

SELECTED FCM FINANCIAL DATA AS OF

April 30, 2018  
FROM REPORTS FILED BY  
May 30, 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	04/30/2018	647,373,029	156,613,894	490,759,135	3,124,022,841	2,687,224,294	436,798,547	262,831,103	101,792,615	81,889,043	19,903,572	8,188,904	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	04/30/2018	301,080,367	164,987,744	136,092,623	4,153,644,965	3,949,500,207	204,144,758	120,000,000	377,031,392	329,574,139	47,457,253	20,000,000	15,925,497	5,561,248	10,364,249	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	04/30/2018	23,655,721	5,982,587	17,673,134	318,720,913	291,356,617	27,364,296	17,500,000	43,086,217	40,358,229	2,727,988	1,000,000	0	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	04/30/2018	3,767,813	1,000,000	2,767,813	53,513,495	49,577,617	3,935,878	900,000	2,470,430	2,029,687	440,743	150,000	0	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	04/30/2018	175,007,812	24,966,048	150,041,764	8,684,491	5,059,662	5,624,829	2,500,000	0	0	0	0	0	0	0	0	0
6	BARCLAYS CAPITAL INC	FCM BD	NYME	04/30/2018	5,817,629,584	1,006,622,688	4,811,006,896	4,809,749,119	4,295,990,703	513,758,416	258,189,041	3,318,985,214	3,065,931,207	253,054,007	149,004,257	5,081,770,313	4,579,616,547	502,153,766	181,810,777	0
7	BGC FINANCIAL LP	FCM BD	NFA	04/30/2018	47,475,098	2,111,312	45,363,786	0	0	0	0	0	0	0	0	0	0	0	0	0
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	04/30/2018	2,399,110,609	329,243,697	2,069,866,912	2,771,182,373	2,584,758,768	186,423,605	150,000,000	176,713,928	138,706,974	38,006,954	30,000,000	968,359,795	820,457,188	147,902,607	120,000,000	0
9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	04/30/2018	7,990,250	1,000,000	6,990,250	14,913,929	9,489,745	5,424,184	1,000,000	6	6	1	0	0	0	0	0	0
10	BOFAMIL SECURITIES INC	FCM	NFA	04/30/2018	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	04/30/2018	407,532,553	6,477,238	401,055,315	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	04/30/2018	95,983,936	4,562,373	91,421,563	121,462,171	65,159,918	56,302,253	9,773,988	3,672,192	1,153,689	2,518,503	173,053	0	0	0	0	0
13	CHS HEDGING LLC	FCM	CBOT	04/30/2018	45,766,457	10,450,121	35,316,336	174,552,025	129,130,301	45,421,724	13,600,000	1,532,658	4,855	1,527,803	200,000	503,912	0	503,912	120,000	0
14	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	04/30/2018	9,793,713,585	2,342,112,060	7,451,601,525	8,221,744,152	7,653,842,743	567,901,409	432,100,000	2,492,560,308	2,309,929,575	182,630,733	150,000,000	24,576,209,008	24,062,506,125	513,702,883	430,800,000	0
15	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	04/30/2018	9,286,980,727	1,379,672,724	7,907,308,003	5,903,135,761	5,583,526,055	319,609,706	279,176,303	3,717,069,068	3,517,962,494	199,106,574	175,898,125	11,750,673,709	10,657,828,789	1,092,844,920	532,891,439	0
16	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	04/30/2018	5,221,425	1,000,000	4,221,425	67,413,258	63,801,489	3,611,769	3,050,000	2,242,977	1,757,191	485,786	100,000	0	0	0	0	0
