

SELECTED FCM FINANCIAL DATA AS OF
November 30, 2020
FROM REPORTS FILED BY
December 23, 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(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 | 11/30/2020 | 627,001,567 | 240,805,826 | 386,195,741 | 4,110,194,556 | 3,647,735,172 | 462,459,384 | 317,315,334 | 113,125,418 | 93,431,587 | 19,693,831 | 9,343,159 | 0 | 0 | 0 | 0 | 0 | |
| 2 | ADM INVESTOR SERVICES INC | FCM | CBOT | 11/30/2020 | 349,377,451 | 241,060,211 | 108,317,240 | 5,379,670,214 | 5,173,037,747 | 206,632,467 | 120,000,000 | 408,454,408 | 362,199,583 | 46,254,825 | 20,000,000 | 9,804,534 | 0 | 9,804,534 | 8,000,000 | 0 | |
| 3 | ADVANTAGE FUTURES LLC | FCM | CME | 11/30/2020 | 21,332,966 | 1,320,910 | 1,308,584 | 7,928,910 | 7,928,910 | 0 | 12,500,000 | 36,561,346 | 33,109,842 | 3,451,504 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | |
| 4 | AMP GLOBAL CLEARING LLC | FCM | NFA | 11/30/2020 | 6,189,495 | 1,000,000 | 5,189,495 | 68,256,690 | 349,075,744 | 68,256,690 | 900,000 | 2,089,381 | 1,729,096 | 360,285 | 150,000 | 0 | 0 | 0 | 0 | 0 | |
| 5 | APEX CLEARING CORPORATION | FCM BD | NFA | 11/30/2020 | 213,633,971 | 26,392,715 | 187,241,256 | 56,600,799 | 32,095,382 | 24,505,417 | 7,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 6 | BAKKT CLEARING LLC | FCM | NFA | 11/30/2020 | 4,108,925 | 1,000,000 | 3,108,925 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 7 | BARCLAYS CAPITAL INC | FCM BD | NYME | 11/30/2020 | 6,026,447,699 | 1,737,574,611 | 4,288,873,088 | 9,200,153,442 | 8,899,146,236 | 301,007,206 | 55,000,000 | 3,206,781,003 | 3,031,320,618 | 175,460,385 | 12,000,000 | 9,804,711,389 | 9,399,129,570 | 405,581,819 | 250,000,000 | 0 | |
| 8 | BNP PARIBAS SECURITIES CORP | FCM BD | CBOT | 11/30/2020 | 2,352,774,470 | 555,461,279 | 1,797,313,191 | 3,830,225,095 | 3,529,279,420 | 300,945,675 | 240,000,000 | 319,280,414 | 242,828,335 | 76,452,079 | 30,000,000 | 1,880,740,513 | 1,706,695,579 | 174,044,934 | 95,000,000 | 0 | |
| 9 | BOCI COMMODITIES & FUTURES USA LLC | FCM | CME | 11/30/2020 | 5,804,720 | 1,000,000 | 4,804,720 | 5,924,859 | 2,829,022 | 3,095,837 | 1,000,000 | 6 | 6 | 6 | 1 | 6 | 6 | 6 | 1 | 0 | |
| 10 | BOFA SECURITIES INC | FCM BD | CBOT | 11/30/2020 | 14,092,103,314 | 3,053,526,838 | 11,038,576,476 | 22,942,411,279 | 22,337,443,314 | 604,967,965 | 200,000,000 | 5,400,780,184 | 5,148,361,239 | 252,418,945 | 150,000,000 | 11,143,729,008 | 10,856,370,837 | 287,358,171 | 150,000,000 | 0 | |
| 11 | CANTOR FITZGERALD & CO | FCM BD | CBOT | 11/30/2020 | 411,793,102 | 2,514,464 | 409,278,638 | 4,969,921 | 4,969,921 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 12 | CHARLES SCHWAB & CO INC | FCM BD | NFA | 11/30/2020 | 1,934,478,885 | 587,994,141 | 1,346,484,744 | 224,649,358 | 152,331,140 | 72,318,218 | 25,896,294 | 50,000 | 0 | 50,000 | 1 | 0 | 0 | 0 | 0 | 0 | |
