

SELECTED FCM FINANCIAL DATA AS OF

October 31, 2022
FROM REPORTS FILED BY
November 26, 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 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)	(r)	(s)	(t)
1 ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	10/31/2022	622,458,171	244,206,391	378,251,780	4,817,200,512	4,056,578,376	760,622,136	305,269,002	143,592,455	115,539,358	28,053,097	11,553,936	0	0	0	0	0
2 ADM INVESTOR SERVICES INC	FCM	CBOT	10/31/2022	516,591,154	373,107,411	143,483,743	8,596,223,249	8,389,707,174	206,516,075	120,000,000	564,347,750	518,316,344	46,031,406	20,000,000	9,903,917	0	9,903,917	8,000,000	0
3 ADVANTAGE FUTURES LLC	FCM	CME	10/31/2022	28,974,154	11,878,808	17,095,346	570,410,283	553,892,257	16,518,026	10,000,000	42,405,764	38,193,888	4,211,876	1,000,000	0	0	0	0	0
4 AMP GLOBAL CLEARING LLC	FCM	NFA	10/31/2022	9,029,756	1,000,000	8,029,756	76,620,691	77,309,598	9,311,093	900,000	2,965,745	2,239,234	726,511	150,000	0	0	0	0	0
5 APEX CLEARING CORPORATION	FCM BD	NFA	10/31/2022	468,507,700	26,369,220	440,138,480	100,173,599	75,588,565	24,585,034	0	10,000,000	0	0	0	0	0	0	0	0
6 BARCLAYS CAPITAL INC	FCM BD	NYME	10/31/2022	7,149,835,826	2,316,086,399	4,833,749,427	15,564,595,121	14,551,206,675	1,013,388,446	58,000,000	4,836,770,308	4,597,949,402	238,820,906	40,000,000	14,199,586,909	13,369,421,873	830,165,036	26,000,000	0
7 BITNOMIAL CLEARING LLC	FCM	NFA	10/31/2022	1,804,673	1,000,000	804,673	0	0	0	0	0	0	0	0	0	0	0	0	0
8 BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	10/31/2022	2,139,282,842	987,482,584	1,151,800,258	7,608,770,667	6,935,111,389	673,659,278	570,000,000	1,692,587,635	1,387,770,284	304,817,351	98,000,000	2,918,152,147	2,531,430,262	386,721,885	135,000,000	0
9 BOFA SECURITIES INC	FCM BD	CBOT	10/31/2022	18,127,960,888	4,064,381,667	14,063,579,221	27,487,457,854	27,060,889,618	426,568,236	200,000,000	5,438,796,151	5,191,906,362	246,889,789	150,000,000	16,907,134,954	16,454,537,624	452,597,330	150,000,000	0
10 CANTOR FITZGERALD & CO	FCM BD	CBOT	10/31/2022	373,078,954	7,719,312	4,969,934	0	0	4,969,934	3,000,000	0	0	0	0	0	0	0	0	0
11 CHARLES SCHWAB FUTURES AND FOREX LLC	FCM	NFA	10/31/2022	275,293,360	41,128,811	234,164,549	763,815,759	594,664,038	169,151,721	100,000,000	0	0	0	0	0	0	0	0	67,923,577
12 CHS HEDGING LLC	FCM	CBOT	10/31/2022	60,282,946	27,863,307	32,419,639	261,290,575	196,951,671	64,338,904	14,600,000	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	10/31/2022	10,901,651,130	4,757,558,937	6,144,092,193	18,609,308,980	18,118,810,325	490,498,655	361,200,000	5,205,205,082	4,908,388,546	296,816,536	169,400,000	32,857,635,480	32,059,094,099	798,541,381	475,300,000	0
14 CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	10/31/2022	11,917,121,757	102,219,877	11,814,901,880	241,632,558	202,983,353	38,649,205	10,149,168	8,082,080	1,233,150	6,848,930	61,658	25,560,448	4,333,128	21,227,320	216,656	0
15 CUNNINGHAM COMMODITIES LLC	FCM	CBOT	10/31/2022	86,435,249	1,690,460	84,744,789	139,461,829	82,743,842	56,717,987	3,050,000	1,896,135	1,333,216	562,919	100,000	0	0	0	0	0
