

SELECTED FCM FINANCIAL DATA AS OF
August 31, 2021
FROM REPORTS FILED BY
September 24, 2021

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' 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)	(d)	(e)	(f)	(g)	(h)	(i)	(j)	(k)	(l)	(m)	(n)	(o)	(p)	(q)	
1 ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	08/31/2021	570,694,982	238,370,632	332,324,350	4,239,581,355	3,686,190,540	553,390,815	314,550,504	104,048,006	83,211,389	20,836,617	8,321,139	0	0	0	0	0	
2 ADM INVESTOR SERVICES INC	FCM	CBOT	08/31/2021	424,460,090	347,857,261	76,602,829	7,161,712,920	6,957,999,768	203,713,152	120,000,000	448,159,791	402,756,122	45,403,669	20,000,000	0	0	0	8,000,000	0	
3 ADVANTAGE FUTURES LLC	FCM	CME	08/31/2021	23,562,340	14,504,325	9,058,015	501,111,892	479,237,409	21,874,483	11,000,000	40,543,323	36,629,644	3,913,679	1,000,000	0	0	0	0	0	
4 AMP GLOBAL CLEARING LLC	FCM	NFA	08/31/2021	5,944,788	1,000,000	4,944,788	70,517,718	64,051,510	6,466,208	900,000	2,048,436	1,702,344	346,092	150,000	0	0	0	0	0	
5 APEX CLEARING CORPORATION	FCM BD	NFA	08/31/2021	427,219,666	46,719,664	380,500,002	99,087,087	74,660,732	24,426,355	7,000,000	0	0	0	0	0	0	0	0	0	
6 BAKKT CLEARING LLC	FCM	NFA	08/31/2021	2,060,265	1,000,000	1,060,265	0	0	0	0	0	0	0	0	0	0	0	0	0	
7 BARCLAYS CAPITAL INC	FCM BD	NYME	08/31/2021	7,258,048,290	1,822,399,129	5,435,649,161	9,492,158,586	9,190,555,336	301,603,250	55,000,000	3,263,427,897	3,086,396,681	177,031,216	12,000,000	11,585,190,772	11,236,926,131	348,264,641	250,000,000	0	
8 BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	08/31/2021	2,411,332,145	666,831,446	1,744,500,699	5,326,143,820	4,694,140,590	632,003,230	503,000,000	447,676,960	260,356,133	187,320,827	30,000,000	1,955,121,121	1,780,780,661	174,340,460	95,000,000	0	
9 BOFA SECURITIES INC	FCM BD	CBOT	08/31/2021	16,293,950,504	3,125,149,756	13,168,800,748	21,121,550,078	20,113,970,477	1,007,579,601	200,000,000	5,597,548,935	5,344,242,843	253,306,092	150,000,000	11,915,339,151	11,644,127,288	271,211,863	150,000,000	0	
10 CANTOR FITZGERALD & CO	FCM BD	CBOT	08/31/2021	356,340,788	4,609,338	351,731,450	4,969,921	0	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0	
11 CHARLES SCHWAB & CO INC	FCM BD	NFA	08/31/2021	3,888,234,174	876,419,613	3,011,814,561	307,688,657	218,356,714	89,331,943	37,120,641	50,000	0	50,000	1	0	0	0	0	0	
12 CHS HEDGING LLC	FCM	CBOT	08/31/2021	53,849,954	28,429,579	25,420,375	303,468,103	245,355,507	58,112,596	14,100,000	1,527,272	0	1,527,272	200,000	0	510,188	0	510,188	120,000	0
13 CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	08/31/2021	13,412,051,137	3,753,221,850	9,658,829,287	16,809,118,040	16,310,611,579	498,506,461	335,300,000	4,476,214,498	4,197,227,333	278,987,165	163,100,000	32,108,146,596	31,439,471,596	668,675,000	463,400,000	0	
14 CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	08/31/2021	13,423,189,347	1,193,605,771	12,229,583,576	4,371,553,399	4,118,429,131	253,124,268	205,921,457	4,546,167,346	4,275,588,924	270,578,422	213,779,446	8,581,409,615	8,083,043,706	498,365,909	404,152,185	0	
