

SELECTED FCM FINANCIAL DATA AS OF

August 31, 2022

FROM REPORTS FILED BY

September 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 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	08/31/2022	645,423,868	249,512,672	395,911,196	4,547,807,769	4,001,108,626	546,699,143	280,404,900	150,510,896	124,437,574	26,073,322	12,443,757	0	0	0	0	0
2 ADM INVESTOR SERVICES INC	FCM	CBOT	08/31/2022	513,817,284	401,804,676	112,012,608	9,092,712,389	8,888,613,310	204,099,079	120,000,000	606,310,668	559,365,857	46,944,811	20,000,000	9,861,785	0	9,861,785	8,000,000	0
3 ADVANTAGE FUTURES LLC	FCM	CME	08/31/2022	27,969,027	11,795,495	16,173,532	544,793,790	528,165,054	16,628,736	10,000,000	38,406,645	34,193,687	4,212,958	1,000,000	0	0	0	0	0
4 AMP GLOBAL CLEARING LLC	FCM	NFA	08/31/2022	8,161,097	1,000,000	7,161,097	73,772,951	65,223,567	8,549,384	900,000	2,655,654	2,089,283	566,371	150,000	0	0	0	0	0
5 APEX CLEARING CORPORATION	FCM BD	NFA	08/31/2022	457,139,515	29,809,978	427,329,537	99,130,535	73,917,059	25,213,476	10,000,000	0	0	0	0	0	0	0	0	0
6 BARCLAYS CAPITAL INC	FCM BD	NYME	08/31/2022	7,011,279,353	2,223,619,402	4,787,659,951	14,453,116,009	13,878,061,251	575,054,758	58,000,000	4,119,170,251	3,887,890,898	231,279,353	40,000,000	13,228,256,036	12,708,885,767	519,370,269	26,000,000	0
7 BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	08/31/2022	1,906,486,819	1,123,072,706	783,414,113	8,517,625,457	7,822,317,597	695,307,860	570,000,000	2,027,499,616	1,608,026,690	419,472,926	98,000,000	2,837,823,101	2,446,419,417	391,403,684	130,000,000	0
8 BOFA SECURITIES INC	FCM BD	CBOT	08/31/2022	18,258,217,766	4,253,372,936	14,004,844,830	27,194,874,453	26,664,160,708	530,713,745	200,000,000	5,648,332,308	5,344,344,308	303,988,000	150,000,000	16,311,626,222	16,044,159,309	267,466,913	150,000,000	0
9 CANTOR FITZGERALD & CO	FCM BD	CBOT	08/31/2022	324,664,528	2,078,615	4,969,921	4,969,921	0	0	0	0	0	0	0	0	0	0	0	0
10 CHARLES SCHWAB FUTURES AND FOREX LLC	FCM	NFA	08/31/2022	250,647,253	44,199,200	206,448,053	759,931,578	599,122,599	160,808,979	100,000,000	0	0	0	0	0	0	0	0	76,639,437
11 CHS HEDGING LLC	FCM	CBOT	08/31/2022	53,918,915	28,064,247	25,854,668	324,858,566	263,451,878	61,406,688	14,600,000	1,527,272	0	1,527,272	200,000	510,188	0	510,188	120,000	0
12 CITIGROUP GLOBAL MARKETS INC	FCM BD SD	CBOT/NFA	08/31/2022	10,295,773,571	4,687,886,810	5,607,886,761	20,708,066,587	20,094,242,673	613,823,914	413,000,000	5,886,343,803	5,536,306,068	350,037,735	182,700,000	35,644,494,160	34,940,512,262	703,981,898	486,500,000	0
13 CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	08/31/2022	11,609,918,891	99,915,301	11,510,003,590	273,884,763	244,968,557	28,916,206	12,248,428	24,947,180	1,260,176	23,687,004	63,009	77,145,386	8,064,799	69,080,587	403,240	0
14 CUNNINGHAM COMMODITIES LLC	FCM	CBOT	08/31/2022	87,048,408	1,649,272	85,399,136	126,485,778	72,131,638	54,354,140	3,050,000	2,417,522	1,890,945	526,577	100,000	0	0	0	0	0
15 DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	08/31/2022	1,343,869,715	2,259,274	1,341,610,441	2,135,845	0	2,135,845	1	419,605	0	419,605	1	0	0	0	0	0
