

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

	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)	
1	ABN AMRO INCORPORATED	Y	CBOT	02/27/2004	932,062,111	65,182,377	96,599,815	835,462,296	1,898,038,355	150,867,878
2	ABN AMRO SAGE CORPORATION	Y	NFA	02/29/2004	43,688,179	2,876,809	2,876,801	40,811,370	67,008,366	0
3	ADM INVESTOR SERVICES INC	N	CBOT	02/29/2004	73,135,001	27,032,921	26,050,605	46,102,080	716,097,381	16,967,308
4	ADVANTAGE FUTURES LLC	N	CME	02/29/2004	8,307,611	2,969,638	2,733,237	5,337,973	61,598,250	23,866,937
5	ADVEST INC	Y	NFA	02/29/2004	45,567,704	1,000,000	0	44,567,704	0	0
6	AG EDWARDS & SONS INC	Y	CBOT	02/29/2004	611,551,653	45,463,153	3,852,007	566,088,500	112,404,913	14,653
7	AIG CLEARING CORPORATION	N	NYME	02/29/2004	181,204,386	250,000	13,165,948	168,038,438	0	0
8	ALARON TRADING CORPORATION	N	CME	02/29/2004	4,958,681	2,446,081	1,354,686	2,512,600	70,376,347	408,171
9	ALCO COMMODITIES INC	N	NFA	02/29/2004	456,309	250,000	0	206,309	0	0
10	AMERICAN MUTUAL HOLDING CORPORATION	N	NFA	02/29/2004	392,235	250,000	0	142,235	0	0
11	AMERICAN NATIONAL TRADING CORP	N	NFA	02/29/2004	1,874,967	885,821	635,700	989,146	26,520,751	74,061
12	BANC OF AMERICA FUTURES INCORPORATED	Y	CME	02/29/2004	59,176,655	10,012,713	36,063,284	23,113,371	250,317,837	0
13	BANC ONE CAPITAL MARKETS INC	Y	CBOT	02/29/2004	551,308,943	15,508,184	25,619,255	525,689,688	604,182,302	63,062,412
14	BARCLAYS CAPITAL INC	Y	NYME	02/27/2004	352,130,241	87,534,465	144,462,129	207,668,112	2,016,400,124	284,585,336
15	BEAR STEARNS & CO INC	Y	CBOT	02/27/2004	2,344,348,429	66,695,504	0	2,277,652,925	0	0
16	BEAR STEARNS SECURITIES CORP	Y	CME	02/29/2004	3,623,328,914	1,023,584,926	133,813,687	2,599,743,988	1,895,328,383	434,566,082
17	BIELFELDT & COMPANY LLC	N	CBOT	02/29/2004	395,804	250,000	0	145,804	0	0
18	BLAYLOCK AND PARTNERS LP	Y	NFA	02/29/2004	7,686,544	330,264	0	7,356,280	0	0
19	BNP PARIBAS BROKERAGE SERVICES INC	Y	CME	02/29/2004	39,808,851	14,924,807	19,102,109	20,706,742	373,120,184	0
20	BNP PARIBAS COMMODITY FUTURES INC	N	NYME	02/29/2004	48,626,024	10,362,117	21,691,697	26,934,327	245,572,183	38,305,443
21	BNP PARIBAS SECURITIES CORP	Y	CBOT	02/29/2004	363,202,825	2,323,480	0	360,879,345	0	0
22	C CZARNIKOW SUGAR FUTURES INC	N	NFA	02/29/2004	1,569,233	250,000	117,883	1,319,233	670,070	0
23	CADENT FINANCIAL SERVICES LLC	N	CME	02/29/2004	3,827,969	540,687	304,130	3,287,282	13,843,583	0
24	CANTOR FITZGERALD & CO	Y	CBOT	02/27/2004	39,136,903	2,021,487	30,675	37,115,416	943,844	0
25	CAPITAL MARKET SERVICES LLC	N	NFA	02/29/2004	935,130	250,000	0	685,130	0	0
26	CARGILL INVESTOR SERVICES INC	N	CBOT	02/29/2004	88,058,262	47,081,663	64,764,671	23,293,591	1,186,609,147	109,145,133
27	CARR FUTURES INC	Y	CME	02/29/2004	286,335,139	168,808,351	222,932,527	63,402,612	3,855,466,462	1,939,099,213
