

SELECTED FCM FINANCIAL DATA AS OF

May 31, 2018

FROM REPORTS FILED BY

June 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 (m)	Customer Amount Cleared Swap Seg Required (n)	Excess/Deficient Funds in Cleared Swap Seg Accounts (o)	Target Residual Interest in Cleared Swap Seg (p)	Total Amount of Retail Forex Obligation (q)
(a)	(b)	(b)		(c)	(c)	(d)	(e)	(f)	(g)	(h)	(i)	(j)	(k)	(l)	(m)	(n)	(o)	(p)	(q)
1	ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	05/31/2018	665,526,030	174,058,386	491,467,644	3,102,598,874	2,751,540,770	351,058,104	229,421,325	104,962,352	86,915,548	18,046,804	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	05/31/2018	306,184,234	175,780,072	130,404,162	4,308,882,464	4,100,263,023	208,619,441	120,000,000	377,975,820	331,120,163	46,855,657	20,000,000	15,155,004	4,891,387	10,263,617	8,000,000
3	ADVANTAGE FUTURES LLC	FCM	CME	05/31/2018	21,771,259	5,899,124	15,872,135	320,499,311	292,211,097	28,288,214	17,500,000	45,772,979	42,500,635	3,272,344	1,000,000	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	05/31/2018	3,803,628	1,000,000	2,803,628	53,585,178	49,515,245	4,069,933	900,000	2,285,335	1,968,624	316,711	150,000	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	05/31/2018	180,879,973	24,342,679	156,537,294	10,852,760	4,611,539	6,241,221	2,500,000	0	0	0	0	0	0	0	0
6	BARCLAYS CAPITAL INC	FCM BD	NYME	05/31/2018	5,155,089,573	931,180,520	4,223,909,053	5,309,357,099	4,956,472,503	352,884,596	175,459,127	3,400,764,002	3,181,040,083	219,723,919	106,246,739	4,884,235,000	4,384,450,022	499,784,978	174,062,666
7	BGC FINANCIAL LP	FCM BD	NFA	05/31/2018	54,754,295	1,888,384	52,865,911	0	0	0	0	0	0	0	0	0	0	0	0
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	05/31/2018	2,579,869,502	345,324,367	2,234,545,135	3,087,263,216	2,766,417,137	320,846,079	150,000,000	199,327,216	161,266,484	38,060,732	30,000,000	1,087,383,754	933,965,312	153,418,442	120,000,000
9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	05/31/2018	7,732,176	1,042,048	6,690,128	25,005,405	19,585,737	5,419,668	1,000,000	6	6	1	6	6	1	6	1
10	BOFAML SECURITIES INC	FCM	NFA	05/31/2018	25,000,000	1,500,000	23,500,000	0	0	0	0	0	0	0	0	0	0	0	0
11	CANTOR FITZGERALD & CO	FCM BD	CBOT	05/31/2018	290,661,200	12,797,253	277,863,947	4,969,921	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0
12	CHARLES SCHWAB FUTURES, INC.	FCM	NFA	05/31/2018	96,390,988	4,214,409	92,176,579	114,194,013	57,282,540	56,911,473	8,592,381	3,536,128	1,016,240	2,519,888	152,436	0	0	0	0
13	CHS HEDGING LLC	FCM	CBOT	05/31/2018	48,746,365	11,009,072	37,737,293	169,438,192	123,235,679	46,202,513	13,600,000	1,532,785	3,251	1,529,434	200,000	503,912	0	503,912	120,000
14	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	05/31/2018	9,477,757,170	2,440,773,295	7,036,983,875	8,881,218,468	8,157,897,251	723,321,217	443,700,000	2,705,319,588	2,528,951,649	176,367,939	150,000,000	24,455,606,604	23,899,987,470	555,619,134	422,900,000
15	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	05/31/2018	8,247,966,238	1,457,225,122	6,790,741,116	5,939,538,116	5,625,623,054	313,915,062	281,281,147	3,534,256,545	3,332,445,092	201,811,453	166,622,255	10,987,901,265	9,976,812,042	1,011,089,223	498,840,602
