

SELECTED FCM FINANCIAL DATA AS OF
September 30, 2021
FROM REPORTS FILED BY
October 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 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	09/30/2021	548,944,427	255,993,112	292,951,315	4,271,026,777	3,734,991,516	536,035,261	328,351,606	119,202,436	97,482,509	21,719,927	9,748,251	0	0	0	0	0
2 ADM INVESTOR SERVICES INC	FCM	CBOT	09/30/2021	427,991,504	329,430,279	98,561,225	6,952,370,579	6,747,329,514	205,041,065	120,000,000	469,524,026	423,072,027	46,451,999	20,000,000	9,811,447	0	9,811,447	8,000,000	0
3 ADVANTAGE FUTURES LLC	FCM	CME	09/30/2021	25,088,523	12,428,071	12,660,452	519,470,060	499,349,299	20,120,761	11,000,000	40,047,992	35,999,976	4,048,016	1,000,000	0	0	0	0	0
4 AMP GLOBAL CLEARING LLC	FCM	NFA	09/30/2021	6,191,468	1,000,000	5,191,468	70,572,637	64,001,045	6,571,592	900,000	2,105,129	1,741,969	363,160	150,000	0	0	0	0	0
5 APEX CLEARING CORPORATION	FCM BD	NFA	09/30/2021	43,271,775	53,412,663	379,859,134	119,752,382	93,931,624	25,820,758	7,000,000	0	0	0	0	0	0	0	0	0
6 BAKKT CLEARING LLC	FCM	NFA	09/30/2021	2,033,674	1,000,000	1,033,674	0	0	0	0	0	0	0	0	0	0	0	0	0
7 BARCLAYS CAPITAL INC	FCM BD	NYME	09/30/2021	6,862,282,473	1,905,210,809	4,957,071,664	10,173,355,976	9,852,556,338	320,799,638	55,000,000	3,489,847,622	3,308,745,315	181,102,307	12,000,000	11,962,710,385	11,604,774,981	357,935,404	250,000,000	0
8 BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	09/30/2021	2,359,038,440	682,875,453	1,676,162,987	5,806,669,018	5,184,580,990	622,088,028	503,000,000	384,737,470	345,341,961	39,395,509	30,000,000	2,019,705,922	1,851,538,479	168,167,443	95,000,000	0
9 BOFA SECURITIES INC	FCM BD	CBOT	09/30/2021	16,599,413,554	3,139,275,327	13,460,138,227	21,424,990,961	21,048,065,586	376,925,375	200,000,000	5,111,072,643	4,865,771,572	245,301,071	150,000,000	12,559,915,218	12,284,684,158	275,231,060	150,000,000	0
10 CANTOR FITZGERALD & CO	FCM BD	CBOT	09/30/2021	366,986,821	4,522,932	362,463,889	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	09/30/2021	4,281,428,290	913,897,453	3,367,530,837	363,281,366	273,754,464	89,526,902	46,538,259	0	0	0	0	0	0	0	0	0
12 CHARLES SCHWAB FUTURES & FOREX LLC	FCM	NFA	09/30/2021	210,997,893	37,669,288	173,328,605	560,693,115	459,660,856	101,032,259	50,000,000	0	0	0	0	0	0	0	0	62,410,379
13 CHS HEDGING LLC	FCM	CBOT	09/30/2021	57,932,634	25,579,267	32,353,367	269,662,869	212,070,949	57,591,920	14,100,000	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	09/30/2021	12,988,238,055	3,861,577,036	9,126,661,019	17,025,115,447	16,549,552,489	475,562,958	335,300,000	5,654,927,989	5,339,484,618	315,443,371	180,000,000	32,591,233,468	31,906,957,402	684,276,066	471,800,000	0
15 CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	09/30/2021	13,145,310,122	1,151,566,036	11,993,744,086	4,293,403,174	4,057,148,863	236,254,311	2,027,857,443	5,018,802,330	4,659,149,315	359,653,015	232,957,466	8,775,526,290	8,273,816,390	501,709,900	413,690,819	0
