

SELECTED FCM FINANCIAL DATA AS OF  
 May 31, 2022  
 FROM REPORTS FILED BY  
 June 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 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	05/31/2022	634,598,392	251,069,777	383,488,615	5,013,923,615	4,320,037,376	693,886,239	369,147,594	153,015,560	125,247,166	27,768,394	12,524,717	0	0	0	0	0	
2 ADM INVESTOR SERVICES INC	FCM	CBOT	05/31/2022	507,950,232	419,558,064	88,392,168	9,698,678,176	9,497,318,682	201,359,494	120,000,000	746,424,296	699,875,195	46,549,101	20,000,000	9,824,071	0	9,824,071	8,000,000	0	
3 ADVANTAGE FUTURES LLC	FCM	CME	05/31/2022	27,047,346	15,442,644	11,604,702	546,854,605	528,362,361	18,492,244	10,500,000	40,521,844	36,355,344	4,166,500	1,000,000	0	0	0	0	0	
4 AMP GLOBAL CLEARING LLC	FCM	NFA	05/31/2022	7,624,980	1,000,000	6,624,980	75,285,656	67,201,187	8,084,469	900,000	0	0	0	0	0	0	0	0	0	
5 APEX CLEARING CORPORATION	FCM BD	NFA	05/31/2022	440,931,264	34,076,575	406,854,689	100,598,604	69,240,058	32,256,446	10,000,000	0	0	0	0	0	0	0	0	0	
6 BARCLAYS CAPITAL INC	FCM BD	NYME	05/31/2022	6,743,215,756	2,018,107,067	4,725,108,689	13,937,741,754	13,632,212,175	305,529,571	58,000,000	3,548,691,318	3,370,886,064	177,805,254	40,000,000	13,022,440,455	12,233,517,898	788,922,557	26,000,000	0	
7 BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	05/31/2022	2,155,506,043	1,014,988,446	1,140,517,597	8,409,760,983	7,696,470,609	713,290,374	570,000,000	2,153,461,873	1,297,242,040	856,219,833	98,000,000	2,461,051,521	2,157,684,907	303,366,614	100,000,000	0	
8 BOFA SECURITIES INC	FCM BD	CBOT	05/31/2022	17,054,843,397	4,101,207,962	12,953,635,435	25,771,186,450	25,382,739,517	388,446,933	200,000,000	5,253,034,236	5,012,294,821	240,739,415	150,000,000	16,158,806,020	15,297,844,016	860,962,004	150,000,000	0	
9 CANTOR FITZGERALD & CO	FCM BD	CBOT	05/31/2022	362,532,011	4,774,684	357,757,327	4,969,921	0	4,969,921	3,000,000	0	0	0	0	0	0	0	0	0	
10 CHARLES SCHWAB FUTURES & FOREX LLC	FCM	NFA	05/31/2022	229,618,777	43,776,344	185,842,433	763,309,590	599,467,281	163,842,309	100,000,000	0	0	0	0	0	0	0	0	69,094,246	
11 CHS HEDGING LLC	FCM	CBOT	05/31/2022	58,255,285	36,550,425	21,704,860	409,956,192	349,547,287	60,408,905	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	05/31/2022	12,230,346,621	5,036,217,835	7,194,128,786	20,715,213,184	19,987,038,622	728,174,562	519,400,000	5,620,084,987	5,275,889,800	344,195,187	178,500,000	34,930,112,855	34,215,604,746	714,508,109	484,400,000	0	
13 CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	05/31/2022	11,201,375,757	299,677,428	10,901,698,329	437,376,303	276,702,733	160,673,570	13,835,137	798,699,571	597,579,981	201,119,590	29,878,999	2,753,668,861	1,834,255,932	919,412,929	91,712,797	0	
14 CUNNINGHAM COMMODITIES LLC	FCM	CBOT	05/31/2022	87,887,062	1,000,000	86,887,062	80,179,376	76,051,872	4,127,504	3,050,000	1,134,348	652,125	482,223	100,000	0	0	0	0	0	
15 DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	05/31/2022	1,270,198,043	1,614,642	1,268,583,401	2,146,246	2,146,246	0	2,146,246	1	437,773	0	0	0	0	0	0	0	
