

SELECTED FCM FINANCIAL DATA AS OF
 December 31, 2019
 FROM REPORTS FILED BY
 January 27, 2020

	Future 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/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	12/31/2019	610,201,907	170,266,220	439,935,687	3,117,183,103	2,604,040,441	513,142,662	203,268,020	90,845,401	72,535,119	18,310,282	7,253,512	0	0	0	0	0	
2	ADM INVESTOR SERVICES INC	FCM	CBOT	12/31/2019	320,282,667	198,451,521	121,831,146	4,494,789,787	4,283,177,858	211,611,929	120,000,000	325,796,257	279,812,594	45,983,663	20,000,000	9,778,248	306,137	9,472,111	8,000,000	0	
3	ADVANTAGE FUTURES LLC	FCM	CME	12/31/2019	24,243,528	4,370,672	19,872,856	241,786,594	219,369,402	22,417,192	12,000,000	51,688,077	48,517,400	3,170,677	1,000,000	0	0	0	0	0	
4	AMP GLOBAL CLEARING LLC	FCM	NFA	12/31/2019	5,069,426	1,000,000	4,069,426	56,387,885	51,240,754	5,147,131	900,000	1,828,910	1,462,322	366,588	150,000	0	0	0	0	0	
5	APEX CLEARING CORPORATION	FCM BD	NFA	12/31/2019	143,576,986	10,528,796	133,048,190	46,884,898	32,894,035	13,990,863	6,000,000	0	0	0	0	0	0	0	0	0	
6	BAKKT CLEARING LLC	FCM	NFA	12/31/2019	11,794,119	1,000,000	10,794,119	0	0	0	0	0	0	0	0	0	0	0	0	0	
7	BARCLAYS CAPITAL INC	FCM BD	NYME	12/31/2019	6,296,419,181	1,340,922,988	4,955,496,193	6,875,449,659	6,513,815,322	361,634,337	230,589,062	3,494,935,949	3,283,308,046	211,627,903	109,662,489	7,693,135,992	7,257,697,049	435,438,943	237,326,694	0	
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	12/31/2019	2,172,514,410	431,390,614	1,741,123,796	3,005,244,134	2,747,384,779	257,859,355	195,000,000	229,338,192	158,912,887	70,425,305	30,000,000	1,465,494,063	1,305,373,272	160,120,791	120,000,000	0	
9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	12/31/2019	6,148,959	1,000,000	5,148,959	12,395,120	8,897,641	3,497,479	1,000,000	6	6	6	0	6	1	6	1	0	
10	BOFA SECURITIES INC	FCM BD	CBOT	12/31/2019	10,394,224,803	2,351,689,562	8,042,535,241	17,051,121,320	16,761,081,303	290,040,017	200,000,000	4,710,615,492	4,406,716,010	303,899,482	150,000,000	8,934,236,785	8,688,304,636	245,932,149	150,000,000	0	
11	CANTOR FITZGERALD & CO	FCM BD	CBOT	12/31/2019	370,888,714	1,500,000	369,388,714	4,969,921	0	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0	
12	CHARLES SCHWAB FUTURES, INC.	FCM	NFA	12/31/2019	65,770,407	6,087,233	59,683,174	146,195,739	87,021,666	59,174,073	14,793,683	50,000	0	50,000	1	0	0	0	0	0	
13	CHS HEDGING LLC	FCM	CBOT	12/31/2019	60,425,131	10,223,399	50,201,732	180,525,324	128,908,879	51,616,445	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	12/31/2019	10,108,322,187	3,167,797,607	6,940,524,580	11,047,320,447	10,387,475,010	659,845,437	392,000,000	4,624,215,959	3,795,011,547	829,204,412	158,900,000	32,061,943,483	31,391,347,781	670,595,702	454,300,000	0	
15	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	12/31/2019	10,795,362,410	1,559,075,623	9,236,286,787	6,250,834,522	5,907,626,032	343,208,490	295,381,302	5,618,089,068	3,968,776,951	1,649,312,117	198,438,848	12,130,010,323	11,332,764,225	797,246,098	566,638,211	0	
