

SELECTED FCM FINANCIAL DATA AS OF
September 30, 2011
FROM REPORTS FILED BY
October 31, 2011

	Reg As	DSRO	A/O	Adjusted	Net Capital	Excess	Customers'	Customer	Total Amount	
Futures Commission Merchant / Retail Foreign Exchange Dealer			Date	Net Capital	Requirement	Net Capital	Seg Required	Amount	of Retail Forex	
	(a)	(b)			(c)	(d)	4d(a)(2)	Pt. 30 Required	Obligation	
							(e)	(f)	(g)	
1	ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	09/30/2011	224,714,138	112,721,919	111,992,219	1,954,087,903	303,128,066	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	09/30/2011	262,098,375	126,883,818	135,214,557	2,560,554,701	153,008,982	819,108
3	ADVANCED MARKETS LLC	FCMRFD	NFA	09/30/2011	20,449,469	20,000,000	449,469	0	0	1,392,951
4	ADVANTAGE FUTURES LLC	FCM	CME	09/30/2011	19,038,131	10,327,624	8,710,507	392,826,818	35,059,704	0
5	ALLIANZ GLOBAL INVESTORS DISTRIBUTORS LLC *	FCM BD	NFA	09/30/2011	76,695,493	3,865,809	72,829,684	0	0	0
6	ALPARI (US) LLC	FCMRFD	NFA	09/30/2011	25,259,829	20,029,797	5,230,032	41,910	0	10,595,935
7	AMERIPRISE FINANCIAL SERVICES INC	FCM BD	NFA	09/30/2011	149,569,171	1,000,000	148,569,171	0	0	0
8	AMP GLOBAL CLEARING LLC	FCM	NFA	09/30/2011	1,781,888	1,000,000	781,888	33,497,135	138,572	0
9	BARCLAYS CAPITAL INC	FCM BD	NYME	09/30/2011	5,612,448,727	962,070,973	4,650,377,754	5,412,438,660	2,965,640,865	0
10	BGC FINANCIAL LP	FCM BD	NFA	09/30/2011	64,730,453	1,000,000	63,730,453	0	0	0
11	BNP PARIBAS COMMODITY FUTURES INC	FCM	NYME	09/30/2011	374,027,437	230,789,780	143,237,657	1,522,526,707	523,103,792	0
12	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NFA	09/30/2011	1,929,495,250	343,835,724	1,585,659,526	0	0	0
13	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	09/30/2011	2,112,626,139	94,788,519	2,017,837,620	455,374,132	0	0
14	BNY MELLON CLEARING LLC	FCM	CME	09/30/2011	304,836,891	46,185,858	258,651,033	561,845,235	344,040	0
15	CANTOR FITZGERALD & CO	FCM BD	CBOT	09/30/2011	326,906,230	6,822,172	320,084,058	2,284,263	0	0
16	CAPITAL MARKET SERVICES LLC	FCM	NFA	09/30/2011	2,821,003	1,000,000	1,821,003	0	0	0
17	CIBC WORLD MARKETS CORP	FCM BD	CME	09/30/2011	437,138,558	1,500,000	435,638,558	0	0	0
18	CITADEL SECURITIES LLC	FCM BD	CME	09/30/2011	450,909,242	1,000,000	449,909,242	0	0	0
19	CITIGROUP GLOBAL MARKETS INC	FCM BD	CBOT	09/30/2011	7,113,059,338	707,382,505	6,405,676,833	10,457,452,790	1,301,111,134	0
20	COMMONWEALTH FOREIGN EXCHANGE INC	FCM	NFA	09/30/2011	1,185,181	1,000,000	185,181	0	0	0
21	COUNTRY HEDGING INC	FCM	NFA	09/30/2011	19,531,328	14,243,619	5,287,709	286,206,923	1,697,558	0
22	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	09/30/2011	6,617,011,212	986,168,239	5,630,842,973	6,467,642,281	2,195,333,337	0
23	CROSSLAND LLC	FCM	CBOT	09/30/2011	11,342,360	2,843,551	8,498,809	72,810,745	18,439,010	0
24	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	09/30/2011	3,361,441	1,000,000	2,361,441	56,244,823	66,609	0
25	CX CAPITAL MARKETS LLC	FCM	NFA	09/30/2011	3,557,806	1,000,000	2,557,806	20,227,525	0	0
26	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	09/30/2011	340,361,833	1,263,909	339,097,924	3,820,839	0	0
27	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	09/30/2011	7,145,186,507	655,654,325	6,489,532,182	15,085,171,313	1,156,421,745	0
28	DORMAN TRADING LLC	FCM	CME	09/30/2011	9,377,778	1,136,221	8,241,557	105,599,044	1,833,291	0