28	CDC SECURITIES	Y	NFA	02/29/2004	79,102,479	250,000	0	78,852,479	0	0
29	CIBC WORLD MARKETS CORP	Y	CME	02/29/2004	844,816,379	43,054,601	15,437,980	801,761,778	0	0
30	CITIGROUP GLOBAL MARKETS INC.	Y	CBOT	02/29/2004	3,911,895,572	544,421,842	271,178,412	3,367,473,730	6,799,385,630	236,361,298
31	CLIFDEN FUTURES LLC	N	NFA	02/29/2004	545,794	285,977	178,120	259,817	7,149,416	0
32	CLIFF LARSON COMPANY THE	N	NFA	02/29/2004	430,183	250,000	85,485	180,183	2,218,782	0
33	CMC GROUP PLC	N	NFA	02/29/2004	6,043,851	250,000	0	5,793,851	0	0
34	COESfx CLEARING INC	N	NFA	02/29/2004	390,463	250,000	0	140,463	0	0
35	COMMERZ FUTURES LLC	N	CME	02/29/2004	14,849,732	4,178,283	6,100,906	8,748,826	103,963,461	597,020
36	COUNTRY HEDGING INC	N	NFA	02/29/2004	6,209,964	1,435,103	2,624,618	3,585,346	39,081,978	40,114
37	CREDIT LYONNAIS ROUSE USA LIMITED	N	NYME	02/29/2004	30,786,173	4,576,176	14,107,351	16,678,822	118,242,011	327,627
38	CREDIT SUISSE FIRST BOSTON LLC	Y	CBOT	02/29/2004	3,455,100,804	147,025,011	130,158,438	3,308,075,793	1,879,805,881	697,863,654
39	CRESSWELL CAPITAL LLC	N	NFA	02/29/2004	3,091,311	1,046,228	630,198	2,045,083	26,725,832	54,407
40	CROSSLAND LLC	N	CBOT	02/27/2004	3,380,379	321,310	98,049	3,059,069	8,290,641	0
41	CUNNINGHAM COMMODITIES INC	N	CBOT	02/27/2004	1,833,556	623,059	300,547	1,210,497	16,361,638	148,378
42	DAIWA SECURITIES AMERICA INC	Y	CME	02/29/2004	202,660,771	1,984,241	973,425	200,676,530	38,554,793	3,078,040
43	DAVID A NOYES & CO	Y	NFA	02/29/2004	2,051,902	250,000	0	1,801,902	0	0
44	DEUTSCHE BANK SECURITIES INC	Y	CBOT	02/27/2004	2,075,736,732	97,313,384	185,061,029	1,890,675,703	1,429,778,004	733,545,215
45	DORMAN TRADING LLC	N	CME	02/29/2004	5,080,462	767,654	476,467	4,312,808	19,191,593	0
46	DUNAVANT COMMODITY CORP	N	NYCE	12/31/2003	22,882,575	1,263,945	1,984,732	20,897,843	38,661,851	0
47	EAGLE MARKET MAKERS INC	N	CBOT	02/29/2004	2,111,907	250,000	96,380	1,861,907	5,624,694	9,440
48	ED & F MAN COMMODITY ADVISORS INC	N	NFA	02/29/2004	419,696	250,000	0	169,696	0	0

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		(a)	(b)			(4% of Seg, SEC or \$250,000)	Capital (c)	(d)	4d(2) (e)	Pt. 30 Required (f)
49	EM COMBS & SON	N	CBOT	02/29/2004	2,288,067	250,000	0	2,038,067	0	0
50	FARR FINANCIAL INC	N	NFA	02/29/2004	1,549,635	734,143	324,365	815,492	19,414,056	139,976
51	FC STONE LLC	N	CME	02/29/2004	17,844,891	10,541,132	13,932,063	3,912,828	330,778,497	1,074,814
52	FCT GROUP LLC	N	CME	02/29/2004	8,419,718	250,000	353,546	8,066,172	6,153,091	40,000
53	FIMAT USA INC	Y	CME	02/29/2004	253,345,664	139,146,933	161,270,283	92,075,381	3,665,014,047	1,048,340,892
54	FIRST CAPITOL GROUP LLC	N	NFA	02/29/2004	2,540,450	1,450,444	1,067,428	1,090,006	44,573,288	13,883
55	FIRST OPTIONS OF CHICAGO INC	Y	CME	02/27/2004	299,346,924	11,092,675	21,186,203	278,160,721	475,991,948	2,839,447
