

SELECTED FCM FINANCIAL DATA AS OF  
 May 31, 2021  
 FROM REPORTS FILED BY  
 June 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 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	05/31/2021	602,912,650	232,603,226	370,309,424	4,133,948,200	3,614,882,152	519,066,048	322,337,112	91,359,647	76,347,119	15,012,528	7,634,712	0	0	0	0	0
2 ADM INVESTOR SERVICES INC	FCM	CBOT	05/31/2021	419,393,798	337,397,605	81,996,193	6,467,081,788	6,255,220,966	211,860,822	120,000,000	528,939,133	482,849,391	46,089,742	20,000,000	9,808,341	0	9,808,341	8,000,000	0
3 ADVANTAGE FUTURES LLC	FCM	CME	05/31/2021	22,859,417	12,483,236	10,376,181	349,217,665	328,600,537	20,617,128	11,500,000	29,576,602	25,665,791	3,910,811	1,000,000	0	0	0	0	0
4 AMP GLOBAL CLEARING LLC	FCM	NFA	05/31/2021	6,127,945	1,000,000	5,127,945	6,127,945	70,487,551	900,000	900,000	2,035,629	1,685,977	349,652	150,000	0	0	0	0	0
5 APEX CLEARING CORPORATION	FCM BD	NFA	05/31/2021	405,803,841	43,327,642	362,366,199	85,766,018	57,165,866	28,600,152	7,000,000	0	0	0	0	0	0	0	0	0
6 BAKKT CLEARING LLC	FCM	NFA	05/31/2021	4,245,728	1,000,000	3,245,728	0	0	0	0	0	0	0	0	0	0	0	0	0
7 BARCLAYS CAPITAL INC	FCM BD	NYME	05/31/2021	4,725,605,974	1,751,091,432	3,024,514,542	7,447,049,063	7,122,734,301	324,314,762	55,000,000	3,686,614,215	3,486,436,879	200,177,336	12,000,000	11,625,149,639	11,160,668,126	464,481,513	250,000,000	0
8 BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	05/31/2021	2,361,576,730	596,824,855	1,764,751,875	4,018,931,934	3,393,500,944	624,980,990	503,000,000	579,851,802	372,406,059	207,445,743	30,000,000	1,939,538,719	1,764,285,705	175,253,014	85,000,000	0
9 BOFA SECURITIES INC	FCM BD	CBOT	05/31/2021	13,333,834,386	3,004,537,322	10,329,297,064	21,209,870,748	20,169,492,351	1,040,378,397	200,000,000	5,531,542,214	5,274,900,991	256,641,223	150,000,000	11,455,484,918	11,228,297,379	227,187,539	150,000,000	0
10 CANTOR FITZGERALD & CO	FCM BD	CBOT	05/31/2021	360,008,338	3,219,673	4,969,921	0	0	0	0	0	0	0	0	0	0	0	0	0
11 CHARLES SCHWAB & CO INC	FCM BD	NFA	05/31/2021	3,494,166,403	789,045,911	2,705,120,492	348,712,874	261,704,696	87,008,178	0	50,000	0	50,000	1	0	0	0	0	0
12 CHS HEDGING LLC	FCM	CBOT	05/31/2021	59,604,083	29,101,524	30,502,559	315,688,027	256,675,897	59,012,130	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	05/31/2021	12,919,516,537	3,769,685,282	9,149,831,255	16,526,976,061	16,037,272,822	489,703,239	330,400,000	4,256,765,880	4,085,182,280	171,583,600	159,600,000	33,041,686,094	32,372,661,694	669,024,400	462,700,000	0
14 CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	05/31/2021	12,564,909,713	1,495,592,480	11,069,317,233	6,236,654,870	5,880,753,951	355,900,919	294,037,698	5,622,288,454	5,189,338,916	432,949,538	259,466,946	10,718,775,375	10,117,652,149	601,123,226	505,882,607	0
15 CUNNINGHAM COMMODITIES LLC	FCM	CBOT	05/31/2021	5,534,975	1,587,531	3,947,444	100,312,541	96,695,805	3,616,736	3,050,000	986,169	582,012	404,157	100,000	0	0	0	0	0
16 DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	05/31/2021	1,246,048,092	1,500,000	1,244,548,092	2,171,347	0	0	0	1	480,128	0	0	0	0	0	0	0
