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| Name of Company: GAIN CAPITAL GROUP LLC | Employer ID No: 113700865 | NFA ID No: 0339826 |
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CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 10/31/2018

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | |
|---|------------|----------------|------|
| 1. Net ledger balance | | | |
| A. Cash | | \$ 230,226,109 | 5000 |
| B. Securities (at market) | | 4,886,086 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | (4,427,666) | 5020 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a contract market | | 13,566,287 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | (23,146,895) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | \$ 221,103,921 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 211,352 | 5060 | |
| Less: amount offset by customer owned securities | 0 | 5070 | |
| | | 211,352 | 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | \$ 221,315,273 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | \$ 105,699,360 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | 59,556,000 | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 4,886,086 | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | 0 | 5130 |
| B. Securities representing investments of customers' funds (at market) | | 0 | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | 0 | 5160 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | 0 | 5170 |
| B. Value of open short option contracts | | 0 | 5180 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | 28,406,577 | 5190 |
| B. Securities representing investments of customers' funds (at market) | | 39,494,200 | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5210 |
| 12. Segregated funds on hand (describe:) | | 0 | 5215 |
| 13. Total amount in segregation (add lines 7 through 12) | | \$ 238,042,223 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 16,726,950 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | \$ 10,000,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | \$ 6,726,950 | 5250 |

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| Name of Company: GAIN CAPITAL GROUP LLC | Employer ID No: 113700865 | NFA ID No: 0339826 |
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CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 9/30/2018

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | |
|---|------------|----------------|------|
| 1. Net ledger balance | | | |
| A. Cash | | \$ 223,085,815 | 5000 |
| B. Securities (at market) | | 3,979,278 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | (2,306,857) | 5020 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a contract market | | 6,873,455 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | (13,168,047) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | \$ 218,463,644 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 660,861 | 5060 | |
| Less: amount offset by customer owned securities | 0 | 5070 | |
| | | 660,861 | 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | \$ 219,124,505 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | \$ 116,396,325 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | 59,447,606 | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 3,979,278 | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | 0 | 5130 |
| B. Securities representing investments of customers' funds (at market) | | 0 | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | 0 | 5160 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | 0 | 5170 |
| B. Value of open short option contracts | | 0 | 5180 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | 14,926,637 | 5190 |
| B. Securities representing investments of customers' funds (at market) | | 39,682,556 | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5210 |
| 12. Segregated funds on hand (describe:) | | 0 | 5215 |
| 13. Total amount in segregation (add lines 7 through 12) | | \$ 234,432,402 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 15,307,897 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | \$ 10,000,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | \$ 5,307,897 | 5250 |

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| Name of Company: GAIN CAPITAL GROUP LLC | Employer ID No: 113700865 | NFA ID No: 0339826 |
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CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 8/31/2018

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | |
|---|------------|----------------|------|
| 1. Net ledger balance | | | |
| A. Cash | | \$ 212,549,308 | 5000 |
| B. Securities (at market) | | 4,221,555 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | (1,291,954) | 5020 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a contract market | | 7,360,100 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | (12,476,249) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | \$ 210,362,760 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 193,807 | 5060 | |
| Less: amount offset by customer owned securities | 0 | 5070 | |
| | | 193,807 | 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | \$ 210,556,567 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | \$ 126,896,425 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | 39,605,800 | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 4,221,555 | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | 0 | 5130 |
| B. Securities representing investments of customers' funds (at market) | | 0 | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | 0 | 5160 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | 0 | 5170 |
| B. Value of open short option contracts | | 0 | 5180 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | 14,967,069 | 5190 |
| B. Securities representing investments of customers' funds (at market) | | 39,622,900 | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5210 |
| 12. Segregated funds on hand (describe:) | | 0 | 5215 |
| 13. Total amount in segregation (add lines 7 through 12) | | \$ 225,313,749 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 14,757,182 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | \$ 10,000,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | \$ 4,757,182 | 5250 |

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| Name of Company: GAIN CAPITAL GROUP LLC | Employer ID No: 113700865 | NFA ID No: 0339826 |
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CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 7/31/2018