56	FOREX CAPITAL MARKETS LLC	N	NFA	02/29/2004	29,044,942	250,000	0	28,794,942	0	0
57	FORTIS CLEARING CHICAGO LLC	N	CBOT	02/29/2004	18,172,244	3,740,421	2,983,162	14,431,823	78,492,698	16,931,412
58	FRIEDBERG MERCANTILE GROUP INC	N	NFA	02/29/2004	1,641,162	250,000	100,820	1,391,162	5,134,435	60,270
59	FRONTIER FUTURES INC	N	NFA	02/29/2004	1,006,560	675,767	435,207	330,793	20,623,953	0
60	FUTURES TECH LLC	N	NFA	02/29/2004	418,256	250,000	0	168,256	0	0
61	FX SOLUTIONS LLC	N	NFA	02/29/2004	954,919	250,000	0	704,919	0	0
62	GAIN CAPITAL INC.	N	NFA	02/27/2004	8,059,660	250,000	0	7,809,660	0	0
63	GELBER GROUP LLC	N	CBOT	02/29/2004	17,892,120	717,861	359,613	17,174,259	20,571,802	1,501,249
64	GFS SECURITIES & FUTURES INC	N	NFA	02/29/2004	370,553	250,000	0	120,553	0	0
65	GILDER GAGNON HOWE AND CO LLC	Y	NFA	02/29/2004	25,046,913	250,000	0	24,796,913	0	0
66	GLOBAL FUTURES & FOREX LTD	N	NFA	02/29/2004	8,074,927	250,000	0	7,824,927	0	0
67	GLOBAL FUTURES LLC	N	NFA	02/29/2004	375,966	250,000	0	125,966	0	0
68	GOLDENBERG HEHMEYER & CO	Y	CBOT	02/29/2004	12,122,072	2,036,539	1,785,485	10,085,533	67,830,230	5,527,461
69	GOLDMAN SACHS & CO	Y	CBOT	02/27/2004	4,641,524,516	1,013,256,995	530,165,939	3,628,267,521	8,363,850,426	5,163,572,562
70	GREENWICH CAPITAL MARKETS INC	Y	CBOT	02/29/2004	794,450,000	26,906,000	20,175,200	767,544,000	288,044,000	7,808,000
71	HAGERTY GRAIN CO INC	N	CBOT	02/29/2004	1,651,211	274,111	95,602	1,377,100	6,962,812	0
72	HORNBLLOWER FISCHER & CO	Y	NFA	02/29/2004	694,891	250,000	75,846	444,891	2,798,612	0
73	HOTSPOT FX INC	N	NFA	02/29/2004	2,447,919	250,000	0	2,197,919	0	0
74	HSBC SECURITIES USA INC	Y	CME	02/29/2004	215,665,296	19,232,945	41,674,534	173,990,762	467,477,522	44,626,388
75	IFSC USA INC	N	NFA	02/29/2004	377,707	250,000	0	127,707	92,893	0
76	IFX MARKETS INC	N	NFA	02/29/2004	475,951	250,000	0	225,951	0	0
77	INTEGRATED BROKERAGE SERVICES INC	N	NFA	02/29/2004	1,150,274	250,000	93,461	900,274	1,558,932	0
78	INTERACTIVE BROKERS LLC	Y	NFA	02/29/2004	142,418,798	6,053,851	4,253,068	136,364,947	45,198,582	15,768,908
79	INVESTEC (US) INCORPORATED	Y	NFA	02/27/2004	19,299,242	250,000	0	19,049,242	0	0
80	IOWA GRAIN CO	N	CBOT	02/29/2004	9,089,573	5,629,593	5,138,141	3,459,980	168,547,261	301,248
81	ITAU SECURITIES INC	Y	NFA	02/29/2004	2,267,791	250,000	0	2,017,791	0	0
82	JP MORGAN FUTURES INC	N	NYME	02/29/2004	644,259,565	230,543,191	338,463,761	305,795,804	5,676,094,165	713,764,246
83	JULIUS BAER SECURITIES INC	Y	NFA	02/29/2004	13,794,433	1,772,962	0	12,021,471	0	0
84	KJW LLC	N	NFA	02/29/2004	587,258	250,000	0	337,258	0	0
85	KOTTKE ASSOCIATES LLC	N	CBOT	02/29/2004	10,269,816	336,223	184,693	9,933,593	14,861,708	1,005
86	LADENBURG THALMANN & CO INC	Y	NFA	02/29/2004	7,016,783	250,000	0	6,766,783	0	0
87	LAWRENCE-BONFITTO TRADING COMPANY	N	CBOT	02/29/2004	2,346,143	250,000	71,338	2,096,143	5,829,836	0