16 DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	10/31/2022	1,289,268,174	1,566,493	1,287,701,681	0	2,126,993	1	413,186	0	0	0	0	0	0	0	0	0
17 DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	10/31/2022	5,952,831,534	212,687,326	5,740,144,208	2,632,159,139	2,429,049,159	203,109,980	125,000,000	885,596,596	759,392,137	126,204,459	75,000,000	0	0	0	0	0
18 DIRECT ACCESS USA LLC	FCM	CME	10/31/2022	12,078,623	3,507,168	8,571,455	127,892,688	103,834,284	24,058,404	2,500,000	14,124,913	388,881	13,736,032	1,000,000	0	0	0	0	0
19 DORMAN TRADING LLC	FCM	CME	10/31/2022	13,794,606	2,162,525	11,632,081	294,355,625	289,935,605	4,420,020	2,000,000	5,322,961	4,608,200	714,761	200,000	0	0	0	0	0
20 E.D. & F. MAN CAPITAL MARKETS INC	FCM BD SD	CME/NFA	10/31/2022	273,763,956	161,106,107	112,657,849	3,828,461,001	3,745,825,674	82,635,327	44,250,000	70,536,487	60,847,781	9,688,706	5,000,000	0	0	0	0	0
21 ETRADE FUTURES LLC	FCM	NFA	10/31/2022	47,982,578	5,038,986	42,943,592	157,380,460	108,332,777	49,047,683	11,000,000	0	0	0	0	0	0	0	0	0
22 FUTU FUTURES INC	FCM	NFA	10/31/2022	1,918,916	1,000,000	918,916	0	0	0	0	0	0	0	0	0	0	0	0	0
23 GAIN CAPITAL GROUP LLC	FCM	NFA	10/31/2022	50,334,818	28,622,144	21,712,674	0	0	0	0	0	0	0	0	0	0	0	0	182,442,884
24 GH FINANCIALS LLC	FCM	CME	10/31/2022	29,492,398	11,683,992	17,808,406	177,418,960	157,455,050	19,963,910	5,500,000	7,310,135	5,611,326	1,698,809	440,000	0	0	0	0	0
25 GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	10/31/2022	22,960,200,272	4,730,665,329	18,229,534,943	38,173,040,912	37,139,971,451	1,033,069,461	775,000,000	13,713,215,989	13,129,466,879	583,749,110	475,000,000	19,020,729,056	18,053,397,672	967,331,384	350,000,000	0
26 HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	CME	10/31/2022	32,589,952	1,000,000	31,589,952	3,010,191	3,010,191	0	3,000,000	0	0	0	0	0	0	0	0	0
27 HSBC SECURITIES USA INC	FCM BD	CME	10/31/2022	1,296,695,287	545,085,081	751,610,206	5,224,593,462	5,044,185,468	180,407,994	163,000,000	275,824,119	248,628,938	27,195,181	15,000,000	3,516,145,418	3,341,528,996	174,616,422	153,000,000	0
28 IG US LLC	RFED	NFA	10/31/2022	30,663,721	22,222,863	8,440,858	0	0	0	0	0	0	0	0	0	0	0	0	54,457,251
29 INTERACTIVE BROKERS LLC	FCM BD	CME	10/31/2022	6,289,516,446	699,268,916	5,590,247,530	8,241,909,613	7,966,405,260	275,504,353	155,000,000	779,150,119	656,159,008	122,991,111	80,000,000	0	0	0	0	26,433,965
30 IRONBEAM INC	FCM	CME	10/31/2022	8,171,684	1,774,122	6,397,562	96,640,293	87,251,795	9,388,498	1,600,000	452,819	213,094	239,725	60,000	0	0	0	0	0
31 JEFFERIES LLC	FCM BD	NFA	10/31/2022	1,222,770,989	99,305,323	1,123,465,666	0	0	0	0	0	0	0	0	0	0	0	0	0
32 JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	10/31/2022	23,698,943,468	5,629,049,584	18,069,893,884	42,142,569,497	40,876,813,800	1,265,755,697	940,166,717	9,218,592,049	8,684,128,889	534,463,160	217,103,222	22,415,363,201	21,465,501,896	949,861,305	579,568,551	0
