

SELECTED FCM FINANCIAL DATA AS OF  
November 30, 2021  
FROM REPORTS FILED BY  
December 23, 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(2)	Excess Funds in Seg	Target Residual 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 Sequestration	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	11/30/2021	454,745,317	284,232,191	170,513,126	4,336,592,954	3,788,450,758	548,142,196	337,650,543	85,084,337	70,432,979	14,651,358	7,043,298	0	0	0	0	0	
2	ADM INVESTOR SERVICES INC	FCM	CBOT	11/30/2021	433,231,739	349,511,432	83,720,307	7,365,094,354	7,161,748,899	203,345,455	120,000,000	511,408,046	465,811,162	45,596,884	20,000,000	9,813,041	0	9,813,041	8,000,000	0	
3	ADVANTAGE FUTURES LLC	FCM	CME	11/30/2021	27,229,851	12,683,349	14,546,502	32,708,107	30,702,447	18,105,660	11,000,000	33,451,087	29,502,888	3,948,199	1,000,000	0	0	0	0	0	
4	AMP GLOBAL CLEARING LLC	FCM	NFA	11/30/2021	6,795,931	1,000,000	5,795,931	70,198,043	63,081,897	7,116,146	900,000	2,186,454	1,796,937	389,517	150,000	0	0	0	0	0	
5	APEX CLEARING CORPORATION	FCM BD	NFA	11/30/2021	445,996,630	49,629,852	396,366,778	118,504,339	92,205,688	26,298,651	10,000,000	0	0	0	0	0	0	0	0	0	
6	BAKKT CLEARING LLC	FCM	NFA	11/30/2021	2,036,170	1,000,000	1,036,170	0	0	0	0	0	0	0	0	0	0	0	0	0	
7	BARCLAYS CAPITAL INC	FCM BD	NYME	11/30/2021	6,967,455,871	1,981,714,600	4,985,741,271	9,629,802,957	9,202,653,435	427,149,522	55,000,000	2,910,605,432	2,738,389,822	172,215,610	12,000,000	12,426,808,856	11,856,850,840	569,958,016	250,000,000	0	
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	11/30/2021	2,326,066,780	767,238,248	1,558,828,532	5,960,906,600	5,325,399,796	635,506,804	503,000,000	1,007,074,331	632,391,650	374,682,681	30,000,000	2,312,293,044	1,909,741,536	402,551,508	95,000,000	0	
9	BOFA SECURITIES INC	FCM BD	CBOT	11/30/2021	15,160,298,251	3,643,436,607	11,516,861,644	21,462,939,288	20,811,930,845	651,008,443	200,000,000	4,857,873,221	4,502,636,369	355,236,852	150,000,000	13,403,644,580	13,076,425,823	327,218,757	150,000,000	0	
10	CANTOR FITZGERALD & CO	FCM BD	CBOT	11/30/2021	461,316,201	6,256,197	455,060,004	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	11/30/2021	4,355,657,415	977,361,352	3,378,296,063	0	0	0	0	0	0	0	0	0	0	0	0	0	
12	CHARLES SCHWAB FUTURES & FOREX LLC	FCM	NFA	11/30/2021	226,723,766	48,778,829	177,944,937	729,965,132	577,031,259	152,933,873	100,000,000	0	0	0	0	0	0	0	0	63,445,665	
13	CHS HEDGING LLC	FCM	CBOT	11/30/2021	70,269,149	22,625,607	47,643,542	296,406,815	237,299,353	59,107,462	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	11/30/2021	11,148,214,804	4,299,823,200	6,848,391,604	18,299,473,764	17,661,426,683	638,047,081	355,600,000	5,978,840,924	5,645,686,228	333,154,696	188,300,000	31,181,330,557	30,521,275,044	660,055,513	459,900,000	0	
15	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	11/30/2021	13,149,874,659	989,324,887	12,160,549,772	3,941,328,469	3,695,639,833	245,688,636	184,781,992	4,357,276,620	3,396,661,820	960,614,800	169,833,091	7,758,783,516	7,036,462,840	722,320,676	351,823,142	0	
