

## SELECTED FCM FINANCIAL DATA AS OF

November 30, 2011

FROM REPORTS FILED BY

January 2, 2012

1 of 4

	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	11/30/2011	261,282,850	122,019,098	139,263,752	1,955,434,289	292,500,673	0
2	ADM INVESTOR SERVICES INC	FCM	CBOT	11/30/2011	260,383,481	149,972,102	110,411,379	2,801,814,598	163,948,504	388,210
3	ADVANCED MARKETS LLC	FCMRFD	NFA	11/30/2011	20,687,502	20,000,000	687,502	0	0	1,712,860
4	ADVANTAGE FUTURES LLC	FCM	CME	11/30/2011	19,898,017	11,139,769	8,758,248	438,620,918	45,028,622	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	11/30/2011	23,880,571	20,069,751	3,810,820	198,656	0	11,395,016
7	AMERIPRISE FINANCIAL SERVICES INC	FCM BD	NFA	11/30/2011	106,601,468	1,000,000	105,601,468	0	0	0
8	AMP GLOBAL CLEARING LLC	FCM	NFA	11/30/2011	1,801,849	1,000,000	801,849	32,756,962	9,531	0
9	BARCLAYS CAPITAL INC	FCM BD	NYME	11/30/2011	6,217,140,297	1,034,441,342	5,182,698,955	7,145,760,514	3,595,021,581	0
10	BGC FINANCIAL LP	FCM BD	NFA	11/30/2011	41,185,675	1,000,000	40,185,675	0	0	0
11	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	11/30/2011	2,239,713,712	308,420,680	1,931,293,032	1,395,398,442	592,620,370	0
12	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	11/30/2011	2,104,572,786	57,219,022	2,047,353,764	332,941,773	0	0
13	BNY MELLON CLEARING LLC	FCM	CME	11/30/2011	240,050,107	10,599,248	229,450,859	198,530,930	557,618	0
14	CANTOR FITZGERALD & CO	FCM BD	CBOT	11/30/2011	315,200,804	8,517,518	306,683,286	3,161,879	0	0
15	CAPITAL MARKET SERVICES LLC	FCM	NFA	11/30/2011	2,331,878	1,000,000	1,331,878	0	0	0
16	CIBC WORLD MARKETS CORP	FCM BD	CME	11/30/2011	499,116,644	1,500,000	497,616,644	0	0	0
17	CITADEL SECURITIES LLC	FCM BD	CME	11/30/2011	499,190,056	1,000,000	498,190,056	0	0	0
18	CITIGROUP GLOBAL MARKETS INC	FCM BD	CBOT	11/30/2011	7,625,654,063	794,341,645	6,831,312,418	10,281,992,802	1,555,758,269	0
19	COMMONWEALTH FOREIGN EXCHANGE INC	FCM	NFA	11/30/2011	2,163,814	1,000,000	1,163,814	0	0	0
20	COUNTRY HEDGING INC	FCM	NFA	11/30/2011	22,784,079	14,521,347	8,262,732	199,423,188	1,902,908	0
21	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	11/30/2011	6,623,361,094	1,121,499,350	5,501,861,744	5,315,592,969	2,172,945,802	0
22	CROSSLAND LLC	FCM	CBOT	11/30/2011	9,122,718	4,215,892	4,906,826	106,628,242	29,102,361	0
23	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	11/30/2011	3,120,238	1,137,553	1,982,685	50,992,196	715,571	0
