

SELECTED FCM FINANCIAL DATA AS OF

April 30, 2020

FROM REPORTS FILED BY

May 26, 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(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)			(c)	(d)	(e)	(f)	(g)	(h)	(i)	(j)	(k)	(l)	(m)	(n)	(o)	(p)	(q)		
1	ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	04/30/2020	618,647,544	266,683,613	351,963,931	4,224,227,353	3,748,773,674	475,453,679	277,725,226	111,682,658	90,505,972	21,176,686	9,050,597	0	0	0	0	0	
2	ADM INVESTOR SERVICES INC	FCM	CBOT	04/30/2020	333,084,004	228,087,979	104,996,025	4,869,668,237	4,656,208,193	213,460,044	120,000,000	335,462,923	289,664,776	45,798,147	20,000,000	9,800,057	110,308	9,689,749	8,000,000	0	
3	ADVANTAGE FUTURES LLC	FCM	CME	04/30/2020	24,502,931	11,881,340	12,621,591	383,209,765	361,220,870	21,988,895	12,000,000	36,820,483	33,132,676	3,687,807	1,000,000	0	0	0	0	0	
4	AMP GLOBAL CLEARING LLC	FCM	NFA	04/30/2020	5,042,364	1,000,000	4,042,364	66,153,137	60,380,360	5,772,777	900,000	2,037,093	1,632,075	405,018	150,000	0	0	0	0	0	
5	APEX CLEARING CORPORATION	FCM BD	NFA	04/30/2020	177,653,223	13,230,075	164,423,148	41,641,743	24,623,819	17,017,924	6,000,000	0	0	0	0	0	0	0	0	0	
6	BAKKT CLEARING LLC	FCM	NFA	04/30/2020	11,382,266	1,000,000	10,382,266	0	0	0	0	0	0	0	0	0	0	0	0	0	
7	BARCLAYS CAPITAL INC	FCM BD	NYME	04/30/2020	6,299,040,407	1,687,462,129	4,611,578,278	9,961,443,820	9,612,735,554	348,708,266	199,944,900	3,145,168,596	2,945,074,808	200,093,788	98,365,499	8,500,747,044	8,089,835,715	410,911,329	240,268,121	0	
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	04/30/2020	2,022,263,358	829,980,175	1,192,283,183	5,299,393,526	4,999,360,146	300,033,380	240,000,000	235,941,122	157,379,963	78,561,159	30,000,000	1,864,059,173	1,763,864,961	100,194,212	77,000,000	0	
9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	04/30/2020	6,234,086	1,000,000	5,234,086	8,893,849	5,346,861	0	1,000,000	6	6	1	0	0	0	0	0	0	
10	BOFA SECURITIES INC	FCM BD	CBOT	04/30/2020	16,099,250,988	3,389,928,478	12,709,322,510	25,676,813,410	25,263,798,208	413,015,202	200,000,000	5,870,084,777	5,620,117,991	249,966,786	150,000,000	11,497,980,339	11,134,203,289	363,777,050	150,000,000	0	
11	CANTOR FITZGERALD & CO	FCM BD	CBOT	04/30/2020	366,990,449	1,884,914	365,105,535	4,969,921	4,969,921	0	3,000,000	0	0	0	0	0	0	0	0	0	
12	CHARLES SCHWAB FUTURES, INC.	FCM	NFA	04/30/2020	42,897,402	14,904,797	27,992,605	267,782,441	220,045,078	47,737,363	37,407,663	50,000	0	50,000	1	0	0	0	0	0	
13	CHS HEDGING LLC	FCM	CBOT	04/30/2020	62,318,794	11,955,240	50,363,554	189,917,385	135,746,560	54,170,825	13,600,000	1,527,272	0	1,527,272	200,000	581,547	71,024	510,523	120,000	0	
14	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	04/30/2020	9,448,443,343	4,041,143,110	5,407,300,233	17,235,626,513	16,454,944,723	780,681,790	548,100,000	4,724,384,871	4,441,418,700	282,966,171	163,100,000	37,412,858,308	36,615,327,869	797,530,439	518,000,000	0	
