

SELECTED FCM FINANCIAL DATA AS OF

September 30, 2020

FROM REPORTS FILED BY

October 26, 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 4d(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	09/30/2020	590,594,477	213,452,139	377,142,338	3,494,270,022	3,082,961,717	411,308,305	243,488,022	119,212,498	98,393,332	20,819,166	9,839,333	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	09/30/2020	342,773,657	224,832,066	117,941,591	5,168,711,317	4,959,700,300	209,011,017	120,000,000	316,056,833	270,033,208	46,023,625	20,000,000	9,803,258	0	9,803,258	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	09/30/2020	21,416,900	6,065,028	15,351,872	333,196,012	312,088,317	21,107,695	12,500,000	35,838,837	32,408,074	3,430,763	1,000,000	0	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	09/30/2020	6,181,670	1,000,000	5,181,670	65,472,521	58,930,608	6,541,913	900,000	2,095,071	1,728,902	366,169	150,000	0	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	09/30/2020	203,031,465	21,338,706	181,692,759	49,191,640	26,843,052	22,348,588	6,000,000	0	0	0	0	0	0	0	0	0
6	BAKKT CLEARING LLC	FCM	NFA	09/30/2020	4,144,206	1,000,000	3,144,206	0	0	0	0	0	0	0	0	0	0	0	0	0
7	BARCLAYS CAPITAL INC	FCM BD	NYME	09/30/2020	5,312,530,006	1,713,103,356	3,599,426,650	9,317,058,006	8,931,188,657	385,869,349	335,812,695	3,653,555,953	3,453,451,011	200,104,942	115,345,264	9,604,824,173	9,191,901,014	412,923,159	272,999,460	0
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	09/30/2020	2,307,734,091	596,155,892	1,711,578,199	4,337,627,789	4,036,594,467	301,033,322	240,000,000	294,765,078	205,399,564	89,365,514	30,000,000	2,038,190,246	1,858,036,813	180,153,433	100,000,000	0
9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	09/30/2020	5,920,624	1,000,000	4,920,624	7,984,622	4,508,675	3,075,947	1,000,000	0	0	0	1	6	6	1	0	0
10	BOFA SECURITIES INC	FCM BD	CBOT	09/30/2020	17,880,987,335	3,035,293,288	14,845,694,047	23,764,362,004	23,340,996,662	423,365,342	200,000,000	5,136,876,554	4,877,577,631	259,298,923	150,000,000	9,997,333,707	9,643,295,583	354,038,124	150,000,000	0
11	CANTOR FITZGERALD & CO	FCM BD	CBOT	09/30/2020	459,925,925	3,712,077	456,213,848	4,969,921	0	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0
12	CHARLES SCHWAB & CO INC	FCM BD	NFA	09/30/2020	2,166,473,339	594,670,689	1,571,802,650	263,252,652	202,458,907	60,794,345	34,417,912	50,000	0	50,000	1	0	0	0	0	0
13	CHS HEDGING LLC	FCM	CBOT	09/30/2020	66,985,806	15,472,914	51,512,892	175,424,682	116,979,910	58,444,772	13,600,000	1,527,272	0	1,527,272	200,000	510,557	359	510,198	120,000	0
14	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	09/30/2020	12,315,978,503	3,874,676,023	8,441,302,480	15,675,108,926	15,140,763,836	534,345,090	403,900,000	4,153,904,292	3,914,085,399	239,818,893	160,300,000	35,334,278,700	34,627,397,394	706,881,306	494,200,000	0
15	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	09/30/2020	11,279,488,922	1,750,083,365	9,529,405,557	3,739,593,345	6,926,777,266	452,816,085	346,338,863	5,735,175,229	4,752,351,205	982,824,024	237,617,560	12,970,886,051	12,187,930,225	782,955,826	609,396,511	0
16	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	09/30/2020	5,689,551	1,000,000	4,689,551	53,202,282	49,621,863	3,580,419	3,050,000	1,362,237	832,113	530,124	100,000	0	0	0	0	0
17	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	09/30/2020	1,196,070,004	1,500,000	1,194,570,004	2,177,789	0	2,177,789	1	473,785	0	473,785	1	0	0	0	0	0
18	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	09/30/2020	8,548,627,120	229,339,843	8,319,287,277	2,711,370,789	2,459,325,858	252,044,931	125,000,000	897,437,107	734,045,987	163,391,120	75,000,000	0	0	0	0	0
19	DIRECT ACCESS USA LLC	FCM	CME	09/30/2020	12,964,110	1,413,584	11,550,526	30,904,964	21,399,313	9,505,651	2,500,000	0	0	0	0	0	0	0	0	0
20	DORMAN TRADING LLC	FCM	CME	09/30/2020	14,472,732	3,203,197	11,269,535	211,355,074	204,189,759	7,165,315	2,000,000	19,766,046	19,007,144	758,902	200,000	0	0	0	0	0
21	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	09/30/2020	203,583,070	108,751,443	94,831,627	2,424,282,390	2,344,073,972	80,208,418	44,250,000	48,033,133	35,484,348	12,548,785	5,000,000	0	0	0	0	0
22	E*TRADE FUTURES LLC	FCM	NFA	09/30/2020	32,666,316	3,446,502	29,219,814	96,647,748	63,718,502	32,929,246	8,000,000	0	0	0	0	0	0	0	0	0
