

SELECTED FCM FINANCIAL DATA AS OF
October 31, 2020
FROM REPORTS FILED BY
November 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' Funds Required 4d(a)(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	10/31/2020	645,991,571	226,771,645	419,219,926	3,943,546,659	3,320,946,325	622,600,334	304,214,192	95,563,278	78,857,333	16,705,945	7,885,733	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	10/31/2020	347,110,063	240,900,951	106,209,112	5,402,489,011	5,197,514,376	204,974,635	120,000,000	344,052,210	297,768,976	46,283,234	20,000,000	9,803,906	0	9,803,906	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	10/31/2020	12,598,009	6,930,101	14,667,908	321,629,292	303,245,303	18,383,989	12,500,000	36,178,818	32,738,529	3,440,289	1,000,000	0	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	10/31/2020	6,272,751	1,000,000	5,272,751	65,903,314	59,320,578	6,582,736	900,000	2,106,796	1,752,712	354,084	150,000	0	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	10/31/2020	207,351,542	26,316,229	181,035,313	53,799,808	30,324,982	23,474,826	7,000,000	0	0	0	0	0	0	0	0	0
6	BAKKT CLEARING LLC	FCM	NFA	10/31/2020	4,126,941	1,000,000	3,126,941	0	0	0	0	0	0	0	0	0	0	0	0	0
7	BARCLAYS CAPITAL INC	FCM BD	NYME	10/31/2020	5,957,014,010	1,720,202,037	4,236,811,973	9,556,125,378	9,128,321,148	427,804,230	343,224,876	3,319,160,000	3,119,034,824	200,125,176	104,175,763	9,765,387,641	9,337,235,294	428,152,347	277,315,888	0
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	10/31/2020	2,273,627,267	566,680,418	1,706,946,849	3,836,994,152	3,032,127,755	240,000,000	367,393,478	222,556,747	144,836,731	30,000,000	1,987,930,864	1,813,725,042	174,205,822	95,000,000	0	0
9	BOCI COMMODITIES & FUTURES USA LLC	FCM	CME	10/31/2020	5,741,821	1,000,000	4,741,821	5,950,526	2,865,752	3,084,774	1,000,000	6	0	6	1	6	6	1	1	0
10	BOFA SECURITIES INC	FCM BD	CBOT	10/31/2020	15,806,682,347	3,114,964,333	12,691,718,014	23,991,090,358	23,564,154,813	426,935,545	200,000,000	5,031,634,380	4,764,540,047	267,094,333	150,000,000	10,893,933,490	10,570,100,962	323,832,528	150,000,000	0
11	CANTOR FITZGERALD & CO	FCM BD	CBOT	10/31/2020	401,995,952	4,337,705	397,658,247	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	10/31/2020	2,065,096,069	579,052,439	1,486,043,630	401,437,113	329,912,464	71,524,649	56,085,119	50,000	0	50,000	1	0	0	0	0	0
13	CHS HEDGING LLC	FCM	CBOT	10/31/2020	68,179,576	18,277,639	49,901,937	207,639,851	146,941,593	60,698,258	13,600,000	1,527,272	0	1,527,272	200,000	510,188	0	510,188	120,000	0
14	CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	10/31/2020	12,153,777,222	3,656,258,179	8,497,519,043	14,801,738,966	14,218,223,726	583,515,240	404,600,000	3,677,619,350	3,447,037,370	230,581,980	154,700,000	34,212,575,243	33,528,972,530	683,602,713	477,400,000	0
15	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	10/31/2020	11,986,014,017	1,701,738,529	10,284,275,488	7,017,884,320	6,567,573,436	450,310,884	328,378,672	5,186,811,608	4,375,976,812	810,834,796	218,798,841	12,673,162,255	11,910,959,458	762,202,797	595,547,973	0
