

SELECTED FCM FINANCIAL DATA AS OF

March 31, 2022

FROM REPORTS FILED BY

April 25, 2022

	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	03/31/2022	579,242,189	287,822,719	291,419,470	5,026,078,838	4,479,573,211	546,505,627	373,358,829	154,786,171	127,027,825	27,758,346	12,702,783	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	03/31/2022	497,546,217	423,846,028	73,700,189	8,556,005,409	8,656,100,394	199,905,015	120,000,000	675,563,969	629,363,519	46,200,450	20,000,000	9,816,871	0	9,816,871	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	03/31/2022	28,004,191	18,114,293	9,889,898	528,158,270	509,091,924	19,066,346	10,500,000	38,903,330	34,725,858	4,177,472	1,000,000	0	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	03/31/2022	7,084,919	1,000,000	6,084,919	76,133,694	68,631,811	7,501,883	900,000	2,754,146	2,256,783	497,363	150,000	0	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	03/31/2022	433,971,870	36,496,629	397,475,241	103,074,442	74,343,488	28,730,954	10,000,000	0	0	0	0	0	0	0	0	0
6	BAKKT CLEARING LLC	FCM	NFA	03/31/2022	1,981,930	1,000,000	981,930	0	0	0	0	0	0	0	0	0	0	0	0	0
7	BARCLAYS CAPITAL INC	FCM BD	NYME	03/31/2022	6,829,326,497	1,939,726,147	4,889,600,350	11,252,625,199	10,925,010,915	327,614,284	58,000,000	4,225,499,043	4,024,880,350	200,618,693	40,000,000	12,249,595,375	11,687,755,212	561,840,163	26,000,000	0
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	03/31/2022	2,232,311,848	927,743,533	1,304,568,315	6,948,743,566	6,329,754,324	618,989,242	503,000,000	2,921,752,488	1,552,512,017	1,369,240,471	98,000,000	2,543,357,375	2,270,091,879	273,265,496	95,000,000	0
9	BOFA SECURITIES INC	FCM BD	CBOT	03/31/2022	14,392,233,586	3,957,678,512	10,434,555,074	26,610,424,668	25,544,496,138	1,065,928,530	200,000,000	5,840,354,819	5,574,520,669	265,834,150	150,000,000	15,608,550,541	15,060,985,841	547,564,700	150,000,000	0
10	CANTOR FITZGERALD & CO	FCM BD	CBOT	03/31/2022	432,801,757	2,571,623	430,230,134	4,969,921	0	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0
11	CHARLES SCHWAB FUTURES & FOREX LLC	FCM	NFA	03/31/2022	212,506,549	47,482,843	165,023,706	825,646,197	660,222,433	165,423,764	100,000,000	0	0	0	0	0	0	0	0	64,587,052
12	CHS HEDGING LLC	FCM	CBOT	03/31/2022	64,710,118	40,756,669	23,953,449	356,221,348	295,254,335	60,967,013	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	03/31/2022	9,929,377,435	4,727,916,080	5,201,461,355	20,624,829,039	19,634,898,609	989,930,430	687,400,000	6,620,229,276	6,316,286,279	303,942,997	195,300,000	32,643,446,432	31,803,950,155	839,496,277	466,900,000	0
14	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	03/31/2022	10,621,539,666	546,120,662	10,075,419,004	1,256,248,714	1,079,549,813	176,698,901	53,977,491	2,270,116,896	1,985,450,647	284,666,249	99,272,532	4,556,601,982	3,816,573,421	740,028,561	190,828,671	0
