

SELECTED FCM FINANCIAL DATA AS OF

July 31, 2021
FROM REPORTS FILED BY
August 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' 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)	(r)	(s)	(t)
1 ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	07/31/2021	628,347,322	236,810,079	391,537,243	4,305,848,039	3,736,952,067	568,895,972	338,552,603	100,652,725	80,497,521	20,155,204	8,049,752	0	0	0	0	0
2 ADM INVESTOR SERVICES INC	FCM	CBOT	07/31/2021	424,243,158	348,046,316	76,196,842	6,924,857,228	6,720,949,973	203,907,255	120,000,000	425,514,697	379,339,415	46,175,282	20,000,000	9,809,852	0	9,809,852	8,000,000	0
3 ADVANTAGE FUTURES LLC	FCM	CME	07/31/2021	23,820,387	12,317,669	11,502,718	448,555,003	428,122,850	20,432,153	11,000,000	36,823,703	33,057,553	3,766,150	1,000,000	0	0	0	0	0
4 AMP GLOBAL CLEARING LLC	FCM	NFA	07/31/2021	6,058,734	1,000,000	5,058,734	70,864,585	64,444,717	6,419,968	900,000	2,173,257	1,755,999	417,258	150,000	0	0	0	0	0
5 APEX CLEARING CORPORATION	FCM BD	NFA	07/31/2021	4,271,626	45,837,317	370,434,309	93,831,616	71,142,983	22,688,634	7,000,000	0	0	0	0	0	0	0	0	0
6 BAKKT CLEARING LLC	FCM	NFA	07/31/2021	2,061,104	1,000,000	1,061,104	0	0	0	0	0	0	0	0	0	0	0	0	0
7 BARCLAYS CAPITAL INC	FCM BD	NYME	07/31/2021	5,385,230,341	1,742,776,588	3,642,453,753	8,758,178,644	8,438,251,496	319,927,148	55,000,000	3,116,822,786	2,935,231,983	181,590,803	12,000,000	11,040,570,792	10,683,834,733	356,736,059	250,000,000	0
8 BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	07/31/2021	2,334,626,698	635,574,735	1,699,051,963	4,795,166,583	4,159,678,421	635,487,421	503,000,000	629,908,010	383,723,962	246,184,048	30,000,000	2,060,495,351	1,892,510,397	167,984,954	90,000,000	0
9 BOFA SECURITIES INC	FCM BD	CBOT	07/31/2021	15,870,343,968	3,200,280,631	12,670,063,337	21,098,498,264	20,168,616,170	929,882,094	200,000,000	5,201,349,015	4,953,084,771	248,264,244	150,000,000	11,949,056,281	11,676,010,525	273,045,756	150,000,000	0
10 CANTOR FITZGERALD & CO	FCM BD	CBOT	07/31/2021	337,447,141	4,566,407	332,880,734	0	4,969,921	0	3,000,000	0	0	0	0	0	0	0	0	0
11 CHARLES SCHWAB & CO INC	FCM BD	NFA	07/31/2021	3,985,348,137	845,049,497	3,140,298,640	285,610,445	197,473,711	88,136,734	33,570,531	50,000	0	50,000	1	0	0	0	0	0
12 CHS HEDGING LLC	FCM	CBOT	07/31/2021	57,503,930	30,873,172	26,630,758	331,386,455	272,607,187	58,779,268	14,100,000	1,527,272	0	1,527,272	200,000	510,188	0	510,188	120,000	0
13 CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	07/31/2021	13,068,973,477	3,767,652,350	9,301,321,127	16,493,295,993	16,012,370,634	480,925,359	324,100,000	4,509,568,251	4,221,277,346	288,290,905	161,700,000	32,604,862,949	31,928,679,506	676,183,443	471,100,000	0
