

SELECTED FCM FINANCIAL DATA AS OF  
 August 31, 2017  
 FROM REPORTS FILED BY  
 September 26, 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																					
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4	1	ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	08/31/17	595,278,230	160,761,949	434,516,281	2,865,126,947	2,436,415,567	428,711,380	160,286,146	160,828,266	131,729,691	29,098,665	13,172,960	0	0	0	0	
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	08/31/17	328,719,548	189,849,208	138,870,340	4,559,023,011	4,351,718,276	207,304,735	120,000,000	396,575,472	338,456,891	58,118,581	20,000,000	4,796,708	9,232,899	8,000,000	0	
6	3	ADVANTAGE FUTURES LLC	FCM	CME	08/31/17	25,335,897	8,684,730	16,651,167	553,727,948	537,377,930	16,350,018	8,500,000	43,173,236	41,471,710	1,701,526	1,000,000	0	0	0	0	
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	08/31/17	2,872,025	1,000,000	1,872,025	52,490,698	49,445,701	3,044,997	900,000	2,102,188	1,740,502	361,686	150,000	0	0	0	0	
8	5	APEX CLEARING CORPORATION	FCM BD	NFA	08/31/17	133,707,732	15,462,262	118,245,470	1,444,690	473,692	970,998	500,000	0	0	0	0	0	0	0	0	
9	6	BARCLAYS CAPITAL INC	FCM BD	NYME	08/31/17	7,013,048,769	1,084,252,546	5,928,796,223	5,541,145,726	4,930,878,141	610,267,585	271,198,298	3,717,977,193	3,293,351,079	424,626,114	165,326,224	5,822,183,402	5,041,914,773	780,268,629	200,164,017	
10	7	BGC FINANCIAL LP	FCM BD	NFA	08/31/17	26,321,022	1,652,909	24,668,113	0	0	0	0	0	0	0	0	0	0	0	0	
11	8	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	08/31/17	1,325,179,041	169,193,836	1,155,985,205	1,784,911,007	1,537,659,686	247,251,321	150,000,000	60,245,283	44,000,485	16,244,798	7,500,000	20,284,080	10,592,303	9,691,777	7,500,000	
12	9	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	08/31/17	1,420,225,355	212,305,789	1,207,919,566	1,207,919,566	1,088,680,652	103,085,418	82,500,000	103,975,641	75,041,618	28,934,023	22,500,000	1,031,301,792	880,095,281	151,206,511	120,000,000	
13	10	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	08/31/17	8,217,411	1,433,095	6,784,316	44,446,566	39,065,708	5,380,858	1,000,000	6	6	1	6	6	6	1	1	
14	11	CANTOR FITZGERALD & CO	FCM BD	CBOT	08/31/17	187,417,192	7,606,110	179,811,082	4,969,921	0	4,969,921	3,000,000	0	0	0	0	0	0	0	0	
15	12	CHS HEDGING LLC	FCM	CBOT	08/31/17	42,033,786	9,593,650	32,440,136	190,490,573	137,813,649	52,676,924	13,600,000	1,521,074	0	1,521,074	200,000	503,912	0	503,912	120,000	
16	13	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	08/31/17	10,848,106,055	1,944,799,575	8,903,306,480	7,019,085,479	6,646,734,896	372,350,583	315,400,000	1,867,416,204	1,528,661,091	338,755,113	150,000,000	19,053,797,972	18,588,175,628	465,622,344	373,800,000	
17	14	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	08/31/17	10,106,573.633	1,407,288,708	8,699,284,925	5,914,888,904	5,513,758,259	401,130,645	275,687,913	3,585,007,154	3,382,936,696	202,070,448	169,146,845	12,146,075,558	11,436,566,481	709,509,077	571,828,324	
18	15	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	08/31/17	5,115,967	1,385,776	3,730,191	85,238,116	81,973,079	3,265,037	3,050,000	0	503,699	445,759	100,000	0	0	0	0	
