

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

	Reg As	January 2, 2012	Q/O	Adjusted	Net Capital	Excess	
Futures Commission Merchant / Retail Foreign Exchange Dealer			Date	Net Capital	Requirement	Net Capital	
	(a)	(b)			(c)	(d)	
1	GOLDMAN SACHS & CO	FCM BD	CBOT	11/30/2011	11,987,270,484	1,933,824,076	10,053,446,408
2	JP MORGAN SECURITIES LLC	FCM BD	CEI	11/30/2011	10,617,479,650	1,589,017,977	9,028,461,673
3	NEWEDGE USA LLC	FCM BD	NYME	11/30/2011	2,310,660,524	1,347,598,261	963,062,263
4	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	11/30/2011	7,375,535,063	642,137,226	6,733,397,837
5	CITIGROUP GLOBAL MARKETS INC	FCM BD	CBOT	11/30/2011	7,625,654,063	794,341,645	6,831,312,418
6	UBS SECURITIES LLC	FCM BD	CBOT	11/30/2011	11,917,172,307	1,003,706,599	10,913,465,708
7	MERRILL LYNCH PIERCE FENNER & SMITH	FCM BD	CBOT	11/30/2011	11,085,882,531	839,516,351	10,246,366,180
8	BARCLAYS CAPITAL INC	FCM BD	NYME	11/30/2011	6,217,140,297	1,034,441,342	5,182,698,955
9	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	11/30/2011	6,623,361,094	1,121,499,350	5,501,861,744
10	MORGAN STANLEY & CO LLC	FCM BD	CME	11/30/2011	8,591,866,644	1,009,953,539	7,581,913,105
11	RJ OBRIEN ASSOCIATES LLC	FCM	CME	11/30/2011	209,543,743	122,542,353	87,001,390
12	ADM INVESTOR SERVICES INC	FCM	CBOT	11/30/2011	260,383,481	149,972,102	110,411,379
13	RBS SECURITIES INC	FCM BD	CBOT	11/30/2011	3,236,247,503	306,930,344	2,929,317,159
14	JEFFERIES BACHE LLC	FCM	CBOT	11/30/2011	264,392,000	152,042,240	112,349,760
15	ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	11/30/2011	261,282,850	122,019,098	139,263,752
16	ROSENTHAL COLLINS GROUP LLC	FCM	CME	11/30/2011	97,514,794	70,122,443	27,392,351
17	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	11/30/2011	2,239,713,712	308,420,680	1,931,293,032
18	FCSTONE LLC	FCM	CME	11/30/2011	118,952,105	67,900,270	51,051,835
19	MERRILL LYNCH PROFESSIONAL CLEARING CORP	FCM BD	NFA	11/30/2011	3,158,771,537	179,125,869	2,979,645,668
20	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	11/30/2011	1,973,175,162	131,859,024	1,841,316,138
21	MIZUHO SECURITIES USA INC	FCM BD	CME	11/30/2011	401,183,043	121,391,652	279,791,391
