

SELECTED FCM FINANCIAL DATA  
FROM REPORTS FILED BY  
July 31, 2004

	Futures Commission Merchant	B/D?	DSRO	A/O Date	Adjusted Net Capital	Net Capital Requirement (4% of Seg, SEC or \$250,000)	Risk Based Requirement Capital (c)	Excess Net Capital (d)	Customers' Seg Required 4d(2) (e)	Customer Amount Pt. 30 Required (f)
		(a)	(b)							
1	ABN AMRO INCORPORATED	Y	CBOT	06/30/2004	950,073,728	67,224,929	112,335,389	837,738,339	1,971,340,325	84,128,523
2	ABN AMRO SAGE CORPORATION	Y	NFA	06/30/2004	122,964,447	1,086,113	1,086,113	121,878,334	17,689,154	0
3	ADM INVESTOR SERVICES INC	N	CBOT	06/30/2004	75,774,854	28,081,436	27,305,185	47,693,418	720,008,663	16,716,551
4	ADVANTAGE FUTURES LLC	N	CME	06/30/2004	10,097,426	3,166,536	1,539,708	6,930,890	70,920,205	12,935,217
5	ADVEST INC	Y	NFA	06/30/2004	45,105,361	1,000,000	0	44,105,361	0	0
6	AG EDWARDS & SONS INC	Y	CBOT	06/30/2004	649,208,967	45,242,922	4,844,473	603,966,045	99,924,230	40,983
7	AIG CLEARING CORPORATION	N	NYME	06/30/2004	180,772,591	250,000	17,106,844	163,665,747	0	0
8	ALARON TRADING CORPORATION	N	CME	06/30/2004	6,275,503	2,783,358	1,501,212	3,492,145	79,955,213	738,016
9	ALCO COMMODITIES INC	N	NFA	06/30/2004	456,805	250,000	0	206,805	0	0
10	AMERICAN MUTUAL HOLDING CORPORATION	N	NFA	06/30/2004	391,745	250,000	0	141,745	0	0
11	AMERICAN NATIONAL TRADING CORP	N	NFA	06/30/2004	1,694,565	669,079	411,192	1,025,486	18,344,924	367,040
12	BACERA CORPORATION	N	NFA	06/30/2004	434,848	250,000	0	184,848	0	0
13	BANC OF AMERICA FUTURES INCORPORATED	Y	CME	06/30/2004	67,856,660	11,180,588	39,253,916	28,602,744	279,443,779	70,916
14	BANC ONE CAPITAL MARKETS INC	Y	CBOT	06/30/2004	237,027,313	19,320,635	33,338,139	203,689,174	542,585,983	166,859,985
15	BARCLAYS CAPITAL INC	Y	NYME	06/30/2004	406,461,423	102,459,307	159,023,848	247,437,575	2,376,372,050	404,277,368
16	BEAR STEARNS & CO INC	Y	NFA	06/30/2004	1,971,417,216	89,065,290	0	1,882,351,926	0	0
17	BEAR STEARNS SECURITIES CORP	Y	CME	06/30/2004	3,660,160,668	1,130,634,450	142,248,521	2,529,526,218	2,084,807,173	456,452,563
18	BIELFELDT & COMPANY LLC	N	CBOT	06/30/2004	404,122	250,000	0	154,122	0	0
19	BLAYLOCK AND PARTNERS LP	Y	NFA	06/30/2004	5,399,859	286,195	0	5,113,664	0	0
20	BNP PARIBAS BROKERAGE SERVICES INC	Y	CME	06/30/2004	41,192,118	16,690,840	18,923,846	22,268,272	417,271,006	0
21	BNP PARIBAS COMMODITY FUTURES INC	N	NYME	06/30/2004	48,659,083	10,471,235	22,073,015	26,586,068	250,398,844	30,068,520
22	BNP PARIBAS SECURITIES CORP	Y	CBOT	06/30/2004	234,385,748	13,909,094	0	220,476,654	0	0
23	C CZARNIKOW SUGAR FUTURES INC	N	NFA	06/30/2004	1,524,713	250,000	0	1,274,713	444,818	0
24	CADENT FINANCIAL SERVICES LLC	N	CME	06/30/2004	3,350,168	606,251	806,348	2,543,820	15,887,423	1,371,337
25	CAL FINANCIAL CORPORATION	N	NFA	06/30/2004	429,313	250,000	0	179,313	0	0
26	CALYON FINANCIAL INC	Y	CME	06/30/2004	283,686,216	162,608,536	224,468,424	59,217,792	3,865,914,930	1,662,034,951
27	CANTOR FITZGERALD & CO	Y	CBOT	06/30/2004	63,118,221	3,770,804	730,573	59,347,417	940,091	0
