

SELECTED FCM FINANCIAL DATA AS OF

July 31, 2020
FROM REPORTS FILED BY
August 25, 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	07/31/2020	623,589,718	201,156,574	422,433,144	3,668,497,543	3,086,227,680	582,269,863	295,072,562	109,278,542	87,475,167	21,803,375	8,747,517	0	0	0	0	0	
2	ADM INVESTOR SERVICES INC	FCM	CBOT	07/31/2020	330,442,592	219,587,059	110,855,533	4,842,242,238	4,632,635,516	209,606,722	120,000,000	312,002,917	266,501,511	45,501,406	20,000,000	9,801,982	0	9,801,982	8,000,000	0	
3	ADVANTAGE FUTURES LLC	FCM	CME	07/31/2020	21,139,263	7,092,677	14,046,586	354,735,695	331,648,706	23,086,989	12,500,000	27,853,530	24,524,987	3,328,543	1,000,000	0	0	0	0	0	
4	AMP GLOBAL CLEARING LLC	FCM	NFA	07/31/2020	5,889,833	1,000,000	4,889,833	67,793,138	61,434,234	6,358,904	900,000	2,030,297	1,670,245	360,052	150,000	0	0	0	0	0	
5	APEX CLEARING CORPORATION	FCM BD	NFA	07/31/2020	193,448,398	18,185,612	175,262,786	49,871,201	29,464,397	20,406,804	6,000,000	0	0	0	0	0	0	0	0	0	
6	BAKKT CLEARING LLC	FCM	NFA	07/31/2020	11,237,892	1,000,000	10,237,892	0	0	0	0	0	0	0	0	0	0	0	0	0	
7	BARCLAYS CAPITAL INC	FCM BD	NYME	07/31/2020	7,202,629,137	1,623,729,698	5,578,899,439	9,434,823,530	9,017,437,128	417,386,402	339,055,637	3,121,388,582	2,922,984,420	198,404,162	97,627,680	8,749,391,028	8,342,913,124	406,477,904	247,784,520	0	
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	07/31/2020	2,290,556,201	589,550,540	1,701,005,661	4,203,848,840	3,903,947,717	299,901,123	240,000,000	283,746,591	164,524,528	119,222,063	30,000,000	2,034,799,683	1,860,415,212	174,384,471	95,000,000	0	
9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	07/31/2020	5,756,078	1,000,000	4,756,078	11,394,091	7,983,651	3,410,440	6	6	6	6	1	6	6	6	1	0	
10	BOFA SECURITIES INC	FCM BD	CBOT	07/31/2020	17,605,549,364	3,337,874,198	14,267,675,166	23,517,841,582	23,069,766,854	448,074,728	200,000,000	5,434,356,333	5,124,923,754	309,432,579	150,000,000	11,781,669,990	11,445,480,094	336,189,896	150,000,000	0	
11	CANTOR FITZGERALD & CO	FCM BD	CBOT	07/31/2020	395,820,629	2,947,446	392,873,183	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	07/31/2020	1,941,019,364	480,121,663	1,460,897,701	257,411,696	198,642,968	58,768,728	33,769,305	50,000	50,000	1	0	0	0	0	0	0	
13	CHARLES SCHWAB FUTURES, INC.	FCM	NFA	07/31/2020	1,500,503	1,000,000	500,503	0	0	0	0	0	0	0	0	0	0	0	0	0	
14	CHS HEDGING LLC	FCM	CBOT	07/31/2020	64,011,261	9,126,599	54,884,662	186,617,566	130,473,256	56,144,310	13,600,000	1,527,272	1,527,272	200,000	569,529	59,124	510,405	120,000	0	0	
15	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	07/31/2020	10,644,741,619	4,011,104,211	6,633,637,408	16,118,267,815	15,654,718,048	463,549,767	324,100,000	4,423,025,495	4,185,414,692	237,610,803	163,100,000	36,743,251,088	35,997,954,109	745,296,979	512,400,000	0	
16	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	07/31/2020	11,732,359,758	1,940,780,847	9,791,578,911	17,768,956,885	17,322,375,938	446,580,947	366,118,797	5,665,132,465	4,768,723,287	896,409,178	238,436,164	15,049,679,310	14,124,824,138	924,855,172	706,241,207	0	
17	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	07/31/2020	5,752,126	1,047,397	4,704,729	55,021,452	51,447,811	3,573,641	3,050,000	1,197,837	671,929	525,908	100,000	0	0	0	0	0	0
18	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	07/31/2020	1,174,391,965	1,500,000	1,172,891,965	2,177,293	2,177,293	0	563,734	0	563,734	1	0	0	0	0	0	0	0
19	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	07/31/2020	8,285,668,016	285,281,343	8,000,386,673	3,686,139,021	3,435,161,711	250,977,310	125,000,000	710,536,052	562,123,397	148,412,655	75,000,000	0	0	0	0	0	0
20	DIRECT ACCESS USA LLC	FCM	CME	07/31/2020	13,011,276	1,000,000	12,011,276	28,663,894	16,812,928	11,850,966	2,500,000	0	0	0	0	0	0	0	0	0	0
21	DORMAN TRADING LLC	FCM	CME	07/31/2020	14,245,581	2,293,151	11,952,430	237,035,980	230,568,815	6,467,165	2,000,000	9,934,641	9,340,544	594,097	200,000	0	0	0	0	0	0
22	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	07/31/2020	199,998,650	121,336,456	78,662,194	2,460,784,850	2,378,139,444	82,645,406	44,250,000	77,079,025	67,532,379	9,546,646	5,000,000	0	0	0	0	0	0
