

SELECTED FCM FINANCIAL DATA AS OF

December 31, 2021

FROM REPORTS FILED BY

January 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(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 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	12/31/2021	643,407,755	219,766,530	423,641,225	4,382,916,446	3,560,377,944	822,538,502	348,802,748	88,721,344	72,865,590	15,855,754	7,286,559	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	12/31/2021	436,821,720	337,843,182	98,978,538	7,249,815,587	7,048,320,779	201,494,808	120,000,000	539,272,844	493,633,990	45,638,854	20,000,000	9,813,852	0	9,813,852	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	12/31/2021	27,611,474	11,890,579	15,720,895	435,501,886	417,527,566	17,974,320	11,000,000	34,077,866	30,260,025	3,817,841	1,000,000	0	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	12/31/2021	6,888,715	1,000,000	5,888,715	72,207,176	64,910,754	7,296,422	900,000	2,174,151	1,806,989	367,162	150,000	0	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	12/31/2021	446,321,003	45,565,172	400,755,831	97,421,691	68,829,498	28,592,193	10,000,000	0	0	0	0	0	0	0	0	0
6	BAKKT CLEARING LLC	FCM	NFA	12/31/2021	2,033,058	1,000,000	1,033,058	0	0	0	0	0	0	0	0	0	0	0	0	0
7	BARCLAYS CAPITAL INC	FCM BD	NYME	12/31/2021	8,777,337,719	1,919,821,864	6,857,515,855	9,061,598,523	8,709,142,359	352,456,164	55,000,000	3,122,732,642	2,900,372,227	222,360,415	12,000,000	12,451,884,213	12,008,347,638	443,536,575	250,000,000	0
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	12/31/2021	2,352,949,153	717,145,615	1,635,803,538	6,070,916,023	5,372,094,337	698,821,686	503,000,000	575,503,236	422,702,859	152,800,377	30,000,000	2,017,254,516	1,769,766,148	247,488,368	95,000,000	0
9	BOFA SECURITIES INC	FCM BD	CBOT	12/31/2021	16,621,250,700	3,498,550,070	13,122,700,630	22,413,676,558	22,018,132,701	395,543,857	200,000,000	4,909,543,823	4,659,166,766	250,377,057	150,000,000	13,649,632,556	13,424,015,676	225,616,880	150,000,000	0
10	CANTOR FITZGERALD & CO	FCM BD	CBOT	12/31/2021	425,851,478	1,961,921	423,889,557	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	12/31/2021	233,464,875	38,398,771	195,066,104	762,752,297	602,089,261	160,663,036	100,000,000	0	0	0	0	0	0	0	0	62,541,172
12	CHS HEDGING LLC	FCM	CBOT	12/31/2021	70,498,835	23,282,357	47,216,478	271,527,022	211,394,447	60,132,575	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	12/31/2021	12,582,708,284	4,563,233,485	8,019,474,799	19,888,886,341	19,230,519,652	658,366,689	459,900,000	6,294,294,323	5,948,617,653	345,676,670	192,500,000	32,257,020,220	31,561,208,631	695,811,589	465,500,000	0
14	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	12/31/2021	12,422,575,667	953,797,500	11,468,778,167	3,219,735,990	3,006,153,160	213,582,830	150,307,658	4,231,027,498	3,310,101,822	920,925,676	165,505,091	8,169,128,145	7,607,187,534	561,940,611	380,359,377	0
15	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	12/31/2021	21,988,979	1,000,000	20,988,979	50,419,763	46,754,287	3,665,476	3,050,000	1,162,800	738,423	424,377	100,000	0	0	0	0	0
16	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	12/31/2021	1,286,465,073	1,500,000	1,284,965,073	2,163,173	0	2,163,173	1	458,459	0	458,459	1	0	0	0	0	0
17	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	12/31/2021	6,012,001,071	204,971,421	5,807,029,650	2,371,547,139	2,171,589,820	199,957,319	125,000,000	697,704,151	571,474,488	126,229,663	75,000,000	0	0	0	0	0
18	DIRECT ACCESS USA LLC	FCM	CME	12/31/2021	11,315,931	2,568,116	8,747,815	70,673,866	63,559,747	7,114,119	2,500,000	0	0	0	0	0	0	0	0	0
19	DORMAN TRADING LLC	FCM	CME	12/31/2021	16,333,350	1,819,994	14,513,356	185,192,236	180,165,038	5,027,198	2,000,000	18,528,121	17,619,667	908,454	200,000	0	0	0	0	0
20	E & F MAN CAPITAL MARKETS INC	FCM BD SD	CME/NFA	12/31/2021	215,109,206	145,006,673	70,102,533	3,653,092,956	3,575,295,730	77,797,226	44,250,000	107,164,284	96,971,536	10,192,748	5,000,000	0	0	0	0	0
21	ETRADE FUTURES LLC	FCM	NFA	12/31/2021	38,500,342	7,740,806	30,759,536	183,856,980	146,003,264	37,853,716	11,000,000	0	0	0	0	0	0	0	0	0
22	FUTU FUTURES INC	FCM	NFA	12/31/2021	1,937,328	1,000,000	937,328	0	0	0	0	0	0	0	0	0	0	0	0	0
23	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	12/31/2021	50,245,204	29,846,040	20,399,164	0	0	0	0	0	0	0	0	0	0	0	0	206,920,800
24	GH FINANCIALS LLC	FCM	CME	12/31/2021	27,574,099	9,036,947	18,537,152	160,578,859	142,624,906	17,953,953	6,100,000	6,683,310	5,218,473	1,464,837	400,000	0	0	0	0	0