15	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	04/30/2020	7,120,629,119	1,976,322,435	5,144,306,684	9,086,908,297	8,557,415,635	529,492,662	427,870,782	5,112,277,100	4,588,886,595	523,590,505	229,434,330	14,753,105,608	13,886,024,169	867,081,439	694,301,208	0	
16	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	04/30/2020	6,022,402	1,000,000	5,022,402	36,326,699	32,651,131	3,675,568	3,050,000	1,585,400	1,049,364	536,036	100,000	0	0	0	0	0	0
17	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	04/30/2020	1,146,707,725	1,500,000	1,145,207,725	0	2,174,998	0	545,160	0	545,160	1	0	0	0	0	0	0	
18	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	04/30/2020	8,038,709,596	481,724,435	7,556,985,161	5,701,397,592	5,399,164,785	302,232,807	125,000,000	934,052,962	731,218,818	202,834,144	75,000,000	0	0	0	0	0	
19	DIRECT ACCESS USA LLC	FCM	CME	04/30/2020	13,090,215	1,184,507	11,905,708	32,614,382	21,587,236	11,027,146	2,500,000	0	0	0	0	0	0	0	0	0	
20	DORMAN TRADING LLC	FCM	CME	04/30/2020	14,467,204	2,184,530	12,282,674	211,168,259	205,525,788	5,642,471	2,000,000	10,250,753	9,532,656	718,097	200,000	0	0	0	0	0	0
21	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	04/30/2020	190,923,437	95,533,459	95,389,978	2,013,896,455	1,919,774,699	94,121,756	44,250,000	78,295,047	68,163,063	10,131,984	5,000,000	1,376,669	326,075	1,050,594	500,000	0	
22	E*TRADE FUTURES LLC	FCM	NFA	04/30/2020	29,890,859	3,650,738	26,240,121	90,057,370	60,249,474	29,807,896	5,000,000	0	0	0	0	0	0	0	0	0	
23	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	04/30/2020	62,803,779	30,175,642	32,628,137	211,321,798	191,699,366	19,622,432	10,000,000	4,040,903	2,584,729	1,456,174	1,000,000	0	0	0	0	213,512,842	
24	GH FINANCIALS LLC	FCM	CME	04/30/2020	24,628,855	6,407,303	18,221,552	146,103,862	120,002,958	26,100,904	3,700,000	3,510,219	2,263,466	1,246,753	120,000	0	0	0	0	0	
25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	04/30/2020	19,731,764,252	4,116,348,831	15,615,415,421	39,743,963,063	38,178,523,024	1,025,440,039	675,000,000	10,450,808,086	10,131,825,917	318,982,169	475,000,000	11,013,168,254	10,579,927,434	433,240,820	350,000,000	0	
26	HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	04/30/2020	1,530,897	1,000,000	530,897	0	0	0	0	0	0	0	0	0	0	0	0	0	
27	HSBC SECURITIES USA INC	FCM BD	CME	04/30/2020	1,354,545,247	483,443,026	871,102,221	4,146,504,137	3,939,857,524	206,646,613	186,000,000	163,645,861	116,606,861	47,039,000	25,000,000	1,432,393,667	1,245,002,212	187,391,455	177,000,000	0	
28	HUATAI FINANCIAL USA INC	FCM	NFA	04/30/2020	3,515,742	1,000,000	2,515,742	18,533,179	16,912,185	1,620,994	600,000	343,909	24,277	319,632	150,000	0	0	0	0	0	0
29	IG US LLC	FCM	NFA	04/30/2020	28,434,947	20,406,700	8,028,247	0	0	0	0	0	0	0	0	0	0	0	0	18,134,009	
30	INTERACTIVE BROKERS LLC	FCM BD	CME	04/30/2020	5,239,370,083	378,938,442	4,860,431,641	6,418,092,218	6,214,365,611	203,726,607	155,000,000	711,329,669	590,469,975	120,859,694	80,000,000	0	0	0	0	56,803,447	
31	INTL FCSTONE FINANCIAL INC	FCM BD	CME	04/30/2020	197,149,435	124,901,720	72,247,715	2,127,263,129	2,655,475,515	56,787,614	40,000,000	140,520,766	128,977,581	11,543,185	6,000,000	3,262,649	256,929	3,005,720	1,000,000	0	