14 CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	07/31/2021	13,462,895,518	1,206,608,107	12,256,287,411	4,201,940,567	3,955,035,890	246,904,677	197,751,795	4,523,882,630	4,169,441,623	354,441,007	208,472,081	9,950,547,603	8,948,755,716	1,001,791,887	447,437,786	0
15 CUNNINGHAM COMMODITIES LLC	FCM	CBOT	07/31/2021	7,486,704	1,096,654	6,390,050	69,608,639	65,989,510	3,619,129	3,050,000	1,264,471	854,231	410,240	100,000	0	0	0	0	0
16 DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	07/31/2021	1,251,646,080	1,500,000	2,170,946	0	2,170,946	0	1	472,043	0	0	1	0	0	0	0	0
17 DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	07/31/2021	9,252,158,864	221,013,353	9,031,145,511	2,717,379,100	2,466,046,137	251,332,963	125,000,000	762,888,022	611,895,824	150,992,198	75,000,000	0	0	0	0	0
18 DIRECT ACCESS USA LLC	FCM	CME	07/31/2021	11,337,351	1,595,085	9,742,266	46,720,454	29,120,833	17,599,621	2,500,000	0	0	0	0	0	0	0	0	0
19 DORMAN TRADING LLC	FCM	CME	07/31/2021	16,034,625	3,564,195	12,470,430	277,261,893	270,828,068	6,433,825	2,000,000	7,937,782	663,893	0	200,000	0	0	0	0	0
20 E.D. & F. MAN CAPITAL MARKETS INC	FCM BD SD	CME/NFA	07/31/2021	208,409,187	128,712,065	79,697,122	3,007,772,033	2,919,614,577	88,157,456	44,250,000	104,849,352	94,327,874	10,521,478	5,000,000	0	0	0	0	0
21 E*TRADE FUTURES LLC	FCM	NFA	07/31/2021	36,855,151	6,566,106	30,289,045	150,991,789	113,219,257	37,772,532	8,000,000	0	0	0	0	0	0	0	0	0
22 FUTU FUTURES INC	FCM	NFA	07/31/2021	1,961,515	1,000,000	961,515	0	0	0	0	0	0	0	0	0	0	0	0	0
23 GAIN CAPITAL GROUP LLC	FCM	NFA	07/31/2021	55,418,666	30,005,188	25,413,478	321,670,421	303,755,739	17,914,682	10,000,000	4,134,246	2,423,144	1,711,102	1,000,000	0	0	0	0	210,103,754
24 GH FINANCIALS LLC	FCM	CME	07/31/2021	27,313,618	9,891,483	17,422,135	156,268,025	136,544,022	19,724,003	5,400,000	5,269,692	3,886,079	1,383,613	325,000	0	0	0	0	0
25 GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	07/31/2021	19,506,800,960	4,167,173,178	15,339,627,782	35,254,651,972	34,326,530,057	928,121,920	675,000,000	11,086,999,516	10,502,150,963	583,948,533	475,000,000	14,248,092,744	13,693,569,002	554,523,742	350,000,000	0
26 HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	07/31/2021	33,616,925	1,000,000	32,616,925	0	0	0	0	0	0	0	0	0	0	0	0	0
27 HSBC SECURITIES USA INC	FCM BD	CME	07/31/2021	1,075,362,215	429,353,207	646,009,008	3,226,270,164	3,118,429,783	107,840,381	91,000,000	152,870,049	126,924,658	25,945,391	15,000,000	1,276,803,874	1,202,376,064	74,427,810	63,000,000	0
28 HUATAI FINANCIAL USA INC	FCM	NFA	07/31/2021	2,058,532	1,000,000	1,058,532	22,807,906	21,544,936	1,262,970	600,000	293,321	0	293,321	150,000	0	0	0	0	0
29 IG US LLC	FCM	NFA	07/31/2021	31,256,493	21,307,827	9,948,666	0	0	0	0	0	0	0	0	0	0	0	0	36,156,541
30 INTERACTIVE BROKERS LLC	FCM BD	CME	07/31/2021	5,247,859,768	898,393,791	4,349,465,977	7,149,000,858	6,932,361,819	216,639,039	155,000,000	614,098,169	492,130,582	121,967,587	80,000,000	0	0	0	0	47,933,769