29	EAGLE MARKET MAKERS INC	FCM	CBOT	09/30/2011	5,566,618	1,000,000	4,566,618	573,312	0	0
30	EASY FOREX US LTD	FCM	NFA	09/30/2011	1,747,161	1,000,000	747,161	0	0	0
31	ENSKILDA FUTURES LTD	FCM	CME	09/30/2011	30,400,463	20,580,300	9,820,163	374,977,855	0	0
32	FCSTONE LLC	FCM	CME	09/30/2011	116,566,044	58,709,765	57,856,279	1,406,630,718	27,189,921	1,053,023
33	FOREX CAPITAL MARKETS LLC	FCMRFD	NFA	09/30/2011	43,599,263	26,762,710	16,836,553	0	0	145,254,197
34	FOREX CLUB LLC	FCMRFD	NFA	09/30/2011	22,274,451	20,000,000	2,274,451	0	0	4,488,081
35	FRIEDBERG MERCANTILE GROUP INC	FCM	NFA	09/30/2011	3,425,738	1,000,000	2,425,738	11,714,366	2,241,019	0
36	FRONTIER FUTURES INC	FCM	NFA	09/30/2011	1,873,284	1,000,000	873,284	38,290,475	0	0
37	FUTURES TECH LLC	FCM	NFA	09/30/2011	1,579,397	1,000,000	579,397	0	0	0
38	FX SOLUTIONS LLC	FCMRFD	NFA	09/30/2011	40,640,393	20,354,174	20,286,219	0	0	17,083,483
39	FXDIRECTDEALER LLC	FCMRFD	NFA	09/30/2011	36,057,884	21,087,921	14,969,963	0	0	31,758,420
40	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	09/30/2011	43,887,599	24,424,328	19,463,271	0	0	98,486,559
41	GLOBAL FUTURES & FOREX LTD	FCMRFD	NFA	09/30/2011	84,516,802	23,690,665	60,826,137	121,856	227,199	83,813,305
42	GOLDMAN SACHS & CO	FCM BD	CBOT	09/30/2011	10,993,563,678	2,044,033,799	8,949,529,879	19,966,756,718	9,001,865,701	0
43	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	09/30/2011	1,774,619,387	133,800,820	1,640,818,567	1,251,252,870	34,507,450	0

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							(e)	(f)	(g)	
44	GUGGENHEIM SECURITIES LLC	FCM BD	NFA	09/30/2011	38,920,308	2,970,807	35,949,501	0	0	0
45	HSBC SECURITIES USA INC	FCM BD	CME	09/30/2011	1,041,692,382	97,206,861	944,485,521	972,854,512	122,600,656	0
46	ICAP CORPORATES LLC	FCM BD	NFA	09/30/2011	45,536,197	1,000,000	44,536,197	0	0	0
47	ICAP FUTURES LLC	FCM	NFA	09/30/2011	7,023,800	1,000,000	6,023,800	0	0	0
48	IKON GLOBAL MARKETS INC	FCM	NFA	09/30/2011	16,150,180	1,000,000	15,150,180	26,148,521	108,434	0
49	INSTINET LLC	FCM BD	NFA	09/30/2011	119,981,683	3,361,388	116,620,295	0	0	0
50	INSTITUTIONAL LIQUIDITY LLC	FCMRFD	NFA	09/30/2011	20,571,411	20,000,000	571,411	0	0	7,819,830
51	INTEGRATED BROKERAGE SERVICES LLC	FCM	NFA	09/30/2011	1,620,466	1,000,000	620,466	0	0	0
52	INTERACTIVE BROKERS LLC	FCM BD	NFA	09/30/2011	1,212,347,172	161,537,725	1,050,809,447	668,461,905	184,764,141	0
53	INTERBANK FX LLC	FCMRFD	NFA	09/30/2011	25,499,115	21,011,608	4,487,507	0	0	30,232,166
54	IRONBEAM INC	FCM	NFA	09/30/2011	3,024,992	1,000,000	2,024,992	39,226,644	361,125	0
55	ITG DERIVATIVES LLC	FCM BD	NFA	09/30/2011	2,499,823	1,000,000	1,499,823	0	0	0
56	JEFFERIES & COMPANY INC	FCM BD	NFA	09/30/2011	770,894,002	55,427,211	715,466,791	0	0	0
57	JEFFERIES BACHE LLC	FCM	CBOT	09/30/2011	249,301,000	195,029,280	54,271,720	2,968,806,000	354,904,000	0
58	JP MORGAN CLEARING CORP	FCM BD	NFA	09/30/2011	6,553,865,759	1,828,578,216	4,725,287,543	738,396,076	469,071,367	0
59	JP MORGAN SECURITIES LLC	FCM BD	CEI	09/30/2011	10,868,772,498	1,530,803,343	9,337,969,155	18,805,233,918	2,412,998,578	0
60	LEK SECURITIES CORPORATION	FCM BD	NFA	09/30/2011	8,781,554	1,500,000	7,281,554	2,898,148	0	0
61	LIMESTONE TRADING LLC	FCM	NFA	09/30/2011	4,518,183	1,000,000	3,518,183	0	0	0
62	LINN GROUP THE	FCM	NFA	09/30/2011	2,112,577	1,000,000	1,112,577	37,022,093	204,523	0
63	LPL FINANCIAL LLC	FCM BD	NFA	09/30/2011	126,315,883	6,282,069	120,033,814	0	0	0
