

SELECTED FCM FINANCIAL DATA
FROM REPORTS FILED BY
February 29, 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)
		(a)	(b)						
1	ABN AMRO INCORPORATED	Y	CBOT	01/31/2004	1,014,372,966	60,308,144	114,550,727	899,822,239	1,827,701,528
2	ABN AMRO SAGE CORPORATION	Y	NFA	01/31/2004	40,156,720	2,805,116	2,805,117	37,351,603	58,480,195
3	ADM INVESTOR SERVICES INC	N	CBOT	01/31/2004	72,059,230	24,275,033	29,413,199	42,646,031	638,011,341
4	ADVANTAGE FUTURES LLC	N	CME	01/31/2004	8,390,908	2,809,364	2,033,276	5,581,544	57,515,040
5	ADVEST INC	Y	NFA	01/31/2004	52,417,887	1,000,000	0	51,417,887	0
6	AG EDWARDS & SONS INC	Y	CBOT	01/31/2004	582,506,931	44,928,432	4,323,564	537,578,499	127,557,955
7	AGE COMMODITY CLEARING CORP	N	CBOT	01/31/2004	12,897,649	250,000	0	12,647,649	0
8	AIG CLEARING CORPORATION	N	NYME	01/31/2004	181,351,719	250,000	12,787,844	168,563,875	0
9	ALARON TRADING CORPORATION	N	CME	01/31/2004	5,089,314	2,339,820	1,256,610	2,749,494	66,911,927
10	ALCO COMMODITIES INC	N	NFA	01/31/2004	458,237	250,000	0	208,237	0
11	AMERICAN MUTUAL HOLDING CORPORATION	N	NFA	01/31/2004	292,235	250,000	0	42,235	0
12	AMERICAN NATIONAL TRADING CORP	N	NFA	01/31/2004	1,768,556	797,061	541,090	971,495	23,253,897
13	BANC OF AMERICA FUTURES INCORPORATED	Y	CME	01/31/2004	57,972,111	9,697,392	40,917,901	17,054,210	242,434,810
14	BANC ONE CAPITAL MARKETS INC	Y	CBOT	01/31/2004	497,383,709	19,093,386	35,591,141	461,792,568	642,498,593
15	BARCLAYS CAPITAL INC	Y	CBOT	01/31/2004	431,402,808	80,430,081	138,551,922	292,850,886	1,893,456,658
16	BEAR STEARNS & CO INC	Y	CBOT	01/31/2004	1,849,681,991	73,186,121	0	1,776,495,870	0
17	BEAR STEARNS SECURITIES CORP	Y	CME	01/31/2004	3,200,958,884	967,781,915	131,722,029	2,233,176,969	1,995,646,511
18	BIELFELDT & COMPANY LLC	N	CBOT	01/31/2004	402,017	250,000	0	152,017	0
19	BLAYLOCK AND PARTNERS LP	Y	NFA	01/31/2004	7,867,651	418,439	0	7,449,212	0
20	BNP PARIBAS BROKERAGE SERVICES INC	Y	CME	01/31/2004	44,652,395	15,525,445	16,565,472	28,086,923	388,136,126
21	BNP PARIBAS COMMODITY FUTURES INC	N	NYME	01/31/2004	47,680,642	10,671,491	16,140,034	31,540,608	328,442,696
22	BNP PARIBAS SECURITIES CORP	Y	CBOT	01/31/2004	353,806,663	2,528,375	0	351,278,288	0
23	C CZARNIKOW SUGAR FUTURES INC	N	NFA	01/31/2004	1,548,779	250,000	136,387	1,298,779	1,487,465
24	CADENT FINANCIAL SERVICES LLC	N	CME	01/31/2004	4,058,017	547,692	425,992	3,510,325	14,154,507
25	CANTOR FITZGERALD & CO	Y	CBOT	01/30/2004	60,544,542	8,155,474	66,217	52,389,068	897,044
26	CAPITAL MARKET SERVICES LLC	N	NFA	01/31/2004	827,490	250,000	0	577,490	0
27	CARGILL INVESTOR SERVICES INC	N	CBOT	01/31/2004	85,688,133	56,423,217	75,062,934	10,625,199	1,432,150,543
28	CARR FUTURES INC	Y	CME	01/31/2004	267,816,864	159,242,300	207,416,130	60,400,734	3,690,039,153
