

SELECTED FCM FINANCIAL DATA AS OF  
 June 30, 2021  
 FROM REPORTS FILED BY  
 July 26, 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)	
1 ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	06/30/2021	647,225,230	211,893,666	435,331,564	3,864,172,491	3,358,758,082	505,414,409	296,917,525	91,613,069	75,812,110	15,800,959	7,581,211	0	0	0	0	0
2 ADM INVESTOR SERVICES INC	FCM	CBOT	06/30/2021	424,078,098	328,222,777	95,855,321	6,259,241,243	6,055,675,665	203,565,578	120,000,000	440,122,889	394,449,129	45,673,760	20,000,000	9,809,042	0	9,809,042	8,000,000	0
3 ADVANTAGE FUTURES LLC	FCM	CME	06/30/2021	25,111,695	12,683,206	12,628,489	385,178,956	364,917,451	20,261,505	11,500,000	36,481,143	32,630,521	3,850,622	1,000,000	0	0	0	0	0
4 AMP GLOBAL CLEARING LLC	FCM	NFA	06/30/2021	6,057,268	1,000,000	5,057,268	70,444,235	63,990,429	6,453,806	900,000	2,070,948	1,704,315	366,633	150,000	0	0	0	0	0
5 APEX CLEARING CORPORATION	FCM BD	NFA	06/30/2021	4,007,242,925	47,870,678	3,959,372,247	94,740,347	68,879,194	25,861,153	7,000,000	0	0	0	0	0	0	0	0	0
6 BAKKT CLEARING LLC	FCM	NFA	06/30/2021	2,062,115	1,000,000	1,062,115	0	0	0	0	0	0	0	0	0	0	0	0	0
7 BARCLAYS CAPITAL INC	FCM BD	NYME	06/30/2021	5,833,521,917	1,765,104,726	4,068,417,191	8,088,402,654	7,783,694,323	304,708,331	55,000,000	3,238,581,215	3,038,835,695	199,745,520	12,000,000	11,620,420,152	11,067,427,870	552,992,282	250,000,000	0
8 BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	06/30/2021	2,258,762,528	615,415,935	1,643,346,593	4,443,937,318	3,816,994,018	626,943,300	503,000,000	550,394,855	418,875,872	131,518,983	30,000,000	2,073,092,071	1,803,897,504	269,194,567	90,000,000	0
9 BOFA SECURITIES INC	FCM BD	CBOT	06/30/2021	15,238,929,328	3,027,430,744	12,211,498,584	19,994,589,151	19,190,619,098	803,970,053	200,000,000	5,110,908,734	4,868,039,899	242,868,835	150,000,000	11,849,252,597	11,621,260,670	227,991,927	150,000,000	0
10 CANTOR FITZGERALD & CO	FCM BD	CBOT	06/30/2021	338,032,487	5,300,285	332,732,202	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	06/30/2021	3,602,173,254	832,045,934	2,770,127,320	294,936,516	207,327,593	87,608,923	35,245,691	50,000	0	50,000	1	0	0	0	0	0
12 CHS HEDGING LLC	FCM	CBOT	06/30/2021	63,256,500	28,728,242	34,528,242	239,648,957	180,578,113	59,070,844	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	06/30/2021	12,722,728,731	3,689,180,999	9,033,547,732	16,251,809,997	15,793,603,686	458,205,411	319,900,000	4,256,724,304	3,971,319,131	285,405,173	160,300,000	32,934,811,643	32,254,787,662	680,023,981	471,800,000	0
14 CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	06/30/2021	13,307,057,502	1,228,000,307	12,079,057,195	5,073,256,721	4,779,897,446	293,359,275	238,994,872	4,826,328,533	4,532,756,404	295,572,129	226,637,820	9,208,543,367	8,670,704,124	537,839,243	433,535,206	0
15 CUNNINGHAM COMMODITIES LLC	FCM	CBOT	06/30/2021	5,440,737	1,182,426	4,258,311	74,883,617	71,265,820	3,617,797	3,050,000	1,028,815	621,997	406,818	100,000	0	0	0	0	0
16 DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	06/30/2021	1,277,239,549	1,500,000	1,275,739,549	2,168,934	2,168,934	1	471,249	0	471,249	0	1	0	0	0	0	0
17 DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	06/30/2021	8,684,528,785	198,245,795	8,486,282,990	2,599,143,545	2,345,897,252	253,246,293	125,000,000	623,888,241	475,266,658	148,621,583	75,000,000	0	0	0	0	0
18 DIRECT ACCESS USA LLC	FCM	CME	06/30/2021	11,355,723	2,299,024	9,056,699	61,220,306	61,527,301	19,693,005	2,500,000	0	0	0	0	0	0	0	0	0
19 DORMAN TRADING LLC	FCM	CME	06/30/2021	15,968,661	2,703,343	13,265,318	255,514,958	249,058,393	6,456,565	2,000,000	7,764,422	7,045,757	718,666	200,000	0	0	0	0	0
20 E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	06/30/2021	212,138,305	129,203,335	82,934,970	2,885,210,773	2,798,750,047	86,460,726	44,250,000	135,364,952	124,932,717	10,432,235	5,000,000	0	0	0	0	0
21 E*TRADE FUTURES LLC	FCM	NFA	06/30/2021	36,666,000	3,449,748	33,216,252	145,196,055	108,223,249	36,972,806	8,000,000	0	0	0	0	0	0	0	0	0
22 FUTU FUTURES INC	FCM	NFA	06/30/2021	1,961,826	1,000,000	961,826	0	0	0	0	0	0	0	0	0	0	0	0	0