24	CX CAPITAL MARKETS LLC	FCM	NFA	11/30/2011	3,515,955	1,000,000	2,515,955	21,830,478	0	0
25	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	11/30/2011	273,840,258	1,518,087	272,322,171	7,726,106	0	0
26	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	11/30/2011	7,375,535,063	642,137,226	6,733,397,837	14,662,416,160	1,668,509,650	0
27	DORMAN TRADING LLC	FCM	CME	11/30/2011	9,360,678	1,825,546	7,535,132	121,495,999	1,235,579	0
28	EAGLE MARKET MAKERS INC	FCM	CBOT	11/30/2011	6,510,122	1,000,000	5,510,122	462,703	0	0
29	EASY FOREX US LTD	FCM	NFA	11/30/2011	1,703,920	1,000,000	703,920	0	0	0
30	ENSKILDA FUTURES LTD	FCM	CME	11/30/2011	30,359,569	23,217,157	7,142,412	303,522,769	0	0
31	FCSTONE LLC	FCM	CME	11/30/2011	118,952,105	67,900,270	51,051,835	1,302,700,906	50,427,092	0
32	FOREX CAPITAL MARKETS LLC	FCMRFD	NFA	11/30/2011	31,366,909	26,780,512	4,586,397	0	0	145,610,245
33	FOREX CLUB LLC	FCMRFD	NFA	11/30/2011	23,369,883	22,000,000	1,369,883	0	0	10,050,563
34	FRIEDBERG MERCANTILE GROUP INC	FCM	NFA	11/30/2011	3,058,719	1,000,000	2,058,719	13,328,393	2,884,506	0
35	FRONTIER FUTURES INC	FCM	NFA	11/30/2011	1,930,972	1,015,544	915,428	34,708,878	0	0
36	FUTURES TECH LLC	FCM	NFA	11/30/2011	1,597,835	1,000,000	597,835	0	0	0
37	FX SOLUTIONS LLC	FCMRFD	NFA	11/30/2011	43,302,183	20,401,890	22,900,293	0	0	18,037,803
38	FXDIRECTDEALER LLC	FCMRFD	NFA	11/30/2011	34,485,349	21,171,995	13,313,354	0	0	33,439,892
39	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	11/30/2011	49,840,363	24,832,916	25,007,447	0	0	106,658,310
40	GH FINANCIALS LLC	FCM	CME	11/30/2011	9,367,894	1,000,000	8,367,894	0	0	0
41	GLOBAL FUTURES & FOREX LTD	FCMRFD	NFA	11/30/2011	80,240,694	23,987,837	56,252,857	125,526	227,199	89,756,738
42	GOLDMAN SACHS & CO	FCM BD	CBOT	11/30/2011	11,987,270,484	1,933,824,076	10,053,446,408	22,299,477,145	9,607,653,381	0
43	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	11/30/2011	1,973,175,162	131,859,024	1,841,316,138	968,522,867	35,258,852	0
44	GUGGENHEIM SECURITIES LLC	FCM BD	NFA	11/30/2011	52,109,275	2,911,477	49,197,798	0	0	0
45	HSBC SECURITIES USA INC	FCM BD	CME	11/30/2011	1,080,316,698	99,854,623	980,462,075	924,249,974	116,889,342	0
46	ICAP CORPORATES LLC	FCM BD	NFA	11/30/2011	47,836,625	1,000,000	46,836,625	0	0	0
47	IKON GLOBAL MARKETS INC	FCM	NFA	11/30/2011	13,745,958	1,000,000	12,745,958	17,673,818	108,434	0
48	INSTINET LLC	FCM BD	NFA	11/30/2011	124,327,925	1,239,053	123,088,872	0	0	0