29	CDC SECURITIES	Y	NFA	01/31/2004	79,561,540	250,000	0	79,311,540	0
30	CIBC WORLD MARKETS CORP	Y	CME	01/31/2004	814,664,186	44,410,698	14,769,780	770,253,488	0
31	CITIGROUP GLOBAL MARKETS INC.	Y	CBOT	01/31/2004	3,824,831,264	463,267,257	267,472,466	3,361,564,007	6,217,591,065
32	CLIFDEN FUTURES LLC	N	NFA	01/31/2004	636,142	412,598	34,125	223,544	10,347,493
33	CLIFF LARSON COMPANY THE	N	NFA	01/31/2004	400,668	250,000	60,930	150,668	1,827,887
34	CMC GROUP PLC	N	NFA	01/31/2004	5,886,245	250,000	0	5,636,245	0
35	COESfx CLEARING INC	N	NFA	01/31/2004	517,316	250,000	0	267,316	0
36	COMMERZ FUTURES LLC	N	CME	01/31/2004	15,568,524	4,036,546	6,587,933	8,980,591	100,461,483
37	COUNTRY HEDGING INC	N	NFA	01/31/2004	6,431,901	1,499,020	2,985,452	3,446,449	40,062,189
38	CREDIT LYONNAIS ROUSE USA LIMITED	N	NYME	01/31/2004	30,718,831	4,415,988	16,811,215	13,907,616	117,412,534
39	CREDIT SUISSE FIRST BOSTON LLC	Y	CBOT	01/31/2004	3,733,423,598	143,781,632	121,856,807	3,589,641,966	1,734,433,039
40	CRESSWELL CAPITAL LLC	N	NFA	01/31/2004	1,842,612	644,069	573,909	1,198,543	16,533,924
41	CROSSLAND LLC	N	CBOT	01/31/2004	3,298,520	270,953	97,635	3,027,567	6,972,580
42	CUNNINGHAM COMMODITIES INC	N	CBOT	01/31/2004	1,858,408	555,323	256,087	1,303,085	14,334,407
43	DAIWA SECURITIES AMERICA INC	Y	CME	01/31/2004	207,262,182	1,824,319	1,677,684	205,437,863	34,461,274
44	DAVID A NOYES & CO	Y	NFA	01/31/2004	1,843,536	250,000	0	1,593,536	0
45	DEUTSCHE BANK SECURITIES INC	Y	CBOT	01/30/2004	1,977,783,245	100,874,923	184,047,425	1,793,735,820	1,764,816,974
46	DORMAN TRADING LLC	N	CME	01/31/2004	5,230,023	651,507	399,038	4,578,516	16,317,519
47	DUNAVANT COMMODITY CORP	N	NYCE	12/31/2003	22,882,575	1,263,945	1,984,732	20,897,843	38,661,851
48	EAGLE MARKET MAKERS INC	N	CBOT	01/31/2004	1,967,058	250,000	91,420	1,717,058	3,455,381
49	ED & F MAN COMMODITY ADVISORS INC	N	NFA	01/31/2004	397,064	250,000	0	147,064	0
50	EM COMBS & SON	N	CBOT	01/31/2004	2,234,823	250,000	0	1,984,823	0

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		(a)	(b)						
51	FARR FINANCIAL INC	N	NFA	01/31/2004	1,417,095	713,596	283,282	703,499	18,699,448
52	FC STONE LLC	N	CME	01/31/2004	18,578,392	9,641,724	12,790,364	5,788,028	306,247,918
53	FCT GROUP LLC	N	CME	01/31/2004	8,470,385	250,000	388,084	8,082,301	6,471,340
54	FIMAT USA INC	Y	CME	01/31/2004	232,259,337	125,379,530	157,845,226	74,414,111	3,433,241,833
55	FIRST CAPITOL GROUP LLC	N	NFA	01/31/2004	2,215,049	1,330,221	1,123,150	884,828	39,077,737
56	FIRST OPTIONS OF CHICAGO INC	Y	CME	01/30/2004	299,459,085	11,825,537	19,098,825	280,360,260	507,992,564
57	FOREX CAPITAL MARKETS LLC	N	NFA	01/31/2004	21,242,614	250,000	0	20,992,614	0
58	FORTIS CLEARING CHICAGO LLC	N	CBOT	01/31/2004	18,610,507	2,815,316	2,376,730	15,795,191	61,046,480