17 DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	05/31/2021	8,394,946,841	200,118,064	8,194,828,777	2,525,103,049	2,274,740,275	250,362,774	125,000,000	720,481,001	569,789,410	150,691,591	75,000,000	0	0	0	0	0
18 DIRECT ACCESS USA LLC	FCM	CME	05/31/2021	11,379,660	2,004,071	9,375,589	43,641,375	29,873,838	13,767,537	2,500,000	0	0	0	0	0	0	0	0	0
19 DORIAN TRADING LLC	FCM	CME	05/31/2021	15,986,235	3,358,380	12,627,855	252,395,865	245,961,081	6,434,784	2,000,000	9,702,415	619,898	200,000	0	0	0	0	0	0
20 E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	05/31/2021	201,765,724	132,944,278	68,821,445	3,031,921,718	2,837,115,404	94,806,314	44,250,000	122,488,943	106,818,082	15,670,861	5,000,000	0	0	0	0	0
21 E*TRADE FUTURES LLC	FCM	NFA	05/31/2021	36,518,915	6,829,534	29,689,381	144,012,802	107,875,818	36,136,984	8,000,000	0	0	0	0	0	0	0	0	0
22 FLUTU FUTURES INC	FCM	NFA	05/31/2021	1,964,477	1,000,000	964,477	0	0	0	0	0	0	0	0	0	0	0	0	0
23 GAIN CAPITAL GROUP LLC	FCM	NFA	05/31/2021	47,254,348	29,514,729	17,739,619	316,741,257	297,975,281	18,765,976	10,000,000	4,095,851	2,519,261	1,576,590	1,000,000	0	0	0	0	200,294,587
24 GH FINANCIALS LLC	FCM	CME	05/31/2021	27,048,673	9,962,779	17,085,894	166,759,860	149,679,993	17,079,867	4,900,000	8,821,226	7,438,236	1,382,990	250,000	0	0	0	0	0
25 GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	05/31/2021	20,582,873,598	4,119,906,779	16,462,966,819	35,511,993,751	34,607,009,495	904,984,256	675,000,000	11,117,235,368	10,542,429,488	574,850,886	475,000,000	14,071,899,746	13,632,792,321	439,107,425	350,000,000	0
26 HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	05/31/2021	8,684,680	1,000,000	7,684,680	0	0	0	0	0	0	0	0	0	0	0	0	0
27 HSBC SECURITIES USA INC	FCM BD	CME	05/31/2021	1,220,373,665	412,463,393	807,910,272	3,413,860,097	3,305,935,092	107,925,005	96,000,000	166,560,935	141,036,720	25,524,215	15,000,000	1,322,811,108	1,244,891,507	77,919,601	67,000,000	0
28 HUATAI FINANCIAL USA INC	FCM	NFA	05/31/2021	2,297,714	1,000,000	1,297,714	17,617,881	16,369,421	1,248,460	600,000	293,295	61	293,234	150,000	0	0	0	0	0
29 IG US LLC	FCM	NFA	05/31/2021	31,181,336	21,032,159	10,149,177	0	0	0	0	0	0	0	0	0	0	0	0	30,643,178
30 INTERACTIVE BROKERS LLC	FCM BD	CME	05/31/2021	5,363,364,852	836,496,897	4,526,867,955	7,358,558,872	7,106,996,519	251,562,353	155,000,000	655,060,397	528,868,713	126,191,684	80,000,000	0	0	0	0	67,689,078
31 IRONBEAM INC	FCM	NFA	05/31/2021	6,028,330	1,000,000	5,028,330	77,937,130	71,753,883	6,183,247	0	0	0	0	0	0	0	0	0	0
32 JEFFERIES LLC	FCM BD	NFA	05/31/2021	1,518,185,943	123,721,236	1,394,464,707	52,621,555,010	50,850,561,450	1,770,993,560	1,017,011,229	7,512,992,407	7,227,469,823	285,522,584	252,961,444	20,044,135,595	19,075,006,894	969,128,701	381,500,138	0
33 JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	05/31/2021	27,053,842,528	5,271,761,179	21,782,081,349	49,358,772	3,672,686,696	3,476,982,739	195,703,957	100,000,000	79,782,485	66,807,169	12,975,316	7,000,000	20,718,225	4,336,852	16,381,423	1,000,000
34 MACQUARIE FUTURES USA LLC	FCM	CBOT	05/31/2021	354,148,942	304,790,170	49,358,772	0	0	0	0	0	0	0	0	0	0	0	0	0
35 MAREX NORTH AMERICA LLC	FCM	CME	05/31/2021	192,728,150	165,070,339	27,657,811	3,478,298,388	3,449,607,019	28,691,369	20,330,000	101,777,906	87,739,048	14,038,858	10,250,000	0	0	0	0	0