SELECTED FCM FINANCIAL DATA AS OF  
November 30, 2011  
FROM REPORTS FILED BY  
January 2, 2012

	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)	
49	INSTITUTIONAL LIQUIDITY LLC	FCMRFD	NFA	11/30/2011	20,106,026	20,000,000	106,026	0	0	8,671,301
50	INTEGRATED BROKERAGE SERVICES LLC	FCM	NFA	11/30/2011	1,590,922	1,000,000	590,922	0	0	0
51	INTERACTIVE BROKERS LLC	FCM BD	NFA	11/30/2011	1,308,128,360	157,862,197	1,150,266,163	690,947,654	196,052,867	0
52	INTERBANK FX LLC	FCMRFD	NFA	11/30/2011	26,031,349	21,035,694	4,995,655	0	0	30,713,888
53	IRONBEAM INC	FCM	NFA	11/30/2011	2,947,826	1,000,000	1,947,826	38,002,463	107,168	0
54	ITG DERIVATIVES LLC	FCM BD	NFA	11/30/2011	2,967,936	1,000,000	1,967,936	0	0	0
55	JEFFERIES & COMPANY INC	FCM BD	NFA	11/30/2011	931,335,818	47,808,162	883,527,656	0	0	0
56	JEFFERIES BACHE LLC	FCM	CBOT	11/30/2011	264,392,000	152,042,240	112,349,760	1,988,640,000	235,030,000	0
57	JP MORGAN CLEARING CORP	FCM BD	NFA	11/30/2011	7,446,458,364	1,911,481,684	5,534,976,680	431,136,987	356,849,668	0
58	JP MORGAN SECURITIES LLC	FCM BD	CEI	11/30/2011	10,617,479,650	1,589,017,977	9,028,461,673	17,597,688,893	3,673,177,328	0
59	LEK SECURITIES CORPORATION	FCM BD	NFA	11/30/2011	9,006,459	1,500,000	7,506,459	2,224,217	0	0
60	LINN GROUP THE	FCM	NFA	11/30/2011	2,578,568	1,000,000	1,578,568	38,223,221	223,904	0
61	LPL FINANCIAL LLC	FCM BD	NFA	11/30/2011	132,838,601	6,372,529	126,466,072	0	0	0
62	MACQUARIE FUTURES USA LLC	FCM	CBOT	11/30/2011	133,003,158	70,597,326	62,405,832	928,979,880	81,987,516	0
63	MAREX NORTH AMERICA LLC	FCM	CME	11/30/2011	17,263,683	6,577,556	10,686,127	78,679,337	3,581,996	0
64	MAREX USA LIMITED	FCM	NFA	11/30/2011	2,749,405	1,000,000	1,749,405	0	0	0
65	MB TRADING FUTURES INC	FCMRFD	NFA	11/30/2011	26,365,070	21,199,527	5,165,543	0	0	33,990,537
66	MBF CLEARING CORP	FCM	NYME	11/30/2011	6,019,671	1,000,000	5,019,671	59,112,754	3,182,005	0
67	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	11/30/2011	14,296,473	2,114,763	12,181,710	852,955,083	0	0
68	MERRILL LYNCH PIERCE FENNER & SMITH	FCM BD	CBOT	11/30/2011	11,085,882,531	839,516,351	10,246,366,180	8,979,493,824	2,187,580,845	0
69	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	11/30/2011	3,158,771,537	179,125,869	2,979,645,668	1,057,407,777	57,458,605	0
70	MID CO COMMODITIES INC	FCM	NFA	11/30/2011	12,695,729	5,278,132	7,417,597	38,423,771	452,455	0
71	MITSUBISHI UFJ SECURITIES USA INC	FCM BD	NFA	11/30/2011	222,857,106	1,715,279	221,141,827	0	0	0
72	MITSUI BUSSAN COMMODITIES USA INC	FCM	NFA	11/30/2011	2,909,506	1,000,000	1,909,506	0	0	0
73	MIZUHO SECURITIES USA INC	FCM BD	CME	11/30/2011	401,183,043	121,391,652	279,791,391	965,033,645	702,199,083	0
74	MORGAN KEEGAN & COMPANY INC	FCM BD	NFA	11/30/2011	464,446,965	7,739,353	456,707,612	0	0	0