23	E*TRADE SECURITIES LLC	FCM	NFA	07/31/2020	31,477,557	4,274,056	27,203,501	103,471,469	103,471,469	30,840,718	8,000,000	0	0	0	0	0	0	0	0	0	0
24	GAIN CAPITAL GROUP LLC	FCMFRD	NFA	07/31/2020	68,535,069	30,183,206	38,351,863	253,933,462	234,604,643	19,328,819	10,000,000	4,273,060	2,497,023	1,776,037	1,000,000	0	0	0	0	0	213,664,113
25	GH FINANCIALS LLC	FCM	CME	07/31/2020	25,324,841	5,982,308	19,342,533	104,897,174	84,385,591	5,499,859	4,000,000	20,511,583	1,269,696	135,000	0	0	0	0	0	0	0
26	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	07/31/2020	20,154,212,854	4,037,130,874	16,117,081,980	35,195,120,413	34,270,663,504	924,456,909	675,000,000	11,123,723,397	10,533,368,550	590,354,847	475,000,000	11,419,722,092	10,989,446,353	430,275,739	350,000,000	0	
27	HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	07/31/2020	1,503,648	503,648	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
28	HSBC SECURITIES USA INC	FCM BD	CME	07/31/2020	1,346,461,274	467,626,989	878,834,285	4,207,049,429	4,008,887,961	198,161,468	186,000,000	176,221,434	1,338,935,366	37,286,068	25,000,000	1,466,217,464	1,278,108,210	188,109,254	177,000,000	0	
29	HUATAI FINANCIAL USA INC	FCM	NFA	07/31/2020	3,145,130	1,000,000	2,145,130	11,480,955	11,480,955	6,648,867	600,000	323,089	61	323,028	150,000	0	0	0	0	0	0
30	IG US LLC	FCM	NFA	07/31/2020	27,289,218	20,451,574	6,837,644	0	0	0	0	0	0	0	0	0	0	0	0	19,031,476	
31	INTERACTIVE BROKERS LLC	FCM BD	CME	07/31/2020	4,966,489,665	504,085,294	4,462,404,371	5,744,661,314	5,530,480,140	214,181,174	155,000,000	756,737,320	629,821,426	126,915,894	80,000,000	0	0	0	0	71,017,629	
32	INTL FCSTONE FINANCIAL INC	FCM BD	CME	07/31/2020	215,954,693	131,607,399	84,347,294	3,092,504,706	3,038,585,233	53,919,473	40,000,000	150,477,989	138,998,723	11,479,266	6,000,000	3,382,547	375,631	3,006,916	1,000,000	0	
33	IRONBEAM INC	FCM	NFA	07/31/2020	5,183,821	1,000,000	4,183,821	61,025,097	55,120,867	5,904,230	1,600,000	345,873	171,054	50,000	0	0	0	0	0	0	0
34	JEFFERIES LLC	FCM BD	NFA	07/31/2020	1,624,152,453	81,029,540	1,543,122,913	0	0	0	0	0	0	0	0	0	0	0	0	0	0
35	JIP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	07/31/2020	27,522,364,429	5,509,766,667	22,012,597,762	51,828,615,983	49,385,354,713	2,443,261,270	1,975,414,188	6,856,178,428	6,422,837,488	433,340,940	256,913,499	22,329,778,404	21,153,579,851	1,176,198,553	740,375,295	0	
36	MACQUARIE FUTURES USA LLC	FCM	CBOT	07/31/2020	283,519,131	228,303,273	55,215,858	2,770,027,525	2,598,996,070	171,031,455	100,000,000	66,947,450	49,338,013	17,609,437	7,000,000	23,325,865	1,984,505	21,341,360	1,000,000	0	
37	MAREX NORTH AMERICA LLC	FCM	CME	07/31/2020	118,183,932	95,121,854	23,062,078	1,874,255,335	1,849,596,427	24,658,908	20,330,000	72,466,297	59,487,215	12,979,082	10,250,000	0	0	0	0	0	0
38	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	07/31/2020	14,529,318	2,467,604	12,061,714	525,585,931	502,742,561	22,843,370	18,000,000	2,567,861	2,567,861	1,000,000	0	0	0	0	0	0	0
39	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	07/31/2020	7,286,927,968	1,229,198,420	6,057,729,548	2,777,061,132	1,420,387,087	1,356,674,045	300,000,000	0	0	0	0	0	0	0	0	0	0
40	MID CO COMMODITIES INC	FCM	NFA	07/31/2020	11,824,670	3,559,905	8,264,765	30,656,245	17,876,005	12,780,240	5,138,000	0	0	0	0	0	0	0	0	0	0
41	MINT BROKERS	FCM BD	NFA	07/31/2020	2,782,270	1,000,000	1,782,270	0	0	0	0	0	0	0	0	0	0	0	0	0	0
42	MIZUHO SECURITIES USA LLC	FCM BD	CME	07/31/2020	997,462,710	434,560,522	562,902,188	6,142,528,499	5,888,055,109	254,473,390	125,000,000	869,266,178	744,783,313	124,482,865	70,000,000	20,438,183	0	20,438,183	10,000,000	0	
43	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	07/31/2020	14,101,173,151	4,140,752,899	9,960,420,252	25,831,348,538	25,404,620,366	426,728,172	235,000,000	8,034,018,803	7,803,852,706	230,166,097	140,000,000	27,108,871,375	26,514,307,126	594,564,249	92,000,000	0	

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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.