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | | |
|---|------------|------|----------------|------|
| 1. Net ledger balance | | | | |
| A. Cash | | | \$ 202,520,232 | 5000 |
| B. Securities (at market) | | | 2,972,880 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | | (1,348,945) | 5020 |
| 3. Exchange traded options | | | | |
| A. Market value of open option contracts purchased on a contract market | | | 5,505,903 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | | (9,013,631) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | | \$ 200,636,439 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 194,468 | 5060 | | |
| Less: amount offset by customer owned securities | 0 | 5070 | 194,468 | 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | | \$ 200,830,907 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | | |
|---|--|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | | |
| A. Cash | | | \$ 119,380,154 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | | 49,483,900 | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 2,972,880 | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | | |
| A. Cash | | | 0 | 5130 |
| B. Securities representing investments of customers' funds (at market) | | | 0 | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 0 | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | | 0 | 5160 |
| 10. Exchange traded options | | | | |
| A. Value of open long option contracts | | | 0 | 5170 |
| B. Value of open short option contracts | | | 0 | 5180 |
| 11. Net equities with other FCMs | | | | |
| A. Net liquidating equity | | | 4,517,023 | 5190 |
| B. Securities representing investments of customers' funds (at market) | | | 39,603,500 | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 0 | 5210 |
| 12. Segregated funds on hand (describe:) | | | 0 | 5215 |
| 13. Total amount in segregation (add lines 7 through 12) | | | \$ 215,957,457 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | | \$ 15,126,550 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | | \$ 10,000,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | | \$ 5,126,550 | 5250 |

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| Name of Company: GAIN CAPITAL GROUP LLC | Employer ID No: 113700865 | NFA ID No: 0339826 |
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CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 6/30/2018

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | |
|---|------------|----------------|------|
| 1. Net ledger balance | | | |
| A. Cash | | \$ 203,933,427 | 5000 |
| B. Securities (at market) | | 4,950,556 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | 360,356 | 5020 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a contract market | | 5,956,562 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | (9,103,223) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | \$ 206,097,678 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 192,787 | 5060 | |
| Less: amount offset by customer owned securities | 0 | 5070 | |
| | | 192,787 | 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | \$ 206,290,465 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | \$ 114,440,356 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | 59,398,560 | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 4,950,556 | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | 0 | 5130 |
| B. Securities representing investments of customers' funds (at market) | | 0 | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | 0 | 5160 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | 0 | 5170 |
| B. Value of open short option contracts | | 0 | 5180 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | 3,535,066 | 5190 |
| B. Securities representing investments of customers' funds (at market) | | 39,542,214 | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5210 |
| 12. Segregated funds on hand (describe:) | | 0 | 5215 |
| 13. Total amount in segregation (add lines 7 through 12) | | \$ 221,866,752 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 15,576,287 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | \$ 10,000,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | \$ 5,576,287 | 5250 |

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|--|------------------------------|-----------------------|
| Name of Company: GAIN CAPITAL GROUP LLC | Employer ID No: 113700865 | NFA ID No: 0339826 |
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CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 5/31/2018

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | | |
|---|------------|------|----------------|------|
| 1. Net ledger balance | | | | |
| A. Cash | | | \$ 209,925,168 | 5000 |
| B. Securities (at market) | | | 5,078,800 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | | (860,760) | 5020 |
| 3. Exchange traded options | | | | |
| A. Market value of open option contracts purchased on a contract market | | | 5,151,327 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | | (9,862,868) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | | \$ 209,431,667 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 204,630 | 5060 | | |
| Less: amount offset by customer owned securities | 0 | 5070 | 204,630 | 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | | \$ 209,636,297 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | | |
|---|--|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | | |
| A. Cash | | | \$ 117,046,990 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | | 59,336,800 | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 5,078,800 | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | | |
| A. Cash | | | 0 | 5130 |
| B. Securities representing investments of customers' funds (at market) | | | 0 | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 0 | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | | 0 | 5160 |
| 10. Exchange traded options | | | | |
| A. Value of open long option contracts | | | 0 | 5170 |
| B. Value of open short option contracts | | | 0 | 5180 |
| 11. Net equities with other FCMs | | | | |
| A. Net liquidating equity | | | 2,679,137 | 5190 |
| B. Securities representing investments of customers' funds (at market) | | | 39,692,000 | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 0 | 5210 |
| 12. Segregated funds on hand (describe:) | | | 0 | 5215 |
| 13. Total amount in segregation (add lines 7 through 12) | | | \$ 223,833,727 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | | \$ 14,197,430 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | | \$ 10,000,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | | \$ 4,197,430 | 5250 |

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| Name of Company: GAIN CAPITAL GROUP LLC | Employer ID No: 113700865 | NFA ID No: 0339826 |
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CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 4/30/2018

