

SELECTED FCM FINANCIAL DATA AS OF

August 31, 2019
FROM REPORTS FILED BY
September 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(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 (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	08/31/2019	616,749,838	186,904,177	429,845,661	3,169,867,825	2,802,028,953	367,838,872	250,180,090	112,257,074	90,452,762	21,804,312	9,045,276	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	08/31/2019	329,625,186	190,418,543	139,206,643	4,422,813,417	4,211,236,027	211,577,390	120,000,000	353,593,709	306,232,682	47,361,027	20,000,000	12,969,412	1,664,341	11,305,071	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	08/31/2019	22,740,456	6,478,504	16,261,952	26,472,711	26,472,711	26,472,711	14,500,000	47,831,140	44,486,976	3,344,164	1,000,000	0	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	08/31/2019	4,950,563	1,000,000	3,950,563	56,992,687	51,611,338	5,281,349	900,000	2,038,628	1,671,099	367,529	150,000	0	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	08/31/2019	135,417,426	10,606,536	124,810,890	44,569,661	31,678,446	12,891,215	6,000,000	0	0	0	0	0	0	0	0	0
6	BAKKT CLEARING LLC	FCM	NFA	08/31/2019	10,838,780	1,000,000	9,838,780	0	0	0	0	0	0	0	0	0	0	0	0	0
7	BARCLAYS CAPITAL INC	FCM BD	NYME	08/31/2019	5,657,839,798	1,244,058,567	4,413,781,231	5,996,405,406	5,994,601,979	401,803,427	312,178,790	3,539,418,944	3,339,482,765	199,936,179	111,538,724	8,127,095,270	7,709,776,429	417,318,841	299,910,303	0
8	BGC FINANCIAL LP	FCM BD	NFA	08/31/2019	19,306,079	1,000,000	18,306,079	0	0	0	0	0	0	0	0	0	0	0	0	0
9	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	08/31/2019	2,054,912,025	433,981,395	1,620,930,630	2,764,466,625	2,563,925,146	200,541,479	150,000,000	493,245,201	218,073,725	275,171,476	30,000,000	1,386,163,588	1,216,703,651	169,459,937	120,000,000	0
10	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	08/31/2019	6,310,954	1,000,000	5,310,954	7,734,455	4,301,590	3,432,865	1,000,000	6	6	6	1	6	1	6	1	0
11	BOFA SECURITIES INC	FCM BD	CBOT	08/31/2019	11,025,938,294	2,254,227,444	8,771,710,850	16,519,751,469	16,264,238,787	255,512,682	200,000,000	4,555,398,940	4,311,109,345	244,289,595	150,000,000	8,803,893,871	8,448,540,073	355,353,798	150,000,000	0
12	CANTOR FITZGERALD & CO	FCM BD	CBOT	08/31/2019	276,829,208	2,299,072	274,530,136	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	08/31/2019	67,874,991	6,072,294	61,802,697	148,450,047	87,194,171	61,255,876	14,253,009	50,000	50,000	0	1	0	0	0	0	0
14	CHS HEDGING LLC	FCM	CBOT	08/31/2019	55,277,242	9,656,827	45,620,415	176,500,611	124,505,372	51,995,239	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	08/31/2019	10,228,873,501	3,194,578,785	7,034,294,716	10,813,185,914	10,075,615,852	737,570,062	538,200,000	4,069,511,632	3,432,122,638	637,388,994	150,000,000	32,098,112,216	31,449,760,302	648,351,914	509,300,000	0