16	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	05/31/2018	5,136,618	1,000,000	4,136,618	6,308,022	6,308,022	3,637,948	3,050,000	2,272,399	1,774,790	497,609	100,000	0	0	0	0
17	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	05/31/2018	639,214,765	10,656,265	628,558,500	2,172,539	0	2,172,539	0	574,106	1	0	0	0	0	0	0
18	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	05/31/2018	12,174,368,017	278,876,362	11,895,491,655	2,434,419,633	2,232,485,273	201,934,550	125,000,000	988,897,316	863,874,318	125,022,992	75,000,000	0	0	0	0
19	DIRECT ACCESS USA LLC	FCM	NFA	05/31/2018	2,906,641	1,000,000	1,906,641	0	0	0	0	0	0	0	0	0	0	0	0
20	DORMAN TRADING LLC	FCM	CME	05/31/2018	12,992,415	1,022,698	11,969,717	152,237,575	147,462,450	4,775,125	2,000,000	3,740,601	3,227,498	513,103	200,000	0	0	0	0
21	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	05/31/2018	158,100,009	54,827,484	103,272,525	1,498,977,853	1,394,669,397	104,308,456	35,000,000	48,323,719	39,262,211	9,061,508	5,000,000	2,138,511	955,139	1,183,372	500,000
22	E*TRADE FUTURES LLC	FCM	NFA	05/31/2018	26,238,908	2,281,598	23,957,310	68,760,230	43,168,656	25,591,574	5,000,000	0	0	0	0	0	0	0	0
23	EFL FUTURES LIMITED	FCM	CME	05/31/2018	44,529,906	17,222,992	27,306,914	200,768,188	184,921,731	15,846,457	5,000,000	0	0	0	0	0	0	0	0
24	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	05/31/2018	47,373,192	34,688,201	12,684,991	223,833,727	209,636,297	14,197,430	10,000,000	4,652,233	3,059,084	1,593,149	1,000,000	0	0	0	251,587,155
25	GH FINANCIALS LLC	FCM	CME	05/31/2018	23,172,158	5,515,488	17,656,670	115,176,347	94,289,985	20,886,362	3,300,000	4,545,272	3,437,668	1,107,604	550,000	0	0	0	0
26	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	05/31/2018	16,865,138,373	2,456,565,163	14,408,573,210	20,655,415,711	19,717,409,265	938,006,448	675,000,000	10,049,336,893	9,492,244,928	557,091,965	475,000,000	6,211,535,575	5,702,186,153	509,349,423	350,000,000
27	HSBC SECURITIES USA INC	FCM BD	CME	05/31/2018	973,678,363	289,122,781	684,555,582	2,147,700,321	1,987,904,683	159,795,638	147,000,000	247,119,639	205,881,236	41,238,404	25,000,000	1,019,343,831	905,814,296	113,529,535	95,000,000
28	HUATAL FINANCIAL USA INC	FCM	NFA	05/31/2018	2,124,510	1,000,000	1,124,510	0	0	0	0	0	0	0	0	0	0	0	0
29	INTERACTIVE BROKERS LLC	FCM BD	CME	05/31/2018	4,377,794,429	493,617,941	3,884,176,488	4,327,047,072	4,107,307,958	219,739,114	155,000,000	567,850,770	446,820,072	121,030,698	80,000,000	0	0	0	31,882,304
30	INTL FCSTONE FINANCIAL INC	FCM BD	CME	05/31/2018	153,102,903	94,013,336	59,089,567	2,469,456,871	2,413,328,217	56,128,654	40,000,000	160,679,778	143,889,559	16,790,219	8,000,000	0	0	0	0
31	IRONBEAM INC	FCM	NFA	05/31/2018	3,143,322	1,508,722	1,634,600	64,164,242	61,856,593	2,307,649	1,600,000	432,128	297,859	134,269	50,000	0	0	0	0
32	JEFFERIES LLC	FCM BD	NFA	05/31/2018	1,666,879,280	106,210,437	1,560,668,843	0	0	0	0	0	0	0	0	0	0	0	0
33	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	05/31/2018	15,891,225,690	2,882,335,187	13,008,890,503	19,261,562,241	17,753,608,390	1,507,953,851	843,296,399	5,310,118,769	4,759,863,048	550,255,721	404,588,359	12,951,598,729	11,878,788,911	1,072,809,818	623,636,418
