

SELECTED FCM FINANCIAL DATA AS OF
July 31, 2018
FROM REPORTS FILED BY
August 27, 2018

	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	ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	07/31/2018	706,667,732	162,748,297	543,919,435	3,016,563,872	2,583,322,727	433,241,145	234,413,233	105,333,551	83,653,870	21,679,681	8,365,387	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	07/31/2018	318,584,116	169,959,221	148,624,895	4,226,718,758	3,997,856,934	228,861,824	120,000,000	331,362,374	283,278,601	48,083,773	20,000,000	15,205,617	5,585,665	9,619,952	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	07/31/2018	18,880,352	7,121,259	11,759,093	319,170,170	291,034,126	28,136,044	17,500,000	38,164,962	34,318,814	3,846,148	1,000,000	0	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	07/31/2018	4,076,331	1,000,000	3,076,331	53,683,842	49,433,890	4,249,952	900,000	2,276,608	1,941,850	334,758	150,000	0	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	07/31/2018	185,344,332	27,160,172	158,184,160	10,854,431	4,840,834	6,013,597	2,500,000	0	0	0	0	0	0	0	0	0
6	BARCLAYS CAPITAL INC	FCM BD	NYME	07/31/2018	5,852,420,311	937,636,977	4,914,783,334	5,088,777,501	4,737,448,479	351,329,022	167,705,676	3,350,077,820	3,147,877,373	202,200,447	105,139,104	4,961,429,603	4,466,711,066	494,718,537	177,328,429	0
7	BGC FINANCIAL LP	FCM BD	NFA	07/31/2018	32,514,255	1,490,550	31,023,705	0	0	0	0	0	0	0	0	0	0	0	0	0
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	07/31/2018	2,019,512,978	376,116,890	1,643,396,088	3,013,761,609	2,827,356,602	186,405,007	150,000,000	220,528,636	182,451,585	38,077,051	30,000,000	1,146,230,465	995,080,163	151,150,302	120,000,000	0
9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	07/31/2018	7,493,991	1,439,773	6,054,218	33,792,117	28,772,093	5,020,024	1,000,000	6	6	6	1	6	6	6	6	1
10	BOFAML SECURITIES INC	FCM	NFA	07/31/2018	25,000,000	1,500,000	23,500,000	0	0	0	0	0	0	0	0	0	0	0	0	0
11	CANTOR FITZGERALD & CO	FCM BD	CBOT	07/31/2018	329,169,760	5,505,857	323,663,903	4,969,921	0	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0
12	CHARLES SCHWAB FUTURES, INC.	FCM	NFA	07/31/2018	97,651,103	4,016,058	93,635,045	115,878,496	57,933,305	57,945,191	8,689,996	3,227,789	706,112	2,521,677	105,917	0	0	0	0	0
13	CHS HEDGING LLC	FCM	CBOT	07/31/2018	49,120,469	9,610,653	39,509,816	162,955,592	114,213,599	48,741,993	13,600,000	1,528,792	0	1,528,792	200,000	503,912	0	503,912	120,000	0
14	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	07/31/2018	9,061,102,698	2,461,875,856	6,599,226,842	9,256,916,657	8,809,527,675	447,388,982	357,600,000	2,836,575,356	2,629,174,750	207,400,606	150,000,000	24,138,304,946	23,616,222,759	522,082,187	427,900,000	0
15	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	07/31/2018	9,668,109,318	1,366,307,817	8,301,801,501	6,185,797,417	5,858,505,207	327,292,210	292,925,260	3,475,477,231	3,274,497,913	200,979,318	163,724,896	11,069,097,594	10,463,101,306	605,996,288	523,155,065	0
16	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	07/31/2018	5,337,856	1,078,991	4,258,865	76,173,825	72,565,909	3,607,916	3,050,000	1,939,379	1,434,149	505,230	100,000	0	0	0	0	0
17	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	07/31/2018	653,882,373	11,149,860	642,732,513	2,167,846	0	2,167,846	1	569,577	0	569,577	1	0	0	0	0	0
18	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	07/31/2018	12,464,265,092	276,438,622	12,187,826,470	2,557,382,540	2,357,155,222	200,227,318	125,000,000	1,039,646,899	894,688,905	144,957,994	75,000,000	0	0	0	0	0
19	DIRECT ACCESS USA LLC	FCM	NFA	07/31/2018	6,884,478	1,000,000	5,884,478	0	0	0	0	0	0	0	0	0	0	0	0	0
