

SELECTED FCM FINANCIAL DATA AS OF

September 30, 2018

FROM REPORTS FILED BY

October 24, 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	09/30/2018	741,098,206	169,361,760	571,736,446	3,091,338,781	2,738,330,435	353,008,346	239,768,858	106,710,401	86,129,327	20,581,074	8,612,933	0	0	0	0	0
2 ADM INVESTOR SERVICES INC	FCM	CBOT	09/30/2018	306,211,120	177,552,494	128,658,626	4,224,608,637	4,004,417,001	220,191,636	120,000,000	320,039,389	272,313,860	47,225,529	20,000,000	14,453,388	4,988,260	9,465,128	8,000,000	0
3 ADVANTAGE FUTURES LLC	FCM	CME	09/30/2018	19,579,224	5,918,719	13,338,505	29,937,718	26,179,579	3,218,139	17,500,000	44,964,663	40,864,921	4,099,742	1,000,000	0	0	0	0	0
4 AMP GLOBAL CLEARING LLC	FCM	NFA	09/30/2018	4,162,132	1,000,000	3,162,132	55,184,360	50,724,048	4,460,312	900,000	2,142,129	1,817,220	324,909	150,000	0	0	0	0	0
5 APEX CLEARING CORPORATION	FCM BD	NFA	09/30/2018	191,330,049	27,042,211	164,287,838	17,440,226	10,772,524	6,567,702	2,500,000	0	0	0	0	0	0	0	0	0
6 BARCLAYS CAPITAL INC	FCM BD	NYME	09/30/2018	6,049,826,147	992,205,259	5,057,620,888	5,095,398,033	4,744,805,600	350,592,433	167,966,118	3,292,916,911	3,089,480,112	203,436,799	103,188,636	5,489,347,806	4,977,517,175	511,830,631	197,607,432	0
7 BGC FINANCIAL LP	FCM BD	NFA	09/30/2018	40,380,760	2,094,270	38,286,490	0	0	0	0	0	0	0	0	0	0	0	0	0
8 BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	09/30/2018	2,263,382,293	365,751,229	1,897,631,064	2,813,553,095	2,627,248,660	186,304,435	150,000,000	205,164,185	166,668,677	38,495,508	30,000,000	1,095,191,645	945,508,505	149,683,140	120,000,000	0
9 BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	09/30/2018	7,160,582	1,326,249	5,834,333	19,863,635	15,270,296	4,593,339	1,000,000	6	6	1	6	0	0	0	1	0
10 BOFAM SECURITIES INC	FCM	NFA	09/30/2018	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	09/30/2018	243,923,220	6,167,168	237,756,052	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	09/30/2018	98,595,774	4,185,900	94,409,874	120,263,034	61,333,587	58,929,447	9,200,038	2,930,288	408,048	2,522,240	61,208	0	0	0	0	0
13 CHS HEDGING LLC	FCM	CBOT	09/30/2018	50,294,026	10,285,617	40,008,409	191,558,672	140,651,309	50,907,363	13,600,000	1,525,748	0	1,525,748	200,000	503,912	0	503,912	120,000	0
14 CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	09/30/2018	10,485,173,567	2,401,895,510	8,083,278,057	8,951,767,390	8,503,248,259	448,519,131	375,200,000	2,952,443,171	2,766,006,000	186,437,171	150,000,000	24,178,063,032	23,677,531,637	500,531,395	420,700,000	0
15 CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	09/30/2018	9,895,792,796	1,324,036,660	8,571,756,136	6,554,203,507	6,205,466,889	348,738,618	310,273,344	3,682,481,935	3,483,177,948	199,303,987	174,158,897	11,314,488,759	10,712,316,173	602,172,586	535,615,809	0
16 CUNNINGHAM COMMODITIES LLC	FCM	CBOT	09/30/2018	5,274,391	1,036,606	4,237,785	90,172,174	86,527,940	3,644,234	0	2,280,173	1,768,116	512,057	100,000	0	0	0	0	0
17 DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	09/30/2018	953,200,032	1,500,000	951,700,032	2,165,347	1	563,139	0	563,139	0	1	0	0	0	0	0	0