34	MACQUARIE FUTURES USA LLC	FCM	CBOT	05/31/2018	258,886,048	162,900,062	95,985,986	2,137,486,167	1,915,144,234	222,341,933	100,000,000	47,529,266	31,177,858	16,351,408	7,000,000	22,511,743	1,957,262	20,554,481	1,000,000
35	MAREX NORTH AMERICA LLC	FCM	CME	05/31/2018	17,144,451	4,917,745	12,226,706	203,136,036	199,453,227	3,682,809	2,610,000	58,819,208	57,646,707	1,172,501	620,000	0	0	0	0
36	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	05/31/2018	14,029,643	2,347,171	11,682,472	796,903,849	775,299,639	21,604,210	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0
37	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	05/31/2018	12,353,320,200	1,759,685,363	10,593,634,837	14,915,844,477	14,467,214,180	448,630,297	200,000,000	5,385,980,781	5,082,839,068	303,141,713	150,000,000	6,830,735,834	6,340,088,836	490,646,998	150,000,000
38	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	05/31/2018	4,370,243,087	564,309,966	3,805,933,121	2,084,412,288	1,779,800,738	1,304,611,550	300,000,000	0	0	0	0	0	0	0	0
39	MID CO COMMODITIES INC	FCM	NFA	05/31/2018	9,598,285	5,052,795	4,545,490	49,787,456	39,480,729	10,306,727	5,138,000	0	0	0	0	0	0	0	0
40	MINT BROKERS	FCM BD	NFA	05/31/2018	2,674,276	1,000,000	1,674,276	0	0	0	0	0	0	0	0	0	0	0	0
41	MIZUHO SECURITIES USA LLC	FCM BD SD	CME/NFA	05/31/2018	729,628,079	237,751,427	491,876,652	3,119,064,086	2,917,919,571	201,144,515	125,000,000	687,431,168	561,312,091	126,119,077	70,000,000	33,810,783	2,602,216	31,208,567	15,000,000
42	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	05/31/2018	13,196,403,379	2,411,184,839	10,785,218,540	15,698,527,132	15,353,219,832	345,307,300	280,000,000	5,681,777,160	5,488,522,147	193,255,013	140,000,000	16,979,273,317	16,758,680,181	220,593,136	92,000,000
43	NANHUA USA LLC	FCM	CME	05/31/2018	16,746,261	2,267,066	14,479,195	55,316,343	44,041,044	11,275,299	3,500,000	0	0	0	0	0	0	0	0
44	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	05/31/2018	1,162,745,003	34,619,450	1,128,125,553	637,813,752	485,937,064	151,876,688	125,000,000	42,597,390	12,353,509	30,243,881	25,000,000	0	0	0	0
45	NUMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	05/31/2018	2,084,633,210	218,715,380	1,865,917,830	240,494,937	137,157,504	103,337,433	15,000,000	18,040,783	84,192	17,956,591	1,000,000	0	0	0	0
46	OANDA CORPORATION	FCMRFD	NFA	05/31/2018	88,548,953	54,139,208	34,409,745	0	0	0	0	0	0	0	0	0	0	0	185,219,056
47	PHILLIP CAPITAL INC	FCM BD	CME	05/31/2018	12,150,257	12,150,257	0	283,104,509	273,072,513	10,031,996	7,500,000	12,720,204	7,009,320	5,710,884	2,000,000	0	0	0	0
48	PICTET OVERSEAS INC	FCM BD	NFA	05/31/2018	16,198,361	1,873,629	14,324,732	2,112,838	310,998	1,801,840	1,500,000	42,428,100	40,281,309	2,146,791	500,000	0	0	0	0
49	RAND FINANCIAL SERVICES INC	FCM	CME	05/31/2018	88,955,840	11,581,057	77,374,783	174,707,000	134,133,700	40,573,300	4,024,000	36,329,300</							

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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:
	• 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 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.