

SELECTED FCM FINANCIAL DATA AS OF
April 30, 2022
FROM REPORTS FILED BY
May 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(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	04/30/2022	532,485,591	288,283,597	244,201,994	4,997,802,463	4,418,811,469	578,990,994	372,878,501	155,962,259	128,572,904	27,389,355	12,857,290	0	0	0	0	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	04/30/2022	502,807,513	400,132,189	102,675,324	9,262,705,519	9,023,691,770	239,013,749	120,000,000	728,150,038	682,023,618	46,127,420	20,000,000	9,818,989	0	9,818,989	8,000,000	0
3	ADVANTAGE FUTURES LLC	FCM	CME	04/30/2022	26,787,286	18,418,243	8,369,043	541,710,335	521,801,386	19,908,949	10,500,000	38,117,909	34,155,130	3,962,779	1,000,000	0	0	0	0	0
4	AMP GLOBAL CLEARING LLC	FCM	NFA	04/30/2022	7,082,536	1,000,000	6,082,536	74,363,419	66,754,333	7,609,086	900,000	2,739,265	2,337,552	401,713	150,000	0	0	0	0	0
5	APEX CLEARING CORPORATION	FCM BD	NFA	04/30/2022	432,328,607	39,922,386	392,406,221	97,820,442	67,677,512	30,142,930	10,000,000	0	0	0	0	0	0	0	0	0
6	BAKKT CLEARING LLC	FCM	NFA	04/30/2022	2,039,835	1,000,000	1,039,835	0	0	0	0	0	0	0	0	0	0	0	0	0
7	BARCLAYS CAPITAL INC	FCM BD	NYME	04/30/2022	6,080,090,117	1,993,168,942	4,086,921,175	12,331,717,168	12,011,346,746	320,370,422	58,000,000	3,922,023,744	3,742,438,981	179,584,763	40,000,000	12,415,959,345	11,791,168,527	624,790,818	26,000,000	0
8	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	04/30/2022	2,230,114,323	890,446,923	1,339,667,400	7,522,595,779	6,846,381,732	676,214,047	570,000,000	1,802,415,007	1,263,879,653	538,535,354	98,000,000	2,455,252,866	2,175,344,654	279,908,212	100,000,000	0
9	BOFA SECURITIES INC	FCM BD	CBOT	04/30/2022	14,615,363,824	3,961,136,881	10,654,226,943	26,419,069,841	24,769,053,817	1,650,016,024	200,000,000	5,413,330,799	4,991,538,470	421,792,329	150,000,000	15,627,459,564	15,002,937,004	624,522,560	150,000,000	0
10	CANTOR FITZGERALD & CO	FCM BD	CBOT	04/30/2022	357,410,073	5,700,241	351,709,832	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	04/30/2022	219,987,481	47,509,812	172,477,669	765,390,271	608,063,981	157,326,290	100,000,000	0	0	0	0	0	0	0	0	63,697,130
12	CHS HEDGING LLC	FCM	CBOT	04/30/2022	62,185,816	37,056,588	25,129,228	348,331,323	287,777,893	60,553,430	14,600,000	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	04/30/2022	9,313,093,039	4,835,273,914	4,477,819,125	20,778,794,876	20,064,045,888	714,748,988	490,000,000	6,063,186,584	5,708,338,596	354,847,988	186,200,000	32,674,862,767	31,993,757,297	681,105,470	474,600,000	0
14	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	04/30/2022	11,254,339,954	408,423,142	10,845,916,812	812,197,775	611,565,563	200,632,212	30,578,278	1,133,631,238	935,019,239	198,611,999	46,750,962	3,407,451,831	2,540,318,007	867,133,824	127,015,900	0
15	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	04/30/2022	38,070,288	1,000,000	37,070,288	79,241,583	75,254,447	3,987,136	3,050,000	1,084,165	660,166	423,999	100,000	0	0	0	0	0