18 DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	09/30/2018	12,603,688,537	236,137,059	12,367,551,478	2,525,347,335	2,322,448,991	202,898,344	125,000,000	789,605,309	664,593,134	125,012,175	75,000,000	0	0	0	0	0
19 DIRECT ACCESS USA LLC	FCM	CME	09/30/2018	1,000,000	0	1,000,000	0	0	0	0	0	0	0	0	0	0	0	0	0
20 DORMAN TRADING LLC	FCM	CME	09/30/2018	13,436,138	1,284,399	12,151,739	156,493,011	152,101,158	4,391,853	2,000,000	4,271,899	3,781,279	490,620	200,000	0	0	0	0	0
21 E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	09/30/2018	162,308,686	58,062,192	104,246,494	1,377,635,495	1,301,675,952	75,959,542	41,250,000	64,488,674	55,071,089	9,417,585	5,000,000	2,210,218	1,012,373	1,197,845	500,000	0
22 E*TRADE FUTURES LLC	FCM	NFA	09/30/2018	25,777,516	2,594,145	23,183,371	77,365,547	51,531,271	25,834,276	5,000,000	0	0	0	0	0	0	0	0	0
23 EFL FUTURES LIMITED	FCM	CME	09/30/2018	43,570,837	20,249,319	23,321,518	237,886,865	222,040,409	15,846,456	5,000,000	0	0	0	0	0	0	0	0	0
24 GAIN CAPITAL GROUP LLC	FCMRFD	NFA	09/30/2018	50,323,376	32,782,229	17,541,147	234,432,402	219,124,505	15,307,897	10,000,000	6,825,349	4,343,797	2,481,552	1,000,000	0	0	0	0	244,506,161
25 GH FINANCIALS LLC	FCM	CME	09/30/2018	21,594,026	5,118,942	16,475,084	103,037,029	86,300,088	16,736,941	3,800,000	6,706,367	5,597,696	1,108,671	550,000	0	0	0	0	0
26 GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	09/30/2018	19,708,483,963	2,406,179,081	17,302,304,882	22,839,088,451	21,973,090,358	865,998,093	675,000,000	9,040,031,632	8,471,347,696	568,683,936	475,000,000	6,522,438,627	6,095,287,444	427,151,183	350,000,000	0
27 HSBC SECURITIES USA INC	FCM BD	CME	09/30/2018	996,381,062	258,282,979	738,098,083	2,114,394,550	1,992,259,263	122,134,787	109,000,000	183,285,655	146,915,010	36,370,645	25,000,000	1,003,290,183	882,443,878	120,846,305	100,000,000	0
28 HUATAI FINANCIAL USA INC	FCM	NFA	09/30/2018	2,228,156	1,000,000	1,228,156	0	0	0	0	0	0	0	0	0	0	0	0	0
29 INTERACTIVE BROKERS LLC	FCM BD	CME	09/30/2018	4,699,356,540	513,506,266	4,185,850,274	4,212,045,792	4,006,842,864	205,202,928	155,000,000	576,979,574	445,659,323	131,320,251	80,000,000	0	0	0	0	32,818,449
30 INTL FCSTONE FINANCIAL INC	FCM BD	CME	09/30/2018	167,741,650	101,402,350	66,339,300	2,636,964,671	2,579,711,125	57,253,546	40,000,000	148,939,800	132,822,037	16,117,763	8,000,000	0	0	0	0	0
31 IRONBEAM INC	FCM	NFA	09/30/2018	4,339,700	1,000,000	3,339,700	64,477,138	61,057,063	3,420,075	1,600,000	394,512	284,972	109,540	50,000	0	0	0	0	0
32 JEFFERIES LLC	FCM BD	NFA	09/30/2018	1,864,929,037	118,528,399	1,746,400,638	0	0	0	0	0	0	0	0	0	0	0	0	0
33 JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	09/30/2018	18,257,835,261	2,903,121,161	15,354,714,100	19,707,233,757	18,171,657,182	1,535,576,575	863,153,716	5,279,118,327	4,795,242,008	483,876,319	407,595,571	12,892,836,566	11,868,179,861	1,024,656,705	623,079,443	0
34 MACQUARIE FUTURES USA LLC	FCM	CBOT	09/30/2018	263,297,470	169,468,824	93,828,646	2,216,292,716	1,982,637,520	233,655,196	100,000,000	46,365,490	29,481,060	16,884,430	7,000,000	23,207,942	2,520,715	20,687,227	1,000,000	0
