

SELECTED FCM FINANCIAL DATA AS OF  
August 31, 2006  
FROM REPORTS FILED BY  
September 30, 2006

	Futures Commission Merchant	B/D?	DSRO	A/O Date	Adjusted Net Capital	Net Capital Requirement	Excess Net Capital	Customers' Seg Required 4d(a)(2)	Customer Amount Pt. 30 Required
		(a)	(b)			(c)	(d)	(e)	(f)
1	3D FOREX, LLC	N	NFA	08/31/2006	1,617,811	500,000	1,117,811	0	0
2	ABBEY NATIONAL SECURITIES INC	Y	NFA	08/31/2006	129,720,998	23,533,020	106,187,978	302,994,333	0
3	ABN AMRO INCORPORATED	Y	CBOT	08/31/2006	1,061,162,409	372,986,995	688,175,414	4,044,505,170	845,026,640
4	ABN AMRO SAGE CORPORATION	Y	NFA	08/31/2006	97,392,934	500,000	96,892,934	10,512,708	0
5	ADM INVESTOR SERVICES INC	N	CBOT	08/31/2006	114,098,930	51,256,822	62,842,108	1,105,186,752	43,764,753
6	ADVANCED MARKETS INC	N	NFA	08/31/2006	1,105,131	500,000	605,131	0	0
7	ADVANTAGE FUTURES LLC	N	CME	08/31/2006	11,658,223	3,353,418	8,304,805	131,353,550	8,138,465
8	AG EDWARDS & SONS INC	Y	CBOT	08/31/2006	836,246,903	40,023,613	796,223,290	256,400,288	179,267
9	AIG CLEARING CORPORATION	N	NYME	08/31/2006	289,795,480	50,279,630	239,515,850	9,045,416	0
10	ALARON TRADING CORPORATION	N	CME	08/31/2006	6,822,972	4,185,780	2,637,192	190,375,957	13,100,413
11	ALLIANZ GLOBAL INVESTORS DISTRIBUTORS LLC	Y	NFA	06/30/2006	21,232,360	5,875,851	15,356,509	0	0
12	ALPHA FOREIGN EXCHANGE GROUP LLC	N	NFA	08/31/2006	502,239	500,000	2,239	0	0
13	AMERICAN NATIONAL TRADING CORP	N	NFA	08/31/2006	2,743,211	1,000,000	1,743,211	34,587,113	32,024
14	BACERA CORPORATION	N	NFA	08/31/2006	1,215,977	500,000	715,977	0	0
15	BANC OF AMERICA SECURITIES LLC	Y	CME	08/31/2006	1,719,444,212	296,582,923	1,422,861,289	1,478,086,799	12,068,521
16	BARCLAYS CAPITAL INC	Y	NYME	08/31/2006	607,091,971	269,386,029	337,705,942	2,996,131,516	1,207,398,542
17	BATTERY ASSET MANAGEMENT LLC	N	NFA	08/31/2006	623,817	500,000	123,817	0	0
18	BEAR STEARNS & CO INC	Y	NFA	08/31/2006	(g)	555,529,795	(g)	0	0
19	BEAR STEARNS SECURITIES CORP	Y	CME	08/31/2006	3,850,555,260	1,098,256,454	2,752,298,806	4,020,942,605	2,844,533,250
20	BGC FINANCIAL INC	Y	NFA	08/31/2006	15,228,322	250,000	14,978,322	0	0
21	BNP PARIBAS COMMODITY FUTURES INC	N	NYME	08/31/2006	124,071,006	83,976,628	40,094,378	859,540,042	290,493,876
22	BNP PARIBAS SECURITIES CORP	Y	CBOT	08/31/2006	349,275,578	20,844,352	328,431,227	174,627,904	0
23	BROOKSTREET SECURITIES CORPORATION	Y	NFA	08/31/2006	3,581,448	668,235	2,913,213	0	0
24	C CZARNIKOW SUGAR FUTURES INC	N	NFA	08/31/2006	1,671,505	500,000	1,171,505	0	0