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | |
|---|------------|----------------|------|
| 1. Net ledger balance | | | |
| A. Cash | | \$ 207,838,345 | 5000 |
| B. Securities (at market) | | 4,939,080 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | (1,648,594) | 5020 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a contract market | | 4,513,318 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | (7,948,281) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | \$ 207,693,868 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 209,009 | 5060 | |
| Less: amount offset by customer owned securities | 0 | 5070 | |
| | | 209,009 | 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | \$ 207,902,877 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | \$ 120,070,167 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | 59,433,600 | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 4,939,080 | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | 0 | 5130 |
| B. Securities representing investments of customers' funds (at market) | | 0 | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | 0 | 5160 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | 0 | 5170 |
| B. Value of open short option contracts | | 0 | 5180 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | (40,132) | 5190 |
| B. Securities representing investments of customers' funds (at market) | | 39,920,700 | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5210 |
| 12. Segregated funds on hand (describe:) | | 0 | 5215 |
| 13. Total amount in segregation (add lines 7 through 12) | | \$ 224,323,415 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 16,420,538 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | \$ 10,000,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | \$ 6,420,538 | 5250 |

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|--|------------------------------|-----------------------|
| Name of Company: GAIN CAPITAL GROUP LLC | Employer ID No: 113700865 | NFA ID No: 0339826 |
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CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 3/31/2018

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | |
|---|------------|----------------|------|
| 1. Net ledger balance | | | |
| A. Cash | | \$ 212,222,732 | 5000 |
| B. Securities (at market) | | 4,931,102 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | 284,812 | 5020 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a contract market | | 4,489,321 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | (8,135,595) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | \$ 213,792,372 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 213,898 | 5060 | |
| Less: amount offset by customer owned securities | 0 | 5070 | |
| | | 213,898 | 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | \$ 214,006,270 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | \$ 124,208,663 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | 59,828,611 | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 4,931,102 | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | 0 | 5130 |
| B. Securities representing investments of customers' funds (at market) | | 0 | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | 0 | 5160 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | 0 | 5170 |
| B. Value of open short option contracts | | 0 | 5180 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | 1,205,984 | 5190 |
| B. Securities representing investments of customers' funds (at market) | | 39,898,550 | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5210 |
| 12. Segregated funds on hand (describe:) | | 0 | 5215 |
| 13. Total amount in segregation (add lines 7 through 12) | | \$ 230,072,910 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 16,066,640 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | \$ 10,000,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | \$ 6,066,640 | 5250 |

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| Name of Company: GAIN CAPITAL GROUP LLC | Employer ID No: 113700865 | NFA ID No: 0339826 |
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CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 2/28/2018

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | |
|---|------------|----------------|------|
| 1. Net ledger balance | | | |
| A. Cash | | \$ 212,632,585 | 5000 |
| B. Securities (at market) | | 4,924,270 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | (1,298,195) | 5020 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a contract market | | 5,785,867 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | (7,968,620) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | \$ 214,075,907 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 227,875 | 5060 | |
| Less: amount offset by customer owned securities | 0 | 5070 | |
| | | 227,875 | 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | \$ 214,303,782 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | \$ 118,586,978 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | 69,825,300 | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 4,924,270 | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | 0 | 5130 |
| B. Securities representing investments of customers' funds (at market) | | 0 | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | 0 | 5160 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | 0 | 5170 |
| B. Value of open short option contracts | | 0 | 5180 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | 6,081,203 | 5190 |
| B. Securities representing investments of customers' funds (at market) | | 29,950,800 | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5210 |
| 12. Segregated funds on hand (describe:) | | 0 | 5215 |
| 13. Total amount in segregation (add lines 7 through 12) | | \$ 229,368,551 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 15,064,769 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | \$ 10,000,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | \$ 5,064,769 | 5250 |

| | | |
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| Name of Company: GAIN CAPITAL GROUP LLC | Employer ID No: 113700865 | NFA ID No: 0339826 |
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CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 1/31/2018

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | |
|---|------------|----------------|------|
| 1. Net ledger balance | | | |
| A. Cash | | \$ 230,647,448 | 5000 |
| B. Securities (at market) | | 2,986,230 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | 2,089,882 | 5020 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a contract market | | 15,408,025 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | (22,829,736) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | \$ 228,301,849 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 178,847 | 5060 | |
| Less: amount offset by customer owned securities | 0 | 5070 | |
| | | 178,847 | 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | \$ 228,480,696 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | \$ 110,089,366 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | 79,874,500 | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 2,986,230 | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | 0 | 5130 |
| B. Securities representing investments of customers' funds (at market) | | 0 | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | 0 | 5160 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | 0 | 5170 |
| B. Value of open short option contracts | | 0 | 5180 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | 30,503,303 | 5190 |
| B. Securities representing investments of customers' funds (at market) | | 19,956,700 | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5210 |
| 12. Segregated funds on hand (describe:) | | 0 | 5215 |
| 13. Total amount in segregation (add lines 7 through 12) | | \$ 243,410,099 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 14,929,403 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | \$ 10,000,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | \$ 4,929,403 | 5250 |

