

SELECTED FCM FINANCIAL DATA AS OF

April 30, 2019

FROM REPORTS FILED BY

May 27, 2019

	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	04/30/2019	692,931,413	158,902,627	534,028,786	2,690,164,534	2,354,084,984	336,079,550	210,030,135	104,979,295	84,106,514	20,872,781	8,410,651	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	04/30/2019	327,461,261	172,788,145	154,673,116	4,293,140,526	4,069,604,101	223,536,425	120,000,000	295,550,876	248,157,962	47,392,914	20,000,000	13,998,886	3,955,657	10,043,229	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	04/30/2019	20,853,361	6,383,617	14,469,744	289,528,240	264,924,914	24,603,326	14,500,000	37,423,558	34,244,964	3,178,594	1,000,000	0	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	04/30/2019	4,809,113	1,000,000	3,809,113	53,270,098	48,295,831	4,974,267	900,000	2,070,845	1,719,934	350,911	150,000	0	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	04/30/2019	130,034,257	10,294,230	119,740,027	33,896,068	21,844,043	12,052,025	6,000,000	0	0	0	0	0	0	0	0	0
6	BAKKT CLEARING LLC	FCM	NFA	04/30/2019	4,667,762	1,000,000	3,667,762	0	0	0	0	0	0	0	0	0	0	0	0	0
7	BARCLAYS CAPITAL INC	FCM BD	NYME	04/30/2019	5,663,119,017	1,107,744,894	4,555,374,123	5,688,293,972	5,255,696,809	432,597,163	341,620,292	3,347,673,730	3,147,414,306	200,259,424	105,123,638	6,350,298,042	5,952,232,427	398,065,615	237,494,074	0
8	BGC FINANCIAL LP	FCM BD	NFA	04/30/2019	29,949,666	1,870,055	28,079,611	0	0	0	0	0	0	0	0	0	0	0	0	0
9	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	04/30/2019	2,100,895,090	372,216,596	1,728,678,494	2,664,634,263	2,477,318,142	187,316,121	150,000,000	183,734,038	126,906,686	56,827,352	30,000,000	1,106,244,317	956,912,784	149,331,533	120,000,000	0
10	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	04/30/2019	5,965,234	1,000,000	4,965,234	7,383,469	4,050,782	3,332,687	1,000,000	6	6	6	1	6	0	0	0	0
11	BOFA SECURITIES INC	FCM BD	CBOT	04/30/2019	2,026,114,502	1,500,000	2,024,614,502	0	0	0	0	0	0	0	0	0	0	0	0	0
12	CANTOR FITZGERALD & CO	FCM BD	CBOT	04/30/2019	319,045,105	4,708,483	314,336,622	4,969,921	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0	0
13	CHARLES SCHWAB FUTURES, INC.	FCM	NFA	04/30/2019	68,904,846	4,068,060	64,836,786	126,481,911	63,753,384	62,728,527	10,838,075	50,000	50,000	50,000	1	0	0	0	0	0
14	CHS HEDGING LLC	FCM	CBOT	04/30/2019	54,350,739	7,522,690	46,828,049	175,511,735	123,346,223	52,165,512	13,600,000	1,528,710	1,528,710	200,000	503,912	0	0	0	0	120,000
15	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	04/30/2019	9,868,611,950	2,588,857,734	7,279,754,216	9,634,887,301	9,188,406,179	446,481,122	375,200,000	2,917,042,514	2,695,018,241	222,024,273	150,000,000	26,486,702,866	25,957,657,831	529,045,035	445,000,000	0
16	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	04/30/2019	9,699,512,236	1,388,340,795	8,311,171,441	5,426,747,401	5,107,610,204	319,137,197	255,380,510	4,659,486,956	3,765,731,941	893,755,015	188,286,597	11,081,903,474	10,088,386,843	993,516,631	504,419,342	0
17	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	04/30/2019	5,497,165	1,233,898	4,263,267	72,851,798	69,235,936	3,615,862	3,050,000	2,399,428	1,862,370	537,058	100,000	0	0	0	0	0
18	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	04/30/2019	981,360,699	1,840,861	979,519,838	2,168,600	2,168,600	1	553,887	553,887	553,887	553,887	1	0	0	0	0	0
19	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	04/30/2019	13,574,191,735	237,056,655	13,337,135,080	2,899,420,803	2,698,496,170	200,924,633	125,000,000	803,077,730	676,786,923	126,290,807	75,000,000	0	0	0	0	0
20	DIRECT ACCESS USA LLC	FCM	CME	04/30/2019	8,206,596	1,000,000	7,206,596	23,445,654	18,010,373	5,435,281	2,500,000	0	0	0	0	0	0	0	0	0
21	DORMAN TRADING LLC	FCM	CME	04/30/2019	13,810,749	1,401,722	12,409,027	164,878,740	159,959,344	4,919,396	2,500,000	5,739,567	5,063,663	675,904	200,000	0	0	0	0	0
22	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	04/30/2019	169,610,717	65,910,283	103,700,434	1,622,072,685	1,544,615,418	77,457,267	41,250,000	54,758,183	43,753,090	11,005,093	5,000,000	1,985,147	764,694	1,220,453	500,000	0