16	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	08/31/2019	9,985,283,358	1,602,453,699	8,382,829,659	5,856,833,850	5,532,091,715	324,742,135	276,604,586	4,921,552,687	3,809,374,784	1,112,177,903	190,468,739	13,093,950,481	11,996,563,943	1,097,386,538	599,828,197	0
17	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	08/31/2019	5,708,570	1,000,000	4,708,570	78,648,521	75,015,242	3,633,279	3,050,000	5,640,454	2,008,469	531,985	100,000	0	0	0	0	0
18	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	08/31/2019	992,448,921	1,503,953	990,944,968	2,176,543	2,176,543	0	1	556,796	0	556,796	1	0	0	0	0	0
19	DEUTSCHE BANK SECURITIES INC	FCM	CBOT	08/31/2019	14,556,349,310	233,826,333	14,322,522,977	2,263,800,795	2,060,866,522	202,934,273	125,000,000	844,803,841	720,028,936	124,774,905	75,000,000	0	0	0	0	0
20	DIRECT ACCESS USA LLC	FCM	CME	08/31/2019	13,347,734	1,000,000	12,347,734	23,464,481	15,559,527	7,904,953	2,500,000	0	0	0	0	0	0	0	0	0
21	DORMAN TRADING LLC	FCM	CME	08/31/2019	15,471,575	1,399,313	14,072,262	185,088,518	180,069,885	5,018,633	2,000,000	5,617,390	4,938,210	679,180	200,000	0	0	0	0	0
22	E & F MAN CAPITAL MARKETS INC	FCM BD	CME	08/31/2019	178,295,825	85,765,958	92,529,867	1,815,334,110	1,720,439,695	94,894,415	44,250,000	68,055,871	58,319,168	9,736,703	5,000,000	1,959,334	725,197	1,234,137	500,000	0
23	E*TRADE FUTURES LLC	FCM	NFA	08/31/2019	27,306,040	2,194,049	25,111,991	76,325,383	48,745,131	27,580,252	5,000,000	0	0	0	0	0	0	0	0	0
24	GAIN CAPITAL GROUP LLC	FCM	NFA	08/31/2019	56,113,122	32,515,784	23,597,338	226,087,685	212,299,686	13,787,999	10,000,000	4,991,181	2,420,116	2,571,065	1,000,000	0	0	0	0	235,606,476
25	GH FINANCIALS LLC	FCM	CME	08/31/2019	21,870,707	5,326,100	16,544,607	97,841,429	76,967,601	20,873,828	3,250,000	4,988,834	3,856,416	1,132,418	400,000	0	0	0	0	0
26	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	08/31/2019	18,240,843,192	2,578,698,295	15,662,144,897	22,679,514,233	21,820,722,454	858,791,779	675,000,000	9,742,429,209	9,168,879,719	573,549,490	475,000,000	7,804,044,206	7,298,149,887	505,894,319	350,000,000	0
27	HSBC SECURITIES USA INC	FCM BD	CME	08/31/2019	964,442,520	322,627,165	641,815,355	2,417,485,906	2,301,273,472	112,212,134	104,000,000	187,757,694	151,960,022	35,797,672	25,000,000	1,405,326,190	1,143,850,634	261,475,556	152,000,000	0
28	HUATAI FINANCIAL USA INC	FCM	NFA	08/31/2019	4,607,207	1,000,000	3,607,207	14,254,662	12,774,413	1,480,249	600,000	346,880	22,447	324,433	150,000	0	0	0	0	0
29	IG US LLC	FCM	RFED	08/31/2019	38,059,877	2,026,562	35,033,315	0	0	0	0	0	0	0	0	0	0	0	0	10,531,243
30	INTERACTIVE BROKERS LLC	FCM BD	CME	08/31/2019	5,577,645,068	433,837,546	5,143,807,522	4,337,036,282	4,102,591,675	234,444,607	155,000,000	631,359,521	503,976,408	127,383,113	80,000,000	0	0	0	0	76,092,138
31	INTL FCSTONE FINANCIAL INC	FCM BD	CME	08/31/2019	170,290,065	98,175,598	72,114,467	2,283,186,048	2,227,201,384	55,984,664	40,000,000	127,146,214	114,467,225	12,678,989	6,000,000	0	0	0	0	0