19	16	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	08/31/17	633,708,387	8,585,665	625,122,722	2,170,566	0	2,170,566	1	577,249	0	577,249	1	0	0	0	0	
20	17	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	08/31/17	12,450,837,442	697,412,170	11,753,425,272	2,440,276,098	2,239,002,194	201,273,904	125,000,000	972,333,755	846,634,471	125,699,284	75,000,000	2,000,000	0	2,000,000	1,000,000	
21	18	DORMAN TRADING LLC	FCM	CME	08/31/17	11,415,801	2,333,123	9,082,678	187,055,240	182,876,357	4,178,883	2,000,000	4,809,769	4,155,929	653,840	200,000	0	0	0	0	
22	19	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	08/31/17	137,921,736	51,252,421	86,699,315	1,493,429,466	1,411,403,720	82,025,746	35,000,000	49,967,811	41,440,782	8,527,029	5,000,000	2,987,254	1,835,977	1,151,277	500,000	
23	20	E TRADE SECURITIES LLC	FCM BD	NFA	08/31/17	1,099,993,474	199,124,517	900,868,957	0	0	0	0	0	0	0	0	0	0	0	0	
24	21	E*TRADE FUTURES LLC	FCM BD	NFA	08/31/17	18,081,793	2,712,760	15,369,033	62,940,576	51,706,831	11,233,745	5,000,000	0	0	0	0	0	0	0	0	
25	22	EFL FUTURES LIMITED	FCM	CME	08/31/17	40,981,082	20,306,488	20,674,594	293,701,100	279,432,050	14,269,050	5,000,000	0	0	0	0	0	0	0	0	
26	23	GAIN CAPITAL GROUP LLC	FCM/NFA	NFA	08/31/17	44,679,415	33,894,260	10,785,155	228,216,121	216,022,582	12,193,539	10,000,000	4,145,126	2,385,281	1,759,845	1,000,000	0	0	0	254,086,577	
27	24	GH FINANCIALS LLC	FCM	CME	08/31/17	21,397,598	5,546,024	15,851,574	93,290,850	78,352,016	14,938,834	4,000,000	3,155,682	2,055,888	1,099,794	550,000	0	0	0	0	
28	25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	08/31/17	17,980,614,006	2,485,502,682	15,495,111,324	23,499,953,651	22,638,582,024	861,371,627	675,000,000	12,533,011,992	11,987,023,939	545,988,053	475,000,000	4,617,057,022	4,168,400,950	448,656,072	350,000,000	
29	26	HSBC SECURITIES USA INC	FCM BD	CME	08/31/17	1,005,828,615	257,786,221	748,042,394	1,501,520,638	1,420,399,662	81,120,976	70,000,000	182,919,507	147,952,551	34,966,956	25,000,000	1,265,924,180	1,130,522,500	135,401,680	120,000,000	
30	27	HUATAI FINANCIAL USA INC	FCM	NFA	08/31/17	2,480,446	1,000,000	1,480,446	0	0	0	0	0	0	0	0	0	0	0	0	
31	28	INTERACTIVE BROKERS LLC	FCM BD	CME	08/31/17	3,862,634,957	390,103,500	3,472,531,457	4,673,560,084	4,472,907,258	200,652,826	155,000,000	498,151,649	372,549,281	125,602,368	80,000,000	0	0	0	39,037,999	
32	29	INTL FCSTONE FINANCIAL INC	FCM BD	CME	08/31/17	154,715,815	76,467,978	77,907,837	2,174,692,111	2,119,994,118	54,697,993	35,000,000	158,637,865	142,241,620	16,396,245	8,000,000	0	0	0	0	
33	30	IRONBEAM INC	FCM	NFA	08/31/17	3,741,805	1,426,668	2,315,137	75,155,168	73,590,305	1,564,863	800,000	465,670	240,225	225,445	50,000	0	0	0	0	
34	31	JEFFERIES LLC	FCM BD	NFA	08/31/17	1,491,121,531	79,496,108	1,411,625,423	0	0	0	0	0	0	0	0	0	0	0	0	
35	32	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	08/31/17	15,509,459,408	2,841,434,581	12,668,024,827	16,792,476,858	15,493,221,813	1,299,255,045	852,127,200	5,060,446,037	4,554,681,092	505,764,945	387,147,893	12,468,515,898	11,497,534,093	970,981,805	718,595,881	
36	33	MACQUARIE FUTURES USA LLC	FCM	CBOT	08/31/17	279,493,238	136,909,948	142,583,290	1,864,346,479	1,658,084,197	206,262,282	10,000,000	57,321,196	37,685,049	19,636,147	7,000,000	22,467,507	3,688,743	18,778,764	1,000,000	