25	CADENT FINANCIAL SERVICES LLC	N	CME	08/31/2006	5,424,544	2,808,429	2,616,115	116,033,091	6,867,855
26	CAL FINANCIAL CORPORATION	N	NFA	08/31/2006	1,027,093	1,000,000	27,093	0	0
27	CALYON FINANCIAL INC	Y	CME	08/31/2006	545,952,375	438,243,139	107,709,236	6,205,134,836	749,772,036
28	CANTOR FITZGERALD & CO	Y	CBOT	08/31/2006	129,798,247	9,031,321	120,766,926	64,076,251	0
29	CAPITAL MARKET SERVICES LLC	N	NFA	08/31/2006	9,112,328	2,598,292	6,514,036	0	0
30	CIBC WORLD MARKETS CORP	Y	CME	08/31/2006	1,069,891,343	18,312,394	1,051,578,949	0	0
31	CITIGROUP GLOBAL MARKETS INC	Y	CBOT	08/31/2006	4,282,673,211	679,387,212	3,603,285,999	9,185,947,061	449,346,351
32	CLIFF LARSON COMPANY THE	N	NFA	08/31/2006	686,620	500,000	186,620	1,775,457	0
33	CMC MARKETS (US) LLC	N	NFA	08/31/2006	6,787,303	5,000,000	1,787,303	0	0
34	COMTRUST INC	N	NFA	08/31/2006	1,166,885	715,981	450,904	14,590,490	0
35	COUNTRY HEDGING INC	N	NFA	08/31/2006	14,094,699	4,781,065	9,313,634	60,213,062	468
36	CREDIT SUISSE SECURITIES (USA) LLC	Y	CBOT	08/31/2006	5,124,852,494	160,457,571	4,964,394,923	1,152,390,272	953,397,624
37	CROSSLAND LLC	N	CBOT	08/31/2006	3,909,355	500,000	3,409,355	8,825,181	0
38	CUNNINGHAM COMMODITIES LLC	N	CBOT	08/31/2006	1,872,795	500,000	1,372,795	14,988,811	21,718
39	DAIWA SECURITIES AMERICA INC	Y	CME	08/31/2006	209,625,007	2,205,492	207,419,515	7,330,863	10,350,459
40	DEUTSCHE BANK SECURITIES INC	Y	CBOT	08/31/2006	2,330,808,011	223,618,992	2,107,189,019	2,875,966,190	772,389,271
41	DIRECT FOREX LLC	N	NFA	08/31/2006	1,769,139	1,000,000	769,139	0	0
42	DORMAN TRADING LLC	N	CME	08/31/2006	8,891,942	1,091,151	7,800,791	42,892,154	71,485
43	DUNAVANT COMMODITY CORP	N	NYBT	08/31/2006	23,513,479	558,156	22,955,323	1,228,429	0
44	E FX OPTIONS LLC	N	NFA	08/31/2006	1,043,426	500,000	543,426	0	0
45	EAGLE MARKET MAKERS INC	N	CBOT	08/31/2006	2,625,641	500,000	2,125,641	5,887,617	0
46	ED & F MAN COMMODITY ADVISORS INC	N	NFA	08/31/2006	856,191	500,000	356,191	0	0

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47	ELECTRONIC BROKERAGE SYSTEMS LLC	Y	NFA	08/31/2006	7,851,770	500,000	7,351,770	0	0
48	ENSKILDA FUTURES LIMITED	N	CME	08/31/2006	14,248,082	10,721,528	3,526,554	248,060,448	0
49	FARR FINANCIAL INC	N	NFA	08/31/2006	2,462,615	1,047,427	1,415,188	40,117,748	128,113
50	FC STONE LLC	N	CME	08/31/2006	31,311,896	21,869,555	9,442,341	727,680,363	1,583,764
51	FCT GROUP LLC	N	CME	08/31/2006	5,999,879	621,893	5,377,986	11,968,382	0
52	FIMAT PREFERRED LLC	Y	NFA	08/31/2006	32,048,988	1,254,258	30,794,730	13,476,062	0
53	FIMAT USA LLC	Y	NYME	08/31/2006	512,730,640	390,145,807	122,584,833	5,534,170,253	1,946,532,427