25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	12/31/2021	22,203,804,424	4,441,883,966	17,761,920,458	36,380,053,838	35,342,756,552	1,037,297,286	675,000,000	10,582,496,328	10,037,347,208	545,149,120	475,000,000	15,911,901,683	15,502,211,094	409,690,589	350,000,000	0
26	HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	12/31/2021	33,420,997	1,000,000	32,420,997	0	0	0	0	0	0	0	0	0	0	0	0	0
27	HSBC SECURITIES USA INC	FCM BD	CME	12/31/2021	1,242,184,723	428,046,934	814,137,789	3,516,028,384	3,398,842,615	117,185,769	106,000,000	168,162,789	142,159,103	26,003,686	15,000,000	1,676,513,028	1,603,502,609	73,010,419	61,000,000	0
28	IG US LLC	FCM	NFA	12/31/2021	33,502,484	21,295,880	12,206,604	0	0	0	0	0	0	0	0	0	0	0	0	35,917,606
29	INTERACTIVE BROKERS LLC	FCM BD	CME	12/31/2021	5,581,169,671	1,001,295,548	4,579,874,123	8,147,162,791	7,885,981,567	261,181,224	155,000,000	613,067,496	489,524,273	123,543,223	80,000,000	0	0	0	0	50,958,818
30	IRONBEAM INC	FCM	NFA	12/31/2021	5,908,146	1,000,000	4,908,146	67,552,570	61,526,722	6,025,848	1,600,000	366,140	116,906	249,234	60,000	0	0	0	0	0
31	JEFFERIES LLC	FCM BD	NFA	12/31/2021	1,890,456,436	100,582,126	1,789,874,310	0	0	0	0	0	0	0	0	0	0	0	0	0
32	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	12/31/2021	24,580,727,096	5,968,344,918	18,612,382,178	52,478,052,447	50,788,181,390	1,689,871,057	1,168,128,172	8,315,259,940	7,842,476,747	472,783,193	196,061,919	19,182,736,233	18,439,705,447	743,030,786	497,872,047	0
33	MACQUARIE FUTURES USA LLC	FCM	CBOT	12/31/2021	419,119,951	358,323,089	60,796,862	4,098,371,920	3,844,076,289	254,295,631	100,000,000	149,312,108	121,021,948	28,290,160	7,000,000	16,610,328	221,218	16,389,110	1,000,000	0
34	MAXEM NORTH AMERICA LLC	FCM	CME	12/31/2021	195,765,134	165,485,360	30,279,774	3,580,572,258	3,546,864,116	33,708,142	26,379,941	198,812,956	183,838,862	14,974,094	10,250,000	0	0	0	0	0
35	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	12/31/2021	14,487,896	1,341,198	13,146,698	435,501,427	414,809,330	20,692,097	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	12/31/2021	6,179,081,872	1,532,735,591	4,646,346,281	2,420,077,316	1,320,032,838	1,100,044,478	300,000,000	0	0	0	0	0	0	0	0	0
37	MID CO COMMODITIES INC	FCM	NFA	12/31/2021	16,846,606	9,426,997	7,419,609	88,055,300	88,055,300	71,568,687	5,138,000	0	0	0	0	0	0	0	0	0
38	MINT BROKERS	FCM BD	NFA	12/31/2021	2,418,345	1,000,000	1,418,345	0	0	0	0	0	0	0	0	0	0	0	0	0
39	MIZUHO SECURITIES USA LLC	FCM BD	CME	12/31/2021	1,218,027,773	772,342,448	445,685,325	11,963,402,620	10,951,108,059	1,012,294,561	150,000,000	1,192,682,508	1,016,536,012	176,146,496	70,000,000	20,424,944	11,280	20,413,664	10,000,000	0
40	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	12/31/2021	18,383,039,630	4,192,584,451	14,190,455,179	24,447,487,447	24,062,518,679	384,968,768	235,000,000	8,217,973,774	8,004,994,769	212,979,005	140,000,000	26,351,402,670	26,142,183,143	209,219,527	92,000,000	0
41	NANHUA USA LLC	FCM	CME	12/31/2021	18,362,182	9,179,682	9,182,500	166,313,611	151,395,169	14,918,442	3,500,000	704,092	349,747	354,345	100,000	0	0	0	0	0
42	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	12/31/2021	643,777,201	1,407,096	642,370,105	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	12/31/2021	9,179,976	1,000,000	8,179,976	193,666,880	184,469,906	9,196,974	4,000,000	3,513,012	2,599,807	913,205	400,000	0	0	0	0	0
44	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	12/31/2021	2,879,180,642	157,686,440	2,721,494,202	267,089,644	123,059,248	144,030,396	16,000,000	17,277,334	0	17,277,334	1,000,000	0	0	0	0	0
45	OANDA CORPORATION	FCM RFD	NFA	12/31/2021	41,006,171	29,198,504	11,807,667	0	0	0	0	0	0	0	0	0	0	0	0	187,518,897
46	PHILLIP CAPITAL INC	FCM BD	CME	12/31/2021	77,454,179	37,025,374	40,428,805	783,255,093	758,232,113	25,022,980	11,500,000	12,586,335	7,360,556	5,225,779	1,500,000	0	0	0	0	0
47	PICET OVERSEAS INC	FCM BD	NFA	12/31/2021	51,669,262	11,362,267	40,306,995	161,902,352	157,212,032	4,690,320	2,750,000	41,319,565	38,392,589	2,926,976	1,250,000	0	0	0	0	0
48	RBC CAPITAL MARKETS LLC	FCM BD	CME	12/31/2021	2,692,364,137	471,225,431	2,221,138,706	4,509,954,117	3,984,002,258	525,951,859	240,000,000	316,627,603	239,066,953	77,560,						

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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.