| 13 | CHS HEDGING LLC | FCM | CBOT | 11/30/2020 | 68,149,391 | 16,536,661 | 51,612,730 | 225,695,032 | 163,652,097 | 62,042,935 | 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 | 11/30/2020 | 11,983,732,682 | 3,514,796,773 | 8,468,935,909 | 14,339,143,690 | 13,702,745,620 | 636,398,168 | 444,500,000 | 3,805,928,985 | 3,571,829,971 | 234,099,014 | 155,400,000 | 33,904,383,165 | 33,189,645,459 | 714,737,706 | 481,600,000 | 0 | |
| 15 | CREDIT SUISSE SECURITIES (USA) LLC | FCM BD | CBOT | 11/30/2020 | 11,875,953,932 | 1,760,803,254 | 10,115,150,678 | 7,177,660,854 | 6,779,954,472 | 397,706,382 | 338,997,724 | 6,082,166,074 | 4,948,275,182 | 1,133,890,892 | 247,413,759 | 13,115,252,094 | 12,411,271,908 | 703,980,186 | 620,563,595 | 0 | |
| 16 | CUNNINGHAM COMMODITIES USA LLC | FCM | CBOT | 11/30/2020 | 5,549,022 | 1,131,760 | 4,417,262 | 3,590,801 | 3,590,801 | 3,050,000 | 1,575,621 | 1,042,208 | 533,413 | 100,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17 | DAIWA CAPITAL MARKETS AMERICA INC | FCM BD | CME | 11/30/2020 | 1,207,162,562 | 1,500,000 | 1,205,662,562 | 2,179,717 | 2,179,717 | 0 | 478,817 | 0 | 478,817 | 1 | 0 | 0 | 0 | 0 | 0 | 24,540,193 | |
| 18 | DEUTSCHE BANK SECURITIES INC | FCM BD | CBOT | 11/30/2020 | 8,454,242,119 | 218,001,801 | 8,236,240,318 | 2,805,345,205 | 2,553,467,508 | 251,877,697 | 125,000,000 | 701,195,612 | 549,317,274 | 151,878,338 | 75,000,000 | 0 | 0 | 0 | 0 | 71,442,127 | |
| 19 | DIRECT ACCESS USA LLC | FCM | CME | 11/30/2020 | 12,930,641 | 1,903,989 | 11,026,652 | 37,214,538 | 27,349,484 | 9,865,054 | 2,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 20 | DORMAN TRADING LLC | FCM | CME | 11/30/2020 | 14,849,152 | 3,191,808 | 11,657,344 | 225,896,190 | 218,969,987 | 6,926,203 | 2,000,000 | 22,122,419 | 21,402,778 | 719,641 | 200,000 | 0 | 0 | 0 | 0 | 0 | 0 |
| 21 | E. D. & F. MAN CAPITAL MARKETS INC | FCM BD | CME | 11/30/2020 | 203,606,253 | 126,746,209 | 76,860,044 | 2,565,145,762 | 2,482,420,377 | 82,726,385 | 44,250,000 | 64,843,826 | 53,405,912 | 11,437,914 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22 | E*TRADE FUTURES LLC | FCM | NFA | 11/30/2020 | 33,069,371 | 4,563,744 | 28,505,625 | 107,823,121 | 74,793,534 | 33,029,587 | 8,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 23 | FUTU FUTURES INC | FCM | NFA | 11/30/2020 | 1,978,193 | 1,000,000 | 978,193 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 24 | GAIN CAPITAL GROUP LLC | FCM | NFA | 11/30/2020 | 63,252,764 | 30,391,362 | 32,861,402 | 290,398,163 | 273,424,124 | 16,974,039 | 10,000,000 | 4,160,490 | 2,318,020 | 1,842,470 | 1,000,000 | 0 | 0 | 0 | 0 | 217,827,239 | |