54	FIRST CAPITOL GROUP LLC	N	NFA	08/31/2006	5,052,592	1,586,192	3,466,400	56,079,080	79,053
55	FOREFRONT INVESTMENTS CORPORATION	N	NFA	08/31/2006	1,000,245	1,000,000	245	0	0
56	FOREX CAPITAL MARKETS LLC	N	NFA	08/31/2006	37,829,727	9,694,267	28,135,460	0	0
57	FOREX CLUB FINANCIAL COMPANY INC	N	NFA	08/31/2006	1,585,729	1,000,000	585,729	0	0
58	FOREX INTERNATIONAL INVESTMENTS INC	N	NFA	08/31/2006	2,555,203	1,000,000	1,555,203	0	0
59	FOREX LIQUIDITY LLC	N	NFA	08/31/2006	2,091,175	1,000,000	1,091,175	0	0
60	FORTIS CLEARING AMERICAS LLC	Y	CBOT	08/31/2006	72,039,327	6,079,944	65,959,383	192,623,833	2,362,945
61	FORTIS CLEARING CHICAGO LLC	N	CBOT	08/31/2006	37,563,102	8,290,958	29,272,144	335,798,809	13,032,356
62	FORWARD FOREX INC	N	NFA	08/31/2006	1,241,167	1,000,000	241,167	0	0
63	FREEDOM FX LLC	N	NFA	08/31/2006	1,026,236	1,000,000	26,236	0	0
64	FRIEDBERG MERCANTILE GROUP INC	N	NFA	08/31/2006	5,546,140	5,000,000	546,140	2,639,112	41,083
65	FRONTIER FUTURES INC	N	NFA	08/31/2006	2,664,027	1,465,536	1,198,491	29,039,132	0
66	FUTURES TECH LLC	N	NFA	08/31/2006	871,836	500,000	371,836	0	0
67	FX OPTION1 INC	N	NFA	08/31/2006	502,452	500,000	2,452	0	0
68	FX SOLUTIONS LLC	N	NFA	08/31/2006	8,220,570	3,185,346	5,035,224	0	0
69	FXCM LLC	N	NFA	08/31/2006	754,290	500,000	254,290	0	0
70	GAIN CAPITAL GROUP INC	N	NFA	08/31/2006	15,689,142	4,112,268	11,576,874	0	0
71	GELBER GROUP LLC	N	CBOT	08/31/2006	41,312,659	970,432	40,342,227	42,885,163	43,341
72	GFS FOREX & FUTURES INC	N	NFA	08/31/2006	1,824,418	1,000,000	824,418	0	0
73	GILDER GAGNON HOWE AND CO LLC	Y	NFA	08/31/2006	39,361,973	500,000	38,861,973	0	0
74	GLOBAL FUTURES & FOREX LIMITED	Y	CFTC	08/31/2006	34,736,561	750,000	33,986,561	0	0
75	GLOBAL FUTURES LLC	N	NFA	08/31/2006	8,024,397	500,000	7,524,397	0	0
76	GOLDENBERG HEHMEYER & CO	Y	CBOT	08/31/2006	8,472,201	3,174,394	5,297,807	99,012,927	5,722,733
77	GOLDMAN SACHS & CO	Y	CBOT	08/25/2006	(g)	1,189,319,421	(g)	12,299,054,168	7,173,388,436
78	GOLDMAN SACHS EXECUTION & CLEARING LP	Y	CME	08/25/2006	1,088,806,808	49,036,368	1,039,770,440	579,238,110	1,484,398
79	GREENWICH CAPITAL MARKETS INC	Y	CBOT	08/31/2006	1,348,684,000	50,301,000	1,298,383,000	498,198,000	13,527,000
80	H & R BLOCK FINANCIAL ADVISORS INC	Y	NFA	08/31/2006	124,533,216	9,377,342	115,155,874	0	0
81	HAGERTY GRAIN CO INC	N	CBOT	08/31/2006	1,602,011	500,000	1,102,011	5,076,354	0
82	HAMILTON WILLIAMS LLC	N	NFA	08/31/2006	766,878	1,000,000	-233,122	0	0
83	HOTSPOT FXR LLC	N	NFA	08/31/2006	6,116,798	1,000,000	5,116,798	0	0
