

SELECTED FCM FINANCIAL DATA AS OF

February 28, 2022

FROM REPORTS FILED BY

March 23, 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(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	02/28/2022	647,995,322	258,780,721	389,214,601	5,423,735,876	4,430,288,512	993,447,364	370,434,727	133,192,582	108,664,884	24,527,698	10,866,488	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	02/28/2022	432,218,605	357,695,684	74,522,921	7,608,311,777	7,408,465,382	199,846,395	120,000,000	522,531,479	477,053,693	45,477,786	20,000,000	9,815,394	0	9,815,394	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	02/28/2022	27,753,650	12,619,028	15,134,622	448,658,681	429,202,981	39,564,702	10,500,000	39,564,762	35,889,188	3,675,574	1,000,000	0	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	02/28/2022	6,981,293	1,000,000	5,981,293	75,303,123	67,444,264	7,858,859	900,000	2,701,398	2,301,576	399,822	150,000	0	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	02/28/2022	456,680,373	40,108,177	416,572,196	95,390,101	65,943,818	29,446,283	10,000,000	0	0	0	0	0	0	0	0	0
6	BAKKT CLEARING LLC	FCM	NFA	02/28/2022	1,997,037	1,000,000	997,037	0	0	0	0	0	0	0	0	0	0	0	0	0
7	BARCLAYS CAPITAL INC	FCM BD	NYME	02/28/2022	7,008,201,075	1,904,405,385	5,103,795,690	9,740,458,620	9,338,340,420	402,118,200	55,000,000	4,272,509,395	4,074,053,090	198,456,305	12,000,000	12,277,583,686	11,416,764,163	860,819,523	250,000,000	0
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	02/28/2022	2,559,771,323	790,048,895	1,769,722,428	6,215,153,949	5,576,535,545	638,618,404	503,000,000	2,114,831,891	1,139,104,919	975,726,972	98,000,000	2,075,565,008	1,907,443,889	168,121,119	95,000,000	0
9	BOFA SECURITIES INC	FCM BD	CBOT	02/28/2022	16,358,881,543	3,747,499,612	12,611,381,931	24,335,206,962	22,629,756,564	1,705,450,398	200,000,000	5,039,274,465	4,782,152,042	257,122,423	150,000,000	14,827,211,916	14,276,253,743	550,958,173	150,000,000	0
10	CANTOR FITZGERALD & CO	FCM BD	CBOT	02/28/2022	418,811,168	4,299,882	414,511,286	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	02/28/2022	252,262,029	40,491,452	211,770,577	708,060,359	548,012,131	160,048,228	100,000,000	0	0	0	0	0	0	0	0	65,250,435
12	CHS HEDGING LLC	FCM	CBOT	02/28/2022	68,761,132	30,420,466	38,340,666	222,494,666	163,178,056	59,316,610	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	02/28/2022	10,229,456,643	4,479,175,805	5,750,280,838	19,360,607,212	18,758,593,912	602,013,300	435,400,000	6,173,332,325	5,847,827,387	325,504,938	188,300,000	30,325,496,765	29,671,732,656	653,764,109	448,000,000	0
14	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	02/28/2022	11,408,316,949	668,093,081	10,740,223,868	2,178,782,991	1,995,156,881	183,626,110	99,757,844	2,565,997,473	1,890,894,820	675,102,653	94,544,742	5,714,914,189	5,015,100,693	699,813,496	250,755,035	0
15	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	02/28/2022	38,772,459	1,000,000	37,772,459	6,132,372	59,004,095	4,188,277	3,500,000	1,334,365	902,115	100,000	100,000	0	0	0	0	0