22	MACQUARIE FUTURES USA LLC	FCM	CBOT	11/30/2011	133,003,158	70,597,326	62,405,832
23	HSBC SECURITIES USA INC	FCM BD	CME	11/30/2011	1,080,316,698	99,854,623	980,462,075
24	MCVEAN TRADING & INVESTMENTS LLC	FCM	NFA	11/30/2011	14,296,473	2,114,763	12,181,710
25	TIMBER HILL LLC	FCM BD	CME	11/30/2011	889,321,926	41,219,499	848,102,427
26	INTERACTIVE BROKERS LLC	FCM BD	NFA	11/30/2011	1,308,128,360	157,862,197	1,150,266,163
27	MORGAN STANLEY SMITH BARNEY LLC	FCM BD	NFA	11/30/2011	1,546,874,143	38,329,410	1,508,544,733
28	RBC CAPITAL MARKETS LLC	FCM BD	CME	11/30/2011	1,244,307,848	98,489,197	1,145,818,651
29	PENSON FINANCIAL SERVICES INC	FCM BD	CBOT	11/30/2011	158,183,713	29,726,370	128,457,343
30	SANTANDER INVESTMENT SECURITIES INC	FCM BD	NYME	11/30/2011	225,594,447	11,638,803	213,955,644
31	ADVANTAGE FUTURES LLC	FCM	CME	11/30/2011	19,898,017	11,139,769	8,758,248
32	JP MORGAN CLEARING CORP	FCM BD	NFA	11/30/2011	7,446,458,364	1,911,481,684	5,534,976,680
33	TRADESTATION SECURITIES INC	FCM BD	NFA	11/30/2011	55,035,715	2,604,433	52,431,282
34	PEREGRINE FINANCIAL GROUP INC	FCM	NFA	11/30/2011	34,332,676	21,153,258	13,179,418
35	VISION FINANCIAL MARKETS LLC	FCM BD	CME	11/30/2011	31,011,072	7,766,121	23,244,951
36	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	11/30/2011	2,104,572,786	57,219,022	2,047,353,764
37	ENSKILDA FUTURES LTD	FCM	CME	11/30/2011	30,359,569	23,217,157	7,142,412
38	TENCO INC	FCM	CBOT	11/30/2011	62,847,271	6,145,590	56,701,681
39	COUNTRY HEDGING INC	FCM	NFA	11/30/2011	22,784,079	14,521,347	8,262,732
40	BNY MELLON CLEARING LLC	FCM	CME	11/30/2011	240,050,107	10,599,248	229,450,859
41	UBS FINANCIAL SERVICES INC	FCM BD	NFA	11/30/2011	1,298,260,962	139,159,307	1,159,101,655
42	STATE STREET GLOBAL MARKETS LLC	FCM BD	CME	11/30/2011	427,506,758	11,994,305	415,512,453
43	DORMAN TRADING LLC	FCM	CME	11/30/2011	9,360,678	1,825,546	7,535,132
44	RAND FINANCIAL SERVICES INC	FCM	CME	11/30/2011	74,310,681	16,478,723	57,831,958
45	CROSSLAND LLC	FCM	CBOT	11/30/2011	9,122,718	4,215,892	4,906,826
46	OPTIONSXPRESS INC	FCM BD	NFA	11/30/2011	79,933,162	5,736,444	74,196,718
47	OPEN E CRY LLC	FCM	NFA	11/30/2011	3,081,818	1,000,000	2,081,818