28	CAPITAL MARKET SERVICES LLC	N	NFA	06/30/2004	1,047,119	250,000	0	797,119	0	0
29	CARGILL INVESTOR SERVICES INC	N	CBOT	06/30/2004	84,421,279	47,645,138	62,909,751	21,511,528	1,223,793,058	61,521,382
30	CDC SECURITIES	Y	NFA	06/30/2004	78,209,604	250,000	0	77,959,604	0	0
31	CIBC WORLD MARKETS CORP	Y	CME	06/30/2004	843,115,390	33,717,635	15,009,519	809,397,755	0	0
32	CITIGROUP GLOBAL MARKETS INC.	Y	CBOT	06/30/2004	3,833,458,319	569,586,314	276,068,543	3,263,872,005	6,778,937,169	56,506,414
33	CLIFDEN FUTURES LLC	N	NFA	06/30/2004	718,803	427,447	199,228	291,356	9,409,615	1,360,023
34	CLIFF LARSON COMPANY THE	N	NFA	06/30/2004	551,125	250,000	42,502	301,125	1,540,840	0
35	CLR (USA) INC.	N	NYME	06/30/2004	30,388,249	250,000	0	30,138,249	0	0
36	CMC GROUP PLC	N	NFA	06/30/2004	6,956,907	250,000	0	6,706,907	0	0
37	COESfx CLEARING INC	N	NFA	06/30/2004	452,588	250,000	0	202,588	0	0
38	COMMERZ FUTURES LLC	N	CME	06/30/2004	16,372,752	4,197,214	6,881,326	9,491,426	104,158,675	787,935
39	COUNTRY HEDGING INC	N	NFA	06/30/2004	14,345,343	1,823,783	3,113,537	11,231,806	47,642,733	115,056
40	CREDIT SUISSE FIRST BOSTON LLC	Y	CBOT	06/30/2004	2,614,217,569	159,764,743	140,484,668	2,454,452,826	1,965,899,890	738,599,900
41	CRESSWELL CAPITAL LLC	N	NFA	06/30/2004	2,367,224	250,000	0	2,117,224	6,773,277	0
42	CROSSLAND LLC	N	CBOT	06/30/2004	2,867,974	300,362	168,943	2,567,612	7,747,031	0
43	CUNNINGHAM COMMODITIES INC	N	CBOT	06/30/2004	1,594,437	788,156	475,328	806,281	19,880,315	67,627
44	DAIWA SECURITIES AMERICA INC	Y	CME	06/30/2004	186,381,794	7,190,722	2,732,580	179,191,072	41,034,377	2,564,347
45	DAVID A NOYES & CO	Y	NFA	06/30/2004	2,576,523	250,000	0	2,326,523	0	0
46	DEUTSCHE BANK SECURITIES INC	Y	CBOT	06/30/2004	1,627,124,440	116,513,501	218,451,477	1,408,672,963	1,581,277,299	600,126,348

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47	DORMAN TRADING LLC	N	CME	06/30/2004	4,764,662	629,072	249,315	4,135,590	15,722,969	32,137
48	DUNAVANT COMMODITY CORP	N	NYCE	06/30/2004	18,948,266	847,820	1,061,920	17,886,346	22,311,384	0
49	EAGLE MARKET MAKERS INC	N	CBOT	06/30/2004	2,130,473	305,930	162,504	1,824,543	7,622,214	40,149
50	ED & F MAN COMMODITY ADVISORS INC	N	NFA	06/30/2004	409,494	250,000	0	159,494	0	0
51	ELECTRONIC BROKERAGE SYSTEMS LLC	N	NFA	06/30/2004	2,583,219	250,000	0	2,333,219	0	0
52	FARR FINANCIAL INC	N	NFA	06/30/2004	1,291,666	777,503	329,957	514,163	20,435,476	104,759
53	FC STONE LLC	N	CME	06/30/2004	22,091,502	14,143,115	13,128,822	7,948,387	421,915,562	674,556
54	FCT GROUP LLC	N	CME	06/30/2004	9,038,037	250,000	419,370	8,618,667	7,827,953	0
55	FIMAT USA INC	Y	CME	06/30/2004	307,133,139	143,601,686	183,499,107	123,634,032	3,929,794,540	870,987,347
56	FIRST CAPITOL GROUP LLC	N	NFA	06/30/2004	3,677,225	2,021,354	1,673,935	1,655,871	59,036,837	6,376
57	FOREX CAPITAL MARKETS LLC	N	NFA	06/30/2004	26,021,353	250,000	0	25,771,353	0	0
58	FORTIS CLEARING CHICAGO LLC	N	CBOT	06/30/2004	18,312,357	4,460,756	4,198,123	13,851,601	101,778,709	14,264,725
59	FRIEDBERG MERCANTILE GROUP INC	N	NFA	06/30/2004	1,829,947	250,000	47,944	1,579,947	2,894,707	2,276
