

SELECTED FCM FINANCIAL DATA AS OF

November 30, 2019

FROM REPORTS FILED BY

December 24, 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 Ad(1)(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	11/30/2019	647,597,717	192,475,622	455,122,095	3,324,542,728	2,798,292,224	526,250,504	225,282,532	93,087,439	77,786,773	15,300,666	7,778,677	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	11/30/2019	343,644,142	198,476,179	145,167,963	4,363,261,920	4,147,561,057	215,700,863	120,000,000	328,532,470	280,872,627	47,659,843	20,000,000	10,275,475	519,766	9,755,709	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	11/30/2019	23,466,829	7,589,518	15,877,311	264,282,917	238,586,628	25,696,289	12,000,000	52,328,251	48,848,586	3,479,665	1,000,000	0	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	11/30/2019	5,078,208	1,000,000	4,078,208	57,986,222	52,671,164	5,315,058	900,000	1,838,735	1,447,902	390,833	150,000	0	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	11/30/2019	140,491,633	11,529,580	128,962,053	47,034,600	33,714,981	13,319,619	6,000,000	0	0	0	0	0	0	0	0	0
6	BAKKT CLEARING LLC	FCM	NFA	11/30/2019	11,607,075	1,000,000	10,607,075	0	0	0	0	0	0	0	0	0	0	0	0	0
7	BARCLAYS CAPITAL INC	FCM BD	NYME	11/30/2019	3,957,121,612	1,316,422,466	2,640,699,146	6,714,735,706	6,361,220,750	353,514,956	225,187,215	3,335,949,268	3,137,001,346	198,947,922	104,775,845	7,752,599,476	7,323,694,519	428,904,957	239,484,811	0
8	BGC FINANCIAL LP	FCM BD	NFA	11/30/2019	1,700,960	1,700,960	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	11/30/2019	2,213,732,636	452,406,470	1,761,326,166	3,176,096,231	2,754,109,308	421,986,923	195,000,000	335,509,018	145,429,242	190,079,776	30,000,000	1,510,188,372	1,360,768,885	149,419,487	120,000,000	0
10	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	11/30/2019	6,291,413	1,000,000	5,291,413	7,916,732	4,436,523	3,480,209	1,000,000	0	0	1	6	0	6	0	0	0
11	BOFA SECURITIES INC	FCM BD	CBOT	11/30/2019	10,831,959,076	2,283,217,866	8,548,241,210	16,428,341,262	16,166,106,027	262,235,235	200,000,000	4,453,522,817	4,108,080,412	345,442,405	150,000,000	8,891,801,892	8,666,110,671	225,691,221	150,000,000	0
12	CANTOR FITZGERALD & CO	FCM BD	CBOT	11/30/2019	308,178,197	2,914,940	305,263,257	4,969,921	4,969,921	0	3,000,000	0	0	0	0	0	0	0	0	0
13	CHARLES SCHWAB FUTURES, INC.	FCM	NFA	11/30/2019	66,091,495	61,896,406	6,195,089	150,847,837	67,849,067	63,198,720	14,900,341	50,000	0	50,000	1	0	0	0	0	0
14	CHS HEDGING LLC	FCM	CBOT	11/30/2019	57,375,086	9,879,096	47,495,990	171,321,121	119,254,696	52,066,425	13,600,000	1,527,272	1,527,272	0	200,000	503,912	0	503,912	120,000	0
15	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	11/30/2019	9,961,591,650	3,119,576,391	6,842,015,259	11,564,330,832	10,884,595,616	679,735,216	483,000,000	4,406,125,246	3,549,539,438	856,585,808	150,000,000	30,611,810,859	29,954,077,539	657,733,320	490,000,000	0