16	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	12/31/2019	5,693,741	1,500,000	4,193,741	85,286,291	81,691,822	3,594,469	3,050,000	2,023,975	1,479,152	544,823	100,000	0	0	0	0	0	0
17	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	12/31/2019	1,050,309,533	1,558,325	1,048,751,208	2,172,702	0	2,172,702	1	557,891	0	557,891	1	0	0	0	0	0	
18	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	12/31/2019	7,543,590,096	240,289,545	7,303,300,551	2,672,475,031	2,468,798,926	203,676,105	125,000,000	627,057,886	501,465,269	125,592,617	75,000,000	0	0	0	0	0	
19	DIRECT ACCESS USA LLC	FCM	CME	12/31/2019	13,194,759	1,000,000	12,194,759	26,184,100	17,259,512	8,924,588	2,500,000	0	0	0	0	0	0	0	0	0	
20	DORMAN TRADING LLC	FCM	CME	12/31/2019	14,452,878	1,260,553	13,192,325	186,432,782	181,961,965	4,470,817	2,000,000	5,149,856	4,365,113	784,743	200,000	0	0	0	0	0	0
21	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	12/31/2019	169,068,352	79,519,766	89,548,586	1,823,011,911	1,737,603,461	85,408,450	44,250,000	103,409,447	92,967,727	10,441,720	5,000,000	1,968,902	724,424	1,244,478	500,000	0	
22	ETRADE FUTURES LLC	FCM	NFA	12/31/2019	28,289,830	2,578,980	25,710,850	77,803,683	49,864,048	27,939,635	5,000,000	0	0	0	0	0	0	0	0	0	
23	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	12/31/2019	59,737,946	32,653,610	27,084,336	237,062,206	224,079,018	12,983,188	10,000,000	5,002,138	2,231,228	2,770,910	1,000,000	0	0	0	0	240,330,597	
24	GH FINANCIALS LLC	FCM	CME	12/31/2019	22,686,302	6,248,485	16,437,817	116,869,104	99,977,256	16,891,848	3,500,000	2,719,044	1,565,391	1,154,013	400,000	0	0	0	0	0	
25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	12/31/2019	20,880,853,128	2,728,116,065	18,152,737,063	23,550,548,549	22,685,010,205	865,538,344	675,000,000	9,072,215,106	8,496,668,220	575,546,886	475,000,000	7,412,741,155	6,992,026,967	420,714,188	350,000,000	0	
26	HIDDEN ROAD PARTNERS CIVI US LLC	FCM BD	NFA	12/31/2019	1,584,791	1,000,000	584,791	0	0	0	0	0	0	0	0	0	0	0	0	0	
27	HSBC SECURITIES USA INC	FCM BD	CME	12/31/2019	1,140,985,170	298,415,677	842,569,493	2,377,271,648	2,181,737,550	195,534,098	186,000,000	140,397,319	97,433,573	42,963,746	25,000,000	1,320,875,173	1,130,897,872	189,977,301	177,000,000	0	
28	HUATAI FINANCIAL USA INC	FCM	NFA	12/31/2019	4,044,675	1,000,000	3,044,675	15,452,284	13,916,554	1,535,730	600,000	357,088	22,264	334,824	150,000	0	0	0	0	0	
29	IG US LLC	FCM	NFA	12/31/2019	28,388,438	20,316,395	8,072,043	0	0	0	0	0	0	0	0	0	0	0	0	16,327,895	
30	INTERACTIVE BROKERS LLC	FCM BD	CME	12/31/2019	5,380,856,701	549,345,040	4,831,511,661	4,336,815,207	4,129,321,647	207,493,560	155,000,000	641,537,467	504,274,122	137,263,345	80,000,000	0	0	0	0	71,784,116	
31	INTL FCSTONE FINANCIAL INC	FCM BD	CME	12/31/2019	163,395,282	96,242,491	67,152,791	2,272,514,733	2,215,694,510	56,820,217	40,000,000	166,606,738	154,004,447	12,602,291	6,000,000	1,690,185	187,480	1,502,705	1,000,000	0	
