

SELECTED FCM FINANCIAL DATA AS OF
 October 31, 2019
 FROM REPORTS FILED BY
 November 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(a)(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	10/31/2019	571,247,057	198,753,909	372,493,148	3,310,016,176	2,931,664,559	378,351,617	248,775,001	118,687,228	98,266,486	20,420,742	9,826,649	0	0	0	0	0
2 ADM INVESTOR SERVICES INC	FCM	CBOT	10/31/2019	330,333,012	195,960,737	144,372,275	4,430,129,513	4,218,649,330	211,480,183	120,000,000	336,588,569	289,861,955	46,726,614	20,000,000	10,123,828	725,314	9,398,514	8,000,000	0
3 ADVANTAGE FUTURES LLC	FCM	CME	10/31/2019	23,033,198	6,879,456	16,153,742	255,040,240	232,668,047	22,000,000	12,000,000	49,939,223	46,716,242	3,222,981	0	0	0	0	0	0
4 AMP GLOBAL CLEARING LLC	FCM	NFA	10/31/2019	5,122,100	1,000,000	4,122,100	57,107,802	51,626,123	5,481,679	900,000	1,876,446	1,525,581	350,865	150,000	0	0	0	0	0
5 APEX CLEARING CORPORATION	FCM BD	NFA	10/31/2019	140,581,866	10,972,945	129,608,921	44,198,901	31,408,090	12,790,811	6,000,000	0	0	0	0	0	0	0	0	0
6 BARKT CLEARING LLC	FCM	NFA	10/31/2019	11,344,524	1,000,000	10,344,524	0	0	0	0	0	0	0	0	0	0	0	0	0
7 BARCLAYS CAPITAL INC	FCM BD	NYME	10/31/2019	5,636,962,800	1,366,872,024	4,270,090,776	6,050,872,698	5,663,107,304	387,765,394	316,001,387	3,945,141,416	3,744,660,902	200,480,514	125,071,674	7,821,873,420	7,368,409,590	453,463,830	286,631,133	0
8 BGC FINANCIAL LP	FCM	NFA	10/31/2019	24,050,149	2,538,782	21,511,367	0	0	0	0	0	0	0	0	0	0	0	0	0
9 BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	10/31/2019	2,107,394,547	442,410,652	1,664,983,895	3,018,125,712	2,776,158,271	241,967,441	195,000,000	724,725,914	226,308,659	498,417,255	30,000,000	1,355,797,529	1,205,861,806	149,935,721	120,000,000	0
10 BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	10/31/2019	6,514,843	1,000,000	5,514,843	0	0	0	0	4,350,149	3,536,989	0	0	0	0	0	0	0
11 BOFA SECURITIES LLC	FCM BD	CBOT	10/31/2019	11,209,187,988	2,399,803,346	8,809,384,642	17,111,239,868	16,827,833,841	283,406,027	200,000,000	4,418,481,467	4,163,031,395	255,450,072	150,000,000	9,058,747,910	8,498,747,034	560,000,876	150,000,000	0
12 CANTOR FITZGERALD & CO	FCM BD	CBOT	10/31/2019	270,684,344	3,087,639	267,596,705	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	10/31/2019	68,489,615	6,732,174	61,757,439	163,638,840	100,967,225	62,671,615	17,164,428	50,000	0	50,000	1	0	0	0	0	0
14 CHS HEDGING LLC	FCM	CBOT	10/31/2019	57,154,482	9,698,547	47,455,935	182,526,997	129,291,681	53,235,316	13,600,000	1,527,272	0	1,527,272	200,000	503,912	0	503,912	120,000	0
15 CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	10/31/2019	10,207,256,510	3,264,106,262	6,943,150,248	12,106,339,449	11,429,013,740	677,325,709	428,000,000	4,284,352,393	3,512,493,336	771,859,057	150,000,000	31,006,331,743	29,589,285,908	1,417,045,835	504,000,000	0
16 CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	10/31/2019	10,275,618,011	1,651,929,302	8,623,688,709	5,437,986,264	5,098,150,291	339,835,973	254,907,515	5,125,998,339	3,953,215,337	1,172,683,002	197,660,767	13,034,693,013	12,069,205,298	965,487,715	603,460,265	0
17 CUNNINGHAM COMMODITIES LLC	FCM	CBOT	10/31/2019	5,818,707	1,095,526	4,723,181	84,931,422	81,323,194	3,608,228	3,050,000	2,146,232	1,609,316	536,916	100,000	0	0	0	0	0
18 DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	10/31/2019	1,006,593,803	1,527,844	1,005,065,957	2,173,725	0	2,173,725	1	557,455	0	557,455	1	0	0	0	0	0
19 DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	10/31/2019	11,069,394,026	246,278,065	10,823,115,961	2,810,512,325	2,605,118,069	205,394,256	125,000,000	722,546,035	592,826,521	129,719,514	75,000,000	0	0	0	0	0
20 DIRECT ACCESS USA LLC	FCM	CME	10/31/2019	13,365,987	1,184,654	12,181,333	32,948,592	23,229,509	9,719,083	2,500,000	0	0	0	0	0	0	0	0	0
21 DORMAN TRADING LLC	FCM	CME	10/31/2019	15,390,020	1,598,558	13,791,462	189,439,473	184,363,947	5,075,526	2,000,000	5,221,886	4,440,193	781,693	200,000	0	0	0	0	0
22 E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	10/31/2019	198,104,153	89,155,867	108,948,286	1,790,063,827	1,700,218,492	89,845,335	44,250,000	64,283,711	54,813,488	9,470,223	5,000,000	1,934,236	694,192	1,240,044	500,000	0