20	DORMAN TRADING LLC	FCM	CME	07/31/2018	12,890,600	1,434,788	11,455,812	160,675,121	156,238,170	4,436,951	2,000,000	3,598,656	3,163,813	434,843	200,000	0	0	0	0	0
21	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	07/31/2018	161,889,335	61,215,392	100,673,943	1,442,870,732	1,366,808,743	76,061,989	35,000,000	54,760,621	45,578,405	9,182,216	5,000,000	2,133,773	942,951	1,190,822	500,000	0
22	E TRADE FUTURES LLC	FCM	NFA	07/31/2018	26,097,340	2,352,497	23,744,843	66,498,663	40,206,244	26,292,419	5,000,000	0	0	0	0	0	0	0	0	0
23	EFL FUTURES LIMITED	FCM	CME	07/31/2018	43,901,484	17,887,810	26,013,674	212,426,945	196,580,489	15,846,456	5,000,000	0	0	0	0	0	0	0	0	0
24	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	07/31/2018	47,913,911	33,528,536	14,385,375	215,957,457	200,830,907	15,126,550	10,000,000	4,912,984	3,149,765	1,763,219	1,000,000	0	0	0	0	246,972,815
25	GH FINANCIALS LLC	FCM	CME	07/31/2018	21,348,238	4,475,199	16,873,039	110,024,889	91,347,856	18,677,033	3,300,000	4,822,606	3,717,287	1,105,319	550,000	0	0	0	0	0
26	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	07/31/2018	18,663,771,547	2,437,703,315	16,226,068,232	21,300,636,216	20,452,657,663	847,978,553	675,000,000	10,659,110,753	10,078,961,780	580,148,973	475,000,000	6,030,341,426	5,609,347,993	420,993,433	350,000,000	0
27	HSBC SECURITIES USA INC	FCM BD	CME	07/31/2018	937,245,904	275,273,631	661,972,273	2,275,801,112	2,114,638,490	161,162,622	147,000,000	195,350,185	160,119,030	35,231,155	25,000,000	1,108,415,790	993,426,639	114,989,151	95,000,000	0
28	HUATAI FINANCIAL USA INC	FCM	NFA	07/31/2018	2,379,389	1,000,000	1,379,389	0	0	0	0	0	0	0	0	0	0	0	0	0
29	INTERACTIVE BROKERS LLC	FCM BD	CME	07/31/2018	4,513,312,862	462,023,316	4,051,289,546	4,157,593,108	3,938,671,751	218,921,357	155,000,000	558,401,775	440,746,999	117,654,776	80,000,000	0	0	0	0	33,931,048
30	INTL FCSTONE FINANCIAL INC	FCM BD	CME	07/31/2018	150,147,676	93,960,508	56,187,168	2,502,029,098	2,446,367,011	55,662,087	40,000,000	152,663,741	139,384,693	13,279,048	8,000,000	0	0	0	0	0
31	IRONBEAM INC	FCM	NFA	07/31/2018	4,088,059	1,122,944	2,965,115	74,265,289	70,901,698	3,363,591	1,600,000	446,810	324,136	122,674	50,000	0	0	0	0	0
32	JEFFERIES LLC	FCM BD	NFA	07/31/2018	1,677,795,415	116,035,834	1,561,759,581	0	0	0	0	0	0	0	0	0	0	0	0	0
33	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	07/31/2018	17,246,728,148	2,904,597,808	14,342,130,340	19,770,062,685	18,198,755,133	1,571,307,552	864,440,869	5,006,947,111	4,547,273,915	459,673,196	386,518,283	13,354,743,406	12,316,132,683	1,038,610,723	646,596,966	0
34	MACQUARIE FUTURES USA LLC	FCM	CBOT	07/31/2018	259,602,324	173,702,465	85,899,859	2,327,573,004	2,099,567,936	228,005,068	100,000,000	43,396,722	26,851,559	16,545,163	7,000,000	22,979,840	2,339,174	20,640,666	1,000,000	0
35	MAREX NORTH AMERICA LLC	FCM	CME	07/31/2018	24,182,346	16,732,341	7,450,005	234,358,608	230,636,013	3,722,595	2,610,000	39,184,329	38,000,384	1,183,945	620,000	0	0	0	0	0
36	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	07/31/2018	14,013,531	1,950,621	12,062,910	773,370,004	751,563,201	21,806,803	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	0
37	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	07/31/2018	14,041,839,088	1,768,290,511	12,273,548,577	15,102,440,554	14,803,976,798	298,463,756	200,000,000	5,173,348,617	4,780,628,800	392,719,817	150,000,000	6,006,717,919	5,707,963,846	298,754,073	150,000,000	0
38	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	07/31/2018	4,504,062,830	566,875,228	3,937,187,602	1,874,381,148	608,294,748	1,266,086,400	300,000,000	0	0	0	0	0	0	0	0	0
