

SELECTED FCM FINANCIAL DATA AS OF  
 July 31, 2017  
 FROM REPORTS FILED BY  
 August 23, 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	07/31/17	615,735,252	150,612,140	465,123,112	2,724,799,036	2,412,579,270	312,219,766	156,706,657	156,253,511	126,672,662	29,580,849	12,667,266	0	0	0	0
5	2	ADM INVESTOR SERVICES INC	FCM	CBOT	07/31/17	323,804,672	191,183,981	132,620,691	4,634,394,095	4,395,500,083	238,894,012	120,000,000	381,611,634	323,564,481	58,047,153	20,000,000	14,194,346	4,164,190	10,030,156	8,000,000
6	3	ADVANTAGE FUTURES LLC	FCM	CME	07/31/17	25,173,570	9,278,852	15,894,718	493,011,814	480,375,904	12,635,910	8,500,000	34,504,522	32,892,542	1,611,980	1,000,000	0	0	0	0
7	4	AMP GLOBAL CLEARING LLC	FCM	NFA	07/31/17	2,826,839	1,500,000	1,326,839	53,591,202	50,591,658	2,999,544	900,000	2,446,006	1,995,397	450,609	150,000	0	0	0	0
8	5	APERTURE LLC	FCM BD	NFA	07/31/17	41,422,335	1,610,696	39,811,639	37,329,408	33,752,898	3,576,510	1,600,000	0	0	0	0	0	0	0	0
9	6	APEX CLEARING CORPORATION	FCM BD	NFA	07/31/17	132,013,160	27,293,725	104,719,435	885,647	334,465	551,182	500,000	0	0	0	0	0	0	0	0
10	7	BARCLAYS CAPITAL INC	FCM BD	NYME	07/31/17	7,045,415,859	1,127,434,493	5,917,981,366	5,343,510,983	4,761,879,850	581,631,133	261,903,392	3,768,952,032	3,363,173,765	405,778,267	168,831,323	6,326,725,200	5,393,180,054	933,545,146	214,109,248
11	8	BGC FINANCIAL LP	FCM BD	NFA	07/31/17	45,110,424	1,873,441	43,236,983	0	0	0	0	0	0	0	0	0	0	0	0
12	9	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	07/31/17	1,343,406,451	163,785,635	1,179,620,816	1,923,639,951	1,705,249,473	218,390,478	150,000,000	49,925,912	40,236,560	9,689,352	7,500,000	22,404,640	12,727,365	9,677,275	7,500,000
13	10	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	07/31/17	1,475,870,175	218,107,701	1,257,762,474	1,217,182,379	1,114,052,903	103,129,476	82,500,000	95,360,753	66,821,381	28,539,372	22,500,000	944,727,603	793,357,932	151,369,671	120,000,000
14	11	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	07/31/17	8,359,731	1,002,491	7,357,240	33,139,059	27,863,652	5,275,407	1,000,000	6	6	6	1	6	6	6	1
15	12	CANTOR FITZGERALD & CO	FCM BD	CBOT	07/31/17	213,921,043	8,430,025	205,491,018	4,969,921	0	4,969,921	3,000,000	0	0	0	0	0	0	0	0
16	13	CHS HEDGING LLC	FCM	CBOT	07/31/17	42,218,252	11,191,966	31,026,286	216,577,163	160,719,528	55,857,635	13,600,000	1,521,036	0	1,521,036	200,000	503,912	0	503,912	120,000
17	14	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	07/31/17	11,149,822,994	1,909,347,390	9,240,475,604	7,193,064,436	6,771,327,396	421,737,040	311,700,000	1,825,129,686	1,538,108,051	287,021,635	150,000,000	18,438,957,525	17,982,334,441	456,623,084	317,375,000
18	15	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	07/31/17	9,800,963,779	1,527,123,300	8,273,840,479	6,102,942,525	5,701,083,664	401,858,861	285,054,183	3,395,794,072	3,195,166,832	200,627,240	159,758,342	13,549,686,208	12,480,450,995	1,069,235,213	624,022,550
