

SELECTED FCM FINANCIAL DATA AS OF

August 31, 2020

FROM REPORTS FILED BY

September 24, 2020

	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 Add(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	08/31/2020	602,891,097	218,053,879	384,837,218	3,750,998,462	3,259,354,797	491,643,665	293,420,990	112,926,552	91,666,536	21,260,016	9,166,654	0	0	0	0	0	
2	ADM INVESTOR SERVICES INC	FCM	CBOT	08/31/2020	337,394,306	226,349,193	111,045,113	5,214,102,745	5,006,297,379	207,805,366	120,000,000	301,505,111	256,058,123	45,446,988	20,000,000	9,802,631	0	9,802,631	8,000,000	0	
3	ADVANTAGE FUTURES LLC	FCM	CME	08/31/2020	21,164,514	8,046,141	13,118,373	334,322,047	317,911,709	21,410,338	12,500,000	29,434,886	26,217,931	3,216,955	1,000,000	0	0	0	0	0	
4	AMP GLOBAL CLEARING LLC	FCM	NFA	08/31/2020	5,999,119	1,000,000	4,999,119	67,953,378	61,579,287	6,374,091	900,000	2,115,605	1,747,556	368,049	150,000	0	0	0	0	0	
5	APEX CLEARING CORPORATION	FCM BD	NFA	08/31/2020	195,377,039	19,173,384	176,203,655	48,116,532	26,697,260	21,419,272	6,000,000	0	0	0	0	0	0	0	0	0	
6	BAKKT CLEARING LLC	FCM	NFA	08/31/2020	2,495,875	1,000,000	1,495,875	0	0	0	0	0	0	0	0	0	0	0	0	0	
7	BARCLAYS CAPITAL INC	FCM BD	NYME	08/31/2020	6,084,884,670	1,636,030,536	4,448,854,134	8,461,259,678	8,040,340,249	420,919,429	302,316,794	3,732,222,940	3,533,556,550	198,666,390	118,020,789	8,756,696,121	8,349,338,668	407,357,453	247,975,358	0	
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	08/31/2020	2,369,665,952	576,204,026	1,793,461,926	4,181,511,082	3,884,048,847	297,462,235	240,000,000	244,358,950	165,495,495	78,863,455	30,000,000	2,025,732,180	1,851,428,800	174,303,380	95,000,000	0	
9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	08/31/2020	6,072,675	1,000,000	5,072,675	7,515,060	4,431,942	3,083,118	1,000,000	6	6	1	6	0	0	0	0	0	
10	BOFA SECURITIES INC	FCM BD	CBOT	08/31/2020	17,047,768,932	3,356,615,478	13,691,153,454	24,804,239,874	24,321,432,539	482,807,335	200,000,000	5,412,135,465	5,135,901,382	276,234,083	150,000,000	11,094,018,384	10,659,266,853	434,751,531	150,000,000	0	
11	CANTOR FITZGERALD & CO	FCM BD	CBOT	08/31/2020	421,874,019	3,492,611	418,381,408	4,969,921	4,969,921	0	3,000,000	0	0	0	0	0	0	0	0	0	0
12	CHARLES SCHWAB & CO INC	FCM BD	NFA	08/31/2020	1,913,848,936	512,079,150	1,401,769,786	249,534,948	189,782,393	59,752,555	32,263,007	50,000	0	50,000	1	0	0	0	0	0	
13	CHARLES SCHWAB FUTURES, INC.	FCM	NFA	08/31/2020	1,500,541	1,000,000	500,541	0	0	0	0	0	0	0	0	0	0	0	0	0	
14	CHS HEDGING LLC	FCM	CBOT	08/31/2020	66,021,660	13,514,405	52,507,255	195,857,663	138,709,306	57,148,157	13,600,000	1,527,272	0	1,527,272	200,000	550,318	39,994	510,324	120,000	0	
15	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	08/31/2020	12,241,581,062	3,937,961,851	8,303,619,211	16,692,998,604	16,185,961,591	507,037,013	330,400,000	4,470,986,081	4,196,395,906	274,590,175	162,400,000	35,720,260,751	34,997,306,483	722,954,268	497,700,000	0	
16	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	08/31/2020	11,609,074,715	1,836,873,199	9,772,201,516	7,555,868,906	7,101,667,080	454,201,826	355,083,354	5,915,981,957	4,916,651,962	999,329,995	245,832,598	13,918,268,366	13,076,583,664	841,684,702	653,829,183	0	
17	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	08/31/2020	5,743,354	1,000,000	4,743,354	60,324,751	56,736,421	3,588,330	0	1,235,949	704,431	531,518	100,000	0	0	0	0	0	
18	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	08/31/2020	1,196,399,334	1,500,000	1,194,899,334	2,177,143	2,177,143	0	1	566,444	0	566,444	1	0	0	0	0	0	
19	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	08/31/2020	8,433,743,322	242,419,491	8,191,323,831	3,189,437,197	2,939,805,588	249,631,609	125,000,000	558,871,031	406,102,910	152,768,121	75,000,000	0	0	0	0	0	
20	DIRECT ACCESS USA LLC	FCM	CME	08/31/2020	12,984,305	1,622,308	11,361,997	28,941,455	17,357,868	11,583,587	2,500,000	0	0	0	0	0	0	0	0	0	
21	DORMAN TRADING LLC	FCM	CME	08/31/2020	14,536,180	2,238,828	12,297,352	237,153,218	230,291,218	6,861,935	2,000,000	10,032,871	9,313,882	718,989	200,000	0	0	0	0	0	