32	IRONBEAM INC	FCM	NFA	04/30/2020	5,184,894	1,000,000	4,184,894	51,437,540	45,878,880	5,558,660	1,600,000	351,186	195,506	155,680	50,000	0	0	0	0	0	0
33	JEFFERIES LLC	FCM BD	NFA	04/30/2020	1,419,586,241	85,229,509	1,334,356,732	0	0	0	0	0	0	0	0	0	0	0	0	0	0
34	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	04/30/2020	23,422,668,118	5,808,368,054	17,614,300,064	46,592,322,962	44,357,411,424	2,234,911,538	1,774,296,457	5,630,327,974	5,364,008,431	266,319,543	214,560,337	21,051,592,958	19,377,272,725	1,674,320,233	678,204,545	0	
35	MACQUARIE FUTURES USA LLC	FCM	CBOT	04/30/2020	283,945,064	226,606,008	57,339,056	2,932,205,577	2,767,959,152	164,246,425	100,000,000	50,358,408	32,455,251	17,903,157	7,000,000	22,625,600	1,301,146	21,324,454	1,000,000	0	
36	MAREX NORTH AMERICA LLC	FCM	CME	04/30/2020	101,099,494	80,049,537	21,049,957	1,526,380,560	1,502,315,402	24,065,158	20,330,000	61,776,241	47,708,208	14,068,033	10,250,000	0	0	0	0	0	0
37	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	04/30/2020	15,301,963	1,000,000	14,301,963	510,276,664	485,613,792	24,662,872	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	04/30/2020	7,153,329,154	1,080,411,812	6,072,917,342	2,916,154,167	1,529,875,120	1,386,279,047	300,000,000	0	0	0	0	0	0	0	0	0	0
39	MID CO COMMODITIES INC	FCM	NFA	04/30/2020	11,584,015	4,259,866	7,324,149	27,778,980	16,697,946	12,081,034	5,138,000	0	0	0	0	0	0	0	0	0	0
40	MINT BROKERS	FCM BD	NFA	04/30/2020	2,898,808	1,000,000	1,898,808	0	0	0	0	0	0	0	0	0	0	0	0	0	0
41	MIZUHO SECURITIES USA LLC	FCM BD	CME	04/30/2020	828,366,960	442,066,706	386,300,254	6,101,411,053	5,849,434,956	251,976,097	125,000,000	1,074,207,427	950,511,759	123,695,668	70,000,000	20,434,267	0	20,434,267	10,000,000	0	
42	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	04/30/2020	12,993,998,408	4,109,846,691	8,884,151,714	25,638,338,014	24,922,770,770	715,567,244	235,000,000	7,453,874,371	7,158,623,014	295,251,357	140,000,000	28,431,609,796	27,701,298,442	730,311,354	92,000,000	0	
43	NANHUIA USA LLC	FCM	CME	04/30/2020	16,109,803	3,337,599	12,772,204	85,577,753	74,646,607	10,931,146	3,500,000	1,759,949	1,427,918	332,031	100,000	0	0	0	0	0	0
44	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	04/30/2020	598,254,774	97,883,434	500,371,340	1,504,706,540	1,447,849,426	56,857,114	20,000,000	20,145,691	11,228,325	8,917,366	2,000,000	0	0	0	0	0	0
45	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	04/30/2020	3,299,871,108	141,845,344	3,158,025,764	400,999,215	259,928,150	141,071,065	19,000,000	17,771,017	0	17,771,017	1,000,000	0	0	0	0	0	0
46	ONANDA CORPORATION	FCMRFD	NFA	04/30/2020	68,300,740	30,180,875	38,119,865	0	0	0	0	0	0	0	0	0	0	0	0	202,839,019	
47	PHILLIP CAPITAL INC	FCM BD	CME	04/30/2020	51,757,700	30,975,693	20,782,007	668,146,188	649,635,604	18,510,584	11,500,000	10,325,936									

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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 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.