| 25 | GH FINANCIALS LLC | FCM | CME | 11/30/2020 | 26,161,056 | 7,271,117 | 18,889,939 | 144,968,672 | 125,144,948 | 19,823,724 | 3,400,000 | 6,701,388 | 5,390,399 | 1,310,989 | 225,000 | 0 | 0 | 0 | 0 | 0 | 0 |
| 26 | GOLDMAN SACHS & CO LLC | FCM BD SD | CBOT/NFA | 11/30/2020 | 20,190,488,578 | 4,013,133,168 | 16,177,355,410 | 34,063,100,940 | 33,165,018,535 | 898,082,405 | 675,000,000 | 11,291,498,606 | 10,719,367,664 | 572,130,942 | 475,000,000 | 11,601,388,980 | 11,194,548,685 | 406,840,295 | 350,000,000 | 0 | |
| 27 | HIDDEN ROAD PARTNERS CIV US LLC | FCM BD | NFA | 11/30/2020 | 1,622,516 | 1,000,000 | 622,516 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28 | HSBC SECURITIES USA INC | FCM BD | CME | 11/30/2020 | 1,235,474,790 | 471,057,307 | 764,417,483 | 3,893,682,134 | 3,759,565,357 | 134,116,777 | 122,000,000 | 157,953,871 | 131,922,164 | 26,037,707 | 15,000,000 | 1,375,846,944 | 1,292,448,506 | 83,398,438 | 73,000,000 | 0 | |
| 29 | HUATAI FINANCIAL USA INC | FCM | NFA | 11/30/2020 | 2,633,111 | 1,000,000 | 1,633,111 | 13,952,764 | 12,281,378 | 1,671,386 | 600,000 | 323,193 | 61 | 323,132 | 150,000 | 0 | 0 | 0 | 0 | 0 | 0 |
| 30 | IG US LLC | RFED | NFA | 11/30/2020 | 30,244,145 | 20,727,010 | 9,517,135 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,540,193 | |
| 31 | INTERACTIVE BROKERS LLC | FCM BD | CME | 11/30/2020 | 5,565,017,789 | 593,174,936 | 4,971,842,853 | 5,730,744,085 | 5,511,052,724 | 219,691,361 | 155,000,000 | 670,942,431 | 550,013,830 | 120,928,601 | 80,000,000 | 0 | 0 | 0 | 0 | 0 | |
| 32 | IRONBEAM INC | FCM | NFA | 11/30/2020 | 5,074,846 | 1,000,000 | 4,074,846 | 66,130,900 | 60,695,237 | 5,435,663 | 1,600,000 | 349,747 | 155,303 | 194,444 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 |
| 33 | JEFFERIES LLC | FCM BD | NFA | 11/30/2020 | 2,161,289,242 | 95,869,149 | 2,065,420,093 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 34 | J.P. MORGAN SECURITIES LLC | FCM BD SD | CEI/NFA | 11/30/2020 | 27,406,652,333 | 5,371,765,233 | 22,034,887,100 | 46,156,409,012 | 44,520,697,700 | 1,625,711,163 | 890,613,957 | 6,994,472,107 | 6,545,608,920 | 448,863,187 | 229,096,312 | 20,395,479,586 | 19,387,125,229 | 1,008,354,367 | 387,742,505 | 0 | |
| 35 | MACQUARIE FUTURES USA LLC | FCM | CBOT | 11/30/2020 | 298,903,500 | 232,946,387 | 65,957,113 | 2,872,982,279 | 2,700,881,649 | 172,100,630 | 100,000,000 | 74,924,588 | 57,151,655 | 17,722,933 | 7,000,000 | 28,769,741 | 7,408,557 | 21,361,184 | 1,000,000 | 0 | |
| 36 | MAREX NORTH AMERICA LLC | FCM | CME | 11/30/2020 | 142,393,112 | 108,470,579 | 33,922,533 | 2,329,511,247 | 2,304,548,171 | 24,963,076 | 20,330,000 | 74,835,036 | 60,784,300 | 14,050,736 | 10,250,000 | 0 | 0 | 0 | 0 | 0 | 0 |