64	MACQUARIE FUTURES USA INC	FCM	CBOT	09/30/2011	136,634,136	60,113,290	76,520,846	871,659,404	72,083,465	0
65	MAREX NORTH AMERICA LLC	FCM	CME	09/30/2011	8,003,194	4,808,383	3,194,811	77,939,248	2,438,811	0
66	MAREX USA LIMITED	FCM	NFA	09/30/2011	2,558,149	1,000,000	1,558,149	0	0	0
67	MB TRADING FUTURES INC	FCMRFD	NFA	09/30/2011	26,277,453	21,129,691	5,147,762	0	0	32,593,827
68	MBF CLEARING CORP	FCM	NYME	09/30/2011	8,147,867	1,000,000	7,147,867	58,845,364	6,559,349	0
69	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	09/30/2011	14,272,921	2,636,861	11,636,060	858,752,201	0	0
70	MERRILL LYNCH PIERCE FENNER & SMITH	FCM BD	CBOT	09/30/2011	10,825,784,679	864,749,955	9,961,034,724	9,566,303,269	3,323,814,626	0
71	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	09/30/2011	2,813,202,484	170,381,347	2,642,821,137	1,033,485,955	61,725,009	0
72	MID CO COMMODITIES INC	FCM	NFA	09/30/2011	12,395,337	6,399,309	5,996,028	100,976,415	94,830	0
73	MITSUBISHI UFJ SECURITIES USA INC	FCM BD	NFA	09/30/2011	230,252,435	1,379,470	228,872,965	0	0	0
74	MIITSUI BUSSAN COMMODITIES USA INC	FCM	NFA	09/30/2011	3,006,826	1,000,000	2,006,826	0	0	0
75	MIZUHO SECURITIES USA INC	FCM BD	CME	09/30/2011	388,824,161	91,113,936	297,710,225	753,039,176	497,298,270	0
76	MORGAN KEEGAN & COMPANY INC	FCM BD	NFA	09/30/2011	456,743,694	8,680,126	448,063,568	0	0	0
77	MORGAN STANLEY & CO LLC	FCM BD	CME	09/30/2011	7,447,589,736	1,120,277,823	6,327,311,913	6,026,946,102	2,074,131,583	0
78	MORGAN STANLEY SMITH BARNEY LLC	FCM BD	NFA	09/30/2011	1,466,256,531	36,858,904	1,429,397,627	560,410,630	1,840,707,918	0
79	NATIXIS BLEICHROEDER LLC	FCM BD	NFA	09/30/2011	134,330,792	1,500,000	132,830,792	0	0	0
80	NATIXIS SECURITIES NORTH AMERICA INC	FCM BD	NFA	09/30/2011	201,089,885	1,000,000	200,089,885	0	0	0
81	NEUBERGER BERMAN LLC	FCM BD	NFA	09/30/2011	69,857,717	1,500,000	68,357,717	0	0	0
82	NEWEDGE USA LLC	FCM BD	NYME	09/30/2011	2,267,907,568	1,375,710,843	892,196,725	20,455,381,452	6,433,999,143	0
83	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	09/30/2011	2,358,691,262	21,700,402	2,336,990,860	117,026,927	5,147,981	0
84	OANDA CORPORATION	FCMRFD	NFA	09/30/2011	151,913,723	26,904,455	125,009,268	0	0	148,089,093
85	OPEN E CRY LLC	FCM	NFA	09/30/2011	3,372,980	1,000,000	2,372,980	79,956,776	2,974,563	0
86	OPPENHEIMER & CO INC	FCM BD	NFA	09/30/2011	158,068,531	25,990,709	132,077,822	18,874,137	0	0

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	(a)	(b)			(c)	(d)	4d(a)(2)	Pt. 30 Required	Obligation
							(e)	(f)	(g)
August Web Page Update	126								
Additions	1								
NATIXIS BLEICHROEDER LLC									
Deletions	4								
COMPASS PROFESSIONAL SERVICES LLC									
TCA FUTURES LLC									
MF GLOBAL INC									
WALL STREET DERIVATIVES INC									
Name Change									
None									
September Web Page Update	123								
*Allianz Global Investors Distributors LLC files financial statements quarterly.									
(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.									
(b): DSRO: Designated Self-Regulatory Organization.									
(c): A firm's net capital requirement is the greater of:									
<ul style="list-style-type: none"> • 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 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.									
(f): 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.									
(g): 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.									