35 MAREX NORTH AMERICA LLC	FCM	CME	09/30/2018	23,212,426	18,063,844	5,148,582	226,922,711	223,999,966	2,922,745	2,070,000	67,052,688	64,021,184	3,031,504	2,250,000	0	0	0	0	0
36 MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	09/30/2018	14,220,799	2,242,894	11,977,905	174,672,210	718,061,154	23,611,056	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	09/30/2018	14,077,546,484	1,876,656,912	12,200,889,572	17,000,411,124	16,710,619,031	289,792,093	200,000,000	5,148,338,233	4,900,147,833	248,190,400	150,000,000	6,080,003,741	5,787,364,444	292,639,297	150,000,000	0
38 MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	09/30/2018	4,632,056,062	614,506,396	4,017,549,666	2,457,699,100	824,480,227	1,633,218,873	300,000,000	0	0	0	0	0	0	0	0	0
39 MID CO COMMODITIES INC	FCM	NFA	09/30/2018	9,613,788	5,305,546	4,308,242	51,137,723	40,371,834	10,765,889	5,138,000	0	0	0	0	0	0	0	0	0
40 MINT BROKERS	FCM BD	NFA	09/30/2018	2,529,999	1,000,000	1,529,999	0	0	0	0	0	0	0	0	0	0	0	0	0
41 MIZUHO SECURITIES USA LLC	FCM BD SD	CME/NFA	09/30/2018	730,655,128	217,365,356	513,289,772	2,892,357,082	2,693,947,218	198,409,864	125,000,000	615,827,849	490,092,472	125,735,377	70,000,000	33,339,609	3,265,515	30,074,094	15,000,000	0
42 MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	09/30/2018	12,626,951,700	2,373,729,202	10,253,222,498	17,536,561,749	17,186,597,864	349,963,885	280,000,000	5,636,494,510	5,445,527,532	190,966,978	140,000,000	15,453,549,568	15,273,260,120	180,289,448	92,000,000	0
43 NANHUA USA LLC	FCM	CME	09/30/2018	16,832,876	1,384,953	15,447,923	41,057,075	29,612,547	11,444,528	3,500,000	0	0	0	0	0	0	0	0	0
44 NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	09/30/2018	951,053,473	34,248,241	916,805,232	648,146,854	491,258,444	156,888,410	125,000,000	38,192,831	8,049,435	30,143,396	25,000,000	0	0	0	0	0
45 NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	09/30/2018	1,501,094,492	213,980,019	1,287,114,473	261,427,275	156,741,838	104,685,437	15,000,000	17,499,828	17,499,828	1,000,000	0	0	0	0	0	0
46 OANDA CORPORATION	FCMRFD	NFA	09/30/2018	103,770,934	55,554,550	48,216,384	0	0	0	0	0	0	0	0	0	0	0	0	188,742,880
47 PHILLIP CAPITAL INC	FCM BD	CME	09/30/2018	32,253,989	20,735,435	11,518,554	331,281,079	321,714,646	9,566,433	7,500,000	11,911,536	8,700,028	3,211,508	2,000,000	0	0	0	0	0
48 PICTET OVERSEAS INC	FCM BD	NFA	09/30/2018	16,702,425	1,000,000	15,702,425	2,116,205	313,163	1,803,042	1,500,000	43,516,720	41,192,466	2,324,254	500,000	0	0	0	0	0
49 RAND FINANCIAL SERVICES INC	FCM	CME	09/30/2018	89,857,403	16,544,645	73,312,758	178,836,900	138,895,300	39,941,600	4,									

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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.
FCMRFED:	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"> <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>
(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 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.