16 CUNNINGHAM COMMODITIES LLC	FCM	CBOT	09/30/2021	7,348,561	1,000,000	6,348,561	59,889,187	56,501,956	3,387,231	3,050,000	1,224,265	810,245	414,020	100,000	0	0	0	0	0
17 DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	09/30/2021	1,276,796,498	1,500,000	1,275,296,498	2,168,500	0	2,168,500	0	465,134	0	465,134	1	0	0	0	0	0
18 DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	09/30/2021	9,045,779,058	225,733,525	8,820,045,533	2,795,490,727	2,592,907,018	202,583,709	125,000,000	631,266,592	506,572,526	124,694,066	75,000,000	0	0	0	0	0
19 DIRECT ACCESS USA LLC	FCM	CME	09/30/2021	11,285,395	2,200,861	9,084,534	59,780,858	43,198,108	16,582,750	2,500,000	0	0	0	0	0	0	0	0	0
20 DORMAN TRADING LLC	FCM	CME	09/30/2021	15,463,361	3,907,816	11,555,445	254,228,782	247,948,694	6,280,088	2,000,000	17,015,034	16,113,492	901,542	200,000	0	0	0	0	0
21 E.D. & F. MAN CAPITAL MARKETS INC	FCM BD SD	CME/NFA	09/30/2021	201,461,384	133,018,111	68,443,273	3,030,735,072	2,956,889,828	73,835,244	44,250,000	133,309,585	123,038,512	10,271,073	5,000,000	0	0	0	0	0
22 E*TRADE FUTURES LLC	FCM	NFA	09/30/2021	36,947,105	1,878,278	28,768,827	159,548,912	124,093,980	35,454,932	9,000,000	0	0	0	0	0	0	0	0	0
23 FUTU FUTURES INC	FCM	NFA	09/30/2021	1,961,578	1,000,000	961,578	0	0	0	0	0	0	0	0	0	0	0	0	0
24 GAIN CAPITAL GROUP LLC	FCM/FD	NFA	09/30/2021	49,354,382	30,087,158	19,267,224	270,745,781	255,646,018	15,099,763	10,000,000	3,983,278	2,131,617	1,851,661	1,000,000	0	0	0	211,743,165	0
25 GH FINANCIALS LLC	FCM	CME	09/30/2021	27,377,609	8,452,951	18,924,658	169,361,428	150,063,830	19,297,598	5,400,000	6,340,998	4,935,992	1,405,006	325,000	0	0	0	0	0
26 GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	09/30/2021	19,665,109,284	4,141,960,914	15,523,148,370	35,563,228,269	34,708,215,850	855,012,419	675,000,000	9,796,278,517	9,226,451,043	569,827,474	475,000,000	14,916,605,060	14,455,066,082	461,538,978	350,000,000	0
27 HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	09/30/2021	33,549,136	1,000,000	32,549,136	0	0	0	0	0	0	0	0	0	0	0	0	0
28 HSBC SECURITIES USA INC	FCM BD	CME	09/30/2021	1,124,338,778	465,401,720	658,937,018	3,355,880,488	3,244,280,238	111,600,250	101,000,000	147,769,768	120,200,015	27,569,753	15,000,000	1,331,171,260	1,241,536,773	89,634,487	79,000,000	0
29 IG US LLC	FCM	RFED	09/30/2021	30,134,727	21,401,198	8,733,529	0	0	0	0	0	0	0	0	0	0	0	0	38,023,965
30 INTERACTIVE BROKERS LLC	FCM BD	CME	09/30/2021	5,459,789,684	944,476,173	4,515,313,511	7,494,471,362	7,285,598,002	208,873,360	155,000,000	647,041,241	510,145,952	136,895,289	80,000,000	0	0	0	0	52,451,838
31 IRONBEAM INC	FCM	NFA	09/30/2021	5,879,852	117,684,672	1,496,261,735	0	0	0	0	0	0	0	0	0	0	0	0	0
32 JEFFERIES LLC	FCM BD	NFA	09/30/2021	1,613,946,407	117,684,672	1,496,261,735	0	0	0	0	0	0	0	0	0	0	0	0	0
33 JP MORGAN SECURITIES LLC	FCM BD SD	CME/NFA	09/30/2021	25,579,510,941	5,436,724,533	20,142,786,408	47,628,029,580	45,951,599,124	1,676,430,456	919,031,982	7,838,743,549	7,279,450,788	559,292,761	254,780,778	21,208,714,247	20,163,491,994	1,045,222,253	403,269,840	0
