

SELECTED FCM FINANCIAL DATA AS OF

February 29, 2020

FROM REPORTS FILED BY

March 24, 2020

	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(1)(2)	Excess 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	02/29/2020	618,742,372	224,043,721	394,698,651	3,936,137,535	3,403,748,324	532,389,211	322,932,903	128,230,516	101,437,297	26,793,219	10,143,730	0	0	0	0	0	
2	ADM INVESTOR SERVICES INC	FCM	CBOT	02/29/2020	326,972,417	176,804,375	150,168,042	4,520,989,038	4,308,255,271	212,733,767	120,000,000	300,701,363	254,905,488	45,795,875	20,000,000	9,802,872	211,784	9,591,088	8,000,000	0	
3	ADVANTAGE FUTURES LLC	FCM	CME	02/29/2020	24,615,093	5,328,996	19,286,097	251,955,561	226,037,748	25,917,813	12,000,000	46,758,293	43,125,871	3,632,422	1,000,000	0	0	0	0	0	
4	AMP GLOBAL CLEARING LLC	FCM	NFA	02/29/2020	5,219,156	1,000,000	4,219,156	57,009,039	51,352,365	5,656,674	900,000	1,832,975	1,471,160	361,815	150,000	0	0	0	0	0	
5	APEX CLEARING CORPORATION	FCM BD	NFA	02/29/2020	145,279,947	15,430,885	129,849,062	41,112,844	26,267,904	14,844,940	6,000,000	0	0	0	0	0	0	0	0	0	
6	BAKKT CLEARING LLC	FCM	NFA	02/29/2020	11,863,926	1,000,000	10,863,926	0	0	0	0	0	0	0	0	0	0	0	0	0	
7	BARCLAYS CAPITAL INC	FCM BD	NYME	02/29/2020	5,500,935,580	1,373,864,320	4,127,071,260	5,811,158,314	5,257,601,352	553,556,962	109,358,108	2,856,797,765	2,370,450,534	486,347,231	79,173,048	8,916,209,358	8,339,252,056	576,957,302	247,675,786	0	
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	02/29/2020	2,091,552,119	486,665,011	1,604,887,108	3,038,089,480	2,796,554,538	241,534,942	195,000,000	415,891,989	229,101,435	186,790,554	30,000,000	1,508,850,946	1,297,888,454	210,962,492	120,000,000	0	
9	BOCCI COMMODITIES & FUTURES USA LLC	FCM	CME	02/29/2020	6,317,795	1,000,000	5,317,795	8,147,541	4,585,591	3,561,950	1,000,000	6	6	1	6	1	6	1	6	1	
10	BOFA SECURITIES INC	FCM BD	CBOT	02/29/2020	11,296,577,233	2,496,793,547	8,799,783,686	15,301,511,975	14,253,163,676	1,048,348,299	200,000,000	4,170,393,215	3,932,829,531	237,563,684	150,000,000	10,219,085,667	9,365,333,641	853,752,026	150,000,000	0	
11	CANTOR FITZGERALD & CO	FCM BD	CBOT	02/29/2020	294,969,000	4,176,249	290,792,751	4,969,921	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	02/29/2020	41,945,542	7,155,262	34,790,280	142,819,326	104,639,940	38,179,386	17,788,790	50,000	0	50,000	1	0	0	0	0	0	
13	CHS HEDGING LLC	FCM	CBOT	02/29/2020	60,672,775	7,325,885	53,346,890	156,870,937	104,379,423	52,491,514	13,600,000	1,527,272	0	1,527,272	200,000	503,912	0	503,912	120,000	0	
14	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	02/29/2020	9,935,500,137	3,470,161,477	6,465,338,660	11,839,617,871	11,342,098,083	497,519,788	327,600,000	4,605,427,308	3,721,154,844	884,272,464	156,800,000	33,636,728,030	31,276,831,280	2,359,896,750	457,100,000	0	
15	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	02/29/2020	8,417,250,078	1,630,036,681	6,787,213,397	6,335,100,957	5,562,430,893	772,670,064	278,121,547	4,975,133,273	3,652,763,076	1,322,370,197	182,638,154	13,125,867,577	11,244,251,314	1,881,616,263	562,212,566	0	