32	IRONBEAM INC	FCM	NFA	08/31/2019	4,625,000	1,000,000	3,625,000	57,393,143	52,261,746	5,131,397	1,600,000	345,778	181,766	164,012	50,000	0	0	0	0	0
33	JEFFERIES LLC	FCM BD	NFA	08/31/2019	1,474,185,768	117,727,485	1,356,458,283	0	0	0	0	0	0	0	0	0	0	0	0	0
34	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	08/31/2019	21,343,071,818	3,792,180,652	17,550,891,166	23,951,454,036	22,599,477,250	1,351,976,786	1,129,973,862	5,057,040,300	4,663,505,621	393,534,679	279,810,337	17,607,439,635	16,578,540,159	1,028,899,476	870,373,358	0
35	MACQUARIE FUTURES USA LLC	FCM	CBOT	08/31/2019	266,460,556	187,831,566	78,628,990	2,539,817,471	2,365,251,371	174,566,100	100,000,000	34,742,848	16,508,324	18,234,524	7,000,000	25,152,107	3,934,482	21,217,625	1,000,000	0
36	MAREX NORTH AMERICA LLC	FCM	CME	08/31/2019	94,896,162	70,057,933	24,838,229	1,503,994,809	1,474,519,622	29,475,187	20,330,000	62,805,862	44,776,967	18,028,895	10,250,000	0	0	0	0	0
37	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	08/31/2019	13,711,381	1,599,467	12,111,914	708,300,241	685,955,126	22,345,115	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	08/31/2019	4,979,677,946	1,158,768,422	3,820,909,524	2,323,273,652	842,830,134	1,480,443,518	300,000,000	0	0	0	0	0	0	0	0	0
39	MID CO COMMODITIES INC	FCM	NFA	08/31/2019	8,142,431	3,819,900	4,322,531	38,925,611	29,130,119	9,795,492	5,138,000	0	0	0	0	0	0	0	0	0
40	MINT BROKERS	FCM BD	NFA	08/31/2019	2,136,487	1,000,000	1,136,487	0	0	0	0	0	0	0	0	0	0	0	0	0
41	MIYUSU BUSSAN COMMODITIES USA INC	FCM	NFA	08/31/2019	16,563,600	1,000,000	15,563,600	3,457,701	446,214	3,011,487	2,500,000	0	0	0	0	0	0	0	0	0
42	MIZUHO SECURITIES USA LLC	FCM BD	CME	08/31/2019	726,870,013	279,289,093	447,580,920	4,022,119,175	3,822,462,098	199,657,077	125,000,000	980,547,159	854,785,299	125,761,860	70,000,000	21,912,960	1,390,596	20,522,364	10,000,000	0
43	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	08/31/2019	13,308,701,070	2,905,207,682	10,403,493,388	17,986,130,647	17,696,276,499	289,854,148	235,000,000	5,512,498,602	5,321,031,996	191,466,606	140,000,000	20,072,082,984	19,832,922,981	239,160,003	92,000,000	0
44	NAVHUA USA LLC	FCM	CME	08/31/2019	16,416,745	1,636,195	14,780,550	46,703,669	35,450,724	11,252,945	3,500,000	2,024,344	1,753,715	270,629	100,000	0	0	0	0	0
45	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	08/31/2019	503,083,500	40,237,244	462,846,256	616,801,609	580,329,185	36,472,424	20,000,000	17,360,257	10,546,492	6,813,765	2,000,000	0	0	0	0	0
46	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	08/31/2019	2,584,154,250	156,643,078	2,427,511,172	299,860,060	187,872,013	111,988,047	15,000,000	17,879,907	0	17,879,907	1,000,000	0	0	0	0	0
47	DANDA CORPORATION	FCM	NFA	08/31/2019	57,624,371	41,469,202	16,155,169	0	0	0	0	0	0	0	0	0	0	0	0	221,521,254
48	PHILLIP CAPITAL INC	FCM BD	CME	08/31/2019	34,122,907															

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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.