16	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	11/30/2019	9,778,018,421	1,564,781,679	8,213,236,742	5,716,110,819	5,365,208,278	350,902,541	268,260,414	5,076,760,213	3,972,648,548	1,104,111,665	198,632,427	12,874,772,468	12,170,047,739	704,724,729	608,502,387	0
17	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	11/30/2019	5,773,418	1,584,279	4,189,139	74,938,726	71,319,727	3,618,999	3,050,000	1,921,584	1,392,621	528,963	100,000	0	0	0	0	0
18	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	11/30/2019	1,018,190,075	2,744,537	1,015,445,538	2,171,431	2,171,431	0	2,171,431	1	552,603	0	0	0	0	0	0	0
19	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	11/30/2019	11,074,370,999	257,394,909	10,816,976,090	2,784,361,231	2,581,494,911	202,866,320	125,000,000	790,613,783	662,561,574	128,052,209	75,000,000	0	0	0	0	0
20	DIRECT ACCESS USA LLC	FCM	CME	11/30/2019	13,238,535	1,000,000	12,238,535	27,325,108	17,820,710	9,504,398	2,500,000	0	0	0	0	0	0	0	0	0
21	DORMAN TRADING LLC	FCM	CME	11/30/2019	15,226,442	1,581,628	13,644,814	190,826,825	185,806,749	5,020,076	2,000,000	5,138,716	4,453,787	684,929	200,000	0	0	0	0	0
22	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	11/30/2019	165,744,904	85,705,171	80,039,733	1,932,442,758	1,844,978,668	87,464,090	44,250,000	72,495,173	61,699,637	10,795,536	5,000,000	1,991,039	748,424	1,242,615	500,000	0
23	E TRADE FUTURES LLC	FCM	NFA	11/30/2019	27,996,439	25,096,122	80,578,463	53,225,318	27,253,145	5,000,000	0	0	0	0	0	0	0	0	0	0
24	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	11/30/2019	58,635,330	33,303,762	25,331,568	227,736,015	215,448,831	12,287,184	10,000,000	4,994,597	2,221,323	2,773,274	1,000,000	0	0	0	0	246,391,986
25	GH FINANCIALS LLC	FCM	CME	11/30/2019	22,688,860	6,211,934	16,476,926	118,341,608	18,972,594	19,284,514	3,500,000	3,897,347	2,721,486	1,175,861	400,000	0	0	0	0	0
26	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	11/30/2019	20,371,751,311	2,577,217,263	17,794,534,048	21,040,679,486	20,176,978,034	863,701,452	675,000,000	8,745,142,983	8,174,174,507	570,968,476	475,000,000	7,605,808,846	7,175,309,232	430,499,614	350,000,000	0
27	HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	11/30/2019	1,509,807	1,000,000	509,807	0	0	0	0	0	0	0	0	0	0	0	0	0
28	HSBC SECURITIES USA INC	FCM BD	CME	11/30/2019	1,140,040,323	305,296,520	834,743,803	2,323,443,890	2,188,015,948	135,427,942	123,000,000	137,805,158	93,303,239	44,501,919	25,000,000	1,323,503,894	1,138,185,971	185,317,923	177,000,000	0
29	HUATAI FINANCIAL USA INC	FCM	NFA	11/30/2019	4,206,103	1,000,000	3,206,103	13,953,383	12,433,572	1,521,811	600,000	350,943	26,486	32,457	150,000	0	0	0	0	0
30	IG US LLC	RFED	NFA	11/30/2019	26,895,101	20,313,386	6,581,715	0	0	0	0	0	0	0	0	0	0	0	0	16,267,712
31	INTERACTIVE BROKERS LLC	FCM BD	CME	11/30/2019	5,324,133,360	494,857,390	4,829,275,970	4,216,152,284	4,012,429,887	203,722,397	155,000,000	625,433,192	505,411,279	120,021,913	80,000,000	0	0	0	0	78,581,572
32	INTL FCSTONE FINANCIAL INC	FCM BD	CME	11/30/2019	164,056,580	100,187,881	63,868,699	2,269,773,982	2,215,830,665	53,943,317	40,000,000	206,066,228	192,797,446	13,268,782	6,000,000	1,690,000	187,480	1,502,520	1,000,000	0