16	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	02/28/2022	1,298,238,057	1,500,000	1,296,738,057	2,163,423	0	2,163,423	1	454,831	0	454,831	1	0	0	0	0	0
17	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	02/28/2022	5,723,475,683	212,501,182	5,510,974,501	2,526,786,671	2,324,012,524	202,774,147	125,000,000	791,599,804	665,778,948	125,820,856	75,000,000	0	0	0	0	0
18	DIRECT ACCESS USA LLC	FCM	CME	02/28/2022	11,271,677	1,568,250	9,703,427	67,162,245	58,630,618	8,531,627	2,500,000	0	0	0	0	0	0	0	0	0
19	DORMAN TRADING LLC	FCM	CME	02/28/2022	16,745,141	2,094,822	14,650,319	194,904,690	188,809,835	6,094,855	2,000,000	12,745,089	11,815,069	930,020	200,000	0	0	0	0	0
20	ED & F MAN CAPITAL MARKETS INC	FCM BD SD	CME/NFA	02/28/2022	194,194,465	134,884,552	59,309,913	3,378,237,689	3,295,279,932	82,957,757	44,250,000	110,104,837	94,976,481	15,128,356	5,000,000	0	0	0	0	0
21	ETRADE FUTURES LLC	FCM	NFA	02/28/2022	24,573,152	1,000,000	23,573,152	196,530,138	159,753,105	36,777,033	11,000,000	0	0	0	0	0	0	0	0	0
22	FUTU FUTURES INC	FCM	NFA	02/28/2022	1,925,691	1,000,000	925,691	0	0	0	0	0	0	0	0	0	0	0	0	0
23	GAIN CAPITAL GROUP LLC	FCM RFED	NFA	02/28/2022	50,741,396	30,173,681	20,567,715	0	0	0	0	0	0	0	0	0	0	0	0	213,473,614
24	GH FINANCIALS LLC	FCM	CME	02/28/2022	27,921,697	8,238,609	19,683,088	154,048,827	131,606,056	22,442,771	5,500,000	6,179,812	4,679,891	1,499,921	250,000	0	0	0	0	0
25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	02/28/2022	23,544,210,857	4,580,082,960	18,964,127,897	38,628,289,094	37,374,910,106	893,378,988	675,000,000	10,791,361,908	10,210,705,526	580,656,382	475,000,000	14,930,222,931	14,487,865,954	442,356,977	350,000,000	0
26	HIDDEN ROAD PARTNERS CIVI US LLC	FCM BD	NFA	02/28/2022	33,314,709	1,000,000	32,314,709	0	0	0	0	0	0	0	0	0	0	0	0	0
27	HSBC SECURITIES USA INC	FCM BD	CME	02/28/2022	1,405,250,854	460,919,965	944,330,889	4,673,849,568	4,560,499,440	113,350,128	103,000,000	200,661,821	148,612,170	52,049,651	15,000,000	1,547,535,186	1,459,559,948	87,975,238	75,000,000	0
28	IG US LLC	FCM	NFA	02/28/2022	34,290,051	21,679,407	12,610,644	0	0	0	0	0	0	0	0	0	0	0	0	43,588,134
29	INTERACTIVE BROKERS LLC	FCM BD	CME	02/28/2022	5,589,761,255	889,603,290	4,700,157,965	8,308,290,015	8,092,046,503	216,243,512	155,000,000	625,002,705	495,918,193	129,084,512	80,000,000	0	0	0	0	21,496,313
30	IRONBEAM INC	FCM	NFA	02/28/2022	8,024,261	1,000,000	7,024,261	71,449,987	63,196,358	8,253,629	1,600,000	399,344	147,843	251,501	60,000	0	0	0	0	0
31	JEFFERIES LLC	FCM BD	NFA	02/28/2022	1,788,293,205	109,157,387	1,679,135,818	0	0	0	0	0	0	0	0	0	0	0	0	0
32	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	02/28/2022	22,877,732,826	5,742,332,019	17,135,400,807	51,837,601,406	49,304,506,309	2,533,095,097	1,134,003,645	10,130,374,822	9,444,201,096	686,173,726	236,105,027	17,962,684,748	16,668,202,817	1,294,481,931	450,041,476	0