84	HSBC SECURITIES USA INC	Y	CME	08/31/2006	648,011,105	9,826,933	638,184,172	932,834,862	29,476,566
85	I TRADE FX LLC	N	NFA	08/31/2006	1,571,340	1,000,000	571,340	0	0
86	ICAP FUTURES LLC	N	CME	08/31/2006	16,564,215	2,208,470	14,355,745	41,037,103	22,353
87	IFSCL USA INC	N	NFA	08/31/2006	5,999,042	5,000,000	999,042	48,818	0
88	IFX MARKETS INC	N	NFA	08/31/2006	3,148,722	2,812,371	336,351	0	0
89	IG FINANCIAL MARKETS INC.	N	NFA	08/31/2006	987,662	500,000	487,662	0	0
90	INTEGRATED BROKERAGE SERVICES LLC	N	NFA	08/31/2006	1,609,245	1,000,000	609,245	744,217	0
91	INTERACTIVE BROKERS LLC	Y	EUXUS	08/31/2006	238,420,548	21,998,426	216,422,122	188,120,084	58,768,526
92	INTERBANK FX LLC	N	NFA	08/31/2006	4,891,110	1,384,785	3,506,325	0	0
93	IOWA GRAIN CO	N	CBOT	08/31/2006	9,763,777	5,833,622	3,930,155	162,655,069	409,728

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94	ITAU SECURITIES INC	Y	NFA	08/31/2006	16,977,279	500,000	16,477,279	0	0
95	IXIS SECURITIES NORTH AMERICA INC	Y	NFA	08/31/2006	163,014,140	500,000	162,514,140	0	0
96	JP MORGAN FUTURES INC	N	NYME	08/31/2006	1,062,994,071	725,394,490	337,599,581	7,469,502,672	1,494,920,148
97	KOTTKE ASSOCIATES LLC	N	CBOT	08/31/2006	6,999,556	500,000	6,499,556	32,906,254	0
98	LADENBURG THALMANN & CO INC	Y	NFA	08/31/2006	19,764,813	250,000	19,514,813	0	0
99	LBS LIMITED PARTNERSHIP	N	CBOT	08/31/2006	666,029	500,000	166,029	0	0
100	LEADER INVESTMENTS INC	Y	NFA	08/31/2006	376,513	500,000	-123,487	0	0
101	LEHMAN BROTHERS INC	Y	CBOT	08/31/2006	(g)	533,522,000	(g)	4,258,802,000	166,036,000
102	LINN GROUP ( THE )	N	NFA	08/31/2006	670,740	500,000	170,740	0	0
103	LINSCO/PRIVATE LEDGER CORP	Y	NFA	08/31/2006	82,752,866	6,256,010	76,496,856	0	0
104	LOEB PARTNERS CORPORATION	Y	NFA	08/31/2006	29,880,217	500,000	29,380,217	0	0
105	MACQUARIE FUTURES USA INC	N	NFA	08/31/2006	9,994,436	500,000	9,494,436	0	0
106	MAN FINANCIAL INC	N	CME	08/31/2006	567,862,478	395,928,789	171,933,689	8,187,128,506	1,639,418,828
107	MANCHESTER FINANCIAL GROUP INC	N	NFA	09/30/2006	517,952	500,000	17,952	0	0
108	MARQUETTE ELECTRONIC BROKERAGE LLC	N	NFA	08/31/2006	1,353,523	500,000	853,523	0	0
109	MB TRADING FUTURES INC.	N	NFA	08/31/2006	2,818,672	1,000,000	1,818,672	0	0
110	MBF CLEARING CORP	N	NYME	08/31/2006	24,751,238	3,687,242	21,063,996	146,310,989	8,845,675
111	MCVEAN TRADING AND INVESTMENTS LLC	N	NFA	08/31/2006	6,590,653	2,162,772	4,427,881	454,443,461	0
112	MERRILL LYNCH PIERCE FENNER & SMITH	Y	CBOT	08/31/2006	(g)	505,145,528	(g)	7,384,889,499	789,144,495