60	FRONTIER FUTURES INC	N	NFA	06/30/2004	1,306,647	585,793	464,110	720,854	17,658,501	0
61	FUTURES TECH LLC	N	NFA	06/30/2004	411,644	250,000	0	161,644	0	0
62	FX SOLUTIONS LLC	N	NFA	06/30/2004	803,809	250,000	0	553,809	0	0
63	GAIN CAPITAL INC	N	NFA	06/30/2004	10,193,570	250,000	0	9,943,570	0	0
64	GELBER GROUP LLC	N	CBOT	06/30/2004	19,503,007	845,795	219,656	18,657,212	22,067,397	282,079
65	GFS SECURITIES & FUTURES INC	N	NFA	06/30/2004	296,746	250,000	0	46,746	0	0
66	GILDER GAGNON HOWE AND CO LLC	Y	NFA	06/30/2004	19,636,383	250,000	0	19,386,383	0	0
67	GLOBAL FUTURES & FOREX LTD	Y	NFA	06/30/2004	9,669,851	3,241,516	0	6,428,335	0	0
68	GLOBAL FUTURES LLC	N	NFA	06/30/2004	375,966	250,000	0	125,966	0	0
69	GOLDENBERG HEHMEYER & CO	Y	CBOT	06/30/2004	9,593,479	2,038,473	1,674,777	7,555,006	65,546,795	5,163,325
70	GOLDMAN SACHS & CO	Y	CBOT	06/25/2004	4,559,929,127	1,047,439,012	526,083,930	3,512,490,115	8,106,968,771	4,727,262,654
71	GREENWICH CAPITAL MARKETS INC	Y	CBOT	06/30/2004	687,053,000	33,977,000	26,374,240	653,076,000	332,888,000	24,204,000
72	HAGERTY GRAIN CO INC	N	CBOT	06/30/2004	1,856,547	317,781	138,722	1,538,766	7,958,202	0
73	HORNBLOWER FISCHER & CO	Y	NFA	06/30/2004	463,174	250,000	40,559	213,174	2,501,147	0
74	HOTSPOT FX INC	N	NFA	06/30/2004	2,490,983	250,000	0	2,240,983	0	0
75	HSBC SECURITIES USA INC	Y	CME	06/30/2004	464,098,713	19,935,975	35,080,103	429,018,610	426,577,901	21,508,517
76	IFSC USA INC	N	NFA	06/30/2004	807,870	250,000	0	557,870	82,940	0
77	IFX MARKETS INC	N	NFA	06/30/2004	475,900	250,000	0	225,900	0	0
78	INTEGRATED BROKERAGE SERVICES INC	N	NFA	06/30/2004	1,175,684	250,000	104,572	925,684	1,856,501	0
79	INTERACTIVE BROKERS LLC	Y	NFA	06/30/2004	94,943,337	6,515,062	4,573,661	88,428,275	49,850,130	15,627,084
80	INTERNATIONAL COMMODITY CLEARING	N	NFA	06/30/2004	1,182,022	250,000	96,521	932,022	11,543,410	0
81	INVESTEC (US) INCORPORATED	Y	NFA	06/25/2004	20,067,210	250,000	0	19,817,210	0	0
82	IOWA GRAIN CO	N	CBOT	06/30/2004	13,791,214	6,744,586	6,797,375	6,993,839	186,699,506	20,861
83	ITAU SECURITIES INC	Y	NFA	06/30/2004	2,356,892	250,000	0	2,106,892	0	0
84	JP MORGAN FUTURES INC	N	NYME	06/30/2004	654,631,605	214,784,146	310,601,563	344,030,042	5,332,920,521	568,833,679
85	JULIUS BAER SECURITIES INC	Y	NFA	06/30/2004	21,379,207	2,066,020	0	19,313,187	0	0
86	KJW LLC	N	NFA	06/30/2004	1,002,299	250,000	0	752,299	0	0
87	KOTKE ASSOCIATES LLC	N	CBOT	06/30/2004	10,964,626	333,966	371,576	10,593,050	17,020,836	0
88	LADENBURG THALMANN & CO INC	Y	NFA	06/30/2004	3,450,920	250,000	0	3,200,920	0	0
89	LAWRENCE-BONFITTO TRADING COMPANY	N	CBOT	06/30/2004	2,504,100	296,934	59,680	2,207,166	7,534,789	0
90	LBS LIMITED PARTNERSHIP	N	CBOT	06/30/2004	687,319	250,000	0	437,319	0	0
91	LEADER INVESTMENTS INC	Y	NFA	06/30/2004	364,562	250,000	0	114,562	0	0
92	LEGG MASON WOOD WALKER INC	Y	NYME	06/30/2004	422,398,142	25,142,452	0	397,255,690	0	0
93	LEHMAN BROTHERS INC	Y	CBOT	06/30/2004	1,986,306,000	265,018,400	117,881,880	1,721,287,600	2,181,132,000	121,149,000