23	E*TRADE FUTURES LLC	FCM	NFA	04/30/2019	26,225,918	2,729,177	23,496,741	71,840,419	46,867,980	24,972,439	5,000,000	0	0	0	0	0	0	0	0	0
24	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	04/30/2019	51,174,915	33,365,371	17,809,544	232,355,009	215,482,084	16,872,925	10,000,000	4,682,377	2,311,345	2,371,032	1,000,000	0	0	0	0	255,416,876
25	GH FINANCIALS LLC	FCM	CME	04/30/2019	20,673,924	5,312,963	15,360,961	85,961,769	16,017,183	3,100,000	7,387,543	6,272,849	1,114,694	300,000	0	0	0	0	0	0
26	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	04/30/2019	18,778,246,341	2,427,217,637	16,351,028,704	21,652,672,902	20,798,291,838	854,380,254	675,000,000	10,236,346,697	9,670,952,921	565,393,776	475,000,000	7,487,500,099	7,012,046,888	475,453,211	350,000,000	0
27	HSBC SECURITIES USA INC	FCM BD	CME	04/30/2019	987,875,066	323,895,652	663,979,414	2,071,901,268	1,842,520,170	229,374,558	100,000,000	178,610,216	142,355,725	36,254,491	25,000,000	1,053,913,933	914,247,502	139,666,431	113,000,000	0
28	HUATAI FINANCIAL USA INC	FCM	NFA	04/30/2019	5,113,443	1,000,000	4,113,443	1,511,171	1,511,160	1,500,011	600,000	311,455	11,311	300,144	150,000	0	0	0	0	0
29	INTERACTIVE BROKERS LLC	FCM BD	CME	04/30/2019	5,137,358,080	461,770,469	4,675,587,611	3,878,467,744	3,669,905,558	208,562,186	155,000,000	570,325,564	447,005,146	123,320,418	80,000,000	0	0	0	0	76,821,165
30	INTL FCSTONE FINANCIAL INC	FCM BD	CME	04/30/2019	175,511,051	86,594,544	88,916,507	2,079,051,465	2,022,905,977	56,145,488	40,000,000	143,152,504	126,744,655	16,407,849	8,000,000	0	0	0	0	0
31	IRONBEAM INC	FCM	NFA	04/30/2019	5,220,918	1,000,000	4,220,918	63,210,950	4,654,876	1,600,000	388,588	388,588	153,673	234,915	50,000	0	0	0	0	0
32	JEFFERIES LLC	FCM BD	NFA	04/30/2019	1,482,599,935	110,553,959	1,372,045,976	0	0	0	0	0	0	0	0	0	0	0	0	0
33	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	04/30/2019	19,024,882,549	3,247,962,500	15,776,920,049	22,368,517,589	21,080,560,236	1,287,957,353	1,054,028,012	4,681,864,512	4,304,858,341	377,006,171	258,291,500	14,322,473,860	13,447,330,749	875,143,111	705,984,864	0
34	MACQUARIE FUTURES USA LLC	FCM	CBOT	04/30/2019	263,584,595	170,153,278	93,431,317	2,240,325,569	1,989,006,353	251,319,216	100,000,000	38,502,321	20,766,977	17,735,344	7,000,000	25,192,883	4,143,000	21,049,883	1,000,000	0
35	MAREX NORTH AMERICA LLC	FCM	CME	04/30/2019	85,244,050	65,584,346	19,659,704	1,380,492,974	1,350,880,031	29,612,943	20,330,000	68,082,176	49,999,797	18,082,379	10,250,000	0	0	0	0	0
36	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	04/30/2019	14,482,635	1,698,347	12,784,288	711,457,685	688,617,072	22,840,613	18,000,000	2,567,861	2,567,861	1,000,000	0	0	0	0	0	0
37	MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	FCM BD	CBOT	04/30/2019	13,936,112,691	2,186,495,621	11,749,617,070	16,053,149,659	15,717,970,144	335,179,515	200,000,000	5,076,661,606	4,806,414,981	270,246,625	150,000,000	7,637,260,105	7,413,124,573	224,135,532	150,000,000	0
38	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	04/30/2019	4,986,199,287	583,014,663	4,403,184,624	2,056,630,566	609,123,559	1,447,507,007	300,000,000	0	0	0	0	0	0	0	0	0
39	MID CO COMMODITIES INC	FCM	NFA	04/30/2019	8,468,497	2,548,492	5,920,005	32,304,242	23,272,872	9,031,370	5,138,000	0	0	0	0	0	0	0	0	0
40	MINT BROKERS	FCM BD	NFA	04/30/2019	2,270,525	1,000,000	1,270,525	0	0	0	0	0	0	0	0	0	0	0	0	0
41	MITSUJI BUSSAN COMMODITIES USA INC	FCM	NFA	04/30/2019	12,446,327	1,000,000	11,446,327	3,368,701	368,067	3,000,634	2,500,000	0	0	0	0	0	0	0	0	0
42	MIZUHO SECURITIES USA LLC	FCM BD	CME	04/30/2019	757,193,928	220,126,619	537,067,309	3,174,968,314	2,973,788,636	201,179,678	125,000,000	790,157,386	664,722,700	125,434,686	70,000,000	22,079,800	1,213,825	20,865,975	10,000,000	0
43	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	04/30/2019	13,159,284,082	2,532,780,788	10,626,503,294	17,331,179,060	17,038,708,292	292,470,768	235,000,000	5,526,341,306	5,337,520,139	188,821,167	140,000,000	16,287,144,295	16,159,301,888	127,842,407	92,000,000	0
44	NANH																			

SELECTED FCM FINANCIAL DATA AS OF
 April 30, 2019
 FROM REPORTS FILED BY
 May 27, 2019

(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.