23 GAIN CAPITAL GROUP LLC	FCM	NFA	06/30/2021	49,282,394	29,939,271	19,343,123	311,117,647	292,373,755	18,743,892	10,000,000	3,927,167	2,365,723	1,561,444	1,000,000	0	0	0	0	208,785,423
24 GH FINANCIALS LLC	FCM	CME	06/30/2021	27,288,297	10,240,822	17,047,475	190,783,428	173,549,044	17,234,384	4,900,000	10,809,587	9,435,659	1,373,928	250,000	0	0	0	0	0
25 GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	06/30/2021	19,959,620,550	4,198,319,873	15,761,301,277	36,579,054,245	36,899,896,739	889,157,506	675,000,000	11,035,882,832	10,467,383,904	568,498,928	475,000,000	13,963,630,771	13,518,273,462	445,357,309	350,000,000	0
26 HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	06/30/2021	33,650,698	1,000,000	32,650,698	0	0	0	0	0	0	0	0	0	0	0	0	0
27 HSBC SECURITIES USA INC	FCM BD	CME	06/30/2021	1,079,804,594	430,322,470	649,482,124	3,304,110,619	3,195,834,480	108,276,139	96,000,000	155,600,378	128,656,439	26,943,939	15,000,000	1,265,120,258	1,191,592,624	73,527,634	63,000,000	0
28 HUATAI FINANCIAL USA INC	FCM	NFA	06/30/2021	2,175,009	1,000,000	1,175,009	13,472,859	12,213,536	1,259,323	600,000	293,286	0	293,286	150,000	0	0	0	0	0
29 IG US LLC	FCM	NFA	06/30/2021	33,820,944	21,249,372	12,571,572	0	0	0	0	0	0	0	0	0	0	0	0	34,987,430
30 INTERACTIVE BROKERS LLC	FCM BD	CME	06/30/2021	4,830,989,392	911,936,459	3,919,052,933	7,034,178,880	6,828,392,404	205,786,476	155,000,000	634,795,686	510,033,829	124,761,857	80,000,000	0	0	0	0	54,475,022
31 IRONBEAM INC	FCM	NFA	06/30/2021	6,071,576	1,000,000	5,071,576	79,082,061	72,944,465	6,137,596	1,600,000	317,512	126,260	60,000	0	0	0	0	0	0
32 JEFFERIES LLC	FCM BD	NFA	06/30/2021	1,737,036,176	118,814,571	1,618,221,605	0	0	0	0	0	0	0	0	0	0	0	0	0
33 JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	06/30/2021	26,962,600,088	5,150,437,175	21,812,162,913	48,017,492,576	46,424,107,215	1,593,385,361	928,482,144	7,604,651,125	7,087,219,199	517,431,926	248,052,672	20,153,409,116	19,132,636,770	1,020,772,346	382,652,735	0
34 MACQUARIE FUTURES USA LLC	FCM	CBOT	06/30/2021	356,727,742	299,175,737	57,552,005	3,604,500,286	3,401,852,064	202,648,222	100,000,000	72,469,764	59,311,209	13,158,555	7,000,000	19,875,239	3,490,162	16,385,077	1,000,000	0
35 MAREX NORTH AMERICA LLC	FCM	CME	06/30/2021	183,071,371	155,379,815	27,691,556	3,034,796,275	3,003,851,558	30,944,717	20,330,000	95,046,727	81,081,516	13,965,211	10,250,000	0	0	0	0	0
36 MCVAN TRADING & INVESTMENTS LLC	FCM	NFA	06/30/2021	14,928,272	1,783,557	13,144,715	428,725,606	407,333,539	21,392,067	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	06/30/2021	5,707,262,032	1,474,652,402	4,232,609,630	2,095,491,185	1,082,372,836	1,013,118,349	300,000,000	0	0	0	0	0	0	0	0	0
38 MID CO COMMODITIES INC	FCM	NFA	06/30/2021	16,695,654	1,089,354	15,606,300	31,540,461	14,890,402	16,650,059	5,138,000	0	0	0	0	0	0	0	0	0
39 MINT BROKERS	FCM BD	NFA	06/30/2021	2,615,245	1,000,000	1,615,245	0	0	0	0	0	0	0	0	0	0	0	0	0
40 MIZUHO SECURITIES USA LLC	FCM BD	CME	06/30/2021	1,340,859,681	471,008,598	869,851,083	7,021,268,506	6,718,118,984	303,149,522	150,000,000	1,074,396,729	949,598,320	124,798,409	70,000,000	22,032,775	693,967	21,338,808	10,000,000	0
41 MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	06/30/2021	16,739,203,698	3,902,668,232	12,836,535,466	26,364,145,493	25,981,659,630	382,485,863	235,000,000	7,909,224,092	7,694,453,195	214,770,897	140,000,000	26,128,027,200	25,832,767,009	295,260,191	92,000,000	0
42 NANHUA USA LLC	FCM	CME	06/30/2021	16,666,278	10,149,250	6,517,028	139,118,192	127,163,034	11,955,158	3,500,000	412,222	59,210	353,012	100,000	0	0	0	0	0
43 NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	06/30/2021	644,350,350	1,155,382	643,194,968	7,500,076	0	7,500,076	5,000,000	0	0	0	0	0	0	0	0	0
44 NINJATRADER CLEARING LLC	FCM	NFA	06/30/2021	4,374,478	1,000,000	3,374,478	34,635,029	34,635,029	4,025,694	2,000,000	1,450,569	958,415	492,154	200,000	0	0	0	0	0
45 NIMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	06/30/2021	3,304,443,331	161,623,586	3,142,819,745	282,225,885	138,245,951	143,979,934	26,000,000	17,831,482	0							

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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"> <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.