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	B/D?	DSRO	A/O	Adjusted	Net Capital	Risk Based	Excess	Customers'	Customer	
Futures Commission Merchant			Date	Net Capital	Requirement	Requirement	Net Capital	Seg Required	Amount	
	(a)	(b)			(4% of Seg, SEC or \$250,000)	Capital (c)	(d)	4d(2) (e)	Pt. 30 Required (f)	
94	LINN GROUP ( THE )	N	NFA	06/30/2004	383,173	250,000	0	133,173	0	0
95	LINSKO/PRIVATE LEDGER CORP	Y	NFA	06/30/2004	99,197,069	4,259,112	0	94,937,957	0	0
96	LOEB PARTNERS CORPORATION	Y	NFA	06/30/2004	27,549,018	250,000	0	27,299,018	0	0
97	MAN FINANCIAL INC	N	CME	06/30/2004	229,692,769	124,456,029	164,042,642	65,650,127	3,107,058,456	1,167,405,238
98	MARQUETTE ELECTRONIC BROKERAGE LLC	N	NFA	06/30/2004	1,093,709	250,000	0	843,709	0	0
99	MAXCOR FINANCIAL INC	Y	NFA	06/30/2004	41,898,148	250,000	0	41,648,148	0	0
100	MBF CLEARING CORP	N	NYME	06/30/2004	7,772,207	2,832,881	1,756,013	4,939,326	78,241,160	926,642
101	MCVEAN TRADING AND INVESTMENTS LLC	N	NFA	06/30/2004	16,001,920	10,312,764	1,477,250	5,689,156	258,718,634	0
102	MERRILL LYNCH PIERCE FENNER & SMITH	Y	CBOT	06/25/2004	2,728,403,441	387,068,881	309,798,015	2,341,334,560	5,749,286,078	764,106,259
103	MERRILL LYNCH PROFESSIONAL CLEARING CO	Y	NFA	06/25/2004	616,498,968	22,312,364	46,630,050	569,868,918	630,926,425	0
104	MID-CO COMMODITIES INC	N	NFA	06/30/2004	4,034,912	1,306,063	1,356,903	2,678,009	33,498,682	0
105	mitsui & CO INVESTMENT PRODUTS CORP	N	NFA	06/30/2004	692,583	250,000	0	442,583	0	0
106	MIZUHO SECURITIES USA INC	Y	CME	06/30/2004	142,092,389	14,768,998	18,452,775	123,639,614	326,727,876	42,756,576
107	MONEY GARDEN CORP	N	NFA	06/30/2004	3,474,568	250,000	0	3,224,568	0	0
108	MORGAN KEEGAN & COMPANY INC	Y	NFA	06/30/2004	260,916,749	12,182,431	0	248,734,318	0	0
109	MORGAN STANLEY & CO INCORPORATED	Y	CME	06/30/2004	2,664,556,955	864,833,860	218,878,006	1,799,723,095	2,781,629,025	1,368,961,363
110	MORGAN STANLEY DW INC	Y	CBOT	06/30/2004	1,206,452,203	129,726,424	4,607,878	1,076,725,779	993,833,669	2,234,147,730
111	NATIONAL COMMODITIES CORPORATION INC	N	NFA	06/30/2004	379,570	250,000	0	129,570	0	0
112	NEUBERGER BERMAN LLC	Y	NFA	06/30/2004	250,216,181	18,258,443	1,731,915	231,957,738	21,827,964	0
113	NIKKO SECURITIES CO INTERNATIONAL INC	Y	NFA	06/30/2004	37,055,615	250,000	0	36,805,615	0	0
114	NOMURA SECURITIES INTERNATIONAL INC	Y	CBOT	06/30/2004	417,118,713	13,096,817	1,131,340	404,021,896	8,481,785	12,537
115	OANDA CORPORATION	N	NFA	06/30/2004	8,248,048	250,000	0	7,998,048	0	0
116	OCONNOR & COMPANY LLC	Y	CBOT	06/30/2004	39,620,384	2,927,566	2,898,755	36,692,818	90,575,159	1,389,248
117	OMEGA RESEARCH CORPORATION	Y	NFA	06/30/2004	966,530	250,000	0	716,530	0	0
118	OPEN E CRY LLC	N	NFA	06/30/2004	723,661	250,000	135,097	473,661	4,878,828	145,423
119	OPPENHEIMER & CO INC	Y	NFA	06/30/2004	184,650,350	20,615,324	0	164,035,026	13,521,772	0
120	PATTERSON CAPITAL MARKETS LTD	N	CBOT	06/30/2004	751,123	250,000	0	501,123	0	0
121	PAX CLEARING CORPORATION	Y	CME	06/30/2004	62,126,997	2,286,742	5,010,277	57,116,720	84,455,967	0