15 CUNNINGHAM COMMODITIES LLC	FCM	CBOT	08/31/2021	7,424,109	1,276,858	6,147,251	66,492,906	62,857,458	3,635,448	3,050,000	1,201,339	791,124	410,215	100,000	0	0	0	0	0	0
16 DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	08/31/2021	1,275,258,209	1,500,000	1,273,758,209	2,170,594	2,170,594	0	0	0	0	0	0	0	0	0	0	0	0
17 DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	08/31/2021	9,240,448,576	217,314,231	9,023,134,345	2,579,683,422	2,377,845,214	201,838,208	125,000,000	793,903,527	667,841,124	126,062,403	75,000,000	0	0	0	0	0	0
18 DIRECT ACCESS USA LLC	FCM	CME	08/31/2021	11,313,076	2,034,580	9,278,496	62,432,492	44,079,806	18,352,686	2,500,000	0	0	0	0	0	0	0	0	0	0
19 DORIAN TRADING LLC	FCM	CME	08/31/2021	15,771,743	3,747,517	12,024,226	271,758,249	264,671,125	7,087,124	2,000,000	8,765,810	0	586,931	200,000	0	0	0	0	0	0
20 E D & F MAN CAPITAL MARKETS INC	FCM BD SD	CME/NFA	08/31/2021	203,195,402	126,642,429	76,552,973	3,029,787,553	2,951,795,111	77,992,442	44,250,000	108,767,270	98,267,377	10,499,893	5,000,000	0	0	0	0	0	0
21 E*TRADE FUTURES LLC	FCM	NFA	08/31/2021	37,206,305	8,212,954	28,993,351	159,091,964	123,933,795	35,158,169	9,000,000	0	0	0	0	0	0	0	0	0	0
22 FLUTU FUTURES INC	FCM	NFA	08/31/2021	1,961,195	1,000,000	961,195	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23 GAIN CAPITAL GROUP LLC	FCM	NFA	08/31/2021	57,091,273	30,042,254	27,049,019	306,177,520	288,303,179	17,874,341	10,000,000	4,027,717	2,212,945	1,814,772	1,000,000	0	0	0	0	210,845,089	0
24 GH FINANCIALS LLC	FCM	CME	08/31/2021	27,327,562	9,487,697	17,839,865	161,488,332	146,646,489	18,841,843	5,400,000	5,567,766	4,173,898	1,393,868	325,000	0	0	0	0	0	0
25 GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	08/31/2021	21,043,991,667	4,102,310,030	16,941,681,637	34,341,031,379	33,467,621,001	873,410,371	675,000,000	11,168,995,151	10,589,833,260	578,261,891	475,000,000	14,333,987,519	13,890,375,447	443,612,072	350,000,000	0	0
26 HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	08/31/2021	33,582,740	1,000,000	32,582,740	0	0	0	0	0	0	0	0	0	0	0	0	0	0
27 HSBC SECURITIES USA INC	FCM BD	CME	08/31/2021	1,172,825,464	422,857,759	749,967,705	3,371,403,016	3,256,751,084	114,651,932	105,000,000	162,495,878	134,305,230	28,190,648	15,000,000	1,285,629,664	1,216,905,364	68,724,300	58,000,000	0	0
28 HUATAI FINANCIAL USA INC	FCM	NFA	08/31/2021	1,982,372	1,000,000	982,372	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29 IG US LLC	FCM	NFA	08/31/2021	33,831,915	21,313,962	12,517,953	0	0	0	0	0	0	0	0	0	0	0	0	0	36,279,230
30 INTERACTIVE BROKERS LLC	FCM BD	CME	08/31/2021	5,378,760,891	912,799,189	4,465,961,702	7,233,706,201	7,011,938,108	221,768,093	155,000,000	616,710,433	493,162,583	123,547,853	80,000,000	0	0	0	0	49,087,100	0
31 IRONBEAM INC	FCM	NFA	08/31/2021	5,999,063	1,073,915	4,925,148	78,538,979	72,437,220	6,101,759	1,600,000	316,948	135,963	180,985	60,000	0	0	0	0	0	0
32 JEFFRIES LLC	FCM BD	NFA	08/31/2021	2,058,003,260	115,540,198	1,942,463,062	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33 J.P. MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	08/31/2021	29,032,059,093	5,588,157,697	23,443,901,396	49,672,500,114	48,001,917,071	1,670,583,043	960,038,341	7,441,727,808	6,943,724,720	498,003,088	243,030,365	21,101,401,615	20,102,293,887	999,107,728	402,045,878	0	0