16	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	10/31/2020	5,614,553	1,000,000	4,614,553	55,229,884	51,553,288	3,676,596	3,050,000	1,802,716	1,254,373	548,343	100,000	0	0	0	0	0
17	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	10/31/2020	1,240,278,048	1,500,000	1,238,778,048	2,179,108	0	2,179,108	1	472,625	0	472,625	1	0	0	0	0	0
18	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	10/31/2020	8,643,498,037	230,488,031	8,413,010,006	2,739,742,353	2,488,517,660	251,224,693	125,000,000	846,910,525	697,797,556	149,112,969	75,000,000	0	0	0	0	0
19	DIRECT ACCESS USA LLC	FCM	CME	10/31/2020	12,945,675	1,681,242	11,264,433	36,089,363	25,290,930	10,798,433	2,500,000	0	0	0	0	0	0	0	0	0
20	DORMAN TRADING LLC	FCM	CME	10/31/2020	14,102,765	2,435,907	11,666,858	213,960,950	206,494,433	7,468,517	2,000,000	19,798,499	19,229,862	568,637	200,000	0	0	0	0	0
21	D, E & F MAN CAPITAL MARKETS INC	FCM BD	CME	10/31/2020	205,677,970	120,171,345	85,506,625	2,562,130,316	2,476,917,576	85,212,740	44,250,000	63,969,483	51,236,190	12,731,293	5,000,000	0	0	0	0	0
22	E*TRADE FUTURES LLC	FCM	NFA	10/31/2020	32,004,726	3,609,916	28,394,810	101,367,514	69,891,986	31,475,528	8,000,000	0	0	0	0	0	0	0	0	0
23	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	10/31/2020	70,886,343	30,651,661	40,234,682	285,432,030	264,576,550	20,855,480	10,000,000	4,235,754	2,423,884	1,811,870	1,000,000	0	0	0	223,033,216	0
24	GH FINANCIALS LLC	FCM	CME	10/31/2020	25,931,296	6,666,305	19,264,991	136,908,338	116,573,278	20,335,060	3,400,000	7,190,380	5,901,262	1,289,118	225,000	0	0	0	0	0
25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	10/31/2020	21,215,168,380	3,921,449,124	17,293,719,256	34,073,901,800	33,172,474,249	901,427,551	675,000,000	9,540,650,861	8,968,077,472	572,573,389	475,000,000	11,213,062,519	10,781,504,076	431,558,443	350,000,000	0
26	HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	10/31/2020	1,507,525	1,000,000	507,525	0	0	0	0	0	0	0	0	0	0	0	0	0
27	HSBC SECURITIES USA INC	FCM BD	CME	10/31/2020	1,115,067,468	479,906,791	635,160,677	3,878,262,376	3,744,320,820	133,941,556	122,000,000	124,702,801	97,339,714	27,363,087	15,000,000	1,440,366,105	1,362,494,072	77,872,033	67,000,000	0
28	HUATAI FINANCIAL USA INC	FCM	NFA	10/31/2020	2,718,629	1,000,000	1,718,629	15,795,477	14,132,342	1,663,135	600,000	323,168	61	323,107	150,000	0	0	0	0	0
29	IG US LLC	RFED	NFA	10/31/2020	29,431,466	20,687,324	8,744,142	0	0	0	0	0	0	0	0	0	0	0	23,746,483	0
30	INTERACTIVE BROKERS LLC	FCM BD	CME	10/31/2020	4,362,928,546	553,233,080	3,809,695,466	5,722,590,212	5,517,887,940	204,702,272	155,000,000	680,751,000	554,589,877	126,161,123	80,000,000	0	0	0	59,584,198	0
31	IRONBEAM INC	FCM	NFA	10/31/2020	5,161,410	1,000,000	4,161,410	61,695,417	55,949,117	5,746,300	1,600,000	531,237	149,742	0	50,000	0	0	0	0	0
32	JEFFERIES LLC	FCM BD	NFA	10/31/2020	1,778,522,664	92,816,322	1,685,706,342	0	0	0	0	0	0	0	0	0	0	0	0	0