| 37 | MCVEAN TRADING & INVESTMENTS LLC | FCM | NFA | 11/30/2020 | 14,978,473 | 1,757,140 | 13,221,333 | 456,210,547 | 433,594,845 | 22,615,702 | 18,000,000 | 2,567,861 | 0 | 2,567,861 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 0 |
| 38 | MERRILL LYNCH PROFESSIONAL CLEARING CORP | FCM BD | NFA | 11/30/2020 | 8,061,718,217 | 1,312,630,447 | 6,749,087,770 | 3,240,562,589 | 1,873,081,348 | 1,367,481,241 | 300,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 39 | MID CO COMMODITIES INC | FCM | NFA | 11/30/2020 | 12,637,935 | 6,325,068 | 6,312,867 | 81,974,034 | 69,065,804 | 12,908,230 | 5,138,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 40 | MINI BROKERS | FCM BD | NFA | 11/30/2020 | 2,764,406 | 1,000,000 | 1,764,406 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 41 | MIZUHO SECURITIES USA LLC | FCM BD | CME | 11/30/2020 | 1,124,005,803 | 392,258,670 | 731,747,133 | 5,826,884,698 | 5,546,569,816 | 280,314,882 | 125,000,000 | 948,990,795 | 825,161,283 | 123,829,512 | 70,000,000 | 20,443,475 | 0 | 20,443,475 | 10,000,000 | 0 | |
| 42 | MORGAN STANLEY & CO LLC | FCM BD SD | CME/NFA | 11/30/2020 | 13,127,028,324 | 3,971,771,387 | 9,155,256,937 | 25,734,040,625 | 25,237,652,540 | 496,388,085 | 235,000,000 | 8,052,449,533 | 7,750,378,941 | 302,070,592 | 140,000,000 | 26,035,840,552 | 25,636,205,734 | 399,634,818 | 92,000,000 | 0 | |
| 43 | NANHUA USA LLC | FCM | CME | 11/30/2020 | 15,737,219 | 3,261,671 | 12,475,548 | 80,412,485 | 70,490,978 | 9,921,507 | 3,500,000 | 373,468 | 23,559 | 349,909 | 100,000 | 0 | 0 | 0 | 0 | 0 | 0 |
| 44 | NATWEST MARKETS SECURITIES INC | FCM BD | CBOT | 11/30/2020 | 570,978,457 | 1,581,427 | 569,397,030 | 47,726,754 | 13,355,121 | 34,371,633 | 20,000,000 | 2,511,887 | 18,242 | 2,493,645 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 0 |
| 45 | NOMURA SECURITIES INTERNATIONAL INC | FCM BD | CBOT | 11/30/2020 | 2,658,934,188 | 185,439,816 | 2,473,494,372 | 384,672,778 | 241,752,272 | 142,920,506 | 26,000,000 | 18,492,215 | 0 | 18,492,215 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 0 |
| 46 | ONANDA CORPORATION | FCM | NFA | 11/30/2020 | 48,130,591 | 32,222,895 | 15,907,696 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 200,162,673 | |
| 47 | PHILLIP CAPITAL INC | FCM BD | CME | 11/30/2020 | 62,168,821 | 29,969,306 | 32,199,515 | 633,810,221 | 612,677,792 | 21,132,429 | 11,500,000 | 11,891,527 | 7,913,272 | 3,978,255 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 |
| 48 | PICTET OVERSEAS INC | FCM BD | NFA | 11/30/2020 | 49,725,879 | 16,706,454 | 33,019,425 | 227,131,643 | | | | | | | | | | | | | |

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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. |