16	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	02/29/2020	4,901,445	1,235,120	3,666,325	45,575,896	41,488,118	4,427,778	3,050,000	2,318,179	1,776,985	541,194	100,000	0	0	0	0	0	0
17	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	02/29/2020	1,086,996,423	5,320,954	1,081,675,469	2,174,057	2,174,057	2,174,057	1	545,903	0	545,903	1	0	0	0	0	0	0
18	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	02/29/2020	7,687,346,787	281,004,792	7,406,341,995	3,403,265,529	3,099,785,220	303,480,309	125,000,000	758,375,257	559,503,748	198,871,509	75,000,000	0	0	0	0	0	0
19	DIRECT ACCESS USA LLC	FCM	CME	02/29/2020	13,110,908	1,076,675	12,034,233	22,626,915	14,431,775	8,195,140	2,500,000	0	0	0	0	0	0	0	0	0	0
20	DORMAN TRADING LLC	FCM	CME	02/29/2020	14,607,259	1,000,000	13,607,259	185,012,499	179,643,301	5,369,198	2,000,000	8,001,014	7,305,245	695,769	200,000	0	0	0	0	0	0
21	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	02/29/2020	163,623,393	79,396,993	84,226,400	1,858,560,131	1,744,534,036	114,017,095	44,250,000	116,649,243	107,456,531	9,192,712	5,000,000	1,751,153	702,397	1,048,756	500,000	0	
22	E*TRADE FUTURES LLC	FCM	NFA	02/29/2020	27,713,986	1,853,369	25,860,617	90,495,463	62,434,726	28,060,737	5,000,000	0	0	0	0	0	0	0	0	0	0
23	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	02/29/2020	51,946,469	32,155,696	19,790,773	213,260,336	201,478,785	11,781,551	10,000,000	4,790,756	2,474,724	2,316,032	1,000,000	0	0	0	0	230,852,738	
24	GH FINANCIALS LLC	FCM	CME	02/29/2020	23,422,671	4,354,602	19,068,069	82,490,461	60,621,982	21,868,479	3,500,000	3,493,892	2,294,372	1,199,520	200,000	0	0	0	0	0	0
25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	02/29/2020	16,528,681,124	2,926,371,533	13,602,309,591	24,891,078,883	23,866,504,942	1,024,594,941	675,000,000	8,213,102,390	7,611,145,206	601,957,184	475,000,000	8,571,097,801	8,101,694,048	469,403,753	350,000,000	0	
26	HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	02/29/2020	1,514,574	1,000,000	514,574	0	0	0	0	0	0	0	0	0	0	0	0	0	0
27	HSBC SECURITIES USA INC	FCM BD	CME	02/29/2020	1,070,155,172	329,732,107	740,423,065	2,752,257,097	2,547,054,013	205,203,084	186,000,000	165,992,516	126,324,654	39,667,862	25,000,000	1,133,782,976	923,421,009	210,361,967	177,000,000	0	
28	HUATAI FINANCIAL USA INC	FCM	NFA	02/29/2020	3,775,484	1,000,000	2,775,484	14,079,600	12,518,965	1,560,635	600,000	344,468	3,845	340,623	150,000	0	0	0	0	0	0
29	IG US LLC	FCM	NFA	02/29/2020	28,823,851	20,574,313	8,249,538	0	0	0	0	0	0	0	0	0	0	0	0	21,486,256	
30	INTERACTIVE BROKERS LLC	FCM BD	CME	02/29/2020	5,123,401,131	519,003,526	4,604,397,605	4,355,627,028	4,147,685,289	207,941,739	155,000,000	621,149,922	498,028,462	123,121,460	80,000,000	0	0	0	0	66,577,480	
31	INTL FCSTONE FINANCIAL INC	FCM BD	CME	02/29/2020	142,385,814	90,505,009	51,880,805	2,243,767,337	2,192,046,341	51,720,994	40,000,000	162,162,895	149,574,780	12,588,115	6,000,000	2,309,405	305,501	2,003,904	1,000,000	0	