33	MACQUARIE FUTURES USA LLC	FCM	CBOT	02/28/2022	453,182,574	400,468,008	52,714,566	3,933,775,595	3,667,302,240	266,473,355	100,000,000	193,414,200	154,190,661	39,224,539	7,000,000	6,387,103	0	6,387,103	1,000,000	0
34	MAREX NORTH AMERICA LLC	FCM	CME	02/28/2022	218,487,931	190,282,767	28,205,164	3,319,725,805	3,285,669,757	34,056,048	26,379,941	215,752,382	197,920,708	17,831,674	10,250,000	0	0	0	0	0
35	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	02/28/2022	12,641,023	2,239,519	10,401,504	454,018,203	431,781,640	22,236,563	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	0
36	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	02/28/2022	8,087,566,885	1,429,420,345	6,658,146,540	2,135,765,145	1,070,936,879	1,064,828,266	300,000,000	0	0	0	0	0	0	0	0	0
37	MID CO COMMODITIES INC	FCM	NFA	02/28/2022	17,176,834	11,232,772	5,944,062	45,928,579	28,948,810	16,979,769	5,138,000	0	0	0	0	0	0	0	0	0
38	MINT BROKERS	FCM BD	NFA	02/28/2022	2,427,298	1,000,000	1,427,298	0	0	0	0	0	0	0	0	0	0	0	0	0
39	MIZUHO SECURITIES USA LLC	FCM BD	CME	02/28/2022	1,224,538,618	700,956,240	523,582,378	11,101,261,313	10,377,561,435	723,699,878	150,000,000	1,248,029,715	1,082,451,045	165,578,670	70,000,000	20,427,986	0	20,427,986	10,000,000	0
40	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	02/28/2022	15,949,384,495	4,251,373,522	11,698,010,973	26,347,931,330	25,967,595,766	380,335,564	235,000,000	8,738,183,904	8,521,068,033	217,115,871	140,000,000	26,555,747,644	25,374,295,944	1,181,451,700	92,000,000	0
41	NANHUA USA LLC	FCM	CME	02/28/2022	18,313,797	13,064,410	5,249,387	198,490,585	184,076,640	14,413,945	3,500,000	696,656	340,875	355,781	100,000	0	0	0	0	0
42	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	02/28/2022	587,347,763	1,036,121	586,311,642	7,500,126	0	7,500,126	5,000,000	0	0	0	0	0	0	0	0	0
43	NINJATRADER CLEARING LLC	FCM	NFA	02/28/2022	9,746,806	1,000,000	8,746,806	196,374,864	186,434,338	9,940,526	4,000,000	3,602,551	2,727,600	874,951	400,000	0	0	0	0	0
44	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	02/28/2022	2,056,045,273	99,903,236	1,956,142,037	264,192,805	119,930,179	144,262,626	16,000,000	17,212,460	0	17,212,460	1,000,000	0	0	0	0	0
45	ONANDA CORPORATION	FCM RFED	NFA	02/28/2022	29,651,741	9,224,284	0	0	0	0	0	0	0	0	0	0	0	0	0	197,106,642
46	PHILLIP CAPITAL INC	FCM BD	CME	02/28/2022	76,301,194	37,383,794	38,917,400	768,409,913	743,344,824	25,065,089	11,500,000	12,520,602	8,106,671	4,413,931	1,500,000	0	0	0	0	0
47	PICET OVERSEAS INC	FCM BD	NFA	02/28/2022	50,096,185	10,631,370	39,464,815	141,585,686	136,848,828	4,736,858	2,750,000	33,043,380	30,128,844	2,914,536	1,250,000	0	0	0	0	0
48	RBC CAPITAL MARKETS LLC	FCM BD	CME	02/28/2022	2,577,662,753	460,592,452	2,117,070,301	4,821,098,451	4,385,695,977	435,402,474	260,000,000	345,248,438	267,300,018	77,948,420	20,000,0					

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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.