32	IRONBEAM INC	FCM	NFA	12/31/2019	4,663,292	1,000,000	3,663,292	61,545,655	56,640,229	4,905,426	1,600,000	332,086	167,681	164,405	50,000	0	0	0	0	0	
33	JEFFERIES LLC	FCM BD	NFA	12/31/2019	1,616,159,045	113,109,161	1,503,049,884	0	0	0	0	0	0	0	0	0	0	0	0	0	
34	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	12/31/2019	21,050,624,890	3,751,440,557	17,299,184,333	26,175,301,108	24,945,671,332	1,229,629,776	997,826,853	5,041,739,300	4,810,720,387	231,018,913	192,428,815	17,584,215,467	16,613,021,743	971,193,724	581,455,761	0	
35	MACQUARIE FUTURES USA LLC	FCM	CBOT	12/31/2019	288,671,437	190,207,017	98,464,420	2,511,672,114	2,328,334,921	183,337,193	100,000,000	36,518,774	18,948,034	17,570,740	7,000,000	23,358,890	2,064,430	21,294,460	1,000,000	0	
36	MAREX NORTH AMERICA LLC	FCM	CME	12/31/2019	89,360,911	72,111,165	17,249,746	1,476,865,161	1,447,970,535	28,894,626	20,330,000	53,428,898	35,383,614	18,045,284	10,250,000	0	0	0	0	0	
37	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	12/31/2019	13,843,590	3,333,825	10,509,765	674,722,137	652,368,858	22,353,279	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	0	
38	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	12/31/2019	5,333,123,912	1,299,706,097	4,033,417,815	2,480,879,877	983,946,582	1,496,933,295	300,000,000	0	0	0	0	0	0	0	0	0	
39	MID CO COMMODITIES INC	FCM	NFA	12/31/2019	10,962,610	4,055,489	6,907,121	44,911,290	33,865,433	11,045,857	5,138,000	0	0	0	0	0	0	0	0	0	
40	MINT BROKERS	FCM BD	NFA	12/31/2019	1,978,479	1,000,000	978,479	0	0	0	0	0	0	0	0	0	0	0	0	0	
41	MITSUJI BUSSAN COMMODITIES USA INC	FCM	NFA	12/31/2019	15,634,590	1,000,000	14,634,590	3,819,130	795,443	3,023,687	2,500,000	0	0	0	0	0	0	0	0	0	
42	MITSUJI SECURITIES USA LLC	FCM BD	CME	12/31/2019	936,918,597	331,279,650	605,638,947	4,941,591,044	4,734,751,859	206,839,185	125,000,000	888,860,028	763,900,543	124,959,487	70,000,000	21,248,697	813,718	20,434,979	10,000,000	0	
43	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	12/31/2019	13,708,345,628	3,022,690,535	10,685,655,093	17,371,930,351	17,068,498,314	303,432,037	235,000,000	5,403,486,452	5,210,493,028	192,993,424	140,000,000	21,399,776,438	21,186,215,101	213,561,337	92,000,000	0	
44	NANHUIA USA LLC	FCM	CME	12/31/2019	16,349,077	1,224,225	15,124,852	42,980,974	31,664,458	11,316,516	3,500,000	1,568,543	1,292,962	275,581	100,000	0	0	0	0	0	
45	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	12/31/2019	655,803,868	44,193,644	611,610,224	715,306,069	677,505,464	37,800,605	20,000,000	21,990,690	14,770,972	7,219,718	2,000,000	0	0	0	0	0	
46	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	12/31/2019	2,354,048,287	194,267,307	2,159,780,980	429,181,202	314,910,460	114,270,762	19,000,000	17,756,270	0	17,756,270	1,000,000	0	0	0	0	0	
47	OANDA CORPORATION	FCMRFD	NFA	12/31/2019	50,984,946	32,335,166	18,649,780	0	0	0	0	0	0	0	0	0	0	0	0	239,269,915	
48	PHILLIP CAPITAL INC	FCM BD	CME	12/31/2019	33,064,177	22,155,479	10,908,698	499,396,501	488,209,200	11											

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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.