591,933	597,720	200,000	0	0	0	0	0
23	20	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	12/31/2017	149,631,065	38,912,711	110,718,354	1,277,508,414	1,184,166,780	93,341,634	35,000,000	50,759,935	41,925,258	8,834,677	5,000,000	2,362,240	1,197,340	1,164,900	500,000	0
24	21	ENTRADE FUTURES LLC	FCM	NFA	12/29/2017	18,994,593	3,767,811	15,226,782	109,096,167	94,543,576	14,552,591	5,000,000	0	0	0	0	0	0	0	0	0
25	22	EFL FUTURES LIMITED	FCM	CME	12/31/2017	44,720,375	14,912,072	29,808,303	199,564,475	184,540,885	15,023,590	5,000,000	0	0	0	0	0	0	0	0	0
26	23	GAIN CAPITAL GROUP LLC	FCM	NFA	12/31/2017	47,206,862	33,932,559	13,274,303	238,661,473	225,698,013	12,963,460	10,000,000	4,838,864	3,455,609	1,383,255	1,000,000	0	0	0	0	249,218,377
27	24	GH FINANCIALS LLC	FCM	CME	12/31/2017	21,677,437	4,596,908	17,080,529	99,206,873	84,213,165	14,993,708	4,000,000	4,358,351	3,255,753	1,102,598	550,000	0	0	0	0	0
28	25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	12/31/2017	15,574,224,668	2,419,265,728	13,154,958,940	20,178,410,241	19,313,428,432	864,981,809	675,000,000	12,278,981,104	11,693,950,648	585,030,456	475,000,000	5,083,417,252	4,563,513,104	519,904,148	350,000,000	0
29	26	HSBC SECURITIES USA INC	FCM BD	CME	12/31/2017	1,030,780,191	254,318,050	776,462,141	1,314,132,436	1,205,106,894	109,025,542	98,000,000	191,396,903	154,421,026	36,975,877	25,000,000	1,181,598,912	1,043,529,014	138,069,898	122,000,000	0
30	27	HUATAI FINANCIAL USA INC	FCM	NFA	12/31/2017	1,000,000	1,159,406	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31	28	INTERACTIVE BROKERS LLC	FCM BD	CME	12/31/2017	3,548,164,871	494,926,996	3,053,237,875	4,791,018,020	4,589,490,315	201,527,705	155,000,000	609,285,001	484,468,387	124,816,614	80,000,000	0	0	0	0	46,680,921
32	29	INTL FCSTONE FINANCIAL INC	FCM BD	CME	12/31/2017	136,057,095	74,195,817	61,861,278	2,256,938,868	2,204,434,130	52,504,738	35,000,000	164,379,837	147,816,291	16,563,546	8,000,000	0	0	0	0	0
33	30	IRONBEAM INC	FCM	NFA	12/31/2017	3,520,247	1,000,000	2,520,247	85,551,022	84,103,892	1,447,130	800,000	428,559	241,868	186,691	50,000	0	0	0	0	0
34	31	JEFFERIES LLC	FCM BD	NFA	12/31/2017	1,386,285,989	86,221,946	1,300,064,043	0	0	0	0	0	0	0	0	0	0	0	0	0
35	32	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	12/31/2017	13,562,379,660	2,787,398,228	10,774,981,432	18,230,049,473	16,784,215,125	1,445,834,348	797,250,218	5,100,798,112	4,628,092,726	472,705,386	393,387,882	12,457,102,470	11,453,271,386	1,003,831,084	601,296,748	0
36	33	MACQUARIE FUTURES USA LLC	FCM	CBOT	12/31/2017	275,936,860	134,788,487	141,148,373	1,828,523,880	1,613,573,347	214,950,533	100,000,000	46,897,749	30,977,909	15,919,840	7,000,000	23,334,118	2,932,001	20,402,117	1,000,000	0
37	34	MAREX NORTH AMERICA LLC	FCM	CME	12/31/2017	23,325,866	14,089,193	9,236,673	174,131,557	171,422,561	2,708,996	1,820,000	71,543,953	69,790,597	1,753,356	1,100,000	0	0	0	0	0
38	35	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	12/31/2017	14,478,593	1,275,230	13,203,363	785,425,201	764,576,971	20,848,230	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	12/31/2017	12,399,372,378	1,670,164,881	10,729,207,497	13,663,754,897	13,381,080,301	282,674,596	200,000,000	4,180,582,574	3,922,717,730	257,864,844	150,000,000	6,559,707,322	5,999,028,576	560,678,746	150,000,000	0
40	37	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	12/31/2017	3,482,779,795	542,950,453	2,939,829,342	1,585,418,379	774,051,895	811,366,484	300,000,000	0	0	0	0	0	0	0	0	0
41	38	MID CO COMMODITIES INC	FCM	NFA	12/31/2017	8,901,225	2,472,699	6,428,526	29,956,710	20,718,707	9,238,003	5,138,000	0	0	0	0	0	0	0	0	0
42	39	MINT BROKERS	FCM BD	NFA	12/31/2017	4,780,837	1,000,000	3,780,837	0	0	0	0	0	0	0	0	0	0	0	0	0
43	40	MIZUHO SECURITIES USA LLC	FCM BD SD	CME/NFA	12/31/2017	781,751,753	254,952,440	526,799,313	2,934,162,639	2,731,591,372	202,571,267	125,000,000	746,375,254	620,696,916	125,678,338	70,000,000	33,417,442	3,368,221	30,049,221	15,000,000	0
44	41	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	12/31/2017	10,141,874,077	2,124,179,192	8,017,694,885	14,336,590,526	13,992,630,298	343,960,228	285,000,000	5,398,867,788	5,207,530,771	191,337,017	140,000,000	15,233,874,318	15,061,129,696	172,744,622	92,000,000	0
45	42	NANHUA USA LLC	FCM	CME	12/31/2017	18,164,526	1,507,378	16,657,148	46,130,289	33,945,533	12,184,756	3,500,000	0	0	0	0	0	0	0	0	0
46	43	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	12/31/2017	1,824,878,198	235,348,726	1,589,529,472	210,619,450	115,093,003	95,526,447	15,000,000	17,786,544	30,112	17,756,432	1,000,000	0	0	0	0	0
47	44	OANDA CORPORATION	FCM	NFA	12/31/2017	76,924,212	50,205,018														

SELECTED FCM FINANCIAL DATA AS OF  
 December 31, 2017  
 FROM REPORTS FILED BY  
 February 07, 2018

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
82																					
83																					
84	(a):	FCM:	Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.																		
85		BD:	The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.																		
86		RFED:	Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.																		
87		FCMRFD:	The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.																		
88		SD:	The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.																		
89																					
90	(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.																		
91																					
92	(c):		A firm's net capital requirement is the greater of:																		
93																					
94			• FCM minimum dollar amount (\$1,000,000); or																		
95			• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or																		
96			• the amount of capital required by a registered futures association (currently NFA is the only such association); or																		
97			• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or																		
98			• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or																		
99			• 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.																		
100																					
101	(d):		Excess net capital is adjusted net capital, less the firm's net capital requirement.																		
102																					
103	(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.																		
104																					
105	(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.																		
106																					
107	(g):		Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.																		
108																					
109	(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.																		
110																					
111	(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.																		
112																					
113	(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.																		
114																					
115	(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.																		
116																					
117	(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.																		
118																					
119	(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.																		
120																					
121	(n):		This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.																		
122																					
123	(o):		Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.																		
124																					
125	(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.																		
126																					
127	(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.																		