

SELECTED FCM FINANCIAL DATA AS OF
April 30, 2021
FROM REPORTS FILED BY
May 25, 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	04/30/2021	602,835,808	249,502,396	353,333,412	4,251,026,828	3,716,464,794	534,562,034	350,242,724	100,370,343	82,809,759	17,560,584	8,280,976	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	04/30/2021	417,228,574	323,111,822	94,116,752	6,231,206,236	6,023,995,861	207,210,375	120,000,000	490,365,992	444,395,459	45,970,533	20,000,000	9,807,693	0	9,807,693	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	04/30/2021	23,276,577	11,712,045	11,564,532	328,706,433	307,988,585	20,717,848	11,500,000	34,533,448	30,790,016	3,743,432	1,000,000	0	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	04/30/2021	6,210,668	1,000,000	5,210,668	70,377,112	63,767,945	6,609,167	900,000	2,049,341	1,666,377	382,964	150,000	0	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	04/30/2021	401,045,256	42,297,039	358,748,217	78,303,337	53,625,161	24,678,176	7,000,000	0	0	0	0	0	0	0	0	0
6	BAKKT CLEARING LLC	FCM	NFA	04/30/2021	4,246,799	1,000,000	3,246,799	0	0	0	0	0	0	0	0	0	0	0	0	0
7	BARCLAYS CAPITAL INC	FCM BD	NYME	04/30/2021	6,067,039,179	1,762,939,884	4,304,099,295	7,811,065,865	7,509,933,241	301,132,624	55,000,000	3,679,041,519	3,453,293,851	225,747,668	12,000,000	11,221,986,802	10,835,466,765	386,520,037	250,000,000	0
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	04/30/2021	2,488,688,254	594,667,013	1,894,021,241	4,131,564,760	3,502,083,032	629,481,728	503,000,000	424,350,515	372,892,733	51,457,782	30,000,000	1,865,032,454	1,703,148,891	161,883,563	85,000,000	0
9	BOFA SECURITIES INC	FCM BD	CBOT	04/30/2021	16,044,146,791	2,871,668,314	13,172,478,477	21,098,903,498	20,326,326,468	772,577,030	200,000,000	5,671,568,194	5,298,101,865	373,466,329	150,000,000	10,773,746,417	10,518,896,583	254,849,834	150,000,000	0
10	CANTOR FITZGERALD & CO	FCM BD	CBOT	04/30/2021	422,989,866	3,001,003	419,988,863	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	04/30/2021	3,225,741,462	731,317,001	2,494,424,461	398,969,170	312,889,642	86,079,528	53,191,239	50,000	0	50,000	1	0	0	0	0	0
12	CHS HEDGING LLC	FCM	CBOT	04/30/2021	67,402,102	28,839,939	38,562,163	241,462,563	181,904,576	59,557,987	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	04/30/2021	12,500,486,389	3,735,298,921	8,765,187,468	17,182,057,347	16,471,786,226	710,271,121	493,500,000	4,386,743,912	4,163,204,660	223,539,252	160,300,000	32,854,498,237	32,188,318,929	666,179,308	462,000,000	0
14	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	04/30/2021	12,768,778,282	1,735,883,033	11,032,895,249	6,815,784,582	6,440,807,697	374,976,885	322,040,385	5,281,893,274	5,281,893,274	523,246,225	264,094,664	12,741,447,104	12,078,115,991	663,331,113	603,905,800	0
15	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	04/30/2021	5,609,988	1,648,394	3,961,594	91,064,935	87,493,332	3,571,603	3,050,000	1,027,983	595,197	432,786	100,000	0	0	0	0	0