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

	Reg As	January 2, 2011	Q/O	Adjusted	Net Capital	Excess	
Futures Commission Merchant / Retail Foreign Exchange Dealer			Date	Net Capital	Requirement	Net Capital	
	(a)	(b)			(c)	(d)	
48	NOMURA SECURITIES INTERNATIONAL INC	FCM BD	CBOT	11/30/2011	2,026,051,200	23,337,870	2,002,713,330
49	VELOCITY FUTURES LLC	FCM	NFA	11/30/2011	1,793,441	1,000,000	793,441
50	MAREX NORTH AMERICA LLC	FCM	CME	11/30/2011	17,263,683	6,577,556	10,686,127
51	YORK BUSINESS ASSOCIATES LLC	FCM	NFA	11/30/2011	1,186,692	1,000,000	186,692
52	MBF CLEARING CORP	FCM	NYME	11/30/2011	6,019,671	1,000,000	5,019,671
53	PHILLIP FUTURES INC	FCM	CME	11/30/2011	9,410,736	2,234,410	7,176,326
54	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	11/30/2011	3,120,238	1,137,553	1,982,685
55	STRAITS FINANCIAL LLC	FCM	CME	11/30/2011	7,695,071	1,468,622	6,226,449
56	MID CO COMMODITIES INC	FCM	NFA	11/30/2011	12,695,729	5,278,132	7,417,597
57	LINN GROUP THE	FCM	NFA	11/30/2011	2,578,568	1,000,000	1,578,568
58	IRONBEAM INC	FCM	NFA	11/30/2011	2,947,826	1,000,000	1,947,826
59	FRONTIER FUTURES INC	FCM	NFA	11/30/2011	1,930,972	1,015,544	915,428
60	AMP GLOBAL CLEARING LLC	FCM	NFA	11/30/2011	1,801,849	1,000,000	801,849
61	CX CAPITAL MARKETS LLC	FCM	NFA	11/30/2011	3,515,955	1,000,000	2,515,955
62	OPPENHEIMER & CO INC	FCM BD	NFA	11/30/2011	137,973,279	22,000,202	115,973,077
63	IKON GLOBAL MARKETS INC	FCM	NFA	11/30/2011	13,745,958	1,000,000	12,745,958
64	FRIEDBERG MERCANTILE GROUP INC	FCM	NFA	11/30/2011	3,058,719	1,000,000	2,058,719
65	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	11/30/2011	273,840,258	1,518,087	272,322,171
66	CANTOR FITZGERALD & CO	FCM BD	CBOT	11/30/2011	315,200,804	8,517,518	306,683,286
67	LEK SECURITIES CORPORATION	FCM BD	NFA	11/30/2011	9,006,459	1,500,000	7,506,459
68	EAGLE MARKET MAKERS INC	FCM	CBOT	11/30/2011	6,510,122	1,000,000	5,510,122
69	ALPARI (US) LLC	FCMRFD	NFA	11/30/2011	23,880,571	20,069,751	3,810,820
70	GLOBAL FUTURES & FOREX LTD	FCMRFD	NFA	11/30/2011	80,240,694	23,987,837	56,252,857
71	ADVANCED MARKETS LLC	FCMRFD	NFA	11/30/2011	20,687,502	20,000,000	687,502
72	ALLIANZ GLOBAL INVESTORS DISTRIBUTORS LLC *	FCM BD	NFA	09/30/2011	76,695,493	3,865,809	72,829,684
73	AMERIPRISE FINANCIAL SERVICES INC	FCM BD	NFA	11/30/2011	106,601,468	1,000,000	105,601,468
74	BGC FINANCIAL LP	FCM BD	NFA	11/30/2011	41,185,675	1,000,000	40,185,675
75	CAPITAL MARKET SERVICES LLC	FCM	NFA	11/30/2011	2,331,878	1,000,000	1,331,878
76	CIBC WORLD MARKETS CORP	FCM BD	CME	11/30/2011	499,116,644	1,500,000	497,616,644
77	CITADEL SECURITIES LLC	FCM BD	CME	11/30/2011	499,190,056	1,000,000	498,190,056
78	COMMONWEALTH FOREIGN EXCHANGE INC	FCM	NFA	11/30/2011	2,163,814	1,000,000	1,163,814
79	EASY FOREX US LTD	FCM	NFA	11/30/2011	1,703,920	1,000,000	703,920
80	FOREX CAPITAL MARKETS LLC	FCMRFD	NFA	11/30/2011	31,366,909	26,780,512	4,586,397
81	FOREX CLUB LLC	FCMRFD	NFA	11/30/2011	23,369,883	22,000,000	1,369,883
82	FUTURES TECH LLC	FCM	NFA	11/30/2011	1,597,835	1,000,000	597,835
83	FX SOLUTIONS LLC	FCMRFD	NFA	11/30/2011	43,302,183	20,401,890	22,900,293
84	FXDIRECTDEALER LLC	FCMRFD	NFA	11/30/2011	34,485,349	21,171,995	13,313,354
85	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	11/30/2011	49,840,363	24,832,916	25,007,447
86	GH FINANCIALS LLC	FCM	CME	11/30/2011	9,367,894	1,000,000	8,367,894
87	GUGGENHEIM SECURITIES LLC	FCM BD	NFA	11/30/2011	52,109,275	2,911,477	49,197,798
88	ICAP CORPORATES LLC	FCM BD	NFA	11/30/2011	47,836,625	1,000,000	46,836,625
89	INSTINET LLC	FCM BD	NFA	11/30/2011	124,327,925	1,239,053	123,088,872
90	INSTITUTIONAL LIQUIDITY LLC	FCMRFD	NFA	11/30/2011	20,106,026	20,000,000	106,026
91	INTEGRATED BROKERAGE SERVICES LLC	FCM	NFA	11/30/2011	1,590,922	1,000,000	590,922
92	INTERBANK FX LLC	FCMRFD	NFA	11/30/2011	26,031,349	21,035,694	4,995,655
93	ITG DERIVATIVES LLC	FCM BD	NFA	11/30/2011	2,967,936	1,000,000	1,967,936
94	JEFFERIES & COMPANY INC	FCM BD	NFA	11/30/2011	931,335,818	47,808,162	883,527,656

