

SELECTED FCM FINANCIAL DATA AS OF

January 31, 2022

FROM REPORTS FILED BY

February 24, 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	01/31/2022	600,699,810	245,036,290	355,663,520	4,563,625,306	4,012,651,670	550,973,636	371,621,969	104,558,999	85,626,033	18,932,966	8,562,603	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	01/31/2022	437,855,367	336,414,278	101,441,089	7,253,047,803	7,950,313,441	202,734,362	120,000,000	522,730,879	477,126,184	45,604,695	20,000,000	9,814,662	0	9,814,662	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	01/31/2022	27,582,056	11,236,827	16,345,229	410,488,735	393,601,336	17,427,399	10,500,000	34,485,664	30,863,882	3,621,782	1,000,000	0	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	01/31/2022	7,001,575	1,000,000	6,001,575	75,270,304	67,828,982	7,441,322	900,000	2,409,027	2,019,965	389,062	150,000	0	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	01/31/2022	444,391,226	43,243,124	401,148,102	108,271,041	78,622,242	29,648,799	10,000,000	0	0	0	0	0	0	0	0	0
6	BAKKT CLEARING LLC	FCM	NFA	01/31/2022	2,018,423	1,000,000	1,018,423	0	0	0	0	0	0	0	0	0	0	0	0	0
7	BARCLAYS CAPITAL INC	FCM BD	NYME	01/31/2022	7,221,693,411	1,902,153,425	5,319,539,986	10,235,583,250	9,903,630,223	331,953,027	55,000,000	3,558,381,823	3,382,507,695	175,874,128	12,000,000	12,321,776,693	11,895,990,899	425,785,794	250,000,000	0
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	01/31/2022	2,215,796,692	688,602,180	1,527,194,512	6,075,673,874	5,435,201,527	640,472,347	503,000,000	457,454,382	302,758,298	154,696,084	30,000,000	2,024,053,657	1,855,471,576	168,582,081	95,000,000	0
9	BOFA SECURITIES INC	FCM BD	CBOT	01/31/2022	12,700,247,642	3,462,673,762	9,237,573,880	21,707,710,157	21,305,934,431	401,775,726	200,000,000	5,015,219,254	4,756,027,300	259,191,954	150,000,000	13,861,460,788	13,535,337,126	326,123,662	150,000,000	0
10	CANTOR FITZGERALD & CO	FCM BD	CBOT	01/31/2022	430,699,943	3,375,283	427,324,660	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	01/31/2022	242,767,238	40,908,591	201,858,647	718,330,849	560,701,009	157,629,840	100,000,000	0	0	0	0	0	0	0	0	64,902,622
12	CHS HEDGING LLC	FCM	CBOT	01/31/2022	70,111,766	24,801,499	45,310,267	261,742,486	201,843,151	59,899,335	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	01/31/2022	11,129,432,850	4,401,409,634	6,728,023,216	19,315,886,688	18,615,789,477	700,097,211	487,200,000	6,284,780,494	5,948,276,649	336,503,845	191,100,000	31,541,299,199	30,863,335,031	677,964,168	452,200,000	0
14	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	01/31/2022	11,581,518,857	803,617,694	10,777,901,163	2,869,229,434	2,670,361,292	198,868,142	133,518,065	4,008,185,715	2,921,887,564	1,086,298,151	146,094,378	6,829,763,145	6,329,538,780	500,224,365	316,476,939	0
15	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	01/31/2022	38,921,618	1,000,000	37,921,618	59,725,710	55,905,230	3,820,480	3,050,000	1,201,253	772,060	429,193	100,000	0	0	0	0	0
16	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	01/31/2022	1,255,344,655	1,500,000	1,253,844,655	2,163,310	0	2,163,310	0	455,413	0	455,413	1	0	0	0	0	0
17	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	01/31/2022	6,177,926,046	216,387,898	5,961,538,148	2,762,225,276	2,559,692,702	202,532,574	125,000,000	787,138,162	658,518,879	128,619,283	75,000,000	0	0	0	0	0
18	DIRECT ACCESS USA LLC	FCM	CME	01/31/2022	11,298,191	1,446,318	9,851,873	66,942,191	59,023,430	7,918,761	2,500,000	0	0	0	0	0	0	0	0	0
19	DORMAN TRADING LLC	FCM	CME	01/31/2022	16,420,489	2,403,620	14,016,869	174,880,884	169,951,845	4,929,039	2,000,000	18,757,368	17,830,038	927,330	200,000	0	0	0	0	0
20	E & F MAN CAPITAL MARKETS INC	FCM BD SD	CME/NFA	01/31/2022	205,480,930	128,126,615	77,354,315	3,431,213,860	3,353,336,586	77,877,274	44,250,000	87,150,421	77,241,070	9,909,351	5,000,000	0	0	0	0	0
21	ETRADE FUTURES LLC	FCM	NFA	01/31/2022	37,710,850	7,073,977	30,636,873	164,166,495	126,146,965	38,019,530	11,000,000	0	0	0	0	0	0	0	0	0
22	FUTU FUTURES INC	FCM	NFA	01/31/2022	1,935,261	1,000,000	935,261	0	0	0	0	0	0	0	0	0	0	0	0	0
23	GAIN CAPITAL GROUP LLC	FCM	NFA	01/31/2022	52,383,891	30,045,596	22,338,295	0	0	0	0	0	0	0	0	0	0	0	0	210,911,915
24	GH FINANCIALS LLC	FCM	CME	01/31/2022	27,673,283	8,588,198	19,085,085	149,984,684	129,343,914	20,640,770	5,500,000	4,992,759	3,516,661	1,476,098	250,000	0	0	0	0	0