16	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	04/30/2021	1,260,138,949	1,610,093	1,258,528,856	2,171,656	0	2,171,656	1	476,292	0	476,292	1	0	0	0	0	0
17	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	04/30/2021	8,581,144,670	212,556,793	8,368,587,877	2,527,446,815	2,276,642,267	250,804,548	125,000,000	771,649,510	623,788,012	147,861,498	75,000,000	0	0	0	0	0
18	DIRECT ACCESS USA LLC	FCM	CME	04/30/2021	11,405,354	1,932,925	9,472,429	46,933,408	33,840,090	13,093,318	2,500,000	0	0	0	0	0	0	0	0	0
19	DORMAN TRADING LLC	FCM	CME	04/30/2021	15,386,814	4,009,776	11,382,038	274,085,631	267,443,197	6,642,434	2,000,000	9,012,341	872,633	0	200,000	0	0	0	0	0
20	E.D. & F.MAN CAPITAL MARKETS INC	FCM BD	CME	04/30/2021	208,221,647	140,355,486	67,866,161	3,004,613,561	2,914,975,781	89,637,780	44,250,000	122,971,400	107,503,836	15,467,564	5,000,000	0	0	0	0	0
21	E*TRADE FUTURES LLC	FCM	NFA	04/30/2021	36,024,978	5,806,169	30,218,809	138,762,113	103,707,871	35,054,242	8,000,000	0	0	0	0	0	0	0	0	0
22	FUTU FUTURES INC	FCM	NFA	04/30/2021	1,965,386	1,000,000	965,386	0	0	0	0	0	0	0	0	0	0	0	0	0
23	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	04/30/2021	55,917,846	29,837,904	26,079,942	342,593,439	324,428,389	18,165,050	10,000,000	4,110,064	2,565,700	1,544,364	1,000,000	0	0	0	206,758,071	0
24	GH FINANCIALS LLC	FCM	CME	04/30/2021	27,271,719	9,031,819	18,239,900	159,114,159	141,314,985	17,799,174	4,900,000	8,996,229	7,631,635	1,364,594	250,000	0	0	0	0	0
25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	04/30/2021	19,668,399,122	4,120,627,038	15,547,772,084	34,567,251,714	33,652,379,795	914,871,919	675,000,000	10,889,728,994	10,325,587,416	564,141,488	475,000,000	14,048,366,150	13,612,061,508	436,304,642	350,000,000	0
26	HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	04/30/2021	8,719,962	1,000,000	7,719,962	0	0	0	0	0	0	0	0	0	0	0	0	0
27	HSBC SECURITIES USA INC	FCM BD	CME	04/30/2021	1,148,207,312	417,467,694	730,739,618	3,256,665,725	3,137,095,261	119,570,464	109,000,000	147,996,178	122,326,508	25,669,670	15,000,000	1,366,157,690	1,284,122,988	82,034,702	71,000,000	0
28	HUATAI FINANCIAL USA INC	FCM	NFA	04/30/2021	2,022,532	1,000,000	1,022,532	17,894,101	16,662,111	1,231,990	600,000	293,261	61	293,200	150,000	0	0	0	0	0
29	IG US LLC	FCM	RFED	04/30/2021	31,796,058	21,013,892	10,782,166	0	0	0	0	0	0	0	0	0	0	0	30,277,845	0
30	INTERACTIVE BROKERS LLC	FCM BD	CME	04/30/2021	5,085,420,663	820,533,987	4,264,886,676	6,965,905,229	6,756,788,034	209,117,195	155,000,000	615,851,538	494,498,587	121,352,951	80,000,000	0	0	0	0	0
31	IRONBEAM INC	FCM	NFA	04/30/2021	5,987,133	1,000,000	4,987,133	74,453,164	68,694,171	5,758,993	1,600,000	305,105	112,684	192,421	60,000,000	0	0	0	62,290,554	0
32	JEFFRIES LLC	FCM BD	NFA	04/30/2021	1,408,030,814	116,963,844	1,291,067,030	0	0	0	0	0	0	0	0	0	0	0	0	0
33	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	04/30/2021	25,417,017,217	5,098,003,464	20,319,013,753	46,545,856,604	44,962,155,725	1,583,700,879	899,243,114	7,459,424,077	6,926,739,057	532,685,020	242,435,867	20,178,037,965	19,208,399,913	969,638,052	384,167,998	0