34 MACQUARIE FUTURES USA LLC	FCM	CBOT	09/30/2021	388,566,729	330,641,676	57,925,053	3,738,126,888	3,583,846,428	154,280,460	100,000,000	160,717,272	74,797,217	85,920,055	7,000,000	16,851,474	461,048	16,390,426	1,000,000	0
35 MAREX NORTH AMERICA LLC	FCM	CME	09/30/2021	196,977,723	174,714,773	22,263,000	3,646,343,414	3,616,914,513	29,428,901	20,330,000	177,045,774	153,849,347	23,196,427	10,250,000	0	0	0	0	0
36 MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	09/30/2021	15,233,796	1,091,688	14,142,108	433,224,789	411,641,059	21,583,730	18,000,000	0	0	0	0	0	0	0	0	0
37 MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	09/30/2021	5,029,369,824	1,532,237,587	3,497,132,237	2,673,216,572	1,644,643,242	1,028,573,330	300,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	0
38 MID CO COMMODITIES INC	FCM	NFA	09/30/2021	16,233,060	10,398,782	5,834,278	99,546,720	82,752,714	16,794,006	5,138,000	0	0	0	0	0	0	0	0	0
39 MINT BROKERS	FCM BD	NFA	09/30/2021	2,536,598	1,000,000	1,536,598	0	0	0	0	0	0	0	0	0	0	0	0	0
40 MIZUHO SECURITIES USA LLC	FCM BD	CME	09/30/2021	1,144,460,543	554,722,704	589,737,839	8,605,921,213	7,357,516,169	1,248,405,044	150,000,000	1,074,353,731	947,966,114	126,387,617	70,000,000	20,673,689	716,760	19,956,929	10,000,000	0
41 MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	09/30/2021	15,921,685,997	3,878,720,245	12,042,965,752	25,313,842,481	24,923,077,731	390,764,750	235,000,000	7,701,303,528	7,487,561,272	213,742,256	140,000,000	25,802,907,049	25,538,924,693	263,982,356	92,000,000	0
42 NANHUA USA LLC	FCM	CME	09/30/2021	16,531,943	4,775,067	11,756,876	120,004,853	107,779,950	12,224,903	3,500,000	353,074	53	353,021	100,000	0	0	0	0	0
43 NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	09/30/2021	594,798,730	5,314,766	589,483,964	7,500,109	7,500,109	5,000,000	5,000,000	0	0	0	0	0	0	0	0	0
44 NINJATRADER CLEARING LLC	FCM	NFA	09/30/2021	7,872,287	1,000,000	6,872,287	100,724,508	100,724,508	7,924,732	2,000,000	2,073,748	1,332,844	740,904	200,000	0	0	0	0	0
45 NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	09/30/2021	3,367,245,064	157,187,057	3,210,058,007	324,209,421	180,058,520	144,150,901	26,000,000	17,686,289	0	17,686,289	1,000,000	0	0	0	0	0
46 OANDA CORPORATION	FCM RFD	NFA	09/30/2021	39,139,174	9,325,662	29,813,512	0	0	0	0	0	0	0	0	0	0	0	0	198,681,564
47 PHILLIP CAPITAL INC	FCM BD	CME	09/30/2021	76,938,425	38,032,401	38,906,024	754,710,503	726,157,569	28,553,934	11,500,000	12,296,427	8,552,066	3,744,361	1,500,000	0	0	0	0	0
48 PICTET OVERSEAS INC	FCM BD	NFA	09/30/2021	30,727,913	14,032,623	16,705,290	209,556,071	204,938,492	4,617,579	2,750,000	61,013,370	58,117,518	2,895,852	1,250,000	0	0	0	0	0
49 RBC CAPITAL MARKETS LLC	FCM BD	CME	09/30/2021	1,994,336,998	37,106,358	1,957,230,640	3,639,317,432	3,251,410,703	387,906,729	200,000,000	230,794,443	153,631,636	77,162,807	20,000,000	1,128,147,287	917,503,509	210,643,778	80,000,000	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"> • 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.