33	JP MORGAN SECURITIES LLC	FCM BD SD	CB/NFA	10/31/2020	27,897,317,923	5,291,109,518	22,606,208,405	48,880,287,957	46,423,703,275	2,456,584,682	1,856,948,131	6,516,136,433	6,014,567,153	501,569,280	240,582,686	20,736,441,801	19,614,383,194	1,122,058,607	686,503,412	0
34	MACQUARIE FUTURES USA LLC	FCM	CBOT	10/31/2020	288,544,095	249,498,455	49,045,640	3,051,032,086	2,884,766,158	166,265,928	100,000,000	88,995,782	71,264,552	17,731,230	7,000,000	26,559,510	5,202,569	21,356,941	1,000,000	0
35	MAXEX NORTH AMERICA LLC	FCM	CBOT	10/31/2020	141,180,904	107,318,364	33,862,540	2,137,086,057	2,112,802,133	24,283,924	20,330,000	63,964,861	50,984,746	12,980,115	10,250,000	0	0	0	0	0
36	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	10/31/2020	15,129,990	1,831,908	13,298,084	450,912,332	428,798,919	22,113,413	18,000,000	0	2,567,861	0	1,000,000	0	0	0	0	0
37	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	10/31/2020	6,835,170,879	1,201,182,602	5,633,988,277	3,041,686,544	1,685,182,363	1,356,504,181	300,000,000	0	0	0	0	0	0	0	0	0
38	MID CO COMMODITIES INC	FCM	NFA	10/31/2020	12,260,371	6,139,195	6,121,176	54,447,147	41,994,566	12,452,581	5,138,000	0	0	0	0	0	0	0	0	0
39	MINT BROKERS	FCM BD	NFA	10/31/2020	2,774,510	1,000,000	1,774,510	0	0	0	0	0	0	0	0	0	0	0	0	0
40	MIZUHO SECURITIES USA LLC	FCM BD	CME	10/31/2020	1,097,124,702	409,837,145	687,287,557	5,720,076,315	5,466,519,709	253,556,606	125,000,000	941,588,677	815,558,763	126,029,914	70,000,000	20,442,141	0	20,442,141	10,000,000	0
41	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	10/31/2020	14,379,609,178	3,975,921,020	10,403,688,158	25,074,464,252	24,692,907,361	381,556,891	235,000,000	7,360,867,053	7,144,706,939	216,160,114	140,000,000	26,370,122,511	25,983,739,953	386,382,558	92,000,000	0
42	NAIHUA USA LLC	FCM	CME	10/31/2020	15,794,384	3,215,409	12,578,975	70,743,851	60,224,260	10,519,591	3,500,000	391,444	43,824	347,620	100,000	0	0	0	0	0
43	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	10/31/2020	548,630,955	12,360,655	536,270,300	204,823,498	170,461,599	34,361,899	20,000,000	2,360,780	0	2,360,780	2,000,000	0	0	0	0	0
44	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	10/31/2020	2,573,638,693	185,833,580	2,387,805,113	383,491,608	240,786,289	142,705,319	26,000,000	18,331,831	0	18,331,831	1,000,000	0	0	0	0	0
45	OANDA CORPORATION	FCMRFD	NFA	10/31/2020	68,296,674	32,421,078	35,875,596	0	0	0	0	0	0	0	0	0	0	0	205,131,043	0
46	PHILLIP CAPITAL INC	FCM BD	CME	10/31/2020	61,167,174	30,615,304	30,551,870	648,732,659	626,067,650	22,664,999	11,500,000	12,728,598	8,896,914	3,831,684	1,500,000	0	0	0	0	0
47	PICET OVERSEAS INC	FCM BD	NFA	10/31/2020	49,015,413	18,654,009	30,361,404	258,527,007	254,252,930	4,274,077	2,750,000	70,991,130	68,262,381	2,728,749	1,250,000	0	0	0	0	0
48	RAND FINANCIAL SERVICES INC	FCM	CME	10/31/2020	94,730,483	12,819,102	81,911,381	172,915,300	136,985,900	35,929,400	4,109,600	35,054,300	9,492,000	25,562,300	284,800	0	0	0	0	0
49	RBC CAPITAL MARKETS LLC	FCM BD	CME</																	

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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:
• 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.