15	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	03/31/2022	38,201,651	1,019,350	37,182,301	78,534,425	74,540,681	4,133,744	3,050,000	0	828,137	0	100,000	0	0	0	0	0
16	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	03/31/2022	1,275,016,454	2,392,843	1,272,623,611	2,154,586	0	2,154,586	1	448,196	0	448,196	1	0	0	0	0	0
17	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	03/31/2022	6,075,839,438	236,173,109	5,839,666,329	2,683,772,144	2,481,932,157	201,839,987	125,000,000	859,266,107	732,227,986	127,038,121	75,000,000	15,349,111,833	14,612,917,915	726,213,918	350,000,000	0
18	DIRECT ACCESS USA LLC	FCM	CME	03/31/2022	11,236,038	1,877,897	9,358,141	49,385,275	40,223,123	9,162,152	2,500,000	0	0	0	0	0	0	0	0	0
19	DORMAN TRADING LLC	FCM	CME	03/31/2022	16,830,979	2,422,048	14,408,931	222,676,983	216,902,854	5,774,129	2,000,000	11,164,358	10,260,549	903,809	200,000	0	0	0	0	0
20	E & F MAN CAPITAL MARKETS INC	FCM BD SD	CME/NFA	03/31/2022	214,996,435	154,988,581	60,007,854	3,699,690,365	3,620,351,656	79,338,709	44,250,000	123,951,041	111,235,564	12,715,477	5,000,000	0	0	0	0	0
21	ETRADE FUTURES LLC	FCM	NFA	03/31/2022	39,873,615	6,836,979	33,036,636	165,666,705	125,192,842	40,473,863	11,000,000	0	0	0	0	0	0	0	0	0
22	FUTU FUTURES INC	FCM	NFA	03/31/2022	1,924,326	1,000,000	924,326	0	0	0	0	0	0	0	0	0	0	0	0	0
23	GAIN CAPITAL GROUP LLC	FCM RFD	NFA	03/31/2022	54,299,040	29,425,333	24,873,707	0	0	0	0	0	0	0	0	0	0	0	0	198,506,670
24	GH FINANCIALS LLC	FCM	CME	03/31/2022	28,043,421	11,556,979	16,486,442	160,700,524	135,293,587	25,406,937	5,500,000	9,358,015	7,832,304	1,525,711	250,000	0	0	0	0	0
25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	03/31/2022	21,142,437,678	4,846,720,525	16,295,717,153	40,010,952,618	39,106,253,864	904,696,754	675,000,000	12,245,849,202	11,655,324,351	590,524,851	475,000,000	15,815,968,459	15,349,111,833	466,856,626	350,000,000	0
26	HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	03/31/2022	33,274,911	1,000,000	32,274,911	0	0	0	0	0	0	0	0	0	0	0	0	0
27	HSBC SECURITIES USA INC	FCM BD	CME	03/31/2022	1,354,724,198	529,481,766	825,242,432	6,554,365,496	6,399,343,358	155,022,138	110,000,000	231,866,693	177,917,520	53,949,173	15,000,000	1,675,528,569	1,585,987,638	89,540,931	75,000,000	0
28	IG US LLC	FCM	NFA	03/31/2022	27,239,906	21,480,730	5,759,176	0	0	0	0	0	0	0	0	0	0	0	0	39,614,601
29	INTERACTIVE BROKERS LLC	FCM BD	CME	03/31/2022	5,662,961,927	885,974,991	4,776,986,936	8,809,005,505	8,602,679,229	206,326,276	155,000,000	684,324,786	552,008,635	132,316,151	80,000,000	0	0	0	0	20,115,910
30	IRONBEAM INC	FCM	NFA	03/31/2022	8,063,074	1,071,941	6,991,133	74,864,018	67,238,255	7,625,763	1,600,000	389,467	136,687	252,780	60,000	0	0	0	0	0
31	JEFFERIES LLC	FCM BD	NFA	03/31/2022	1,915,502,127	122,450,204	1,793,051,923	0	0	0	0	0	0	0	0	0	0	0	0	0