33 LIME TRADING CORP	FCM BD	NFA	10/31/2022	4,288,682	1,000,000	3,288,682	0	0	46,103	20,000	40,000	0	40,000	0	0	0	0	0	0
34 MACQUARIE FUTURES USA LLC	FCM	CBOT	10/31/2022	606,531,968	397,512,994	209,018,974	4,438,795,159	4,185,118,679	253,676,480	100,000,000	186,865,236	133,647,585	53,217,651	7,000,000	5,150,238	0	5,150,238	1,000,000	0
35 MAREX NORTH AMERICA LLC	FCM	CME	10/31/2022	265,767,089	217,959,775	47,807,314	4,009,083,291	3,924,595,607	84,487,684	50,230,376	205,303,008	170,286,272	35,016,736	10,250,000	0	0	0	0	0
36 MCVAN TRADING & INVESTMENTS LLC	FCM	NFA	10/31/2022	11,793,729	1,469,363	10,324,366	474,929,173	451,260,396	23,668,777	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	10/31/2022	6,728,048,844	1,540,667,372	5,187,381,472	3,674,293,089	2,551,612,632	1,122,680,457	300,000,000	0	0	0	0	0	0	0	0	0
38 MFI FUNDING LLC	FCM	NFA	10/31/2022	103,333,681	1,000,000	102,333,681	0	0	0	0	0	0	0	0	0	0	0	0	0
39 MID CO COMMODITIES INC	FCM	NFA	10/31/2022	23,382,965	13,165,216	10,217,749	98,758,942	75,357,442	23,401,500	5,138,000	0	0	0	0	0	0	0	0	0
40 MINT BROKERS	FCM BD	NFA	10/31/2022	2,250,638	1,000,000	1,250,638	0	0	0	0	0	0	0	0	0	0	0	0	0
41 MIZUHO SECURITIES USA LLC	FCM BD	CME	10/31/2022	1,491,334,552	799,083,620	692,250,932	13,087,127,457	12,490,628,998	596,498,459	150,000,000	1,316,176,313	1,117,914,766	198,261,547	70,000,000	20,551,445	0	20,551,445	10,000,000	0
42 MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	10/31/2022	17,020,649,756	4,276,960,568	12,743,689,188	28,002,324,793	27,602,742,525	399,582,268	235,000,000	9,330,562,920	9,108,525,550	222,037,370	140,000,000	27,376,662,079	26,675,361,194	701,300,885	92,000,000	0
43 NANHUA USA LLC	FCM	CME	10/31/2022	24,279,954	17,437,267	6,842,687	296,115,323	276,855,301	19,260,022	3,500,000	680,382	324,045	356,337	100,000	0	0	0	0	0
44 NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	10/31/2022	559,111,668	1,078,270	558,033,398	7,500,998	7,500,998	5,000,000	0	0	0	0	0	0	0	0	0	0
45 NINJATRADER CLEARING LLC	FCM	NFA	10/31/2022	17,506,338	1,000,000	16,506,338	255,812,311	235,159,257	20,653,054	4,000,000	3,800,828	2,874,189	926,639	400,000	0	0	0	0	0
46 NCMJURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	10/31/2022	1,861,614,245	93,785,095	1,767,829,150	198,212,941	128,315,959	69,896,982	19,000,000	0	0	1,250,000	1,000,000	0	0	0	0	0
47 OANDA CORPORATION	FCM	NFA	10/31/2022	43,408,503	28,323,475	15,085,028	0	0	0	0	0	0	0	0	0	0	0	0	172,326,584
48 PHILLIP CAPITAL INC	FCM BD	CME	10/31/2022	79,006,529	39,846,022	39,160,507	861,105,725	824,814,552	36,291,201	15,000,000	18,735,324	15,189,354	3,545,970	1,000,000	0	0	0	0	0
49 PICTET OVERSEAS INC	FCM BD	NFA	10/31/2022	50,827,893	11,749,379	39,078,514	148,424,663	143,384,734	5,039,929	1,500,000	63,189,905	60,177,237	3,012,668	900,000	0	0	0	0	0
50 RBC CAPITAL MARKETS LLC	FCM BD	CME	10/31/2022	2,271,538,728	562,650,373	1,708,888,355	4,978,941,298	4,471,594,109	507,347,18										

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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.