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

	Reg As of January 2, 2011	Category	Date	Adjusted Net Capital	Net Capital Requirement	Excess Net Capital
Futures Commission Merchant / Retail Foreign Exchange Dealer	(a)	(b)			(c)	(d)
95 LPL FINANCIAL LLC	FCM BD	NFA	11/30/2011	132,838,601	6,372,529	126,466,072
96 MAREX USA LIMITED	FCM	NFA	11/30/2011	2,749,405	1,000,000	1,749,405
97 MB TRADING FUTURES INC	FCMRFD	NFA	11/30/2011	26,365,070	21,199,527	5,165,543
98 MITSUBISHI UFJ SECURITIES USA INC	FCM BD	NFA	11/30/2011	222,857,106	1,715,279	221,141,827
99 MITSUI BUSSAN COMMODITIES USA INC	FCM	NFA	11/30/2011	2,909,506	1,000,000	1,909,506
100 MORGAN KEEGAN & COMPANY INC	FCM BD	NFA	11/30/2011	464,446,965	7,739,353	456,707,612
101 NATIXIS SECURITIES AMERICAS LLC	FCM BD	NFA	11/30/2011	338,992,955	1,500,000	337,492,955
102 NEUBERGER BERMAN LLC	FCM BD	NFA	11/30/2011	91,905,210	1,500,000	90,405,210
103 OANDA CORPORATION	FCMRFD	NFA	11/30/2011	147,715,952	27,177,395	120,538,557
104 PIONEER FUTURES INC	FCM	NFA	11/30/2011	2,941,592	1,000,000	1,941,592
105 RAYMOND JAMES & ASSOCIATES INC	FCM BD	NFA	11/30/2011	407,948,344	30,791,333	377,157,011
106 ROSENTHAL GLOBAL SECURITIES LLC	FCM BD	NFA	11/30/2011	48,578,730	1,000,000	47,578,730
107 SANFORD C BERNSTEIN & CO LLC	FCM BD	NFA	11/30/2011	174,393,284	14,283,171	160,110,113
108 STEPHENS	FCM BD	NFA	11/30/2011	83,873,531	13,831,027	70,042,504
109 STERLING COMMODITIES CORP	FCM	NFA	11/30/2011	2,322,597	1,000,000	1,322,597
110 TD AMERITRADE INC	FCM BD	NFA	11/30/2011	321,221,316	1,000,000	320,221,316
111 TRADELINK LLC	FCM BD	CBOT	11/30/2011	33,347,711	1,000,000	32,347,711
112 TRADESTATION FOREX INC	RFED	NFA	11/30/2011	26,471,890	21,560,819	4,911,071
113 TRADITION SECURITIES AND FUTURES INC	FCM	NFA	11/30/2011	1,517,157	1,000,000	517,157
114 WELLS FARGO ADVISORS FINANCIAL NETWORK LLC	FCM BD	NFA	11/30/2011	34,297,402	3,924,845	30,372,557
115 WELLS FARGO ADVISORS LLC	FCM BD	NFA	11/30/2011	602,602,298	1,500,000	601,102,298
116 WELLS FARGO SECURITIES LLC	FCM BD	CME	11/30/2011	1,836,962,836	10,699,155	1,826,263,681
117 WHITE COMMERCIAL CORPORATION	FCM	NFA	11/30/2011	2,740,413	1,000,000	1,740,413
118 XPRESSTRADE LLC	RFED	NFA	11/30/2011	22,990,403	20,000,000	2,990,403
Totals						
October Web Page Update	120					
Additions	1					
GH FINANCIALS LLC						
Deletions	3					
PENSON FUTURES						
TOWER RESEARCH CAPITAL EUROPE LLC						
LIMESTONE TRADING LLC						
Name Change						
MACQUARIE FUTURES USA INC to MACQUARIE FUTURES USA LLC						
November Web Page Update	118					
*Allianz Global Investors Distributors LLC files financial statements quarterly.						

