

SELECTED FCM FINANCIAL DATA AS OF

February 28, 2019

FROM REPORTS FILED BY

March 26, 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(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)	(r)	(s)	(t)
1 ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	02/28/2019	704,967,428	148,547,224	556,420,204	2,832,424,329	2,462,326,142	370,098,187	220,031,458	121,380,288	99,416,316	21,963,972	9,941,632	0	0	0	0	0
2 ADM INVESTOR SERVICES INC	FCM	CBOT	02/28/2019	313,292,637	175,357,187	137,935,450	4,174,373,097	3,961,426,802	212,946,295	120,000,000	329,458,569	282,678,426	46,780,143	20,000,000	14,103,901	4,225,306	9,878,595	8,000,000	0
3 ADVANTAGE FUTURES LLC	FCM	CME	02/28/2019	20,317,790	7,496,940	12,820,850	305,081,251	279,879,957	25,201,294	15,000,000	32,404,636	29,502,380	2,502,256	1,000,000	0	0	0	0	0
4 AMP GLOBAL CLEARING LLC	FCM	NFA	02/28/2019	4,779,031	1,000,000	3,779,031	53,613,030	48,585,744	5,027,286	900,000	2,054,261	1,719,334	334,927	150,000	0	0	0	0	0
5 APEX CLEARING CORPORATION	FCM BD	NFA	02/28/2019	127,189,905	9,539,740	117,650,165	27,342,736	16,041,622	11,301,109	2,500,000	0	0	0	0	0	0	0	0	0
6 BAKKT CLEARING LLC	FCM	NFA	02/28/2019	4,631,695	1,000,000	3,631,695	0	0	0	0	0	0	0	0	0	0	0	0	0
7 BARCLAYS CAPITAL INC	FCM BD	NYME	02/28/2019	5,710,212,592	1,027,279,828	4,682,932,764	5,337,142,013	4,934,872,168	402,269,845	320,766,691	3,256,520,899	3,056,258,605	200,262,294	102,079,037	6,271,432,391	5,872,922,458	398,509,933	234,329,606	0
8 BGC FINANCIAL LP	FCM BD	NFA	02/28/2019	24,658,949	1,780,050	22,878,899	0	0	0	0	0	0	0	0	0	0	0	0	0
9 BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	02/28/2019	2,121,314,272	407,187,958	1,714,126,314	2,969,428,513	2,783,711,020	185,717,493	151,000,000	152,892,667	107,392,146	45,500,521	30,000,000	1,235,681,368	1,086,187,261	149,494,107	120,000,000	0
10 BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	02/28/2019	6,305,239	1,000,000	5,305,239	5,726,508	2,021,089	3,705,419	1,000,000	6	6	6	1	6	6	6	1	0
11 BOFA SECURITIES INC	FCM	NFA	02/28/2019	2,022,950,865	1,500,000	2,021,450,865	0	0	0	0	0	0	0	0	0	0	0	0	0
12 CANTOR FITZGERALD & CO	FCM BD	CBOT	02/28/2019	282,741,490	4,258,447	278,483,043	4,969,921	0	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0
13 CHARLES SCHWAB FUTURES, INC.	FCM	NFA	02/28/2019	67,349,335	4,944,195	62,405,140	133,200,557	71,405,072	61,795,485	12,138,862	50,000	0	50,000	1	0	0	0	0	0
14 CHS HEDGING LLC	FCM	CBOT	02/28/2019	53,755,603	7,464,776	46,290,827	173,900,129	120,177,636	52,912,493	13,600,000	1,527,529	0	1,527,529	200,000	503,912	0	503,912	120,000	0
15 CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	02/28/2019	8,246,287,451	2,587,824,846	5,658,462,605	10,326,514,490	9,682,991,063	643,523,427	385,600,000	3,277,454,621	3,053,054,717	224,399,904	150,000,000	26,192,973,888	25,644,439,829	548,534,059	444,700,000	0
16 CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	02/28/2019	9,159,467,472	1,342,796,492	7,816,670,980	5,728,171,116	5,393,442,085	334,729,031	269,672,104	4,133,170,074	3,317,808,214	815,361,860	165,890,411	11,239,392,415	10,146,001,043	1,093,391,372	507,300,052	0