16 DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	08/31/2022	6,209,979,708	196,433,681	6,013,546,027	2,399,079,223	2,193,639,382	205,439,841	125,000,000	905,385,254	778,737,130	126,648,124	75,000,000	0	0	0	0	0
17 DIRECT ACCESS USA LLC	FCM	CME	08/31/2022	11,874,559	3,342,215	8,532,344	121,691,971	113,891,534	7,800,437	2,500,000	3,521,836	989,566	2,532,270	1,000,000	0	0	0	0	0
18 DORMAN TRADING LLC	FCM	CME	08/31/2022	14,662,387	2,183,646	12,478,741	292,056,449	287,059,240	4,997,209	2,000,000	5,217,492	4,551,512	665,980	200,000	0	0	0	0	0
19 E D & F MAN CAPITAL MARKETS INC	FCM BD SD	CME/NFA	08/31/2022	260,410,124	177,488,900	82,921,224	4,020,689,920	3,945,004,282	75,685,638	44,250,000	66,971,869	57,155,080	9,816,789	5,000,000	0	0	0	0	0
20 ETRADE FUTURES LLC	FCM	NFA	08/31/2022	45,429,349	7,586,400	37,842,949	175,640,733	130,426,700	45,214,033	11,000,000	0	0	0	0	0	0	0	0	0
21 FUTU FUTURES INC	FCM	NFA	08/31/2022	1,914,276	1,000,000	914,276	0	0	0	0	0	0	0	0	0	0	0	0	0
22 GAIN CAPITAL GROUP LLC	FCMRFD	NFA	08/31/2022	49,640,493	29,007,965	20,632,527	0	0	0	0	0	0	0	0	0	0	0	0	190,159,318
23 GH FINANCIALS LLC	FCM	CME	08/31/2022	28,929,663	12,245,091	16,684,572	163,247,859	144,991,794	18,256,065	5,900,000	7,794,170	6,153,803	1,640,367	370,000	0	0	0	0	0
24 GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	08/31/2022	22,632,311,192	4,855,093,442	17,777,217,750	39,225,047,225	38,247,028,511	978,018,714	775,000,000	13,086,569,018	12,515,165,521	571,403,497	475,000,000	18,211,110,703	17,764,098,420	447,012,283	350,000,000	0
25 HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	08/31/2022	26,728,181	1,000,000	25,728,181	0	0	0	0	0	0	0	0	0	0	0	0	0
26 HSBC SECURITIES USA INC	FCM BD	CME	08/31/2022	1,237,299,968	552,517,986	684,781,982	4,613,213,611	4,472,401,948	140,811,663	128,000,000	243,279,341	218,247,453	25,031,888	15,000,000	2,972,164,273	2,833,946,720	138,217,553	119,000,000	0
27 IG US LLC	FCM	NFA	08/31/2022	31,112,954	22,119,922	8,993,032	0	0	0	0	0	0	0	0	0	0	0	0	52,398,433
28 INTERACTIVE BROKERS LLC	FCM BD	CME	08/31/2022	6,148,558,055	788,559,176	5,359,998,879	8,246,381,432	8,017,360,331	229,021,101	155,000,000	736,233,422	610,889,546	125,343,876	80,000,000	0	0	0	0	26,432,389
29 IRONBEAM INC	FCM	CME	08/31/2022	8,377,315	1,000,000	7,377,315	93,624,941	84,833,251	8,791,690	0	0	0	0	0	0	0	0	0	0
30 JEFFERIES LLC	FCM BD	NFA	08/31/2022	1,170,165,751	95,416,496	1,074,749,255	0	0	0	0	0	0	0	0	0	0	0	0	0
31 JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	08/31/2022	20,470,263,683	5,875,325,951	14,594,937,732	43,102,216,596	41,762,932,352	1,339,284,244	960,547,444	10,238,798,697	9,701,468,509	537,330,188	242,536,713	20,804,567,276	19,764,128,204	1,040,439,072	533,631,462	0
32 LIME TRADING CORP	FCM BD	NFA	08/31/2022	5,245,254	1,000,000	4,245,254	46,103	0	46,103	20,000	40,000	0	40,000	20,000	0	0	0	0	0
33 MACQUARIE FUTURES USA LLC	FCM	CBOT	08/31/2022	556,853,047	443,028,892	113,824,155	5,255,634,794	4,986,344,165	269,290,629	100,000,000	177,048,333	134,439,691	42,608,642	7,000,000	5,148,735	0	5,148,735	1,000,000	0
34 MAREX NORTH AMERICA LLC	FCM	CME	08/31/2022	248,739,064	215,798,921	32,940,143	4,572,457,730	4,506,396,596	66,061,134	50,230,376	200,872,224	170,724,504	30,148,220	10,250,000	0	0	0	0	0