37	34	MAREX NORTH AMERICA LLC	FCM	CME	08/31/17	21,823,455	12,900,519	8,922,936	174,443,573	170,592,406	3,851,167	2,800,000	70,421,507	69,251,721	1,169,786	500,000	0	0	0	0	
38	35	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	08/31/17	14,684,693	1,590,242	13,094,451	775,522,979	754,178,220	21,344,759	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	
39	36	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	08/31/17	12,872,228,838	1,679,250,916	11,192,977,922	13,013,862,171	12,710,438,668	303,424,103	200,000,000	4,301,592,429	4,066,921,891	234,670,538	150,000,000	5,820,162,381	5,520,987,357	299,175,024	150,000,000	
40	37	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	08/31/17	3,493,215,633	613,665,188	2,879,550,445	1,304,854,200	909,944,036	394,910,164	300,000,000	0	0	0	0	0	0	0	0	
41	38	MID CO COMMODITIES INC	FCM	NFA	08/31/17	8,437,345	2,497,524	5,939,821	25,092,431	15,683,677	9,408,754	5,138,000	0	0	0	0	0	0	0	0	
42	39	MINT BROKERS	FCM BD	NFA	08/31/17	4,928,433	1,000,000	3,928,433	0	0	0	0	0	0	0	0	0	0	0	0	
43	40	MIZUHO SECURITIES USA LLC	FCM BD SD	CME/NFA	08/31/17	698,496,573	227,274,872	471,221,701	2,347,274,877	2,146,697,661	200,577,216	125,000,000	754,739,494	629,393,878	125,345,616	70,000,000	34,762,385	4,405,352	30,357,033	15,000,000	
44	41	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	08/31/17	10,739,945,376	2,100,602,859	8,639,342,517	14,940,871,738	14,595,609,840	345,261,898	285,000,000	5,076,401,706	4,883,363,393	193,038,313	140,000,000	13,273,993,684	13,151,327,109	122,666,575	92,000,000	
45	42	NANHUA USA LLC	FCM	CME	08/31/17	18,276,922	2,628,373	15,648,549	60,271,882	47,736,658	12,535,224	3,500,000	0	0	0	0	0	0	0	0	
46	43	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	08/31/17	2,003,862,769	197,774,922	1,806,087,847	249,022,788	144,679,790	104,342,998	15,000,000	17,960,270	16,504	17,943,766	1,000,000	0	0	0	0	
47	44	OANDA CORPORATION	FCM/NFA	NFA	08/31/17	88,035,141	52,697,616	35,337,525	0	0	0	0	0	0	0	0	0	0	0	168,185,010	
48	45	OPTIONSXPRESS INC	FCM BD	NFA	08/31/17	289,898,799	7,225,223	282,673,576	117,067,853	72,347,005	44,720,848	10,852,051	2,284,483	782,691	1,501,792	117,404	0	0	0	0	
49	46	PHILLIP CAPITAL INC	FCM BD	CME	08/31/17	37,889,722	14,039,920	23,849,802	261,826,605	244,866,413	16,960,192	5,000,000	10,326,141</								

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84																				
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		<ul style="list-style-type: none"> <li>• FCM minimum dollar amount (\$1,000,000); or</li> <li>• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or</li> <li>• the amount of capital required by a registered futures association (currently NFA is the only such association); or</li> <li>• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or</li> <li>• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or</li> <li>• 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.</li> </ul>																		
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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																				