

SELECTED FCM FINANCIAL DATA AS OF

January 31, 2021
FROM REPORTS FILED BY
February 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' Reg'd Ad(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 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	01/31/2021	678,023,964	241,419,671	436,604,293	4,054,097,986	3,567,819,900	486,278,086	289,533,889	88,387,401	67,618,220	20,769,181	6,761,822	0	0	0	0	0
2 ADM INVESTOR SERVICES INC	FCM	CBOT	01/31/2021	359,557,055	280,437,455	79,119,600	5,754,082,659	5,545,235,686	208,846,973	120,000,000	442,932,761	397,564,162	45,368,599	20,000,000	9,805,831	0	8,905,831	8,000,000	0
3 ADVANTAGE FUTURES LLC	FCM	CME	01/31/2021	20,688,214	9,631,657	11,056,557	308,920,606	287,863,882	21,056,724	12,500,000	38,641,153	35,078,155	3,562,998	1,000,000	0	0	0	0	0
4 AMP GLOBAL CLEARING LLC	FCM	NFA	01/31/2021	6,071,090	1,000,000	5,071,090	70,062,061	63,574,875	6,487,187	900,000	2,081,652	1,719,342	362,315	150,000	0	0	0	0	0
5 APEX CLEARING CORPORATION	FCM BD	NFA	01/31/2021	3,167,877,867	47,266,105	2,691,611,762	55,668,086	35,435,776	20,232,310	7,000,000	0	0	0	0	0	0	0	0	0
6 BAKKT CLEARING LLC	FCM	NFA	01/31/2021	4,215,561	1,000,000	3,215,561	0	0	0	0	0	0	0	0	0	0	0	0	0
7 BARCLAYS CAPITAL INC	FCM BD	NYME	01/31/2021	5,183,880,793	1,768,448,756	3,415,432,037	9,826,046,653	9,524,018,395	302,028,258	55,000,000	3,181,135,801	3,005,425,006	175,710,795	12,000,000	10,524,531,150	10,156,721,757	367,809,393	250,000,000	0
8 BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	01/31/2021	2,455,613,715	594,324,502	1,861,289,213	3,551,075,659	3,249,352,932	301,722,727	240,000,000	321,678,298	241,445,871	80,232,427	30,000,000	1,881,027,723	1,713,003,889	168,023,834	90,000,000	0
9 BOCI COMMODITIES & FUTURES USA LLC	FCM	NFA	01/31/2021	5,660,287	1,000,000	4,660,287	2,371,302	0	2,371,302	1	6	0	0	0	0	0	0	0	0
10 BOFA SECURITIES INC	FCM BD	CBOT	01/31/2021	14,122,288,395	2,923,928,088	11,198,360,307	21,265,427,874	20,888,663,048	376,764,826	200,000,000	4,861,375,139	4,608,128,633	253,246,506	150,000,000	11,547,118,780	11,265,653,127	281,465,653	150,000,000	0
11 CANTOR FITZGERALD & CO	FCM BD	CBOT	01/31/2021	547,818,906	4,297,674	543,521,232	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	01/31/2021	3,036,784,212	655,735,874	2,381,048,338	225,433,529	162,349,226	63,084,303	27,599,368	50,000	0	50,000	1	0	0	0	0	0
13 CHS HEDGING LLC	FCM	CBOT	01/31/2021	66,424,785	24,717,898	41,706,887	209,040,688	147,409,555	61,631,133	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	01/31/2021	11,544,361,011	3,634,945,017	7,909,415,994	14,806,536,127	14,183,136,400	623,400,087	441,700,000	3,644,615,686	3,422,349,207	222,266,479	154,700,000	34,044,244,697	33,326,294,556	717,950,141	483,000,000	0
15 CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	01/31/2021	11,485,133,063	1,730,173,247	9,754,959,816	6,749,513,300	6,382,336,782	367,176,518	319,116,839	5,315,400,005	4,738,165,189	577,234,816	236,908,259	13,182,693,813	12,506,078,650	676,615,163	625,303,932	0
16 CUNNINGHAM COMMODITIES LLC	FCM	CBOT	01/31/2021	5,492,483	1,152,716	4,339,767	73,509,511	67,979,991	5,529,520	3,050,000	1,321,999	886,256	435,743	100,000	0	0	0	0	0
17 DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	01/31/2021	1,250,419,604	1,500,000	1,248,919,604	2,179,006	0	2,179,006	1	481,985	0	481,985	1	0	0	0	0	0
18 DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	01/31/2021	8,495,283,602	208,123,082	8,287,160,520	2,569,746,489	2,317,361,898	252,384,591	125,000,000	686,714,203	537,257,063	149,457,140	75,000,000	0	0	0	0	0
19 DIRECT ACCESS USA LLC	FCM	CME	01/31/2021	1,362,570	1,131,553	10,231,017	35,525,533	23,052,279	12,473,254	2,500,000	0	0	0	0	0	0	0	0	0
20 DORMAN TRADING LLC	FCM	CME	01/31/2021	14,846,467	2,941,843	11,904,624	215,100,326	208,520,804	6,179,522	2,000,000	34,791,000	34,067,222	723,778	200,000	0	0	0	0	0
21 E. D. & F. MAN CAPITAL MARKETS INC	FCM BD	CME	01/31/2021	205,685,004	136,046,428	69,638,576	2,939,068,090	2,855,059,393	84,008,697	44,250,000	71,379,377	59,522,106	11,857,271	5,000,000	0	0	0	0	0
22 E*TRADE FUTURES LLC	FCM	NFA	01/31/2021	32,843,749	5,207,409	27,636,340	113,987,824	79,734,608	34,253,216	8,000,000	0	0	0	0	0	0	0	0	0