32	IRONBEAM INC	FCM	NFA	02/29/2020	4,880,286	1,000,000	3,880,286	56,653,168	51,336,198	5,316,970	1,600,000	341,528	179,499	162,029	50,000	0	0	0	0	0	0
33	JEFFERIES LLC	FCM BD	NFA	02/29/2020	1,302,710,763	98,651,724	1,204,059,039	0	0	0	0	0	0	0	0	0	0	0	0	0	0
34	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	02/29/2020	19,417,444,434	4,207,944,512	15,209,499,922	27,358,809,501	25,866,453,924	1,492,355,577	1,034,658,157	5,215,037,372	4,954,374,460	260,662,912	198,174,978	18,795,352,940	17,309,025,612	1,486,327,328	605,815,896	0	
35	MACQUARIE FUTURES USA LLC	FCM	CBOT	02/29/2020	289,391,894	188,250,761	101,141,133	2,807,540,772	2,632,635,883	174,904,889	100,000,000	48,948,513	30,395,939	18,552,574	7,000,000	23,218,488	1,917,928	21,300,560	1,000,000	0	
36	MAREX NORTH AMERICA LLC	FCM	CME	02/29/2020	90,269,186	72,502,465	17,766,721	1,508,551,454	1,479,696,476	28,854,978	20,330,000	54,130,273	36,079,770	18,050,503	10,250,000	0	0	0	0	0	0
37	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	02/29/2020	14,686,858	3,605,968	11,080,890	642,457,676	620,608,592	21,849,084	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	0	0
38	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	02/29/2020	4,752,277,571	1,225,607,803	3,526,669,768	2,452,680,844	950,656,749	1,502,024,095	300,000,000	0	0	0	0	0	0	0	0	0	0
39	MID CO COMMODITIES INC	FCM	NFA	02/29/2020	11,160,235	3,223,622	7,936,613	38,114,560	26,382,664	11,731,896	5,138,000	0	0	0	0	0	0	0	0	0	0
40	MINT BROKERS	FCM BD	NFA	02/29/2020	2,906,645	1,000,000	1,906,645	0	0	0	0	0	0	0	0	0	0	0	0	0	0
41	MIYUJI BUSSAN COMMODITIES USA INC	FCM	NFA	02/29/2020	17,420,151	1,000,000	16,420,151	0	0	0	0	0	0	0	0	0	0	0	0	0	0
42	MIYUJI SECURITIES USA LLC	FCM BD	CME	02/29/2020	846,378,441	306,170,290	540,207,651	4,879,763,908	4,681,926,131	197,837,777	125,000,000	1,164,742,532	1,037,271,840	127,470,692	70,000,000	21,359,847	681,034	20,678,813	10,000,000	0	
43	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	02/29/2020	13,506,464,142	3,153,226,685	10,353,237,457	18,121,508,036	17,592,933,526	528,571,510	235,000,000	5,175,745,419	4,931,705,573	244,039,846	140,000,000	23,387,104,733	21,005,515,822	2,381,588,911	92,000,000	0	
44	NAIHUA USA LLC	FCM	CME	02/29/2020	16,213,120	1,465,687	14,747,433	53,844,414	42,372,913	11,011,501	3,500,000	1,601,524	1,272,167	329,357	100,000	0	0	0	0	0	0
45	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	02/29/2020	465,790,297	46,375,865	419,414,432	724,310,837	686,656,081	37,654,756	20,000,000	34,910,493	25,730,959	9,179,534	2,000,000	0	0	0	0	0	0
46	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	02/29/2020	2,201,001,214	148,262,613	2,052,738,601	291,847,316	176,416,279	115,431,037	19,000,000	17,742,221	0	17,742,221	1,000,000	0	0	0	0	0	0
47	OANDA CORPORATION	FCMRFD	NFA	02/29/2020	53,902,512	31,793,560	22,108,952	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. 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.