32	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	03/31/2022	21,975,341,721	6,363,895,668	15,611,446,053	56,802,731,632	53,965,640,548	2,837,091,084	1,241,209,733	10,245,239,613	9,590,475,662	654,763,951	239,761,892	19,443,501,302	17,561,864,667	1,881,636,635	474,170,346	0
33	LIME TRADING CORP	FCM BD	NFA	03/31/2022	3,807,121	1,000,000	2,807,121	61,603	0	46,103	20,000	40,000	0	0	20,000	0	0	0	0	0
34	MACQUARIE FUTURES USA LLC	FCM	CBOT	03/31/2022	548,474,029	451,808,588	96,665,441	4,768,906,979	4,496,689,857	272,217,122	100,000,000	168,855,231	123,872,985	44,982,246	7,000,000	6,387,013	0	6,387,013	1,000,000	0
35	MAREX NORTH AMERICA LLC	FCM	CME	03/31/2022	271,395,264	248,034,889	23,360,375	4,690,506,279	4,660,495,312	30,010,967	26,379,941	197,452,679	177,596,993	19,855,686	10,250,000	0	0	0	0	0
36	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	03/31/2022	12,443,383	1,397,145	11,046,238	457,858,929	437,090,768	20,768,161	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	03/31/2022	7,681,048,089	1,398,533,448	6,282,514,641	3,509,562,632	2,405,213,073	1,104,349,559	300,000,000	0	0	0	0	0	0	0	0	0
38	MID CO COMMODITIES INC	FCM	NFA	03/31/2022	23,452,837	16,351,540	7,101,297	133,591,995	110,431,339	23,160,656	5,138,000	0	0	0	0	0	0	0	0	0
39	MINT BROKERS	FCM BD	NFA	03/31/2022	2,418,841	1,000,000	1,418,841	0	0	0	0	0	0	0	0	0	0	0	0	0
40	MIZUHO SECURITIES USA LLC	FCM BD	CME	03/31/2022	1,358,253,511	849,443,778	508,809,733	16,255,786,259	15,668,521,604	587,264,655	150,000,000	1,320,501,184	1,145,744,207	174,756,977	70,000,000	20,429,360	0	20,429,360	10,000,000	0
41	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	03/31/2022	16,799,231,334	4,538,711,287	12,260,520,047	26,991,664,257	26,606,688,074	384,976,183	235,000,000	9,275,523,196	9,013,910,014	261,613,182	140,000,000	27,783,973,600	27,156,763,515	627,210,085	92,000,000	0
42	NANHUA USA LLC	FCM	CME	03/31/2022	18,300,011	12,976,784	5,323,227	194,149,712	179,923,148	14,226,564	3,500,000	693,194	336,860	356,334	100,000	0	0	0	0	0
43	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	03/31/2022	585,815,094	1,716,778	584,098,316	7,500,126	0	7,500,126	5,000,000	0	0	0	0	0	0	0	0	0
44	NINJATRADER CLEARING LLC	FCM	NFA	03/31/2022	10,413,204	1,000,000	9,413,204	203,577,771	193,629,809	9,947,962	4,000,000	3,716,170	2,703,753	1,012,417	400,000	0	0	0	0	0
45	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	03/31/2022	2,913,845,864	96,679,111	2,817,166,753	317,944,377	317,944,377	0	16,000,000	143,712,057	16,624,352	0	1,000,000	0	0	0	0	0
46	OANDA CORPORATION	FCM RFD	NFA	03/31/2022	39,503,271	28,895,441	10,607,830	0	0	0	0	0	0	0	0	0	0	0	0	182,888,952
47	PHILLIP CAPITAL INC	FCM BD	CME	03/31/2022	76,542,724	44,348,577	32,194,147	826,532,449	798,224,912	28,307,537	15,000,000	12,362,167	7,675,181	4,686,986	1,000,000	0	0	0	0	0
48	PICTET OVERSEAS INC	FCM BD	NFA	03/31/2022	51,149,335	13,121,639	38,027,696	175,058,798	170,281,332	4,777,466	2,750,000	54,692,459	51,740,073	2,952,386	1,250,000	0	0	0	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.