23 FUTU FUTURES INC	FCM	NFA	01/31/2021	1,976,127	1,000,000	976,127	0	0	0	0	0	0	0	0	0	0	0	0	0
24 GAIN CAPITAL GROUP LLC	FCMRFD	NFA	01/31/2021	76,525,113	30,364,683	46,160,430	292,059,683	274,660,744	17,398,939	10,000,000	4,233,521	2,389,563	1,843,958	1,000,000	0	0	0	0	217,293,662
25 GH FINANCIALS LLC	FCM	CME	01/31/2021	26,472,275	7,404,939	19,067,336	131,458,757	116,055,077	15,403,680	4,100,000	5,386,872	4,046,892	0	0	0	0	0	0	0
26 GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	01/31/2021	22,558,222,025	3,877,443,569	18,680,778,456	32,980,183,792	32,060,228,103	919,955,689	675,000,000	10,438,412,090	9,860,988,962	577,423,128	475,000,000	11,952,874,040	11,509,991,115	444,882,925	350,000,000	0
27 HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	01/31/2021	8,838,431	1,000,000	7,838,431	0	0	0	0	0	0	0	0	0	0	0	0	0
28 HSBC SECURITIES USA INC	FCM BD	CME	01/31/2021	1,268,224,204	489,221,169	779,003,035	3,418,397,540	3,290,723,674	127,673,866	117,000,000	162,902,843	136,806,364	26,096,479	15,000,000	1,520,462,106	1,437,895,530	82,566,576	71,000,000	0
29 HUATAI FINANCIAL USA INC	FCM	NFA	01/31/2021	2,326,439	1,000,000	1,326,439	12,999,428	10,798,076	2,201,352	600,000	323,134	61	323,073	150,000	0	0	0	0	0
30 IG US LLC	RFED	NFA	01/31/2021	32,813,968	20,841,745	11,972,223	0	0	0	0	0	0	0	0	0	0	0	0	26,834,907
31 INTERACTIVE BROKERS LLC	FCM BD	CME	01/31/2021	4,560,759,276	745,052,289	3,815,706,987	6,041,894,220	5,834,235,048	207,659,172	155,000,000	593,047,986	472,672,697	120,375,289	80,000,000	0	0	0	0	58,147,407
32 IRONBEAM INC	FCM	NFA	01/31/2021	5,044,064	1,000,000	4,044,064	68,103,546	62,775,488	5,328,058	1,600,000	299,402	103,845	195,557	60,000	0	0	0	0	0
33 JEFFERIES LLC	FCM BD	NFA	01/31/2021	2,049,510,468	111,887,727	1,937,622,691	0	0	0	0	0	0	0	0	0	0	0	0	0
34 J.P. MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	01/31/2021	26,254,317,315	5,083,605,380	21,170,711,935	46,750,426,004	45,167,827,667	1,587,598,337	903,257,552	7,737,756,797	7,255,363,607	482,393,190	253,937,726	20,054,464,861	19,074,429,872	980,034,988	381,488,597	0
35 MACQUARIE FUTURES USA LLC	FCM	CBOT	01/31/2021	294,455,298	237,223,403	57,131,895	2,744,760,748	2,627,687,061	117,073,687	100,000,000	69,645,694	56,830,278	12,815,416	7,000,000	23,869,855	7,501,421	16,368,434	1,000,000	0
36 MAREX NORTH AMERICA LLC	FCM	CME	01/31/2021	155,302,087	127,297,640	28,004,447	2,311,675,482	2,282,927,974	28,747,508	20,330,000	90,035,330	74,029,035	16,006,295	10,250,000	0	0	0	0	0
37 MCVANEY TRADING & INVESTMENTS LLC	FCM	NFA	01/31/2021	14,907,405	1,887,859	13,019,546	456,230,552	433,831,423	22,399,129	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	0
38 MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	01/31/2021	8,638,506,090	1,439,010,921	7,199,495,169	3,330,182,248	1,978,829,606	1,351,352,642	300,000,000	0	0	0	0	0	0	0	0	0
39 MID CO COMMODITIES INC	FCM	NFA	01/31/2021	13,981,785	9,565,182	4,416,603	64,018,330	49,822,855	14,195,475	5,138,000	0	0	0	0	0	0	0	0	0
40 MINT BROKERS	FCM BD	NFA	01/31/2021	2,703,120	1,000,000	1,703,120	0	0	0	0	0	0	0	0	0	0	0	0	0
41 MIZUHO SECURITIES USA LLC	FCM BD	CME	01/31/2021	1,224,243,152	414,337,064	809,906,088	5,558,011,937	5,306,902,555	251,109,382	125,000,000	939,199,890	814,668,032	124,531,858	70,000,000	20,932,484	364,104	20,568,380	10,000,000	0
42 MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	01/31/2021	13,013,695,340	4,076,084,515	8,937,610,825	25,256,841,416	24,872,284,657	384,556,759	235,000,000	7,284,881,214	7,068,146,565	216,734,649	140,000,000	26,236,780,682	25,846,325,413	390,455,269	92,000,000	0
43 NANHUA USA LLC	FCM	CME	01/31/2021	17,022,321	4,843,039	12,179,282	106,054,032	95,255,256	10,798,776	3,000,000	417,939	66,532	351,407	100,000	0	0	0	0	0
44 NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	01/31/2021	613,036,610	1,122,070	611,914,540	3,745,844	3,092,450	34,360,394	20,000,000	2,529,528	2,529,528	2,000,000	2,000,000	0	0	0	0	0
45 NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	01/31/2021	2,500,524,194	191,208,898	2,309,315,296	398,265,041	254,867,758	143,397,283	26,000,000									

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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.