

SELECTED FCM FINANCIAL DATA AS OF

January 31, 2020

FROM REPORTS FILED BY

February 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(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	01/31/2020	593,853,914	185,750,671	408,103,243	3,052,536,789	2,722,412,771	330,124,018	215,582,112	101,806,045	82,081,453	19,724,592	8,208,145	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	01/31/2020	320,244,621	199,547,223	120,697,398	4,621,547,239	4,412,334,749	209,212,490	120,000,000	367,720,397	321,011,883	46,708,514	20,000,000	9,847,610	231,124	9,616,486	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	01/31/2020	24,487,077	4,972,366	19,514,711	244,061,151	218,513,485	25,547,666	12,000,000	50,067,028	46,676,646	3,390,382	1,000,000	0	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	01/31/2020	5,206,837	1,000,000	4,206,837	58,040,678	52,605,025	5,435,653	900,000	1,765,095	1,397,389	367,706	150,000	0	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	01/31/2020	147,867,249	10,933,205	136,934,044	52,814,284	38,214,882	14,599,402	6,000,000	0	0	0	0	0	0	0	0	0
6	BAKKT CLEARING LLC	FCM	NFA	01/31/2020	11,807,732	1,000,000	10,807,732	0	0	0	0	0	0	0	0	0	0	0	0	0
7	BARCLAYS CAPITAL INC	FCM BD	NYME	01/31/2020	5,972,555,083	1,373,406,693	4,599,148,390	6,345,161,637	5,967,012,738	378,148,899	211,232,251	3,412,266,378	3,200,393,599	211,872,779	106,893,146	8,091,819,614	7,644,210,140	447,609,474	249,965,672	0
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	01/31/2020	2,210,794,816	433,662,701	1,777,132,115	2,952,111,846	2,709,599,145	242,512,701	195,000,000	412,464,734	203,885,398	208,579,336	30,000,000	1,452,513,815	1,292,763,734	159,750,081	120,000,000	0
9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	01/31/2020	6,483,897	1,000,000	5,483,897	11,641,609	8,115,803	3,525,806	1,000,000	6	6	1	0	0	0	0	0	0
10	BOFA SECURITIES INC	FCM BD	CBOT	01/31/2020	10,460,939,961	2,345,945,058	8,114,994,903	15,716,344,898	15,235,111,476	481,233,422	200,000,000	4,541,774,359	4,289,059,711	252,714,648	150,000,000	10,051,335,076	9,758,138,890	293,196,186	150,000,000	0
11	CANTOR FITZGERALD & CO	FCM BD	CBOT	01/31/2020	310,940,344	2,945,277	307,995,067	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	01/31/2020	43,685,173	5,615,986	38,069,187	121,419,074	83,281,360	38,137,714	14,157,831	50,000	0	50,000	1	0	0	0	0	0
13	CHS HEDGING LLC	FCM	CBOT	01/31/2020	60,038,877	10,197,861	49,841,016	179,341,218	127,155,530	52,185,688	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	01/31/2020	10,568,237,332	3,299,168,399	7,269,068,933	10,968,991,228	10,469,635,380	499,355,848	346,500,000	4,526,339,973	3,798,189,996	728,149,977	158,900,000	31,314,381,575	30,680,109,057	634,272,518	448,000,000	0
15	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	01/31/2020	9,801,914,143	1,573,290,279	8,228,623,864	5,742,148,580	5,378,429,947	363,718,630	268,921,497	5,619,834,588	4,268,031,720	1,351,802,868	213,401,586	12,361,569,259	11,560,993,948	800,575,311	578,049,697	0
16	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	01/31/2020	5,649,333	1,538,131	4,111,202	75,210,140	71,615,201	3,594,939	3,050,000	2,054,314	1,513,105	541,209	100,000	0	0	0	0	0
17	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	01/31/2020	1,083,461,243	1,559,711	1,081,901,532	2,173,141	1	546,367	0	0	0	0	0	0	0	0	0	0
18	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	01/31/2020	7,902,231,933	270,342,360	7,631,889,573	2,981,097,339	2,729,193,154	251,904,185	125,000,000	817,487,368	666,244,747	151,242,621	75,000,000	0	0	0	0	0
19	DIRECT ACCESS USA LLC	FCM	CME	01/31/2020	13,131,590	1,000,000	12,131,590	26,017,885	17,589,892	8,427,993	2,500,000	0	0	0	0	0	0	0	0	0
20	DORMAN TRADING LLC	FCM	CME	01/31/2020	15,058,256	1,951,951	13,106,305	184,015,969	179,066,918	4,949,051	2,000,000	5,880,175	5,186,559	693,616	200,000	0	0	0	0	0
21	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	01/31/2020	165,183,037	83,520,851	81,662,186	1,817,644,722	1,732,193,993	85,450,729	44,250,000	121,014,966	111,949,735	9,065,231	5,000,000	1,823,595	776,497	1,047,098	500,000	0