34	MACQUARIE FUTURES USA LLC	FCM	CBOT	04/30/2021	323,101,311	296,166,431	26,934,880	3,504,698,727	3,315,546,462	189,152,265	100,000,000	64,538,335	51,609,911	12,928,424	7,000,000	24,336,052	7,958,242	16,377,810	1,000,000	0
35	MAREX NORTH AMERICA LLC	FCM	CME	04/30/2021	184,044,736	158,939,473	25,105,263	2,617,065,957	2,593,673,330	23,392,627	20,330,000	120,034,604	105,112,008	14,922,596	10,250,000	0	0	0	0	0
36	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	04/30/2021	14,717,225	2,091,941	12,625,284	451,266,259	429,420,565	21,845,694	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	04/30/2021	5,335,647,108	1,381,268,901	3,954,378,207	2,371,417,335	1,405,396,412	966,020,923	300,000,000	0	0	0	0	0	0	0	0	0
38	MID CO COMMODITIES INC	FCM	NFA	04/30/2021	14,606,505	10,496,395	4,110,110	56,124,559	41,180,480	14,944,079	5,138,000	0	0	0	0	0	0	0	0	0
39	MINT BROKERS	FCM BD	NFA	04/30/2021	2,658,053	1,000,000	1,658,053	0	0	0	0	0	0	0	0	0	0	0	0	0
40	MIZUHO SECURITIES USA LLC	FCM BD	CME	04/30/2021	1,269,417,017	434,349,803	835,067,214	6,680,669,046	6,374,476,226	306,192,820	150,000,000	1,092,104,518	967,448,851	124,655,667	70,000,000	21,955,816	1,151,250	20,804,566	10,000,000	0
41	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	04/30/2021	16,486,405,519	3,870,367,637	12,616,037,882	25,848,716,643	25,466,227,224	382,489,419	235,000,000	7,787,256,614	7,571,707,854	215,548,760	140,000,000	26,235,202,531	25,920,281,943	314,920,588	92,000,000	0
42	NANHUA USA LLC	FCM	CME	04/30/2021	16,831,953	6,459,211	10,372,742	134,477,174	123,368,535	11,008,639	3,500,000	361,981	10,457	351,524	100,000	0	0	0	0	0
43	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	04/30/2021	638,065,120	3,126,604	634,938,516	7,500,000	0	7,500,000	5,000,000	0	0	0	0	0	0	0	0	0
44	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	04/30/2021	3,718,609,090	212,022,330	3,506,586,760	420,608,715	276,978,119	143,630,596	26,000,000	18,066,041	0	18,066,041	1,000,000	0	0	0	0	0
45	OANDA CORPORATION	FCMRFD	NFA	04/30/2021	44,655,522	31,865,797	12,789,725	0	0	0	0	0	0	0	0	0	0	0	188,466,673	0
46	PHILLIP CAPITAL INC	FCM BD	CME	04/30/2021	76,097,799	42,901,578	33,196,221	857,397,450	830,222,781	27,174,669	11,500,000	16,850,534	13,026,886	3,823,648	1,500,000	0	0	0	0	0
47	PICITET OVERSEAS INC	FCM BD	NFA	04/30/2021	51,099,722	11,472,841	39,626,931	155,869,896	151,402,468	4,467,428	2,750,000	35,501,013	32,623,180	2,877,833	1,250,000	0	0	0	0	0
48	RBC CAPITAL MARKETS LLC	FCM BD	CME	04/30/2021	3,160,428,071	367,066,319	2,793,361,752	3,375,722,858	2,908,712,014	467,010,844	200,000,000	231,089,960	169,807,124	61,282,836	20,000,000	1,150,424,439	890,491,489	259,932,950	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:
• 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 sequeate 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.