122	PENSON FINANCIAL FUTURES INC	N	NFA	06/30/2004	444,491	250,000	75,856	194,491	2,601,457	0
123	PEREGRINE FINANCIAL GROUP INC	N	NFA	06/30/2004	12,217,326	3,542,400	721,930	8,674,926	113,902,023	294,774
124	PERSHING LLC	Y	CBOT	06/30/2004	993,369,000	173,104,380	0	820,264,620	0	0
125	PIONEER FUTURES INC	N	NYME	06/30/2004	8,091,627	4,292,848	2,387,881	3,798,779	119,478,648	469,222
126	PIPER JAFFRAY CO.	Y	NFA	06/30/2004	244,356,090	11,303,563	0	233,052,527	0	0
127	PREFERRED TRADE INC	Y	NFA	06/30/2004	10,262,507	795,329	0	9,467,178	693,504	0
128	PRUDENTIAL EQUITY GROUP LLC	Y	NFA	06/30/2004	327,267,000	250,000	0	327,017,000	0	0
129	PRUDENTIAL FINANCIAL DERIVATIVES LLC	N	CBOT	06/30/2004	100,717,985	48,905,360	72,279,560	28,438,425	1,229,492,000	127,448,000
130	QIX FUTURES INC	N	NFA	06/30/2004	446,575	250,000	0	196,575	0	0
131	QUALIFIED LEVERAGE PROVIDERS INC.	N	NFA	06/30/2004	5,401,974	250,000	0	5,151,974	0	0
132	RAND FINANCIAL SERVICES INC	N	CME	06/30/2004	16,226,712	4,655,012	10,305,204	5,921,508	119,158,000	14,438,700
133	RAYMOND JAMES & ASSOCIATES INC	Y	NFA	06/25/2004	360,968,436	24,908,044	281,520	336,060,392	0	0
134	RBC CAPITAL MARKETS CORPORATION	Y	CME	06/30/2004	247,890,040	1,500,000	29,230,706	218,659,334	0	0
135	RBC DAIN RAUSCHER INC	Y	NFA	06/30/2004	299,888,789	31,520,096	0	268,368,693	0	0
136	REDSKY SECURITIES LLC	Y	NFA	06/30/2004	624,073	250,000	0	374,073	0	0
137	REFCO LLC	N	CME	06/30/2004	248,269,604	130,147,774	135,715,238	112,554,366	3,612,282,368	78,205,524
138	RESOURCE TRADING & BROKERAGE LLC	N	NFA	06/30/2004	502,575	250,000	0	252,575	18,440	0
139	RJ OBRIEN ASSOCIATES INC	N	CME	06/30/2004	55,810,962	32,338,357	40,518,189	15,292,773	863,607,375	6,902,108
140	ROBBINS FUTURES INC	N	NFA	06/30/2004	456,230	250,000	73,621	206,230	4,585,613	0



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	(a)	(b)							
<b>Additions</b>	<b>2</b>								
Omega Research Corporation									
Bacera Corporation									
<b>Deletions</b>	<b>0</b>								
<b>Name Change</b>									
None									
<b>June Web Page Update</b>	<b>184</b>								
<p>(a): B/D? : A 'Y' means the FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer.</p>									
<p>(b): DSRO: Designated Self-Regulatory Organization.</p>									
<p>(c): Risk-based net capital requirement is the sum total of 8% of customer, and 4% of non-customer risk margin for domestic and foreign future accounts (excluding proprietary accounts). The risk based minimum requirement applies to all FCMs which are a member of the National Futures Association was effective 10/31/00.</p>									
<p>(d): Excess net capital is adjusted net capital, less the greater of the net capital requirement or risk-based 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 commodity exchanges located in the United States. This is the sum of all accounts that contain a net liquidating equity.</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. The amount to be set aside for a customer's foreign commodity account may</p>									