113	MERRILL LYNCH PROFESSIONAL CLEARING CORP	Y	NFA	08/31/2006	1,053,787,447	39,146,173	1,014,641,274	570,770,709	38,712,927
114	MID-CO COMMODITIES INC	N	NFA	08/31/2006	4,479,968	1,342,993	3,136,975	12,041,863	0
115	MITSUI BUSSAN COMMODITIES USA INC	N	NYME	08/31/2006	6,103,037	927,506	5,175,531	0	0
116	MIZUHO SECURITIES USA INC	Y	CME	08/31/2006	162,212,635	26,287,308	135,925,327	273,831,180	93,896,637
117	MONEY GARDEN CORP	N	NFA	08/31/2006	3,691,013	1,000,000	2,691,013	0	0
118	MORGAN KEEGAN & COMPANY INC	Y	NFA	08/31/2006	380,721,521	11,223,004	369,498,517	0	0
119	MORGAN STANLEY & CO INCORPORATED	Y	CME	08/31/2006	(g)	1,047,917,767	(g)	2,696,950,121	1,977,978,943
120	MORGAN STANLEY DW INC	Y	CBOT	08/31/2006	1,318,856,793	69,385,800	1,249,470,993	1,044,937,671	2,459,697,284
121	NATIONS INVESTMENTS LLC	N	NFA	08/31/2006	1,522,055	1,000,000	522,055	5,650,655	0
122	NEUBERGER BERMAN LLC	Y	NFA	08/31/2006	345,996,308	14,592,150	331,404,158	22,152,799	0
123	NOMURA SECURITIES INTERNATIONAL INC	Y	CBOT	08/31/2006	850,451,684	8,125,719	842,325,965	43,346,447	1,891,827
124	OANDA CORPORATION	N	NFA	08/31/2006	31,010,821	1,000,000	30,010,821	0	0
125	ODL SECURITIES INC	N	NFA	08/31/2006	1,275,438	1,000,000	275,438	0	0
126	ONE WORLD CAPITAL GROUP LLC	N	NFA	08/31/2006	1,166,713	112,212	1,054,501	893,437	0
127	OPEN E CRY LLC	N	NFA	08/31/2006	1,229,528	500,000	729,528	24,340,201	959,217
128	OPPENHEIMER & CO INC	Y	NFA	08/31/2006	183,126,524	23,353,334	159,773,190	22,926,554	0
129	OPTIONSPRESS INC	Y	NFA	08/31/2006	85,991,362	500,000	85,491,362	1,547,677	0
130	PENSON FINANCIAL FUTURES INC	N	NFA	08/31/2006	1,378,399	500,000	878,399	19,994,865	0
131	PEREGRINE FINANCIAL GROUP INC	N	NFA	08/31/2006	14,934,173	8,662,287	6,271,886	225,437,178	13,183,508
132	PIONEER FUTURES INC	N	NYME	08/31/2006	1,737,741	500,000	1,237,741	0	0
133	PIPER JAFFRAY & CO	Y	NFA	08/31/2006	397,922,991	2,255,537	395,667,454	0	0
134	PRUDENTIAL FINANCIAL DERIVATIVES LLC	N	CBOT	08/31/2006	127,568,000	109,241,800	18,326,200	1,812,525,000	197,836,000
135	RAND FINANCIAL SERVICES INC	N	CME	08/31/2006	24,801,289	11,828,356	12,972,933	156,601,100	16,614,100
136	RAYMOND JAMES & ASSOCIATES INC	Y	NFA	08/25/2006	343,983,354	27,112,286	316,871,068	0	0
137	RBC CAPITAL MARKETS CORPORATION	Y	CME	08/31/2006	293,979,074	57,004,157	236,974,917	69,527,075	2,512,988
138	RBC DAIN RAUSCHER INC	Y	NFA	08/31/2006	405,684,863	37,555,816	368,129,047	0	0
139	REDSKY FINANCIAL LLC	Y	NFA	08/31/2006	672,774	500,000	172,774	0	0
140	RJ OBRIEN ASSOCIATES INC	N	CME	08/31/2006	95,596,324	79,702,161	15,894,163	1,868,538,312	36,731,756