16	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	11/30/2021	7,191,274	1,000,000	6,191,274	57,052,931	53,335,328	3,717,603	3,050,000	1,273,999	854,617	418,482	100,000	0	0	0	0	0	0
17	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	11/30/2021	1,224,020,297	1,500,000	1,222,520,297	2,165,966	0	2,165,966	1	458,510	0	458,510	1	0	0	0	0	0	0
18	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	11/30/2021	6,054,079,634	219,180,194	5,834,899,440	2,500,924,037	2,258,428,673	242,495,364	125,000,000	870,452,617	710,605,403	159,847,214	75,000,000	0	0	0	0	0	0
19	DIRECT ACCESS USA LLC	FCM	CME	11/30/2021	11,342,299	1,934,476	9,407,823	61,642,966	55,249,538	6,393,428	2,500,000	0	0	0	0	0	0	0	0	0	0
20	DORMAN TRADING LLC	FCM	CME	11/30/2021	16,663,358	3,780,724	12,882,634	198,422,061	192,701,040	5,721,021	2,000,000	17,267,465	16,398,647	868,818	200,000	0	0	0	0	0	0
21	E & F MAN CAPITAL MARKETS INC	FCM BD SD	CME/NFA	11/30/2021	213,030,439	152,025,870	61,004,569	3,377,840,963	3,300,608,951	77,232,012	44,250,000	112,152,712	102,221,175	9,931,537	5,000,000	0	0	0	0	0	0
22	ETRADE FUTURES LLC	FCM	NFA	11/30/2021	37,346,019	9,640,604	27,705,415	166,374,167	128,254,544	38,119,623	11,000,000	0	0	0	0	0	0	0	0	0	0
23	FUTU FUTURES INC	FCM	NFA	11/30/2021	1,946,069	1,000,000	946,069	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24	GAIN CAPITAL GROUP LLC	FCM	NFA	11/30/2021	48,228,359	29,934,777	18,293,582	2	2	0	1	0	0	0	0	0	0	0	0	0	208,695,548
25	GH FINANCIALS LLC	FCM	CME	11/30/2021	27,508,471	7,708,576	19,799,895	143,008,770	124,064,565	18,944,205	6,100,000	6,719,511	5,284,488	1,435,023	400,000	0	0	0	0	0	0
26	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	11/30/2021	20,165,246,608	4,328,986,834	15,836,259,774	34,507,389,807	33,574,433,147	932,956,660	675,000,000	9,989,421,149	9,427,128,126	562,293,023	475,000,000	14,467,630,669	14,026,518,433	441,112,236	350,000,000	0	
27	HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	11/30/2021	33,459,988	1,000,000	32,459,988	0	0	0	0	0	0	0	0	0	0	0	0	0	0
28	HSBC SECURITIES USA INC	FCM BD	CME	11/30/2021	1,154,610,086	464,200,711	690,409,375	3,700,956,678	3,590,879,655	110,077,023	101,000,000	155,330,873	112,856,204	42,474,669	15,000,000	1,434,335,513	1,361,758,360	72,577,153	61,000,000	0	
29	IG US LLC	FCM	RFED	11/30/2021	32,077,114	10,790,877	21,286,237	0	0	0	0	0	0	0	0	0	0	0	0	0	35,724,735
30	INTERACTIVE BROKERS LLC	FCM BD	CME	11/30/2021	5,606,658,782	1,064,294,710	4,542,364,072	7,773,343,767	7,554,708,797	218,634,970	155,000,000	600,958,929	480,328,199	120,630,730	80,000,000	0	0	0	0	0	51,703,386
31	IRONBEAM INC	FCM	NFA	11/30/2021	5,880,974	1,166,837	4,714,137	70,725,266	64,623,411	6,090,855	1,600,000	356,578	163,237	193,341	60,000	0	0	0	0	0	0
32	JEFFERIES LLC	FCM BD	NFA	11/30/2021	2,225,733,445	117,522,496	2,108,210,949	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	11/30/2021	21,712,124,616	5,875,849,069	15,836,275,547	50,116,207,067	48,568,216,306	1,547,990,761	1,117,068,975	7,347,772,324	6,892,743,390	455,028,934	172,318,585	20,160,777,888	18,470,636,752	1,690,141,136	498,707,192	0	