31 IRONBEAM INC	FCM	NFA	07/31/2021	6,059,065	1,089,866	4,969,199	78,156,059	71,958,325	6,197,734	1,600,000	320,182	139,111	181,071	60,000	0	0	0	0	0
32 JEFFERIES LLC	FCM BD	NFA	07/31/2021	1,809,223,305	110,219,833	1,699,003,472	0	0	0	0	0	0	0	0	0	0	0	0	0
33 JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	07/31/2021	28,461,555,076	5,346,981,025	23,114,574,051	49,647,296,505	47,981,940,300	1,665,356,205	959,638,806	7,522,933,962	6,993,695,143	529,238,819	244,779,330	20,267,627,648	19,415,031,832	852,595,816	388,300,637	0
34 MACQUARIE FUTURES USA LLC	FCM	CBOT	07/31/2021	358,558,151	307,764,979	50,793,172	3,896,477,540	3,686,210,334	210,267,206	100,000,000	66,435,941	53,076,676	13,359,265	7,000,000	19,394,028	3,010,539	16,383,489	1,000,000	0
35 MAREX NORTH AMERICA LLC	FCM	CME	07/31/2021	198,289,988	172,326,238	25,963,750	3,805,666,893	3,777,478,619	28,188,274	20,330,000	126,313,783	112,185,930	14,127,853	10,250,000	0	0	0	0	0
36 MCVAN TRADING & INVESTMENTS LLC	FCM	NFA	07/31/2021	14,913,350	1,779,774	13,133,576	428,256,027	407,683,592	20,572,435	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	0
37 MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	07/31/2021	7,049,772,514	1,491,287,290	5,558,485,224	2,632,867,042	1,588,838,086	1,044,028,956	300,000,000	0	0	0	0	0	0	0	0	0
38 MID CO COMMODITIES INC	FCM	NFA	07/31/2021	16,983,892	11,927,955	5,055,937	114,570,531	97,620,469	16,950,062	5,138,000	0	0	0	0	0	0	0	0	0
39 MINT BROKERS	FCM BD	NFA	07/31/2021	2,583,269	1,000,000	1,583,269	0	0	0	0	0	0	0	0	0	0	0	0	0
40 MIZUHO SECURITIES USA LLC	FCM BD	CME	07/31/2021	1,333,041,149	482,706,914	850,334,235	7,235,666,851	6,936,265,363	299,401,488	150,000,000	1,115,297,848	990,195,427	125,102,421	70,000,000	20,647,228	1,459,630	19,187,598	10,000,000	0
41 MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	07/31/2021	16,276,587,697	3,918,322,506	12,358,265,191	25,429,071,200	25,046,045,994	383,026,106	235,000,000	7,938,955,182	7,723,156,711	215,798,471	140,000,000	26,493,974,593	26,171,822,423	322,152,170	92,000,000	0
42 NANHUA USA LLC	FCM	CME	07/31/2021	16,624,853	5,139,355	11,485,498	137,898,324	126,499,603	11,398,721	3,500,000	412,193	59,135	353,058	100,000	0	0	0	0	0
43 NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	07/31/2021	625,828,242	1,828,825	623,999,417	7,500,109	7,500,109	5,000,000	0	0	0	0	0	0	0	0	0	0
44 NINJATRADER CLEARING LLC	FCM	NFA	07/31/2021	4,529,749	1,000,000	3,529,749	39,394,494	35,389,656	4,004,838	2,000,000	1,566,785	1,086,625	480,160	200,000	0	0	0	0	0
45 NIMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	07/31/2021	3,495,131,441	153,221,493	3,341,909,948	285,263,180	141,056,056	144,207,124	26,000,000	17,9								

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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.