25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	01/31/2022	22,383,087,898	4,325,121,550	18,057,966,348	36,448,656,784	35,542,330,507	906,306,277	675,000,000	10,567,024,103	9,998,538,703	568,485,400	475,000,000	14,940,078,949	14,494,163,741	445,915,208	350,000,000	0
26	HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	01/31/2022	33,375,312	1,000,000	32,375,312	0	0	0	0	0	0	0	0	0	0	0	0	0
27	HSBC SECURITIES USA INC	FCM BD	CME	01/31/2022	1,193,087,181	432,709,622	760,377,559	4,827,192,450	4,719,108,326	108,084,124	96,000,000	185,236,534	156,272,255	28,964,279	15,000,000	1,604,280,496	1,516,885,925	87,394,571	75,000,000	0
28	IG US LLC	RFED	NFA	01/31/2022	28,735,090	21,384,998	7,350,092	0	0	0	0	0	0	0	0	0	0	0	0	37,699,964
29	INTERACTIVE BROKERS LLC	FCM BD	CME	01/31/2022	5,691,077,340	902,895,430	4,788,181,910	8,090,377,233	7,857,304,125	233,073,108	155,000,000	605,752,271	475,323,203	130,429,068	80,000,000	0	0	0	0	22,829,020
30	IRONBEAM INC	FCM	NFA	01/31/2022	7,901,666	1,000,000	6,901,666	68,439,476	60,240,875	8,198,601	1,600,000	376,933	126,696	250,237	60,000	0	0	0	0	0
31	JEFFERIES LLC	FCM BD	NFA	01/31/2022	1,767,243,614	107,495,576	1,659,748,038	0	0	0	0	0	0	0	0	0	0	0	0	0
32	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	01/31/2022	24,016,801,975	5,901,099,655	18,115,702,320	48,476,999,953	46,897,414,544	1,579,585,409	1,078,640,535	9,138,859,753	8,612,711,679	526,148,074	215,317,792	18,861,921,500	18,087,675,992	774,245,508	488,367,252	0
33	MACQUARIE FUTURES USA LLC	FCM	CBOT	01/31/2022	423,881,628	353,662,422	70,219,206	4,080,949,080	3,824,421,974	256,527,106	100,000,000	166,205,397	138,093,627	28,111,770	7,000,000	16,418,458	28,068	16,390,390	1,000,000	0
34	MAREX NORTH AMERICA LLC	FCM	CME	01/31/2022	194,664,082	168,418,399	26,245,683	3,362,491,060	3,329,802,550	32,688,510	26,379,941	176,877,927	161,730,375	15,147,552	10,250,000	0	0	0	0	0
35	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	01/31/2022	13,827,169	2,381,462	11,445,707	446,481,024	426,033,913	20,447,111	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	01/31/2022	7,554,443,294	1,481,078,467	6,073,364,827	2,152,575,857	1,087,743,414	1,064,832,443	300,000,000	0	0	0	0	0	0	0	0	0
37	MID CO COMMODITIES INC	FCM	NFA	01/31/2022	16,613,475	9,341,363	7,272,112	88,760,686	71,910,674	16,850,012	5,138,000	0	0	0	0	0	0	0	0	0
38	MINT BROKERS	FCM BD	NFA	01/31/2022	2,416,882	1,000,000	1,416,882	0	0	0	0	0	0	0	0	0	0	0	0	0
39	MIZUHO SECURITIES USA LLC	FCM BD	CME	01/31/2022	1,186,717,921	655,736,605	530,981,316	10,077,326,924	9,585,824,595	491,502,329	150,000,000	1,177,432,469	997,671,374	179,761,095	70,000,000	20,426,464	0	20,426,464	10,000,000	0
40	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	01/31/2022	16,804,516,883	4,091,160,603	12,713,356,280	25,768,998,431	25,381,103,353	387,895,078	235,000,000	8,427,742,371	8,230,624,467	197,117,904	140,000,000	26,578,526,260	26,295,447,629	283,078,631	92,000,000	0
41	NANHUA USA LLC	FCM	CME	01/31/2022	18,336,742	12,928,599	5,408,143	286,690,804	272,120,652	14,570,152	3,500,000	694,322	339,133	355,189	100,000	0	0	0	0	0
42	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	01/31/2022	625,872,077	7,914,865	617,957,212	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	01/31/2022	9,599,699	1,000,000	8,599,699	192,967,322	182,869,954	10,097,368	4,000,000	3,397,424	2,406,021	991,403	400,000	0	0	0	0	0
44	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	01/31/2022	1,974,157,887	161,687,312	1,812,470,575	285,053,019	140,938,397	144,114,622	16,000,000	17,207,282	0	17,207,282	1,000,000	0	0	0	0	0
45	OANDA CORPORATION	FCM RFD	NFA	01/31/2022	42,293,910	29,422,992	12,870,918	0	0	0	0	0	0	0	0	0	0	0	0	192,681,268
46	PHILLIP CAPITAL INC	FCM BD	CME	01/31/2022	77,019,567	32,749,001	44,270,566	782,659,689	755,936,518	26,723,171	11,500,000	12,421,691	7,595,653	4,826,038	1,500,000	0	0	0	0	0
47	PICET OVERSEAS INC	FCM BD	NFA	01/31/2022	50,897,706	10,200,482	40,697,224	139,921,749	135,209,169	4,712,580	2,750,000	43,788,352	40,888,908	2,899,444	1,250,000	0	0	0	0	0
48	RBC CAPITAL MARKETS LLC	FCM BD	CME	01/31/2022	2,272,035,346	452,932,577	1,819,102,769	4,931,384,503	4,401,277,524	530,106,979	260,000,000	277,527,503	199,788,895	77,738,608	20,000					

SELECTED FCM FINANCIAL DATA AS OF
January 31, 2022
FROM REPORTS FILED BY
February 24, 2022

- (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.