16	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	04/30/2022	1,289,506,031	1,500,000	1,288,006,031	2,145,350	0	2,145,350	1	434,198	0	434,198	1	0	0	0	0	0
17	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	04/30/2022	6,136,490,923	225,995,117	5,910,495,806	2,727,770,013	2,477,447,471	250,322,542	125,000,000	826,428,524	675,650,044	150,778,120	75,000,000	0	0	0	0	0
18	DIRECT ACCESS USA LLC	FCM	CME	04/30/2022	11,180,902	1,864,770	9,316,132	55,523,882	45,862,333	9,661,549	2,500,000	0	0	0	0	0	0	0	0	0
19	DORMAN TRADING LLC	FCM	CME	04/30/2022	16,336,397	1,917,772	14,418,625	230,100,387	223,825,121	6,275,266	3,000,000	12,957,519	12,081,103	876,414	200,000	0	0	0	0	0
20	E.D. & F.MAN CAPITAL MARKETS INC	FCM BD SD	CME/NFA	04/30/2022	237,324,138	142,030,186	95,293,952	3,838,732,092	3,759,737,858	78,994,234	44,250,000	114,316,588	101,787,448	12,529,440	5,000,000	0	0	0	0	0
21	ETRADE FUTURES LLC	FCM	NFA	04/30/2022	40,734,029	5,829,680	34,904,349	156,743,707	114,681,573	42,062,134	11,000,000	0	0	0	0	0	0	0	0	0
22	FUTU FUTURES INC	FCM	NFA	04/30/2022	1,922,125	1,000,000	922,125	0	0	0	0	0	0	0	0	0	0	0	0	0
23	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	04/30/2022	55,501,534	29,163,528	26,338,006	0	0	0	0	0	0	0	0	0	0	0	0	193,270,552
24	GH FINANCIALS LLC	FCM	CME	04/30/2022	28,124,837	12,267,322	15,857,515	194,648,498	175,507,245	19,141,253	5,200,000	7,640,272	6,098,334	1,541,938	280,000	0	0	0	0	0
25	GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	04/30/2022	20,766,221,175	4,855,965,107	15,910,256,068	40,962,110,141	40,068,192,890	893,917,251	675,000,000	12,269,807,447	11,703,538,655	566,268,792	475,000,000	17,202,231,215	16,756,304,325	445,926,890	350,000,000	0
26	HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	04/30/2022	26,975,075	1,000,000	25,975,075	0	0	0	0	0	0	0	0	0	0	0	0	0
27	HSBC SECURITIES USA INC	FCM BD	CME	04/30/2022	1,336,087,181	535,354,513	800,732,668	7,411,193,015	7,267,933,891	143,259,124	132,000,000	205,048,663	162,407,155	42,641,508	15,000,000	1,702,684,309	1,605,494,711	97,189,598	83,000,000	0
28	IG US LLC	RFED	NFA	04/30/2022	32,519,479	21,469,721	11,049,758	0	0	0	0	0	0	0	0	0	0	0	0	39,394,426
29	INTERACTIVE BROKERS LLC	FCM BD	CME	04/30/2022	5,777,539,976	882,828,472	4,894,711,504	8,983,228,209	8,775,967,498	207,260,711	155,000,000	699,668,780	570,706,739	128,962,041	80,000,000	0	0	0	0	24,739,553
30	IRONBEAM INC	FCM	NFA	04/30/2022	8,139,505	1,052,482	7,087,023	75,178,476	67,448,809	7,729,667	1,600,000	392,575	153,348	239,227	60,000	0	0	0	0	0
31	JEFFERIES LLC	FCM BD	NFA	04/30/2022	1,883,548,084	105,913,157	1,777,634,927	0	0	0	0	0	0	0	0	0	0	0	0	0
32	JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	04/30/2022	20,457,426,161	6,142,787,396	14,314,638,765	52,616,181,010	50,048,490,511	2,567,690,499	1,151,115,282	8,655,944,572	7,998,903,674	657,040,898	199,972,592	19,916,075,085	18,196,300,877	1,719,774,208	491,300,124	0
33	LINE TRADING CORP	FCM BD	NFA	04/30/2022	3,652,048	1,000,000	2,652,048	46,103	46,103	40,000	0	0	0	40,000	0	0	0	0	0	0