23 E TRADE FUTURES LLC	FCM	NFA	10/31/2019	27,318,485	2,643,364	25,275,121	71,000,258	50,066,292	26,934,966	5,000,000	0	0	0	0	0	0	0	0	0
24 GAIN CAPITAL GROUP LLC	FCMRFD	NFA	10/31/2019	57,305,601	33,271,194	24,034,407	235,786,519	231,772,627	4,013,892	10,000,000	5,029,642	2,409,390	2,620,252	1,000,000	0	0	0	0	246,845,573
25 GH FINANCIALS LLC	FCM	CME	10/31/2019	22,492,531	6,340,347	16,152,184	15,283,112	93,284,969	21,998,143	3,500,000	3,565,007	2,421,172	1,143,835	400,000	0	0	0	0	0
26 GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	10/31/2019	20,414,820,163	2,754,092,794	17,660,727,369	24,066,906,200	23,223,260,264	843,645,936	675,000,000	9,207,402,674	8,633,231,333	574,171,343	475,000,000	7,530,939,175	7,090,211,692	440,727,483	350,000,000	0
27 HSBC SECURITIES USA INC	FCM BD	CME	10/31/2019	1,105,684,617	318,589,311	787,095,306	2,504,515,461	2,369,578,008	134,937,453	123,000,000	157,376,321	117,221,058	40,155,263	25,000,000	1,221,406,061	1,029,577,884	191,828,177	177,000,000	0
28 HUATAI FINANCIAL USA INC	FCM	NFA	10/31/2019	4,350,384	1,000,000	3,350,384	18,512,389	16,999,663	1,512,726	600,000	349,531	26,464	342,067	150,000	0	0	0	0	0
29 IG US LLC	FCM	RFD	10/31/2019	26,839,011	20,163,436	6,675,575	0	0	0	0	0	0	0	0	0	0	0	0	13,268,713
30 INTERACTIVE BROKERS LLC	FCM BD	CME	10/31/2019	5,178,929,081	436,508,420	4,742,420,661	4,368,161,554	4,161,814,250	206,347,304	155,000,000	621,448,916	501,349,354	120,099,562	80,000,000	0	0	0	0	70,113,521
31 INTL FCSTONE FINANCIAL INC	FCM BD	CME	10/31/2019	171,861,698	100,890,369	70,971,329	2,309,959,810	2,254,599,063	55,360,747	40,000,000	176,414,341	162,900,584	13,513,757	6,000,000	1,690,000	187,480	1,502,520	1,000,000	0
32 IRONBEAM INC	FCM	NFA	10/31/2019	4,702,756	1,000,000	3,702,756	60,867,402	55,813,400	5,054,002	1,600,000	342,148	172,016	170,132	50,000	0	0	0	0	0
33 JEFFERIES LLC	FCM BD	NFA	10/31/2019	1,392,479,798	114,803,557	1,277,676,241	0	0	0	0	0	0	0	0	0	0	0	0	0
34 JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	10/31/2019	22,953,685,456	3,907,919,378	19,045,766,078	24,669,284,834	23,237,851,492	1,431,433,342	1,161,892,575	5,387,302,678	5,015,913,858	371,388,820	300,954,831	17,125,833,653	16,053,909,147	1,071,924,506	842,830,230	0
35 MACQUARIE FUTURES USA LLC	FCM	CBOT	10/31/2019	268,980,027	205,618,923	63,361,104	2,641,365,233	2,453,575,190	187,790,043	100,000,000	34,010,806	15,644,478	18,366,328	7,000,000	24,232,798	2,952,988	21,279,810	1,000,000	0
36 MARX NORTH AMERICA LLC	FCM	CME	10/31/2019	91,621,962	73,013,130	18,608,832	1,522,203,139	1,492,594,874	29,608,265	20,330,000	58,913,421	40,865,684	18,047,737	10,250,000	0	0	0	0	0
37 MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	10/31/2019	13,965,831	2,016,271	11,949,560	683,234,080	660,735,892	22,495,188	18,000,000	2,567,861	0	0	0	0	0	0	0	0
38 MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	10/31/2019	4,443,789,474	1,143,856,761	3,299,932,713	2,341,790,499	855,976,291	1,485,814,208	300,000,000	0	0	0	0	0	0	0	0	0
39 MID CO COMMODITIES INC	FCM	NFA	10/31/2019	10,521,322	4,271,779	6,249,543	45,143,534	33,349,786	11,793,748	5,138,000	0	0	0	0	0	0	0	0	0
40 MINT BROKERS	FCM BD	NFA	10/31/2019	2,073,456	1,000,000	1,073,456	0	0	0	0	0	0	0	0	0	0	0	0	0
41 MITSUBI BUSSAN COMMODITIES USA INC	FCM	NFA	10/31/2019	17,829,558	1,000,000	16,829,558	3,838,238	820,094	3,018,144	2,500,000	0	0	0	0	0	0	0	0	0
42 MIZUHO SECURITIES USA LLC	FCM BD	CME	10/31/2019	721,820,423	315,769,556	406,050,867	4,586,784,784	4,381,244,053	205,540,731	125,000,000	916,979,597	789,826,788	127,152,809	70,000,000	21,156,738	1,060,750	20,095,988	10,000,000	0
43 MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	10/31/2019	13,626,968,187	2,948,973,392	10,677,994,795	18,545,505,782	18,254,956,981	290,548,801	235,000,000	5,466,200,623	5,274,232,818	191,967,805	140,000,000	22,064,857,238	21,109,145,323	955,711,915	92,000,000	0
44 NANHUA USA LLC	FCM	CME	10/31/2019	16,417,596	1,777,716	14,639,880	47,740,349	46,027,647	1,712,702	3,500,000	1,807,248	1,533,829	273,419	100,000	0	0	0	0	0
45 NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	10/31/2019																

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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.