17 CUNNINGHAM COMMODITIES LLC	FCM	CBOT	02/28/2019	5,503,756	1,130,490	4,373,266	70,890,468	67,264,664	3,625,804	3,650,000	2,579,661	2,049,234	530,427	100,000	0	0	0	0	0
18 DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	02/28/2019	976,658,267	1,853,622	974,804,645	2,168,527	0	2,168,527	1	561,567	0	561,567	1	0	0	0	0	0
19 DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	02/28/2019	13,685,350,792	223,476,320	13,461,874,472	2,438,376,915	2,237,269,735	201,107,180	125,000,000	710,422,273	583,524,543	126,897,730	75,000,000	0	0	0	0	0
20 DIRECT ACCESS USA LLC	FCM	CME	02/28/2019	8,153,907	1,000,000	7,153,907	13,734,261	10,064,094	3,670,167	2,500,000	0	0	0	0	0	0	0	0	0
21 DORMAN TRADING LLC	FCM	CME	02/28/2019	13,561,551	1,074,452	12,487,099	156,187,858	151,263,924	4,923,934	2,000,000	5,368,706	4,737,935	630,771	200,000	0	0	0	0	0
22 E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	02/28/2019	171,212,660	60,829,427	110,383,233	1,581,077,412	1,506,365,975	74,711,437	41,250,000	70,490,426	60,150,950	10,339,476	5,000,000	1,953,889	740,315	1,213,574	500,000	0
23 E*TRADE FUTURES LLC	FCM	NFA	02/28/2019	26,086,711	2,907,184	23,179,527	76,426,514	50,319,104	26,107,410	5,000,000	0	0	0	0	0	0	0	0	0
24 GAIN CAPITAL GROUP LLC	FCMRFD	NFA	02/28/2019	55,236,660	32,953,207	22,283,453	229,213,589	212,556,862	16,656,727	10,000,000	5,142,736	2,784,522	2,358,214	1,000,000	0	0	0	0	248,220,819
25 GH FINANCIALS LLC	FCM	CME	02/28/2019	20,023,209	5,436,802	14,586,407	98,325,009	80,791,862	17,533,147	3,100,000	8,918,401	7,812,809	1,105,592	300,000	0	0	0	0	0
26 GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	02/28/2019	18,006,372,970	2,380,271,058	15,626,101,912	21,760,851,270	20,939,461,819	821,389,451	675,000,000	9,465,161,496	8,889,347,747	575,813,749	475,000,000	6,950,795,023	6,553,884,117	396,910,906	350,000,000	0
27 HSBC SECURITIES USA INC	FCM BD	CME	02/28/2019	1,000,403,125	274,220,028	726,183,097	2,084,454,393	1,899,119,096	185,335,297	109,000,000	257,268,474	221,531,811	35,736,836	25,000,000	1,026,926,437	920,686,679	106,239,758	83,000,000	0
28 HUATAI FINANCIAL USA INC	FCM	NFA	02/28/2019	5,377,879	1,000,000	4,377,879	0	0	0	0	0	0	0	0	0	0	0	0	0
29 INTERACTIVE BROKERS LLC	FCM BD	CME	02/28/2019	5,069,533,586	471,117,051	4,598,416,535	3,984,783,133	3,757,858,720	226,924,413	155,000,000	569,761,821	444,609,031	125,152,790	80,000,000	0	0	0	0	68,067,722
30 INTL FCSTONE FINANCIAL INC	FCM BD	CME	02/28/2019	173,193,415	83,956,501	89,236,914	2,085,605,348	2,029,189,364	56,415,984	40,000,000	126,469,970	110,155,070	16,314,900	8,000,000	0	0	0	0	0
31 IRONBEAM INC	FCM	NFA	02/28/2019	4,812,212	1,084,236	3,727,976	4,158,408	54,812,395	3,727,976	1,600,000	4,22,285	251,105	171,180	50,000	0	0	0	0	0
32 JEFFERIES LLC	FCM BD	NFA	02/28/2019	1,411,615,768	108,373,089	1,303,242,679	11,366,919	696,875,508	675,320,096	21,555,412	18,000,000	2,567,861	2,567,861	1,000,000	0	0	0	0	0
33 JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	02/28/2019	17,422,467,528	3,159,133,838	14,263,333,690	21,686,456,556	20,451,891,729	1,234,564,827	1,022,594,586	5,044,105,632	4,560,000,784	484,104,848	273,600,047	13,553,644,028	12,735,665,555	817,978,473	668,622,442	0