34	MACQUARIE FUTURES USA LLC	FCM	CBOT	04/30/2022	550,481,205	448,444,399	102,036,806	4,909,207,002	4,629,689,054	279,517,948	100,000,000	152,411,939	108,158,889	44,253,050	7,000,000	6,388,341	0	6,388,341	1,000,000	0
35	MAREX NORTH AMERICA LLC	FCM	CME	04/30/2022	264,054,727	218,712,921	45,341,736	4,391,361,532	4,342,278,981	49,082,551	26,379,941	183,321,257	157,818,381	25,502,876	10,250,000	0	0	0	0	0
36	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	04/30/2022	11,502,209	1,247,121	10,255,088	473,033,196	450,984,382	22,048,814	18,000,000	2,567,861	0	2,567,861	1,000,000	0	0	0	0	0
37	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	04/30/2022	7,179,743,626	1,378,368,808	5,801,374,818	2,131,938,552	1,074,842,096	1,057,096,456	300,000,000	0	0	0	0	0	0	0	0	0
38	MID CO COMMODITIES INC	FCM	NFA	04/30/2022	23,277,755	14,048,105	9,229,650	125,317,246	102,309,343	23,007,903	5,138,000	0	0	0	0	0	0	0	0	0
39	MINT BROKERS	FCM BD	NFA	04/30/2022	2,393,268	1,000,000	1,392,868	0	0	0	0	0	0	0	0	0	0	0	0	0
40	MIZUHO SECURITIES USA LLC	FCM BD	CME	04/30/2022	1,441,775,252	809,911,790	631,863,462	13,821,650,841	13,293,882,124	527,768,717	150,000,000	1,243,536,764	1,069,751,914	173,784,850	70,000,000	20,432,134	0	20,432,134	10,000,000	0
41	MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	04/30/2022	14,506,296,577	4,437,219,207	10,069,077,370	26,623,803,378	26,234,333,449	389,469,929	235,000,000	9,512,910,345	9,294,234,843	218,675,502	140,000,000	28,230,758,177	27,730,464,709	500,293,468	92,000,000	0
42	NANHUA USA LLC	FCM	CME	04/30/2022	18,316,316	13,762,980	4,553,336	225,697,163	211,586,813	14,110,350	3,500,000	688,121	331,774	356,347	100,000	0	0	0	0	0
43	NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	04/30/2022	558,243,121	2,652,656	555,590,465	7,500,126	0	7,500,126	5,000,000	0	0	0	0	0	0	0	0	0
44	NINJATRADE CLEARING LLC	FCM	NFA	04/30/2022	10,701,882	1,000,000	9,701,882	203,387,597	192,392,697	10,994,900	4,000,000	5,373,810	4,251,177	1,122,633	400,000	0	0	0	0	0
45	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	04/30/2022	3,011,734,378	87,284,480	2,924,449,898	337,032,723	193,889,006	143,143,717	16,000,000	15,828,137	0	15,828,137	1,000,000	0	0	0	0	0
46	ONIDA CORPORATION	FCM RFD	NFA	04/30/2022	40,724,311	28,515,823	12,208,488	0	0	0	0	0	0	0	0	0	0	0	0	175,143,178
47	PHILLIP CAPITAL INC	FCM BD	CME	04/30/2022	76,388,795	39,008,980	37,379,815	777,996,055	750,785,325	27,210,730	15,000,000	0	7,688,550	4,745,186	1,000,000	0	0	0	0	0
48	PICTET OVERSEAS INC	FCM BD	NFA	04/30/2022	51,163,399	13,179,956	37,983,443	168,776,409	163,991,241	4,785,168	2,750,000	50,014,406	47,126,076	2,888,330	1,250,000	0	0	0	0	0
49	RBC CAPITAL MARKETS LLC	FCM BD	CME	04/30/2022	2,308,283,879	494,388,862	1,813,895,017	5,099,652,354	5,080,003,532	519,648,822	260,000,000	398,261,								

SELECTED FCM FINANCIAL DATA AS OF
April 30, 2022
FROM REPORTS FILED BY
May 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.