35 MCFEEN TRADING & INVESTMENTS LLC	FCM	NFA	08/31/2022	11,061,691	1,736,979	9,324,712	479,713,667	456,126,167	23,587,500	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	08/31/2022	8,170,111,407	1,508,236,264	6,661,875,143	3,843,602,971	2,705,635,084	1,137,967,887	300,000,000	0	0	0	0	0	0	0	0	0
37 MID CO COMMODITIES INC	FCM	NFA	08/31/2022	22,880,034	11,690,922	11,189,112	107,240,370	84,305,235	22,935,135	0	0	0	0	0	0	0	0	0	0
38 MINT BROKERS	FCM BD	NFA	08/31/2022	2,304,577	1,000,000	1,304,577	0	0	0	0	0	0	0	0	0	0	0	0	0
39 MIZUHO SECURITIES USA LLC	FCM BD	CME	08/31/2022	1,428,804,517	886,089,639	542,714,878	14,222,682,795	13,109,412,666	1,113,270,129	150,000,000	1,493,657,581	1,301,461,891	192,195,690	70,000,000	20,436,110	0	20,436,110	10,000,000	0
40 MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	08/31/2022	16,609,257,726	4,625,451,552	11,983,806,174	28,205,163,797	27,810,011,300	395,152,497	235,000,000	9,154,799,997	8,936,284,931	218,515,066	140,000,000	28,729,133,260	28,213,305,199	515,828,061	92,000,000	0
41 NANHUA USA LLC	FCM	CME	08/31/2022	23,401,772	16,115,984	7,285,788	266,682,836	247,681,400	19,001,436	3,500,000	693,047	336,685	356,362	100,000	0	0	0	0	0
42 NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	08/31/2022	570,344,370	1,787,250	568,557,120	7,500,445	0	7,500,445	5,000,000	0	0	0	0	0	0	0	0	0
43 NINJA TRADER CLEARING LLC	FCM	NFA	08/31/2022	14,864,854	1,000,000	13,864,854	243,726,592	228,716,401	15,010,191	4,000,000	4,610,358	3,840,264	770,094	400,000	0	0	0	0	0
44 NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	08/31/2022	2,224,085,905	93,720,749	2,130,365,156	265,510,365	223,584,979	41,925,386	16,000,000	12,451,623	0	12,451,623	1,000,000	0	0	0	0	0
45 OANDA CORPORATION	FCMRFD	NFA	08/31/2022	41,205,464	28,198,315	13,007,149	0	0	0	0	0	0	0	0	0	0	0	0	169,091,166
46 PHILLIP CAPITAL INC	FCM BD	CME	08/31/2022	76,566,608	35,526,729	41,039,879	752,551,323	722,902,858	29,648,465	15,000,000	20,897,891	14,785,647	6,112,244	1,000,000	0	0	0	0	0
47 PICET OVERSEAS INC	FCM BD	NFA	08/31/2022	50,939,336	12,511,957	38,427,379	171,657,042	166,717,416	4,939,626	1,500,000	62,939,855	60,007,859	2,931,996	800,000	0	0	0	0	0
48 RBC CAPITAL MARKETS LLC	FCM BD	CME	08/31/2022	2,522,457,645	553,998,793	1,968,458,852	5,191,608,282	4,585,183,274	606,425,008	320,000,000	697,135,038	591,806,350	105,328,688	20,000,000	1,860,079,483	1,598,194,265	261,885,218	100,000,000	0
49 RJ O'BRIEN ASSOCIATES LLC	FCM SD	CME/NFA	08/31/2022	365,476,522	299,957,145	65,519,377	7,414,612,469	7,172,368,753	242,243,716	50,000,000</									

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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"> <li>• FCM minimum dollar amount (\$1,000,000); or</li> <li>• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or</li> <li>• the amount of capital required by a registered futures association (currently NFA is the only such association); or</li> <li>• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or</li> <li>• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or</li> <li>• 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.</li> </ul>
(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.