19	16	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	07/31/17	5,106,460	1,547,241	3,561,219	83,338,889	79,763,113	3,575,776	3,050,000	866,919	423,380	443,539	50,000	0	0	0	0
20	17	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	07/31/17	632,013,042	17,770,671	624,233,371	2,170,140	0	2,170,140	1	575,566	0	575,566	1	0	0	0	0
21	18	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	07/31/17	12,449,583,348	675,127,413	11,774,455,935	3,188,818,434	2,986,809,098	202,009,336	125,000,000	850,881,320	724,692,580	126,188,740	75,000,000	3,200,001	0	3,200,001	1,000,000
22	19	DORMAN TRADING LLC	FCM	CME	07/31/17	11,240,072	2,314,789	8,925,283	187,268,920	183,256,715	4,012,205	2,000,000	4,718,691	3,926,951	791,740	200,000	0	0	0	0
23	20	E & F MAN CAPITAL MARKETS INC	FCM BD	CME	07/31/17	133,927,551	54,054,786	79,872,765	1,435,502,943	1,361,258,775	74,244,168	35,000,000	53,303,449	44,882,097	8,421,352	5,000,000	2,886,179	1,737,554	1,148,625	500,000
24	21	E TRADE SECURITIES LLC	FCM BD	NFA	07/31/17	1,112,977,790	181,716,846	931,260,944	71,064,296	52,304,076	18,760,250	10,000,000	1,000,000	0	1,000,000	1,000,000	0	0	0	0
25	22	EFL FUTURES LIMITED	FCM	CME	07/31/17	41,636,537	19,635,823	22,000,714	258,322,999	244,247,182	14,075,817	5,000,000	0	0	0	0	0	0	0	0
26	23	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	07/31/17	44,611,380	33,403,288	11,208,092	223,683,857	211,170,684	12,513,173	10,000,000	4,276,977	2,576,853	1,700,124	1,000,000	0	0	0	252,663,625
27	24	GH FINANCIALS LLC	FCM	CME	07/31/17	21,998,392	6,814,396	15,183,996	103,722,295	91,016,356	12,705,939	4,000,000	3,143,313	2,047,955	1,095,360	550,000	0	0	0	0
28	25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	07/31/17	18,234,354,242	2,442,735,430	15,791,618,812	21,505,955,030	20,632,586,196	873,368,834	675,000,000	11,472,677,093	10,885,883,319	586,793,774	475,000,000	4,508,792,059	4,046,136,607	462,655,452	350,000,000
29	26	HSBC SECURITIES USA INC	FCM BD	CME	07/31/17	926,978,839	262,554,600	664,424,239	1,324,104,302	1,243,142,471	80,961,831	70,000,000	221,174,336	187,034,940	34,139,396	25,000,000	1,505,980,257	1,371,042,517	134,937,740	120,000,000
30	27	INTERACTIVE BROKERS LLC	FCM BD	CME	07/31/17	3,639,710,822	373,127,753	3,266,583,069	4,468,248,371	4,266,625,278	201,623,093	155,000,000	494,770,504	368,474,911	126,295,593	80,000,000	0	0	0	44,147,956
31	28	INTL FCSTONE FINANCIAL INC	FCM BD	CME	07/31/17	165,871,337	77,782,796	88,088,541	2,228,865,059	2,179,258,172	49,606,887	35,000,000	153,342,890	137,117,362	16,225,528	8,000,000	0	0	0	0
32	29	IRONBEAM INC	FCM	NFA	07/31/17	3,727,851	1,284,233	2,443,618	7,560,158	73,262,380	5,317,778	800,000	158,820	294,899	223,921	50,000	0	0	0	0
33	30	JEFFERIES LLC	FCM BD	NFA	07/31/17	1,575,650,963	89,815,851	1,485,835,112	0	0	0	0	0	0	0	0	0	0	0	0
34	31	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	07/31/17	14,755,414,345	2,766,734,442	11,988,679,903	17,420,814,861	16,026,816,330	1,393,998,531	881,474,898	4,780,102,546	4,346,468,834	433,633,712	369,449,851	12,362,380,138	11,415,580,619	946,799,519	713,473,789
