

SELECTED FCM FINANCIAL DATA AS OF

June 30, 2018

FROM REPORTS FILED BY

July 25, 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(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	06/30/2018	719,851,981	154,612,041	565,239,940	2,987,808,178	2,617,092,254	370,715,924	215,453,824	89,120,656	73,708,770	15,411,886	7,370,877	0	0	0	0	0	
2	ADM INVESTOR SERVICES INC	FCM	CBOT	06/30/2018	311,375,990	160,330,556	151,045,434	4,034,448,025	3,818,710,653	215,737,372	120,000,000	359,941,197	313,349,881	46,591,316	20,000,000	15,865,469	6,340,020	9,525,449	8,000,000	0	
3	ADVANTAGE FUTURES LLC	FCM	CME	06/29/2018	19,770,187	7,753,293	12,016,894	299,120,431	263,031,818	36,088,613	17,500,000	41,600,056	38,215,591	3,384,465	1,000,000	0	0	0	0	0	
4	AMP GLOBAL CLEARING LLC	FCM	NFA	06/30/2018	3,947,225	1,000,000	2,947,225	53,941,515	49,761,577	4,179,938	900,000	2,362,930	2,029,936	332,994	150,000	0	0	0	0	0	
5	APEX CLEARING CORPORATION	FCM BD	NFA	06/30/2018	183,689,175	26,407,820	157,281,355	10,826,963	4,976,275	5,850,688	2,500,000	0	0	0	0	0	0	0	0	0	
6	BARCLAYS CAPITAL INC	FCM BD	NYME	06/30/2018	5,906,499,903	944,390,500	4,962,109,403	4,989,515,346	4,635,832,248	353,683,098	164,108,462	3,379,830,090	3,169,718,144	210,111,946	105,868,586	5,053,325,817	4,557,840,898	495,484,919	180,946,284	0	
7	BGC FINANCIAL LP	FCM BD	NFA	06/30/2018	1,641,101	46,232,005	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	06/30/2018	2,279,297,224	340,415,107	1,938,882,117	3,007,389,659	2,489,776,693	517,612,966	150,000,000	189,528,112	150,802,347	38,725,765	30,000,000	1,071,610,259	921,943,505	149,666,754	120,000,000	0	
9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	06/30/2018	7,548,367	1,150,464	6,397,903	21,370,262	16,393,338	4,976,924	1,000,000	6	6	1	0	0	0	0	0	0	
10	BOFAML SECURITIES INC	FCM	NFA	06/30/2018	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	06/30/2018	382,976,680	5,011,588	377,965,092	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	06/30/2018	97,105,663	4,096,764	93,008,299	115,595,033	58,056,461	57,538,572	8,708,469	3,677,310	1,056,027	2,521,283	158,404	0	0	0	0	0	
13	CHS HEDGING LLC	FCM	CBOT	06/30/2018	48,305,671	8,134,170	40,171,501	152,280,872	105,232,715	47,048,157	13,600,000	1,533,238	3,793	1,529,445	200,000	503,912	0	503,912	120,000	0	
14	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	06/30/2018	10,177,186,331	2,422,389,474	7,754,796,857	8,504,982,514	8,031,886,298	473,096,216	382,500,000	2,524,783,533	2,340,817,182	183,966,351	150,000,000	24,643,354,744	24,107,352,490	536,002,254	425,000,000	0	
15	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	06/30/2018	9,737,526,040	1,413,908,182	8,323,617,857	6,379,646,527	6,052,242,647	327,403,880	302,612,132	3,433,476,180	3,225,162,969	208,313,211	161,258,148	10,830,753,506	10,222,591,877	608,161,629	511,129,594	0	
16	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	06/30/2018	5,302,322	1,029,766	4,272,556	68,948,272	65,265,605	3,682,667	3,050,000	2,169,278	1,667,990	501,288	100,000	0	0	0	0	0	0
17	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	06/30/2018	655,247,932	10,033,495	645,214,437	2,169,096	0	2,169,096	0	570,198	0	570,198	1	0	0	0	0	0	0
18	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	06/30/2018	12,357,731,497	267,719,894	12,090,011,603	2,599,400,121	2,399,425,328	199,974,793	125,000,000	911,751,817	785,774,700	125,977,117	75,000,000	0	0	0	0	0	0
19	DIRECT ACCESS USA LLC	FCM	NFA	06/30/2018	6,929,843	1,000,000	5,929,843	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20	DORMAN TRADING LLC	FCM	CME	06/30/2018	13,120,857	1,241,911	11,878,946	161,680,930	157,161,751	4,519,179	2,000,000	3,862,577	3,279,607	582,970	200,000	0	0	0	0	0	0
21	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	06/30/2018	160,823,871	55,144,489	105,679,382	1,426,572,619	1,355,547,844	71,024,775	35,000,000	48,265,011	39,208,770	9,056,241	5,000,000	2,127,845	941,360	1,186,485	500,000	0	0
22	E*TRADE FUTURES LLC	FCM	NFA	06/30/2018	26,252,343	1,909,391	24,342,952	69,800,064	43,773,047	26,027,017	5,000,000	0	0	0	0	0	0	0	0	0	0
23	EFL FUTURES LIMITED	FCM	CME	06/30/2018	44,065,241	17,605,279	26,459,962	215,145,292	199,298,834	15,846,458	5,000,000	0	0	0	0	0	0	0	0	0	0
24	GAIN CAPITAL GROUP LLC	FCM/RFD	NFA	06/30/2018	47,161,563	34,114,433	13,047,129	221,866,752	206,290,445	15,576,307	10,000,000	3,612,261	2,627,867	984,394	1,000,000	0	0	0	0	246,995,778	
25	GH FINANCIALS LLC	FCM	CME	06/30/2018	23,290,517	4,913,346	18,377,171	107,100,991	86,169,180	20,931,811	3,300,000	4,982,760	3,875,394	1,107,366	550,000	0	0	0	0	0	0