22	E*TRADE FUTURES LLC	FCM	NFA	01/31/2020	28,227,734	2,935,692	25,292,042	82,928,978	54,694,978	28,234,000	5,000,000	0	0	0	0	0	0	0	0	0
23	GAIN CAPITAL GROUP LLC	FCM	NFA	01/31/2020	60,727,295	32,461,137	28,266,158	241,295,807	229,186,052	12,109,755	10,000,000	5,023,796	2,460,161	2,563,635	1,000,000	0	0	0	0	237,626,961
24	GH FINANCIALS LLC	FCM	CME	01/31/2020	23,019,918	6,049,550	16,970,368	97,615,254	78,511,579	19,103,675	3,500,000	2,798,206	1,640,587	1,157,619	200,000	0	0	0	0	0
25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	01/31/2020	21,542,800,248	2,807,922,259	18,734,877,989	22,987,749,955	22,099,110,522	888,639,933	675,000,000	9,171,714,821	8,593,215,709	578,499,112	475,000,000	7,425,383,926	7,000,494,195	424,889,731	350,000,000	0
26	HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	01/31/2020	1,558,558	1,000,000	558,558	0	0	0	0	0	0	0	0	0	0	0	0	0
27	HSBC SECURITIES USA INC	FCM BD	CME	01/31/2020	1,101,050,693	335,001,486	766,049,207	2,471,942,207	2,274,219,703	197,722,504	186,000,000	157,509,873	118,011,139	39,498,734	25,000,000	1,326,801,490	1,142,196,323	184,605,167	177,000,000	0
28	HUATAI FINANCIAL USA INC	FCM	NFA	01/31/2020	3,887,790	1,000,000	2,887,790	12,332,484	10,788,900	1,543,584	600,000	344,061	3,691	340,370	150,000	0	0	0	0	0
29	IG US LLC	FCM	NFA	01/31/2020	27,234,621	20,523,211	6,711,410	0	0	0	0	0	0	0	0	0	0	0	0	20,464,217
30	INTERACTIVE BROKERS LLC	FCM BD	CME	01/31/2020	5,198,495,308	472,218,253	4,726,277,055	4,400,931,262	4,198,180,689	202,750,573	155,000,000	619,043,877	498,310,502	120,733,375	80,000,000	0	0	0	0	79,288,261
31	INTL FCSTONE FINANCIAL INC	FCM BD	CME	01/31/2020	155,140,488	99,981,792	55,158,696	2,242,832,593	2,185,761,388	57,071,205	40,000,000	162,928,511	150,555,949	12,372,562	6,000,000	1,690,394	187,480	1,502,914	1,000,000	0
32	IRONBEAM INC	FCM	NFA	01/31/2020	4,683,068	1,000,000	3,683,068	61,038,710	55,858,337	5,180,373	1,600,000	329,243	174,436	154,807	50,000	0	0	0	0	0
33	JEFFERIES LLC	FCM BD	NFA	01/31/2020	1,375,156,030	102,832,782	1,272,323,248	0	0	0	0	0	0	0	0	0	0	0	0	0
34	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	01/31/2020	19,800,674,269	3,925,592,312	15,875,081,957	25,497,593,368	24,243,819,108	1,253,774,260	969,752,764	5,063,992,094	4,804,640,570	259,351,524	192,185,623	17,854,064,577	16,898,207,525	955,857,052	591,437,263	0
35	MACQUARIE FUTURES USA LLC	FCM	CBOT	01/31/2020	293,003,587	194,184,795	98,818,792	2,606,292,107	2,424,793,072	181,499,035	100,000,000	40,665,415	22,159,485	18,505,930	7,000,000	23,198,110	1,901,850	21,296,260	1,000,000	0
36	MAREX NORTH AMERICA LLC	FCM	CME	01/31/2020	90,982,986	73,389,056	17,593,930	1,446,771,000	1,417,043,425	29,727,575	20,330,000	59,567,277	41,524,017	18,043,260	10,250,000	0	0	0	0	0
37	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	01/31/2020	14,382,251	2,969,338	11,412,913	650,668,243	628,357,705	22,310,538	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	01/31/2020	5,028,400,602	1,289,005,834	3,739,394,768	2,391,916,388	894,295,473	1,497,620,915	300,000,000	0	0	0	0	0	0	0	0	0
39	MID CO COMMODITIES INC	FCM	NFA	01/31/2020	11,268,301	3,725,476	7,542,825	43,138,231	31,804,330	11,333,901	5,138,000	0	0	0	0	0	0	0	0	0
40	MINT BROKERS	FCM BD	NFA	01/31/2020	2,936,819	1,000,000	1,936,819	0	0	0	0	0	0	0	0	0	0	0	0	0
41	MIYUJI BUSAN COMMODITIES USA INC	FCM	NFA	01/31/2020	18,512,565	1,000,000	17,512,565	0	0	0	0	0	0	0	0	0	0	0	0	0
42	MIYUJI SECURITIES USA LLC	FCM BD	CME	01/31/2020	881,776,327	314,499,123	567,277,204	4,583,648,044	4,383,618,418	200,029,626	125,000,000	1,078,523,429	953,677,703	124,845,727	70,000,000	21,052,130	495,468	20,556,662	10,000,000	0
43	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	01/31/2020	14,405,535,743	3,034,912,544	11,370,623,199	16,806,223,993	16,504,198,098	302,026,895	235,000,000	5,445,672,131	5,259,072,483	186,599,646	140,000,000	21,632,250,318	21,121,292,275	510,958,044	92,000,000	0
44	NAIHUA USA LLC	FC																		

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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.