34	MACQUARIE FUTURES USA LLC	FCM	CBOT	11/30/2021	418,980,793	350,323,505	68,657,288	4,123,377,058	3,895,896,587	227,480,471	100,000,000	111,168,824	83,043,584	28,125,240	7,000,000	16,745,286	356,218	16,389,068	1,000,000	0	0
35	MAREX NORTH AMERICA LLC	FCM	CME	11/30/2021	197,395,360	162,666,088	34,729,272	3,739,057,228	3,709,179,094	29,878,134	26,379,941	192,989,922	177,833,166	15,156,756	10,250,000	0	0	0	0	0	0
36	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	11/30/2021	14,383,844	1,029,928	13,353,916	440,428,782	419,449,975	20,978,807	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	0	0
37	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	11/30/2021	7,062,141,470	1,562,218,654	5,499,922,816	2,391,049,439	1,314,695,345	1,076,354,094	300,000,000	0	0	0	0	0	0	0	0	0	0
38	MID CO COMMODITIES INC	FCM	NFA	11/30/2021	16,606,814	9,131,059	7,475,755	117,498,854	100,425,026	17,073,828	5,138,000	0	0	0	0	0	0	0	0	0	0
39	MINT BROKERS	FCM BD	NFA	11/30/2021	2,418,317	1,000,000	1,418,317	0	0	0	0	0	0	0	0	0	0	0	0	0	0
40	MIZUHO SECURITIES USA LLC	FCM BD	CME	11/30/2021	1,177,597,545	590,822,195	586,775,350	9,795,917,908	9,251,560,372	544,357,536	150,000,000	1,088,274,785	961,118,510	127,156,275	70,000,000	20,505,697	1,014,468	19,491,229	10,000,000	0	0
41	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	11/30/2021	16,174,813,517	4,149,113,048	12,025,700,469	24,724,968,762	24,341,603,025	383,365,737	235,000,000	7,121,636,784	6,904,718,359	216,918,425	140,000,000	25,524,726,682	25,060,178,787	464,547,895	92,000,000	0	0
42	NANHUA USA LLC	FCM	CME	11/30/2021	18,392,872	6,685,376	11,707,496	139,734,740	124,435,643	15,299,097	3,500,000	604,357	251,067	353,290	100,000	0	0	0	0	0	0
43	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	11/30/2021	638,435,013	1,996,492	636,438,521	7,500,126	0	7,500,126	5,000,000	0	0	0	0	0	0	0	0	0	0
44	NINJATRADER CLEARING LLC	FCM	NFA	11/30/2021	8,661,970	1,000,000	7,661,970	188,966,296	179,812,654	9,153,642	4,000,000	3,435,117	2,718,659	716,458	400,000	0	0	0	0	0	0
45	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	11/30/2021	3,015,747,528	163,615,036	2,852,132,492	304,942,737	160,882,853	144,059,884	16,000,000	17,335,828	0	17,335,828	1,000,000	0	0	0	0	0	0
46	OANDA CORPORATION	FCM RFD	NFA	11/30/2021	40,616,624	29,588,811	11,027,813	0	0	0	0	0	0	0	0	0	0	0	0	0	196,252,811
47	PHILLIP CAPITAL INC	FCM BD	CME	11/30/2021	41,740,515	35,396,580	798,075,087	772,378,624	25,696,463	11,500,000	13,055,966	8,617,814	4,438,152	1,500,000	0	0	0	0	0	0	0
48	PICTET OVERSEAS INC	FCM BD	NFA	11/30/2021	50,333,861	13,263,111	37,070,750	191,283,586	186,630,088	4,653,498	2,750,000	41,951,710	39,064,789	2,886,921	1,2						

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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 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.