26	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	06/30/2018	18,503,389,913	2,371,934,308	16,131,455,605	22,070,240,506	21,209,905,529	860,334,977	675,000,000	10,697,257,100	10,110,065,930	587,191,170	475,000,000	6,268,258,191	5,836,314,028	431,944,163	350,000,000	0	
27	HSC SECURITIES USA INC	FCM BD	CME	06/30/2018	979,021,042	291,243,954	687,777,088	2,618,357,389	2,456,200,261	162,157,128	147,000,000	215,147,830	179,080,499	36,067,331	25,000,000	1,129,030,352	1,014,531,086	114,499,266	95,000,000	0	
28	HUATL FINANCIAL USA INC	FCM	NFA	06/30/2018	2,446,238	1,000,000	1,446,238	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29	INTERACTIVE BROKERS LLC	FCM BD	CME	06/30/2018	4,160,576,706	464,531,093	3,696,045,613	4,267,146,142	4,042,064,938	225,081,204	155,000,000	551,416,674	436,272,307	115,144,367	80,000,000	0	0	0	0	32,803,540	
30	INTL FCSTONE FINANCIAL INC	FCM BD	CME	06/30/2018	156,950,738	93,313,956	63,636,782	2,452,937,985	2,397,010,299	55,927,686	40,000,000	162,624,079	144,780,019	17,844,060	8,000,000	0	0	0	0	0	0
31	IRONBEAM INC	FCM	NFA	06/30/2018	3,962,600	1,840,203	2,122,397	74,186,835	71,046,858	3,139,977	1,600,000	477,912	353,960	123,952	50,000	0	0	0	0	0	0
32	JEFFERIES LLC	FCM BD	NFA	06/30/2018	1,645,788,257	110,720,849	1,535,067,408	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	06/30/2018	16,649,076,389	2,887,902,093	13,761,174,296	19,350,120,719	17,813,185,082	1,536,935,637	846,126,291	4,751,338,878	4,306,327,757	445,011,121	366,037,859	13,426,061,980	12,367,865,531	1,058,196,449	649,312,940	0	
34	MACQUARIE FUTURES USA LLC	FCM	CBOT	06/30/2018	259,684,207	162,392,626	97,291,581	1,204,456,401	1,920,408,994	224,047,407	100,000,000	46,247,615	29,787,239	16,460,376	7,000,000	23,068,569	2,467,598	20,600,971	1,000,000	0	
35	MAREX NORTH AMERICA LLC	FCM	CME	06/30/2018	25,412,593	15,615,127	9,797,466	216,191,689	212,574,198	3,617,491	2,610,000	40,863,531	39,702,052	1,161,479	620,000	0	0	0	0	0	0
36	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	06/30/2018	14,131,293	1,835,935	12,295,358	776,980,691	755,292,502	21,688,189	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	0	0
37	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	06/30/2018	13,506,581,117	1,808,643,143	11,697,937,974	16,003,025,394	15,672,333,963	330,691,431	200,000,000	5,088,588,731	4,659,260,506	429,328,225	150,000,000	6,366,382,462	6,074,865,928	291,516,534	150,000,000	0	
38	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	06/30/2018	4,483,525,880	546,001,049	3,937,524,831	2,240,860,755	851,825,414	1,389,035,341	300,000,000	0	0	0	0	0	0	0	0	0	0
39	MID CO COMMODITIES INC	FCM	NFA	06/30/2018	9,674,357	4,159,059	5,515,298	41,078,723	30,500,015	10,578,708	5,138,000	0	0	0	0	0	0	0	0	0	0
40	MINT BROKERS	FCM BD	NFA	06/30/2018	2,641,584	1,000,000	1,641,584	0	0	0	0	0	0	0	0	0	0	0	0	0	0
41	MIZUHO SECURITIES USA LLC	FCM BD SD	CME/NFA	06/30/2018	768,529,367	230,352,996	538,176,371	2,932,076,314	2,731,585,557	200,490,757	125,000,000	691,206,753	561,548,885	129,657,868	70,000,000	32,782,017	2,602,001	30,180,016	15,000,000	0	
42	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	06/30/2018	13,056,213,366	2,395,468,406	10,660,744,960	16,484,189,200	16,137,759,632	346,429,568	280,000,000	5,272,539,266	5,081,266,284	191,272,982	140,000,000	17,240,447,191	17,067,394,510	173,052,681	92,000,000	0	
43	NANHUA USA LLC	FCM	CME	06/30/2018	16,979,048	1,617,994	15,361,054	45,802,679	34,007,099	11,795,580	3,500,000	0	0	0	0	0	0	0	0	0	0
44	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	06/30/2018	1,466,266,679	35,286,545	1,430,980,134	687,773,245	534,370,478	153,402,767	125,000,000	42,795,447	12,566,491	30,228,956	25,000,000	0	0	0	0	0	0
45	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	06/30/2018	1,274,107,890	214,941,549	1,059,166,341	244,709,989	141,123,767	103,586,222	15,000,000	17,850,277	65,400	17,784,877	1,000,000	0	0	0	0	0	0
46	OANDA CORPORATION	FCM/RFD	NFA	06/30/2018	86,764,999	54,362,769	32,402,230	0	0	0	0	0	0	0	0	0	0	0	0	184,525,377	
47	PHILLIP CAPITAL INC	FCM BD	CME	06/30/2018	30,788,643	13,711,642	17,077,001	305,312,908	295,209,195	10,103,713	7,500,000	13,217,215	7,783,522	5,433,693	2,000,000	0	0	0	0		

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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"> • 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 NEA 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 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.