39	MID CO COMMODITIES INC	FCM	NFA	07/31/2018	9,347,387	4,290,914	5,056,473	30,533,907	19,766,516	10,767,391	5,138,000	0	0	0	0	0	0	0	0	0
40	MINT BROKERS	FCM BD	NFA	07/31/2018	2,570,550	1,000,000	1,570,550	0	0	0	0	0	0	0	0	0	0	0	0	0
41	MIZUHO SECURITIES USA LLC	FCM BD SD	CME/NFA	07/31/2018	708,493,846	233,362,113	475,131,733	3,419,603,236	3,219,311,229	200,292,007	125,000,000	657,450,473	532,127,616	125,322,857	70,000,000	33,019,473	2,565,505	30,453,968	15,000,000	0
42	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	07/31/2018	12,889,165,972	2,444,151,973	10,445,013,999	17,164,280,141	16,823,507,978	340,772,163	280,000,000	5,363,752,511	5,172,115,869	191,636,642	140,000,000	16,540,450,671	16,409,380,288	131,070,383	92,000,000	0
43	NANHUA USA LLC	FCM	CME	07/31/2018	16,902,964	1,330,983	15,571,981	40,657,924	29,663,098	10,994,826	3,500,000	0	0	0	0	0	0	0	0	0
44	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	07/31/2018	1,503,271,030	38,106,185	1,465,164,845	726,232,330	572,095,076	154,137,254	125,000,000	42,974,181	12,706,737	30,267,444	25,000,000	0	0	0	0	0
45	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	07/31/2018	1,597,683,455	228,079,807	1,369,603,648	229,044,938	125,123,584	103,921,354	15,000,000	17,756,560	60,804	17,695,756	1,000,000	0	0	0	0	0
46	OANDA CORPORATION	FCMRFD	NFA	07/31/2018	92,032,820	55,376,543	36,656,277	0	0	0	0	0	0	0	0	0	0	0	0	190,369,407
47	PHILLIP CAPITAL INC	FCM BD	CME	07/31/2018	29,809,492	12,625,628	17,183,864	344,288,685	330,949,857	13,338,828	7,500,000	11,870,965	7,005,006	4,865,959	2,000,000	0	0	0	0	0
48	PICTET OVERSEAS INC	FCM BD	NFA	07/31/2018	16,336,052	1,063,797	15,272,255	2,113,192	310,762	1,802,430	1,500,000									

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(a): FCM: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission.
BD: The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.
RFED: Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission.
FCMRFD: The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.
SD: The FCM or RFED is also registered with the Commodity Futures Trading Commission as a provisionally registered swap dealer.
(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.
(c): A firm's net capital requirement is the greater of:
<ul style="list-style-type: none"> • FCM minimum dollar amount (\$1,000,000); or • risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or • the amount of capital required by a registered futures association (currently NFA is the only such association); or • for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or • minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or • 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.
(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.
(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.
(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.
(g): Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.
(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.
(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.
(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.
(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.
(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.
(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.
(n): This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.
(o): Excess/Deficient funds in cleared swap customer accounts is funds in separate cleared swap segregation accounts, less the cleared swap customer segregation requirement.
(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.
(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.