34 MACQUARIE FUTURES USA LLC	FCM	CBOT	08/31/2021	389,784,029	326,601,238	62,982,791	4,016,718,878	3,798,582,866	218,136,012	100,000,000	72,555,436	58,936,822	13,618,614	7,000,000	18,113,263	1,727,479	16,385,784	1,000,000	0	0
35 MAREX NORTH AMERICA LLC	FCM	CME	08/31/2021	207,669,305	176,349,134	31,320,171	3,833,904,145	3,805,260,002	28,644,143	20,330,000	160,821,858	145,776,448	15,045,410	10,250,000	0	0	0	0	0	0
36 MCVLEAN TRADING & INVESTMENTS LLC	FCM	NFA	08/31/2021	14,934,421	1,449,394	13,485,027	436,273,804	414,113,661	22,160,143	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	0	0
37 MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	08/31/2021	6,450,343,126	1,450,190,786	5,000,152,340	2,480,461,025	1,437,243,315	1,043,217,710	300,000,000	0	0	0	0	0	0	0	0	0	0
38 MID CO COMMODITIES INC	FCM	NFA	08/31/2021	16,030,767	11,951,781	4,078,986	113,749,937	96,777,297	16,972,640	5,138,000	0	0	0	0	0	0	0	0	0	0
39 MINT BROKERS	FCM BD	NFA	08/31/2021	2,562,530	1,000,000	1,562,530	0	0	0	0	0	0	0	0	0	0	0	0	0	0
40 MIZUHO SECURITIES USA LLC	FCM BD	CME	08/31/2021	1,308,383,686	489,469,942	818,913,744	7,540,683,770	7,246,918,190	293,765,580	150,000,000	1,142,857,116	1,017,716,701	125,140,415	70,000,000	21,275,312	750,440	20,524,872	10,000,000	0	0
41 MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	08/31/2021	17,678,952,365	3,897,197,441	13,781,754,924	25,424,811,884	25,042,108,696	382,703,188	235,000,000	7,896,598,167	7,679,691,474	216,906,693	140,000,000	26,098,540,376	25,759,496,307	339,044,069	92,000,000	0	0
42 NANHUA USA LLC	FCM	CME	08/31/2021	16,594,078	5,819,388	10,774,690	128,687,863	116,875,576	11,812,287	3,500,000	353,074	53	353,021	100,000	0	0	0	0	0	0
43 NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	08/31/2021	663,573,656	1,708,793	661,864,863	7,500,109	7,500,109	0	5,000,000	0	0	0	0	0	0	0	0	0	0
44 NINJATRADE CLEARING LLC	FCM	NFA	08/31/2021	6,159,697	1,000,000	5,159,697	48,121,880	42,912,436	5,209,444	2,000,000	1,676,406	1,043,275	633,131	200,000	0	0	0	0	0	0
45 NIMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	08/31/2021	3,684,344,319	143,473,353	3,540,870,966	301,052,501	156,823,511	144,228,990	26,000,000	17,904,361	0	17,904,361	1,000,000	0	0	0	0	0	0
46 OANDA CORPORATION	FCM RFD	NFA	08/31/2021	41,422,139	29,772,850	11,649,289	0	0	0	0	0	0	0	0	0	0	0	0	195,507,430	0
47 PHILLIP CAPITAL INC	FCM BD	CME	08/31/2021	76,875,588	39,857,626	37,017,962	869,369,607	835,438,111	33,931,496	11,500,000	9,896,511	3,870,308	1,500,000	0	0	0	0	0	0	0
48 PICTET OVERSEAS INC	FCM BD	NFA	08/31/2021	50,448,378	12,565,521	37,882,857	157,735,073	153,159,979	4,575,094	2,750,000	45,998,940	42,198,218	2,900,722	1,250,000	0	0	0	0	0	0
49 RBC CAPITAL MARKETS LLC	FCM BD	CME	08/31/2021	2,258,536,765	410,180,210	1,848,356,555	3,317,576,269	2,934,394,679	383,181,590	200,000,000	299,350,028	222,481,137	76,868,891	20,000,000	1,200,915,5					

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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.