16 DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	05/31/2022	6,067,241,585	198,468,422	5,868,773,163	2,305,140,264	2,103,033,748	202,106,516	125,000,000	850,322,623	724,948,497	125,374,126	75,000,000	0	0	0	0	0	
17 DIRECT ACCESS USA LLC	FCM	CME	05/31/2022	11,106,621	2,252,319	8,854,302	59,155,338	52,501,794	6,653,544	2,500,000	0	0	0	0	0	0	0	0	0	
18 DORMAN TRADING LLC	FCM	CME	05/31/2022	15,916,948	2,110,201	13,806,747	219,873,052	214,252,098	5,620,954	2,000,000	0	0	885,009	300,000	0	0	0	0	0	
19 E & F MAN CAPITAL MARKETS INC	FCM BD SD	CME/NFA	05/31/2022	241,799,019	185,419,478	56,379,541	4,129,201,066	4,041,896,369	81,304,697	44,250,000	113,696,322	100,778,633	12,917,689	5,000,000	0	0	0	0	0	
20 ETRADE FUTURES LLC	FCM	NFA	05/31/2022	42,643,425	5,511,923	37,131,502	169,929,339	129,591,304	40,334,035	11,000,000	0	0	0	0	0	0	0	0	0	
21 FUTU FUTURES INC	FCM	NFA	05/31/2022	1,919,373	1,000,000	919,373	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22 GAIN CAPITAL GROUP LLC	FCMRFD	NFA	05/31/2022	51,045,007	29,173,836	21,871,171	0	0	0	0	0	0	0	0	0	0	0	0	193,476,716	
23 GH FINANCIALS LLC	FCM	CME	05/31/2022	28,261,496	11,792,327	16,469,169	160,371,536	139,548,264	20,823,272	5,200,000	8,985,652	7,408,506	1,577,146	280,000	0	0	0	0	0	
24 GOLDMAN SACHS & CO LLC	FCM BD SD	CBOT/NFA	05/31/2022	22,187,206,262	4,866,029,842	17,321,176,420	39,035,413,926	38,116,280,536	919,133,390	675,000,000	12,888,970,393	12,291,946,657	597,023,736	475,000,000	18,538,105,318	18,083,754,335	454,350,983	350,000,000	0	
25 HIDDEN ROAD PARTNERS CIV US LLC	FCM BD	NFA	05/31/2022	26,879,681	1,000,000	25,879,681	0	0	0	0	0	0	0	0	0	0	0	0	0	
26 HSBC SECURITIES USA INC	FCM BD	CME	05/31/2022	1,274,041,450	540,996,828	733,044,622	7,465,646,489	7,292,303,526	173,342,963	161,000,000	217,400,323	183,657,053	33,743,270	15,000,000	1,825,115,030	1,733,101,288	92,013,742	79,000,000	0	
27 IG US LLC	FCM	RFED	05/31/2022	32,799,137	21,649,652	11,149,485	0	0	0	0	0	0	0	0	0	0	0	0	42,993,042	
28 INTERACTIVE BROKERS LLC	FCM BD	CME	05/31/2022	5,901,183,320	790,097,424	5,111,085,896	8,883,447,146	8,638,186,217	245,260,929	155,000,000	713,217,143	588,550,316	124,666,827	80,000,000	0	0	0	0	25,495,724	
29 IRONBEAM INC	FCM	NFA	05/31/2022	8,299,061	1,000,000	7,299,061	7,292,847	7,292,847	8,248,511	1,600,000	408,106	180,327	227,779	60,000	0	0	0	0	0	
30 JEFFERIES LLC	FCM BD	NFA	05/31/2022	1,880,057,254	107,120,275	1,772,936,979	0	0	0	0	0	0	0	0	0	0	0	0	0	
31 JP MORGAN SECURITIES LLC	FCM BD SD	CEI/NFA	05/31/2022	23,768,708,081	5,974,142,492	17,794,565,589	53,250,002,572	50,896,610,182	2,353,392,390	1,170,622,034	9,398,837,110	8,711,290,393	687,546,717	217,782,260	21,006,209,133	19,583,787,794	1,422,421,339	528,762,270	0	
32 LIME TRADING CORP	FCM BD	NFA	05/31/2022	3,510,685	1,000,000	2,510,685	46,103	46,103	46,103	20,000	40,000	0	40,000	20,000	0	0	0	0	0	
33 MACQUARIE FUTURES USA LLC	FCM	CBOT	05/31/2022	551,865,305	514,342,313	37,522,992	6,075,286,728	5,788,180,935	287,115,793	100,000,000	171,991,764	126,283,470	45,708,294	7,000,000	6,390,781	0	6,390,781	1,000,000	0	