33	IRONBEAM INC	FCM	NFA	11/30/2019	4,690,497	1,000,000	3,690,497	60,882,529	55,793,223	337,989	1,600,000	55,793,223	169,825	50,000	0	0	0	0	0	0
34	JEFFRIES LLC	FCM BD	NFA	11/30/2019	1,644,980,058	117,028,983	1,527,951,075	0	0	0	0	0	0	0	0	0	0	0	0	0
35	JIP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	11/30/2019	17,416,130,991	3,861,136,668	13,554,994,323	24,897,801,147	23,690,206,076	1,207,595,071	947,608,243	5,531,911,199	5,244,559,986	287,351,213	209,782,399	17,336,078,308	16,416,899,320	919,178,988	574,591,476	0
36	MACQUARIE FUTURES USA LLC	FCM	CBOT	11/30/2019	289,330,006	196,503,739	92,826,267	2,496,872,847	2,329,201,639	167,671,208	100,000,000	37,566,134	19,173,470	18,392,664	7,000,000	23,492,562	2,206,246	21,286,316	1,000,000	0
37	MAREX NORTH AMERICA LLC	FCM	CME	11/30/2019	91,849,604	71,749,921	20,099,683	1,398,655,612	1,368,425,757	30,229,855	20,330,000	49,584,312	31,551,042	18,033,270	10,250,000	0	0	0	0	0
38	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	11/30/2019	14,097,657	3,164,311	10,933,346	666,397,388	644,798,392	21,598,996	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	0
39	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	11/30/2019	4,734,841,087	1,231,169,892	3,503,671,195	2,424,499,972	921,193,957	1,503,306,015	300,000,000	0	0	0	0	0	0	0	0	0
40	MID CO COMMODITIES INC	FCM	NFA	11/30/2019	10,755,676	4,160,476	6,595,200	41,334,713	30,215,916	11,118,797	5,138,000	0	0	0	0	0	0	0	0	0
41	MINT BROKERS	FCM BD	NFA	11/30/2019	2,018,817	1,000,000	1,018,817	0	0	0	0	0	0	0	0	0	0	0	0	0
42	MIYUO BUSSAN COMMODITIES USA INC	FCM	NFA	11/30/2019	16,701,529	1,000,000	15,701,529	3,833,734	3,833,734	811,888	2,500,000	0	0	0	0	0	0	0	0	0
43	MIZUHO SECURITIES USA LLC	FCM BD	CME	11/30/2019	868,148,493	310,453,912	557,694,581	4,849,418,371	4,649,077,155	200,341,216	125,000,000	934,139,703	808,562,824	125,576,879	70,000,000	20,887,964	675,210	20,212,754	10,000,000	0
44	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	11/30/2019	13,494,111,852	2,895,495,251	10,598,616,601	17,027,136,358	16,733,308,603	293,827,755	235,000,000	5,432,272,364	5,240,747,627	191,524,737	140,000,000	21,683,002,692	21,439,971,624	243,031,068	92,000,000	0
45	NAIHUA USA LLC	FCM	CME	11/30/2019	16,287,447	1,419,390	14,868,057	41,647,050	30,577,853	11,069,197	3,500,000	1,732,504	1,457,924	274,580	0	0	0	0	0	0
46	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	11/30/2019	529,282,642	43,560,981	485,721,661	674,214,016	639,439,716	34,774,300	20,000,000	21,846,693	12,392,402	9,454,291	2,000,000	0	0	0	0	0
47	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	11/30/2019	2,169,306,920	176,228,590	1,993,078,330	347,454,915	233,828,459	113,626,456	19,000,000	17,593,461	0	17,593,461	1,000,000	0	0	0	0	0
48	ONANDA CORPORATION	FCMRFD																		

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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"> <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 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.