34 MACQUARIE FUTURES USA LLC	FCM	CBOT	02/28/2019	266,938,992	186,170,922	80,768,070	2,352,602,735	2,092,031,642	260,571,093	100,000,000	39,148,511	21,582,773	17,565,738	7,000,000	23,460,074	2,535,338	20,924,736	1,000,000	0
35 MAREX NORTH AMERICA LLC	FCM	CME	02/28/2019	93,194,556	66,120,701	27,073,855	1,461,541,248	1,430,292,878	31,248,370	20,330,000	77,309,109	54,328,910	22,980,199	10,250,000	0	0	0	0	0
36 MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	02/28/2019	14,418,920	3,052,001	11,366,919	696,875,508	675,320,096	21,555,412	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	02/28/2019	13,734,189,853	2,058,785,071	11,675,404,782	16,098,538,609	15,701,698,923	396,839,686	200,000,000	5,043,831,854	4,772,369,599	271,462,255	150,000,000	7,317,631,975	7,097,460,591	220,171,384	150,000,000	0
38 MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	02/28/2019	4,211,511,194	633,099,116	3,578,412,078	1,742,258,480	700,503,093	1,041,755,387	300,000,000	0	0	0	0	0	0	0	0	0
39 MID CO COMMODITIES INC	FCM	NFA	02/28/2019	8,050,027	3,419,079	4,630,948	41,290,437	32,672,016	8,618,421	5,138,000	0	0	0	0	0	0	0	0	0
40 MINT BROKERS	FCM BD	NFA	02/28/2019	2,321,466	1,000,000	1,321,466	0	0	0	0	0	0	0	0	0	0	0	0	0
41 MITSUBI BUSSAN COMMODITIES USA INC	FCM	NFA	02/28/2019	15,752,589	1,000,000	14,752,589	0	0	0	0	0	0	0	0	0	0	0	0	0
42 MIZUHO SECURITIES USA LLC	FCM BD	CME	02/28/2019	747,528,773	252,327,413	495,201,360	3,565,733,925	3,357,595,439	208,138,486	125,000,000	770,556,563	645,290,089	125,266,474	70,000,000	28,998,284	971,260	28,027,024	15,000,000	0
43 MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	02/28/2019	13,843,860,198	2,527,044,362	11,316,815,836	16,417,007,463	16,125,194,254	291,813,209	235,000,000	5,512,633,332	5,321,255,787	191,377,545	140,000,000	15,725,087,347	15,562,343,450	162,743,897	92,000,000	0
44 NANHUA USA LLC	FCM	CME	02/28/2019	16,661,271	1,000,000	15,661,271	30,812,471	19,928,856	10,883,615	3,500,000	0	0	0	0	0	0	0	0	0
45 NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	02/28																

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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): DSR0: Designated Self-Regulatory Organization. FCM/RFED firms that are dually registered as SDs have two DSR0s listed if they have a different DSR0 for the FCM/RFED and the SD. The DSR0 for the FCM/RFED is listed first and the DSR0 for the SD is listed second.
(c): A firm's net capital requirement is the greater of:
<ul style="list-style-type: none"> <li>• FCM minimum dollar amount (\$1,000,000); or</li> <li>• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or</li> <li>• the amount of capital required by a registered futures association (currently NFA is the only such association); or</li> <li>• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or</li> <li>• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or</li> <li>• 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.</li> </ul>
(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.