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

Futures Commission Merchant / Retail Foreign Exchange Dealer	Reg As January 2, 2011	Date	Adjusted Net Capital	Net Capital Requirement	Excess Net Capital
	(a)	(b)		(c)	(d)
<p>(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.</p>					
<p>(b): DSRO: Designated Self-Regulatory Organization.</p>					
<p>(c): A firm's net capital requirement is the greater of:</p> <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. 					
<p>(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.</p>					
<p>(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</p>					
<p>(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.</p>					
<p>(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 acc</p>					

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

Customers' Seg Required 4d(a)(2) (e)	January 2012 Amount Pt. 30 Required (f)	Total Amount of Retail Forex Obligation (g)
22,299,477,145	9,607,653,381	0
17,597,688,893	3,673,177,328	0
17,447,120,827	5,953,059,441	0
14,662,416,160	1,668,509,650	0
10,281,992,802	1,555,758,269	0
9,014,511,798	5,089,664,537	0
8,979,493,824	2,187,580,845	0
7,145,760,514	3,595,021,581	0
5,315,592,969	2,172,945,802	0
4,993,122,133	2,019,561,867	0
3,375,322,392	137,628,897	2,963,082
2,801,814,598	163,948,504	388,210
2,506,583,103	120,411,033	0
1,988,640,000	235,030,000	0
1,955,434,289	292,500,673	0
1,734,653,771	32,951,334	0
1,395,398,442	592,620,370	0
1,302,700,906	50,427,092	0
1,057,407,777	57,458,605	0
968,522,867	35,258,852	0
965,033,645	702,199,083	0
928,979,880	81,987,516	0
924,249,974	116,889,342	0
852,955,083	0	0
744,081,369	0	0
690,947,654	196,052,867	0
593,887,004	1,778,300,507	0
581,657,165	44,846,068	0
579,235,894	84,676,294	0
463,946,002	0	0
438,620,918	45,028,622	0
431,136,987	356,849,668	0
428,408,360	11,105,350	0
388,254,035	24,220,173	33,065,159
371,609,904	6,511,626	0
332,941,773	0	0
303,522,769	0	0
220,299,439	30,301	0
199,423,188	1,902,908	0
198,530,930	557,618	0
158,060,824	345,530	0
148,407,317	7,484,184	0
121,495,999	1,235,579	0
115,310,800	31,447,800	0
106,628,242	29,102,361	0
87,443,115	2,856,776	0
83,601,661	2,284,080	0

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

Customers' Seg Required 4d(a)(2) (e)	January 2012 Customer Amount Pt. 30 Required (f)	Total Amount of Retail Forex Obligation (g)
81,422,190	208,600	0
79,179,421	15,740,045	0
78,679,337	3,581,996	0
75,573,654	1,525,262	0
59,112,754	3,182,005	0
56,822,562	0	0
50,992,196	715,571	0
39,601,549	1,862,508	0
38,423,771	452,455	0
38,223,221	223,904	0
38,002,463	107,168	0
34,708,878	0	0
32,756,962	9,531	0
21,830,478	0	0
19,120,470	0	0
17,673,818	108,434	0
13,328,393	2,884,506	0
7,726,106	0	0
3,161,879	0	0
2,224,217	0	0
462,703	0	0
198,656	0	11,395,016
125,526	227,199	89,756,738
0	0	1,712,860
0	0	0
0	0	0
0	0	0
0	0	0
0	0	0
0	0	0
0	0	0
0	0	0
0	0	0
0	0	145,610,245
0	0	10,050,563
0	0	0
0	0	18,037,803
0	0	33,439,892
0	0	106,658,310
0	0	0
0	0	0
0	0	0
0	0	0
0	0	0
0	0	8,671,301
0	0	0
0	0	30,713,888
0	0	0
0	0	0