88	LBS LIMITED PARTNERSHIP	N	CBOT	02/29/2004	487,718	250,000	0	237,718	0	0
89	LEADER INVESTMENTS INC	Y	NFA	02/29/2004	399,954	250,000	0	149,954	0	0
90	LEGG MASON WOOD WALKER INC	Y	NYME	02/29/2004	396,596,457	23,691,460	0	372,904,997	0	0
91	LEHMAN BROTHERS INC	Y	CBOT	02/29/2004	1,989,317,000	177,557,080	98,280,200	1,811,759,920	2,048,044,000	210,428,000
92	LINN GROUP (THE)	N	NFA	02/29/2004	368,116	250,000	0	118,116	0	0
93	LINSCO/PRIVATE LEDGER CORP	Y	NFA	02/29/2004	93,132,144	4,136,969	0	88,995,175	0	0
94	LOEB PARTNERS CORPORATION	Y	NFA	02/29/2004	23,569,221	250,000	0	23,319,221	0	0
95	MAN FINANCIAL INC	N	CME	02/29/2004	229,229,422	136,990,119	167,692,389	61,537,033	3,313,368,743	1,043,700,859
96	MARQUETTE ELECTRONIC BROKERAGE LLC	N	NFA	02/27/2004	1,002,025	250,000	0	752,025	0	0
97	MAXCOR FINANCIAL INC	Y	NFA	02/29/2004	45,627,954	250,000	0	45,377,954	0	0

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98	MBF CLEARING CORP	N	NYME	02/29/2004	7,292,460	2,642,389	1,055,689	4,650,071	70,606,921	270,948
99	MCVEAN TRADING AND INVESTMENTS LLC	N	NFA	02/29/2004	17,717,553	10,015,128	1,651,990	7,702,425	252,920,912	0
100	MERRILL LYNCH PIERCE FENNER & SMITH	Y	CBOT	02/27/2004	2,312,123,085	292,646,334	292,646,334	2,019,476,751	5,637,565,394	944,121,958
101	MERRILL LYNCH PROFESSIONAL CLEARING CORP	Y	NFA	02/27/2004	728,638,378	19,860,832	41,098,503	687,539,875	595,721,996	0
102	MID-CO COMMODITIES INC	N	NFA	02/29/2004	3,839,973	572,940	1,287,417	2,552,556	16,009,682	0
103	MITSUMI & CO INVESTMENT PRODUTS CORP	N	NFA	02/29/2004	598,763	250,000	0	348,763	0	0
104	MIZUHO SECURITIES USA INC	Y	CME	02/29/2004	163,650,226	15,934,189	20,939,677	142,710,549	350,621,299	49,951,976
105	MONEY GARDEN CORPORATION, THE	N	NFA	02/29/2004	3,780,166	250,000	0	3,530,166	0	0
106	MORGAN KEEGAN & COMPANY INC	Y	NFA	02/29/2004	246,199,223	11,675,932	0	234,523,291	0	0
107	MORGAN STANLEY & CO INCORPORATED	Y	CME	02/27/2004	3,544,573,410	814,054,079	228,192,471	2,730,519,331	2,712,564,120	1,504,968,574
108	MORGAN STANLEY DW INC	Y	CBOT	02/29/2004	1,196,502,004	111,591,717	3,559,450	1,084,910,287	983,918,912	1,796,525,336
109	NATIONAL COMMODITIES CORPORATION INC	N	NFA	02/27/2004	1,232,432	250,000	96,337	982,432	14,664,007	0
110	NEUBERGER BERMAN LLC	Y	NFA	02/29/2004	297,645,521	19,192,420	441,990	278,453,101	17,427,460	0
111	NIKKO SECURITIES CO INTERNATIONAL INC	Y	NFA	02/29/2004	24,406,687	250,000	0	24,156,687	0	0
112	NOMURA SECURITIES INTERNATIONAL INC	Y	CBOT	02/29/2004	421,134,080	11,695,615	405,260	409,438,465	8,910,993	12,798
113	OANDA CORPORATION	N	NFA	02/29/2004	4,321,297	250,000	0	4,071,297	0	0
114	OCONNOR & COMPANY LLC	Y	CBOT	02/29/2004	34,133,744	2,500,000	2,052,908	31,633,744	77,472,949	1,559,364
115	OPEN E CRY LLC	N	NFA	02/29/2004	477,412	250,000	105,224	227,412	3,117,072	52,512
116	OPPENHEIMER & CO INC	Y	NFA	02/29/2004	176,676,335	21,882,931	0	154,793,404	13,042,960	0