22	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	08/31/2020	190,490,116	115,426,901	75,063,215	2,329,584,416	2,246,870,325	82,714,091	44,250,000	87,795,425	74,247,933	13,547,492	5,000,000	0	0	0	0	0	
23	E*TRADE FUTURES LLC	FCM	NFA	08/31/2020	31,941,024	4,151,841	27,789,183	112,951,511	81,204,008	31,747,503	8,000,000	0	0	0	0	0	0	0	0	0	
24	GAIN CAPITAL GROUP LLC	FCM	NFA	08/31/2020	68,241,011	30,046,327	38,194,684	385,266,889	364,982,650	20,284,239	10,000,000	4,259,687	2,433,671	1,826,016	1,000,000	0	0	0	0	210,926,548	
25	GH FINANCIALS LLC	FCM	CME	08/31/2020	25,506,842	17,687,941	7,818,901	116,238,623	96,412,646	19,825,977	4,000,000	9,416,910	8,136,495	1,280,415	135,000	0	0	0	0	0	
26	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	08/31/2020	20,945,832,129	3,932,129,633	17,013,702,496	35,240,957,652	34,335,492,844	905,464,808	675,000,000	10,963,364,165	10,388,094,493	575,269,672	475,000,000	11,291,132,443	10,778,804,268	512,328,175	350,000,000	0	
27	HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	08/31/2020	1,503,504	503,504	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
28	HSBC SECURITIES USA INC	FCM BD	CME	08/31/2020	1,303,236,489	450,292,097	852,944,392	3,893,151,117	3,695,782,512	197,368,605	113,000,000	152,622,249	116,703,650	35,918,599	15,000,000	1,351,971,177	1,163,312,326	188,658,851	64,000,000	0	
29	HUATAI FINANCIAL USA INC	FCM	NFA	08/31/2020	2,992,469	1,992,469	1,000,000	10,644,229	8,996,485	1,647,744	600,000	323,116	61	323,055	150,000	0	0	0	0	0	
30	IG US LLC	FCM	NFA	08/31/2020	30,525,543	20,461,125	10,064,418	0	0	0	0	0	0	0	0	0	0	0	0	19,222,502	
31	INTERACTIVE BROKERS LLC	FCM BD	CME	08/31/2020	4,404,380,948	543,669,266	3,860,711,682	5,760,672,290	5,497,984,071	262,688,219	155,000,000	728,632,216	603,000,327	125,631,889	80,000,000	0	0	0	0	64,703,935	
32	IRONBEAM INC	FCM	NFA	08/31/2020	5,194,321	1,000,000	4,194,321	62,136,740	56,425,543	5,711,197	1,600,000	352,388	170,857	181,531	50,000	0	0	0	0	0	
33	JEFFERIES LLC	FCM BD	NFA	08/31/2020	1,612,464,697	80,593,563	1,531,871,134	0	0	0	0	0	0	0	0	0	0	0	0	0	
34	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	08/31/2020	27,595,905,449	5,279,909,718	22,315,995,731	51,843,948,354	49,245,484,673	2,598,463,681	1,969,819,387	6,356,210,952	5,885,560,082	470,650,870	235,422,403	21,053,166,101	19,958,513,323	1,094,652,778	698,547,966	0	
35	MACQUARIE FUTURES USA LLC	FCM	CBOT	08/31/2020	292,157,889	237,880,102	54,277,787	2,892,233,841	2,723,279,975	168,953,866	100,000,000	67,597,322	49,970,780	17,626,542	7,000,000	22,912,478	1,564,143	21,348,335	1,000,000	0	
36	MAREX NORTH AMERICA LLC	FCM	CME	08/31/2020	121,849,818	97,413,234	24,436,584	1,984,879,994	1,960,688,451	24,191,543	20,330,000	60,444,930	47,445,129	12,999,801	10,250,000	0	0	0	0	0	
37	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	08/31/2020	15,189,152	2,575,608	12,613,544	515,803,742	493,175,704	22,628,038	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	08/31/2020	6,194,394,882	1,244,048,256	4,950,346,626	3,606,323,524	2,256,480,492	1,349,843,032	300,000,000	0	0	0	0	0	0	0	0	0	
39	MID CO COMMODITIES INC	FCM	NFA	08/31/2020	11,343,914	4,120,665	7,223,249	36,150,163	23,681,773	12,468,390	5,138,000	0	0	0	0	0	0	0	0	0	
40	MINT BROKERS	FCM BD	NFA	08/31/2020	2,779,197	1,000,000	1,779,197	0	0	0	0	0	0	0	0	0	0	0	0	0	
41	MIZUHO SECURITIES USA LLC	FCM BD	CME	08/31/2020	1,049,482,299	436,594,902	612,887,397	5,529,655,239	5,255,759,791	273,895,448	125,000,000	879,910,764	755,658,415	124,252,349	70,000,000	20,439,517	0	20,439,517	10,000,000	0	
42	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	08/31/2020	13,439,287,808	4,118,906,609	9,320,381,199	27,209,701,721	26,826,425,017	383,276,704	235,000,000	7,769,250,020	7,555,938,962	213,311,058	140,000,000	25,964,869,158	25,538,038,385	426,830,773	92,000,000	0	
43	NANHUA USA LLC	FCM	CME	08/31/2020	15,863,005	2,523,267	13,339,738	63,986,388	53,624,809	10,361,579	3,500,000	795,459	460,172	335,282	100,000	0	0	0	0	0	
44	NATWEST MARKETS SECURITIES INC	FCM BD																			

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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.