17	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	04/30/2018	627,689,503	6,302,864	619,386,639	2,171,576	0	2,171,576	0	581,408	1	581,408	1	0	0	0	0	0
18	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	04/30/2018	12,242,750,657	271,831,906	11,970,918,751	2,463,231,220	2,262,722,199	200,509,021	125,000,000	967,898,452	843,812,277	124,086,175	75,000,000	0	0	0	0	0
19	DORMAN TRADING LLC	FCM	CME	04/30/2018	13,107,357	1,000,000	12,107,357	146,948,672	142,522,018	4,426,654	2,000,000	3,871,590	3,308,526	563,064	200,000	0	0	0	0	0
20	E & F MAN CAPITAL MARKETS INC	FCM BD	CME	04/30/2018	157,877,035	52,464,462	105,412,573	1,466,907,403	1,374,964,678	91,942,725	35,000,000	45,998,412	36,714,178	9,284,234	5,000,000	2,746,100	1,566,811	1,179,289	500,000	0
21	E*TRADE FUTURES LLC	FCM	NFA	04/30/2018	26,136,588	2,089,852	24,046,736	61,809,944	36,731,872	25,077,622	5,000,000	0	0	0	0	0	0	0	0	0
22	EFL FUTURES LIMITED	FCM	CME	04/30/2018	46,004,722	17,329,665	28,675,057	204,511,208	188,664,751	15,846,457	5,000,000	0	0	0	0	0	0	0	0	0
23	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	04/30/2018	46,528,384	34,182,835	12,345,549	224,323,415	207,902,877	16,420,538	10,000,000	4,469,722	2,924,068	1,545,654	1,000,000	0	0	0	0	251,275,135
24	GH FINANCIALS LLC	FCM	CME	04/30/2018	23,040,717	5,529,595	17,511,122	115,027,880	96,053,265	18,974,615	3,300,000	3,706,254	2,596,155	1,110,099	550,000	0	0	0	0	0
25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	04/30/2018	16,240,401,619	2,383,861,548	13,856,540,071	21,095,429,271	20,237,542,182	857,887,089	675,000,000	9,959,480,776	9,394,312,360	565,168,416	475,000,000	6,160,823,647	5,653,129,729	507,693,918	350,000,000	0
26	HSBC SECURITIES USA INC	FCM BD	CME	04/30/2018	1,045,899,235	281,782,210	764,117,025	1,928,029,730	1,769,699,680	158,330,050	147,000,000	202,802,305	163,374,313	39,427,992	25,000,000	1,017,543,106	904,440,345	113,102,761	95,000,000	0
27	IBUJAI FINANCIAL USA INC	FCM	NFA	04/30/2018	2,209,191	1,000,000	1,209,191	0	0	0	0	0	0	0	0	0	0	0	0	0
28	INTERACTIVE BROKERS LLC	FCM BD	CME	04/30/2018	4,353,975,855	462,870,240	3,891,105,615	4,266,507,632	4,060,037,676	206,469,956	155,000,000	569,359,996	446,341,967	123,018,029	80,000,000	0	0	0	0	36,119,276
29	INTL FCSTONE FINANCIAL INC	FCM BD	CME	04/30/2018	158,487,423	88,569,144	69,918,279	2,429,477,364	2,373,625,350	55,852,014	40,000,000	141,922,410	125,567,428	15,924,982	8,000,000	0	0	0	0	0
30	IRONBEAM INC	FCM	NFA	04/30/2018	3,348,280	1,239,757	2,108,523	66,428,559	63,773,753	2,654,806	800,000	429,087	299,877	129,210	50,000	0	0	0	0	0
31	JEFFERIES LLC	FCM BD	NFA	04/30/2018	1,639,193,193	95,191,641	1,544,001,552	0	0	0	0	0	0	0	0	0	0	0	0	0
32	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	04/30/2018	16,553,145,151	2,907,884,276	13,645,260,875	19,285,821,318	17,759,958,048	1,525,863,270	843,598,007	5,531,366,886	5,024,661,302	506,705,584	427,096,211	13,289,788,311	12,255,301,664	1,034,486,647	643,403,337	0