34 MAREX NORTH AMERICA LLC	FCM	CME	05/31/2022	260,304,656	226,685,154	33,619,502	5,003,931,650	4,943,069,739	60,861,911	50,230,376	219,095,453	194,207,198	24,888,255	10,250,000	0	0	0	0	0	
35 MCVENY TRADING & INVESTMENTS LLC	FCM	NFA	05/31/2022	11,376,612	1,065,613	10,310,999	478,930,643	456,050,840	22,879,803	18,000,000	0	0	0	0	0	0	0	0	0	
36 MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	05/31/2022	7,294,151,625	1,380,138,207	5,914,013,418	3,306,142,851	2,217,876,299	1,088,266,552	300,000,000	0	0	0	0	0	0	0	0	0	
37 MID CO COMMODITIES INC	FCM	NFA	05/31/2022	23,588,896	14,082,178	9,506,718	151,679,056	128,445,407	23,233,649	5,138,000	0	0	0	0	0	0	0	0	0	
38 MINT BROKERS	FCM BD	NFA	05/31/2022	2,369,800	1,000,000	1,369,800	0	0	0	0	0	0	0	0	0	0	0	0	0	
39 MIZUHO SECURITIES USA LLC	FCM BD	CME	05/31/2022	1,378,708,616	870,586,868	508,121,748	13,713,377,299	13,159,160,720	554,216,579	150,000,000	1,287,058,534	1,114,734,920	172,323,614	70,000,000	20,436,110	0	20,436,110	10,000,000	0	
40 MORGAN STANLEY & CO LLC	FCM BD SD	CME/NFA	05/31/2022	15,555,554,467	4,621,231,675	10,934,322,792	28,059,206,608	27,675,646,360	383,560,248	235,000,000	10,064,737,293	9,807,109,060	257,628,233	140,000,000	29,234,730,572	28,821,995,941	412,734,631	92,000,000	0	
41 NANHUA USA LLC	FCM	CME	05/31/2022	18,355,553	14,387,683	3,967,870	238,647,561	224,538,600	14,108,961	3,500,000	691,185	334,833	356,352	100,000	0	0	0	0	0	
42 NATWEST MARKETS SECURITIES INC	FCM BD	CBOT	05/31/2022	536,329,041	1,768,204	534,560,837	7,500,155	7,500,155	0	0	0	0	0	0	0	0	0	0	0	
43 NINJATRADER CLEARING LLC	FCM	NFA	05/31/2022	11,680,335	1,000,000	10,680,335	205,826,293	193,610,915	12,215,378	4,000,000	5,644,723	4,653,469	991,254	400,000	0	0	0	0	0	
44 NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	05/31/2022	2,471,439,229	86,428,739	2,385,010,490	378,845,505	235,401,331	143,444,174	16,000,000	15,985,974	0	15,985,974	1,000,000	0	0	0	0	0	
45 OANDA CORPORATION	FCM RFD	NFA	05/31/2022	39,621,610	28,648,186	10,973,424	0	0	0	0	0	0	0	0	0	0	0	0	178,307,981	
46 PHILLIP CAPITAL INC	FCM BD	CME	05/31/2022	76,899,216	40,326,623	36,572,593	826,682,872	799,168,983	27,513,889	15,000,000	12,548,102	7,914,128	4,633,974	1,000,000	0	0	0	0	0	
47 PICTET OVERSEAS INC	FCM BD	NFA	05/31/2022	51,451,366	11,494,136	39,957,230	170,279,412	165,452,713	4,826,699	2,750,000	47,738,011	44,828,671	2,909,340	1,250,000	0	0	0	0	0	
48 RBC CAPITAL MARKETS LLC	FCM BD	CME	05/31/2022	2,067,389,289	581,819,598	1,485,569,691	5,930,239,396	5,526,859,651	403,379,745	340,000,000	408,081,134	329,151,617	78,929,517	20,000,000	1,879,650,351	1,595,903,234	283,747,117	100,000,000	0	
49 RI OBRIEN ASSOCIATES LLC	FCM SD	CME/NFA	05/31/2022	351,211,939	288,376,510	62,835,429	7,630,740,141	7,418,808,611	211,931,530	50,000,000	222,866,290	192,882,316	29,983,974	20,000,000	0	0	0	0	0	
50 SANTANDER INVEST																				

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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.