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| Name of Company: GAIN CAPITAL GROUP LLC | Employer ID No: 113700865 | NFA ID No: 0339826 |
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CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 12/31/2017

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | |
|---|------------|----------------|------|
| 1. Net ledger balance | | | |
| A. Cash | | \$ 227,200,175 | 5000 |
| B. Securities (at market) | | 5,302,988 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | (1,031,396) | 5020 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a contract market | | 5,655,319 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | (11,605,753) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | \$ 225,521,333 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 176,680 | 5060 | |
| Less: amount offset by customer owned securities | 0 | 5070 | |
| | | 176,680 | 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | \$ 225,698,013 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | \$ 117,741,046 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | 69,904,486 | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 5,302,988 | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | 0 | 5130 |
| B. Securities representing investments of customers' funds (at market) | | 0 | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | 0 | 5160 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | 0 | 5170 |
| B. Value of open short option contracts | | 0 | 5180 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | 15,730,100 | 5190 |
| B. Securities representing investments of customers' funds (at market) | | 29,982,853 | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5210 |
| 12. Segregated funds on hand (describe:) | | 0 | 5215 |
| 13. Total amount in segregation (add lines 7 through 12) | | \$ 238,661,473 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 12,963,460 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | \$ 10,000,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | \$ 2,963,460 | 5250 |

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|--|------------------------------|-----------------------|
| Name of Company: GAIN CAPITAL GROUP LLC | Employer ID No: 113700865 | NFA ID No: 0339826 |
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CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 11/30/2017

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | |
|---|------------|----------------|------|
| 1. Net ledger balance | | | |
| A. Cash | | \$ 227,676,363 | 5000 |
| B. Securities (at market) | | 3,574,072 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | (2,078,108) | 5020 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a contract market | | 5,117,813 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | (12,118,419) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | \$ 222,171,721 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 172,907 | 5060 | |
| Less: amount offset by customer owned securities | 0 | 5070 | |
| | | 172,907 | 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | \$ 222,344,628 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | \$ 118,129,072 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | 69,896,380 | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 3,574,072 | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | 0 | 5130 |
| B. Securities representing investments of customers' funds (at market) | | 0 | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | 0 | 5160 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | 0 | 5170 |
| B. Value of open short option contracts | | 0 | 5180 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | 15,135,005 | 5190 |
| B. Securities representing investments of customers' funds (at market) | | 29,918,940 | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5210 |
| 12. Segregated funds on hand (describe:) | | 0 | 5215 |
| 13. Total amount in segregation (add lines 7 through 12) | | \$ 236,653,469 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 14,308,841 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | \$ 10,000,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | \$ 4,308,841 | 5250 |

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|--|------------------------------|-----------------------|
| Name of Company: GAIN CAPITAL GROUP LLC | Employer ID No: 113700865 | NFA ID No: 0339826 |
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CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 10/31/2017

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | |
|---|------------|----------------|------|
| 1. Net ledger balance | | | |
| A. Cash | | \$ 224,999,660 | 5000 |
| B. Securities (at market) | | 5,856,684 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | (5,919,158) | 5020 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a contract market | | 4,333,827 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | (9,615,958) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | \$ 219,655,055 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 176,731 | 5060 | |
| Less: amount offset by customer owned securities | 0 | 5070 | |
| | | 176,731 | 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | \$ 219,831,786 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | \$ 105,138,367 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | 69,820,351 | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 5,856,684 | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | 0 | 5130 |
| B. Securities representing investments of customers' funds (at market) | | 0 | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | 0 | 5160 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | 0 | 5170 |
| B. Value of open short option contracts | | 0 | 5180 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | 22,497,129 | 5190 |
| B. Securities representing investments of customers' funds (at market) | | 29,932,011 | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5210 |
| 12. Segregated funds on hand (describe:) | | 0 | 5215 |
| 13. Total amount in segregation (add lines 7 through 12) | | \$ 233,244,542 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 13,412,756 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | \$ 10,000,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | \$ 3,412,756 | 5250 |