23	GAIN CAPITAL GROUP LLC	FCM	NFA	09/30/2020	70,035,678	30,682,282	39,353,396	340,440,849	319,848,917	20,591,932	10,000,000	4,266,768	2,458,285	1,808,483	1,000,000	0	0	0	0	223,645,645
24	GH FINANCIALS LLC	FCM	CME	09/30/2020	25,735,248	6,169,467	19,565,781	120,224,471	98,357,211	21,866,860	4,000,000	7,406,255	6,123,290	1,282,965	135,000	0	0	0	0	0
25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	09/30/2020	20,897,462,806	3,814,043,412	17,083,419,394	34,402,993,002	33,535,634,221	867,358,781	675,000,000	10,544,868,668	9,968,804,128	576,064,540	475,000,000	10,803,520,916	10,329,201,586	474,319,330	350,000,000	0
26	HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	09/30/2020	1,502,778	1,000,000	502,778	0	0	0	0	0	0	0	0	0	0	0	0	0
27	HSBC SECURITIES USA INC	FCM BD	CME	09/30/2020	1,106,967,288	472,418,751	634,548,537	3,911,921,366	3,787,411,816	124,509,550	113,000,000	146,196,221	115,703,568	30,492,653	15,000,000	1,523,376,733	1,448,396,648	74,980,085	64,000,000	0
28	HUATAI FINANCIAL USA INC	FCM	NFA	09/30/2020	2,877,617	1,000,000	1,877,617	11,817,307	10,164,943	1,652,364	600,000	323,142	61	323,081	150,000	0	0	0	0	0
29	IG US LLC	FCM	RFED	09/30/2020	29,366,590	20,585,517	8,781,073	0	0	0	0	0	0	0	0	0	0	0	0	21,710,345
30	INTERACTIVE BROKERS LLC	FCM BD	CME	09/30/2020	4,621,166,438	520,305,676	4,100,860,762	5,571,245,994	5,367,858,381	203,387,613	155,000,000	700,664,239	580,384,148	120,280,091	80,000,000	0	0	0	0	64,263,118
31	IRONBEAM INC	FCM	NFA	09/30/2020	5,199,803	1,000,000	4,199,803	63,109,611	57,166,835	5,942,776	1,600,000	356,665	168,358	188,307	50,000	0	0	0	0	0
32	JEFFERIES LLC	FCM BD	NFA	09/30/2020	1,620,840,673	88,095,687	1,532,744,986	1,532,744,986	1,532,744,986	0	0	0	0	0	0	0	0	0	0	0
33	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	09/30/2020	28,047,365,472	5,150,513,248	22,896,852,224	51,402,659,043	49,104,359,975	2,298,299,068	1,964,174,399	6,894,365,045	6,444,353,486	450,011,559	257,774,139	20,921,435,638	19,824,164,889	1,097,270,749	693,845,771	0
34	MACQUARIE FUTURES USA LLC	FCM	CBOT	09/30/2020	293,030,321	240,640,997	52,389,324	2,718,766,753	2,551,261,193	167,505,560	100,000,000	97,874,050	80,176,091	17,697,959	7,000,000	23,054,701	1,705,413	21,349,288	1,000,000	0
35	MAREX NORTH AMERICA LLC	FCM	CME	09/30/2020	130,268,570	107,466,941	22,801,629	2,027,955,499	2,002,843,798	25,111,701	20,330,000	56,741,383	43,758,995	12,982,388	10,250,000	0	0	0	0	0
36	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	09/30/2020	15,247,864	2,567,688	12,680,176	474,387,373	450,354,316	24,033,057	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	0
37	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	09/30/2020	7,209,360,682	1,198,135,227	6,011,225,455	2,908,542,415	1,517,911,016	1,390,631,399	300,000,000	0	0	0	0	0	0	0	0	0
38	MID CO COMMODITIES INC	FCM	NFA	09/30/2020	11,576,404	4,768,977	6,807,427	43,012,991	30,512,149	12,500,842	5,138,000	0	0	0	0	0	0	0	0	0
39	MINT BROKERS	FCM BD	NFA	09/30/2020	2,773,365	1,000,000	1,773,365	0	0	0	0	0	0	0	0	0	0	0	0	0
40	MIZUHO SECURITIES USA LLC	FCM BD	CME	09/30/2020	1,093,349,566	422,769,349	670,580,217	5,828,238,222	5,590,867,383	237,370,839	125,000,000	952,274,080	826,308,805	125,965,275	70,000,000	20,440,850	0	20,440,850	10,000,000	0
41	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	09/30/2020	14,183,028,626	3,965,753,397	10,217,275,229	25,645,304,175	25,263,995,510	381,309,045	235,000,000	7,532,160,729	7,316,058,571	216,102,158	140,000,000	26,393,100,950	26,031,267,768	361,833,182	92,000,000	0
42	MANHUA USA LLC	FCM	CME	09/30/2020	15,825,859	2,930,099	12,895,760	74,944,416	64,855,374	10,089,042	3,500,000	632,535	287,550	344,985	100,000	0	0	0	0	0
43	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	09/30/2020	622,967,046	34,698,562	588,268,484	518,725,706	464,303,079	54,422,627	20,000,000	10,366,404	0	10,366,404	2,000,000	0	0	0	0	0

SELECTED FCM FINANCIAL DATA AS OF
September 30, 2020
FROM REPORTS FILED BY
October 26, 2020

(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): DSR0: Designated Self-Regulatory Organization. FCM/RFED firms that are dually registered as SDs have two DSR0s listed if they have a different DSR0 for the FCM/RFED and the SD. The DSR0 for the FCM/RFED is listed first and the DSR0 for the SD is listed second.
(c): A firm's net capital requirement is the greater of:
• 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.