35	32	MACQUARIE FUTURES USA LLC	FCM	CBOT	07/31/17	278,800,432	131,465,573	147,334,859	1,906,108,481	1,693,491,449	212,617,032	10,000,000	62,871,828	43,278,116	19,593,712	7,000,000	22,707,769	3,969,950	18,737,819	1,000,000
36	33	MAREX NORTH AMERICA LLC	FCM	CME	07/31/17	23,606,574	15,912,007	7,694,567	194,228,569	190,442,565	3,786,004	2,800,000	61,856,041	60,752,203	1,103,838	500,000	0	0	0	0
37	34	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	07/31/17	14,413,390	1,745,024	12,668,366	770,649,847	749,211,489	21,438,358	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0
38	35	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	07/31/17	13,092,154,688	1,623,659,459	11,468,495,229	12,943,196,576	12,624,535,440	318,661,136	200,000,000	4,192,683,620	3,932,691,346	259,992,274	150,000,000	5,730,444,148	5,416,640,509	313,803,639	150,000,000
39	36	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	07/31/17	3,321,862,152	623,759,990	2,698,102,162	1,504,345,498	1,116,071,005	388,274,493	300,000,000	0	0	0	0	0	0	0	0
40	37	MID CO COMMODITIES INC	FCM	NFA	07/31/17	8,688,362	2,840,683	5,847,679	37,114,455	9,313,115	0	5,138,000	0	0	0	0	0	0	0	0
41	38	MINT BROKERS	FCM BD	NFA	07/31/17	4,958,701	1,000,000	3,958,701	0	0	0	0	0	0	0	0	0	0	0	0
42	39	MIZUHO SECURITIES USA LLC	FCM BD SD	CME/NFA	07/31/17	681,666,978	214,389,071	467,277,907	2,573,805,379	2,371,926,231	201,879,148	125,000,000	708,067,087	584,995,879	123,071,208	70,000,000	34,294,770	4,152,449	30,142,321	15,000,000
43	40	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	07/31/17	10,681,026,294	2,055,484,070	8,625,542,224	14,665,469,378	14,393,874,592	271,594,786	210,000,000	4,813,593,190	4,604,910,370	208,682,820	160,000,000	12,741,367,731	12,541,238,463	200,129,268	92,000,000
44	41	NANHUA USA LLC	FCM	CME	07/31/17	18,259,441	2,767,918	15,491,523	69,109,268	56,904,996	12,204,272	3,500,000	0	0	0	0	0	0	0	0
45	42	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	07/31/17	1,348,965,044	168,290,287	1,180,674,757	236,624,575	132,571,557	104,053,018	15,000,000	17,894,643	13,781	17,880,862	1,000,000	0	0	0	0
46	43	OANDA CORPORATION	FCMRFD	NFA	07/31/17	78,777,131	52,394,182	26,382,949	0	0	0	0	0	0	0	0	0	0	0	163,500,396
47	44	OPTIONSXPRESS INC	FCM BD	NFA	07/31/17	291,997,171	7,290,842	284,706,329	117,637,998	73,733,189	43,904,809	11,059,978	2,380,820	881,580	1,499,240	132,237	0	0	0	0
48	45	PHILLIP CAPITAL INC	FCM BD	CME	07/31/17	32,798,881	14,075,396	18,723,485	270,759,832	255,385,742	15,374,090	5,000,000	11,468,010	8,488,513	2,979,497	2,000,000	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
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	FCMRFED:	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 FCMRFED 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.																		
128																				
129																				