75	MORGAN STANLEY & CO LLC	FCM BD	CME	11/30/2011	8,591,866,644	1,009,953,539	7,581,913,105	4,993,122,133	2,019,561,867	0
76	MORGAN STANLEY SMITH BARNEY LLC	FCM BD	NFA	11/30/2011	1,546,874,143	38,329,410	1,508,544,733	593,887,004	1,778,300,507	0
77	NATIXIS SECURITIES AMERICAS LLC	FCM BD	NFA	11/30/2011	338,992,955	1,500,000	337,492,955	0	0	0
78	NEUBERGER BERMAN LLC	FCM BD	NFA	11/30/2011	91,905,210	1,500,000	90,405,210	0	0	0
79	NEWEDGE USA LLC	FCM BD	NYME	11/30/2011	2,310,660,524	1,347,598,261	963,062,263	17,447,120,827	5,953,059,441	0
80	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	11/30/2011	2,026,051,200	23,337,870	2,002,713,330	81,422,190	208,600	0
81	OANDA CORPORATION	FCMRFD	NFA	11/30/2011	147,715,952	27,177,395	120,538,557	0	0	153,547,893
82	OPEN E CRY LLC	FCM	NFA	11/30/2011	3,081,818	1,000,000	2,081,818	83,601,661	2,284,080	0
83	OPPENHEIMER & CO INC	FCM BD	NFA	11/30/2011	137,973,279	22,000,202	115,973,077	19,120,470	0	0
84	OPTIONSPRESS INC	FCM BD	NFA	11/30/2011	79,933,162	5,736,444	74,196,718	87,443,115	2,856,776	0
85	PENSON FINANCIAL SERVICES INC	FCM BD	CBOT	11/30/2011	158,183,713	29,726,370	128,457,343	579,235,894	84,676,294	0
86	PEREGRINE FINANCIAL GROUP INC	FCM	NFA	11/30/2011	34,332,676	21,153,258	13,179,418	388,254,035	24,220,173	33,065,159
87	PHILLIP FUTURES INC	FCM	CME	11/30/2011	9,410,736	2,234,410	7,176,326	56,822,562	0	0
88	PIONEER FUTURES INC	FCM	NFA	11/30/2011	2,941,592	1,000,000	1,941,592	0	0	0
89	RAND FINANCIAL SERVICES INC	FCM	CME	11/30/2011	74,310,681	16,478,723	57,831,958	115,310,800	31,447,800	0
90	RAYMOND JAMES & ASSOCIATES INC	FCM BD	NFA	11/30/2011	407,948,344	30,791,333	377,157,011	0	0	0
91	RBC CAPITAL MARKETS LLC	FCM BD	CME	11/30/2011	1,244,307,848	98,489,197	1,145,818,651	581,657,165	44,846,068	0
92	RBS SECURITIES INC	FCM BD	CBOT	11/30/2011	3,236,247,503	306,930,344	2,929,317,159	2,506,583,103	120,411,033	0
93	RJ OBRIEN ASSOCIATES LLC	FCM	CME	11/30/2011	209,543,743	122,542,353	87,001,390	3,375,322,392	137,628,897	2,963,082
94	ROSENTHAL COLLINS GROUP LLC	FCM	CME	11/30/2011	97,514,794	70,122,443	27,392,351	1,734,653,771	32,951,334	0
95	ROSENTHAL GLOBAL SECURITIES LLC	FCM BD	NFA	11/30/2011	48,578,730	1,000,000	47,578,730	0	0	0
96	SANFORD C BERNSTEIN & CO LLC	FCM BD	NFA	11/30/2011	174,393,284	14,283,171	160,110,113	0	0	0



SELECTED FCM FINANCIAL DATA AS OF  
November 30, 2011  
FROM REPORTS FILED BY  
January 2, 2012

Futures Commission Merchant / Retail Foreign Exchange Dealer	Reg As	DSRO	A/O Date	Adjusted Net Capital	Net Capital Requirement	Excess Net Capital	Customers' Seg Required 4d(a)(2)	Customer Amount Pt. 30 Required	Total Amount of Retail Forex Obligation
	(a)	(b)			(c)	(d)	(e)	(f)	(g)
(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"> <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 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.									