117	PATTERSON CAPITAL MARKETS LTD	N	CBOT	02/29/2004	625,084	250,000	0	375,084	0	0
118	PAX CLEARING CORPORATION	Y	CME	02/29/2004	56,333,710	1,506,854	3,522,586	52,811,124	59,129,411	0
119	PENSON FINANCIAL FUTURES INC	N	NFA	02/29/2004	422,547	250,000	82,201	172,547	1,880,518	0
120	PEREGRINE FINANCIAL GROUP INC	N	NFA	02/29/2004	17,063,834	3,349,870	367,751	13,713,964	116,800,269	4,337,261
121	PERSHING LLC	Y	CBOT	02/29/2004	1,049,511,000	174,451,920	0	875,059,080	0	0
122	PIONEER FUTURES INC	N	NYME	02/29/2004	8,025,451	4,507,461	2,310,402	3,517,990	123,381,655	386,214
123	PIPER JAFFRAY & CO	Y	NFA	02/29/2004	221,423,747	10,740,145	0	210,683,602	0	0
124	PREFERRED TRADE INC	Y	NFA	02/29/2004	8,084,624	736,774	0	7,347,850	849,575	0
125	PRUDENTIAL EQUITY GROUP LLC	Y	NFA	02/29/2004	383,465,000	250,000	0	383,215,000	0	0
126	PRUDENTIAL FINANCIAL DERIVATIVES LLC	N	CBOT	02/29/2004	87,430,000	54,528,040	60,769,760	26,660,240	1,276,220,000	193,169,000
127	QIX FUTURES INC	N	NFA	02/29/2004	465,809	250,000	0	215,809	0	0
128	QUALIFIED LEVERAGE PROVIDERS INC.	N	NFA	02/29/2004	3,618,043	250,000	0	3,368,043	0	0
129	RAND FINANCIAL SERVICES INC	N	CME	02/29/2004	14,248,000	7,310,736	9,852,053	4,395,947	166,073,000	27,667,200
130	RAYMOND JAMES & ASSOCIATES INC	Y	NFA	02/27/2004	356,731,997	23,083,808	19,373	333,648,189	0	0
131	RBC DAIN RAUSCHER INC	Y	NFA	02/29/2004	338,099,711	30,949,804	0	307,149,907	0	0
132	RBC DOMINION SECURITIES CORPORATION	Y	CME	02/29/2004	207,285,376	1,500,000	26,458,380	180,826,996	0	0
133	REDSKY SECURITIES LLC	Y	NFA	02/29/2004	505,845	250,000	0	255,845	0	0
134	REFCO LLC	N	CME	02/29/2004	223,636,835	128,081,563	131,209,406	92,427,429	3,442,461,824	124,788,904
135	RJ OBRIEN ASSOCIATES INC	N	CME	02/27/2004	53,939,687	31,266,799	29,932,784	22,672,888	831,661,110	7,044,050
136	ROBBINS FUTURES INC	N	NFA	02/29/2004	436,432	250,000	82,794	186,432	5,159,185	0
137	ROBECO USA LLC	Y	NFA	01/30/2004	59,358,154	1,921,065	0	57,437,089	0	0
138	ROSENTHAL COLLINS GROUP LLC	N	CME	02/29/2004	34,364,642	14,919,488	12,725,151	19,445,154	409,532,118	2,806,860
139	ROSENTHAL GLOBAL SECURITIES LLC	Y	CBOT	02/29/2004	6,582,633	691,762	0	5,890,871	0	0
140	SANFORD C BERNSTEIN & CO LLC	Y	NFA	02/29/2004	158,884,458	15,804,627	0	143,079,831	0	0
141	SENTINEL MANAGEMENT GROUP INC	N	NFA	02/29/2004	1,392,833	250,000	0	1,142,833	539,529,904	0
142	SG COWEN SECURITIES CORPORATION	Y	NFA	02/29/2004	801,647,923	1,630,668	0	800,017,255	0	0
143	SHATKIN ARBOR KARLOV & CO	N	CBOT	02/29/2004	7,975,785	432,846	136,218	7,542,939	12,151,111	9,279
144	SHAY GRAIN CLEARING COMPANY	N	KCBT	12/31/2003	755,356	250,000	15,016	505,356	2,318,973	0
145	SHEPARD INTERNATIONAL INC	N	NFA	02/29/2004	1,410,710	250,000	0	1,160,710	0	0
146	SHERWOOD FUTURES GROUP LLC	N	NFA	02/29/2004	1,192,808	250,000	0	942,808	23,367,527	0