33	MACQUARIE FUTURES USA LLC	FCM	CBOT	04/30/2018	276,043,893	145,587,942	130,455,951	2,027,622,666	1,806,525,009	221,097,657	100,000,000	46,025,710	29,742,185	16,283,525	7,000,000	23,774,431	3,272,982	20,501,449	1,000,000	0
34	MAREX NORTH AMERICA LLC	FCM	CME	04/30/2018	19,267,579	14,339,566	4,928,013	186,178,609	183,272,351	2,906,258	1,820,000	52,593,555	51,163,641	1,429,914	1,100,000	0	0	0	0	0
35	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	04/30/2018	14,188,164	2,703,550	11,484,614	762,214,933	762,214,933	22,341,221	18,000,000	2,567,861	0	0	0	0	0	0	0	0
36	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	04/30/2018	12,224,312,291	1,701,546,923	10,522,766,368	14,405,447,893	14,108,130,301	297,317,592	200,000,000	5,137,991,042	4,738,789,410	399,201,632	150,000,000	6,986,388,867	6,591,806,672	394,582,195	150,000,000	0
37	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	04/30/2018	4,225,525,664	538,985,639	3,686,540,025	2,045,073,898	752,647,775	1,292,426,123	300,000,000	0	0	0	0	0	0	0	0	0
38	MID CO COMMODITIES INC	FCM	NFA	04/30/2018	9,479,217	4,983,757	4,495,460	47,598,497	37,470,186	10,128,311	5,138,000	0	0	0	0	0	0	0	0	0
39	MINT BROKERS	FCM BD	NFA	04/30/2018	2,714,497	1,000,000	1,714,497	0	0	0	0	0	0	0	0	0	0	0	0	0
40	MIZUHO SECURITIES USA LLC	FCM BD SD	CME/NFA	04/30/2018	716,523,964	250,628,506	465,895,458	2,978,032,399	2,778,148,648	199,883,751	125,000,000	678,279,335	552,091,495	126,187,840	70,000,000	32,983,318	3,158,858	29,824,460	15,000,000	0
41	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	04/30/2018	13,309,348,889	2,358,933,173	10,950,415,716	15,412,093,379	15,015,712,497	396,380,882	331,000,000	5,897,601,797	5,708,401,193	189,200,604	140,000,000	16,474,396,758	16,325,960,237	148,436,521	92,000,000	0
42	NANHUA USA LLC	FCM	CME	04/30/2018	17,028,078	1,834,910	15,193,168	50,556,464	39,298,053	11,258,411	3,500,000	0	0	0	0	0	0	0	0	0
43	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	04/30/2018	1,220,236,169	37,314,951	1,182,921,218	650,595,106	499,868,497	150,726,609	125,000,000	42,809,642	12,476,430	30,333,212	25,000,000	0	0	0	0	0
44	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	04/30/2018	2,195,736,263	217,374,743	1,978,361,520	237,657,123	140,010,859	97,646,264	15,000,000	18,173,470	83,575	18,089,895	1,000,000	0	0	0	0	0
45	OANDA CORPORATION	FCMRFD	NFA	04/30/2018	90,367,920	53,944,928	36,422,992	0	0	0	0	0	0	0	0	0	0	0	0	181,240,674
46	PHILLIP CAPITAL INC	FCM BD	CME	04/30/2018	33,202,221	15,541,218	17,661,003	267,107,317	256,312,109	10,795,208	7,500,000	12,646,915	7,120,032	5,526,883	2,000,000	0	0	0	0	0
47	PICET OVERSEAS INC	FCM BD	NFA	04/30/2018	16,119,927	1,514,892	14,605,035	2,135,371	334,151	1,801,220	1,500,000	34,950,985	34,659,131	291,854	500,000	0	0	0	0	0
48	RAND FINANCIAL SERVICES INC	FCM	CME	04/30/2018																

SELECTED FCM FINANCIAL DATA AS OF  
 April 30, 2018  
 FROM REPORTS FILED BY  
 May 30, 2018

(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.	