36 MCVLEAN TRADING & INVESTMENTS LLC	FCM	NFA	05/31/2021	14,754,536	1,750,145	13,004,391	421,462,293	399,540,463	21,921,830	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	05/31/2021	5,907,392,442	1,412,909,894	4,494,482,548	2,069,982,494	1,038,447,680	1,031,534,814	300,000,000	0	0	0	0	0	0	0	0	0
38 MID CO COMMODITIES INC	FCM	NFA	05/31/2021	16,683,325	11,450,600	5,232,725	108,415,351	91,603,416	16,811,935	5,138,000	0	0	0	0	0	0	0	0	0
39 MINT BROKERS	FCM BD	NFA	05/31/2021	2,630,350	1,000,000	1,630,350	0	0	0	0	0	0	0	0	0	0	0	0	0
40 MIZUHO SECURITIES USA LLC	FCM BD	CME	05/31/2021	1,283,059,718	470,278,149	812,781,569	7,513,263,950	6,774,927,582	738,336,368	150,000,000	1,097,951,468	974,252,896	123,698,572	70,000,000	21,816,328	506,410	21,309,918	10,000,000	0
41 MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	05/31/2021	16,346,280,472	3,916,529,415	12,429,751,057	26,252,250,295	25,868,889,718	383,360,577	235,000,000	8,103,812,176	7,884,069,287	219,742,889	140,000,000	25,747,041,725	25,471,635,139	275,406,586	92,000,000	0
42 NANHUA USA LLC	FCM	CME	05/31/2021	16,716,554	9,184,070	7,532,484	156,971,892	145,437,243	11,534,649	3,500,000	412,561	60,094	352,467	100,000	0	0	0	0	0
43 NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	05/31/2021	633,365,038	1,465,767	631,899,271	7,500,031	0	7,500,031	5,000,000	0	0	0	0	0	0	0	0	0
44 NINJATRADER CLEARING LLC	FCM	NFA	05/31/2021	4,335,052	1,000,000	3,335,052	39,344,385	35,431,979	3,912,406	2,000,000	1,324,869	805,615	519,254	200,000	0	0	0	0	0
45 NIMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	05/31/2021	3,792,136,104	173,949,017	3,618,187,087	385,897,380	241,999,795	143,897,585	26,000,000	18,138,568	0	18,138,568	1,000,000	0	0	0	0	0
46 OANDA CORPORATION	FCMRFD	NFA	05/31/2021	43,606,901	31,677,129	11,929,772	0	0	0	0	0	0	0	0	0	0	0	0	183,213,303
47 PHILLIP CAPITAL INC	FCM BD	CME	05/31/2021	74,437,953	41,492,558	32,945,395	899,695,538	872,220,494	27,475,044	11,500,000	15,119,345	11,307,047	3,812,298	1,500,000	0	0	0	0	0
48 PICTET OVERSEAS INC	FCM BD	NFA	05/31/2021	50,456,031	10,917,890	39,538,141	149,262,653	144,767,421	4,495,232	2,750,000	44,699,182	41,799,934	2,899,248	1,250,000	0	0	0	0	0
49 RBC CAPITAL MARKETS LLC	FCM BD	CME	05/31/2021	3,013,365,553	376,487,826	2,636,877,727	3,396,405,467	3,012,462,772	383,942,695	180,000,000	257,958,887	196,701,378	61,257,509	20,000,000	1,154,836,394	894,180,867	260,655,527	80,000,000	0
50 R1 OBRIEN ASSOCIATES LLC	FCM	CME																	

SELECTED FCM FINANCIAL DATA AS OF  
 May 31, 2021  
 FROM REPORTS FILED BY  
 June 24, 2021

(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"> <li>• FCM minimum dollar amount (\$1,000,000); or</li> <li>• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or</li> <li>• the amount of capital required by a registered futures association (currently NFA is the only such association); or</li> <li>• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or</li> <li>• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or</li> <li>• 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.</li> </ul>
(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.