59	FRIEDBERG MERCANTILE GROUP INC	N	NFA	01/31/2004	1,680,733	250,000	75,291	1,430,733	5,117,370
60	FRONTIER FUTURES INC	N	NFA	01/31/2004	1,089,014	576,529	457,445	512,485	17,685,456
61	FUTURES TECH LLC	N	NFA	01/31/2004	420,494	250,000	0	170,494	0
62	FX SOLUTIONS LLC	N	NFA	01/31/2004	1,262,884	250,000	0	1,012,884	0
63	GAIN CAPITAL INC.	N	NFA	01/31/2004	7,507,295	250,000	0	7,257,295	0
64	GELBER GROUP LLC	N	CBOT	01/31/2004	17,024,919	698,900	247,987	16,326,019	18,468,365
65	GFS SECURITIES & FUTURES INC	N	NFA	01/31/2004	362,698	250,000	0	112,698	0
66	GILDER GAGNON HOWE AND CO LLC	Y	NFA	01/31/2004	30,219,837	250,000	0	29,969,837	0
67	GLOBAL FUTURES & FOREX LTD	N	NFA	01/31/2004	8,559,937	250,000	0	8,309,937	0
68	GOLDENBERG HEHMEYER & CO	Y	CBOT	01/31/2004	14,381,974	1,909,783	1,574,954	12,472,191	59,418,144
69	GOLDMAN SACHS & CO	Y	CBOT	01/30/2004	4,537,255,511	892,462,124	520,935,693	3,644,793,387	8,209,084,018
70	GREENWICH CAPITAL MARKETS INC	Y	CBOT	01/31/2004	703,116,000	28,980,000	22,782,080	674,136,000	301,819,000
71	HAGERTY GRAIN CO INC	N	CBOT	01/31/2004	1,772,974	269,229	98,021	1,503,745	6,802,627
72	HORNBLOWER FISCHER & CO	Y	NFA	01/31/2004	769,780	250,000	83,465	519,780	3,153,776
73	HOTSPOT FX INC	N	NFA	01/31/2004	2,320,140	250,000	0	2,070,140	0
74	HSBC SECURITIES USA INC	Y	CME	01/31/2004	260,384,798	20,671,823	44,140,548	216,244,250	520,130,993
75	IFSC USA INC	N	NFA	01/31/2004	381,945	250,000	0	131,945	60,038
76	IFX MARKETS INC	N	NFA	01/31/2004	489,171	250,000	0	239,171	0
77	INTEGRATED BROKERAGE SERVICES INC	N	NFA	01/31/2004	1,147,423	250,000	94,420	897,423	1,532,471
78	INTERACTIVE BROKERS LLC	Y	NFA	01/31/2004	137,725,631	5,971,062	3,227,463	131,754,569	35,311,000
79	INVESTEC (US) INCORPORATED	Y	NFA	01/30/2004	19,617,248	250,000	0	19,367,248	0
80	IOWA GRAIN CO	N	CBOT	01/31/2004	8,629,985	4,397,428	4,770,135	3,859,850	131,979,433
81	ITAU SECURITIES INC	Y	NFA	01/31/2004	2,442,776	250,000	0	2,192,776	0
82	JP MORGAN FUTURES INC	N	NYME	01/31/2004	640,892,772	241,587,760	356,072,117	284,820,655	6,002,612,123
83	JULIUS BAER SECURITIES INC	Y	NFA	01/30/2004	11,261,286	2,498,576	0	8,762,710	0
84	KJW LLC	N	NFA	01/31/2004	677,307	250,000	0	427,307	0
85	KOTTKE ASSOCIATES LLC	N	CBOT	01/31/2004	6,977,193	338,749	144,486	6,638,444	14,092,337
86	LADENBURG THALMANN & CO INC	Y	NFA	01/31/2004	7,557,280	250,000	0	7,307,280	0
87	LAWRENCE-BONFITTO TRADING COMPANY	N	CBOT	01/31/2004	2,721,289	250,000	61,891	2,471,289	4,884,450
88	LBS LIMITED PARTNERSHIP	N	CBOT	01/31/2004	469,628	250,000	0	219,628	0
89	LEADER INVESTMENTS INC	Y	NFA	01/31/2004	422,621	250,000	0	172,621	0
90	LEGG MASON WOOD WALKER INC	Y	NYME	01/31/2004	390,976,306	22,473,811	0	368,502,495	0
91	LEHMAN BROTHERS INC	Y	CBOT	01/31/2004	1,931,273,000	202,816,660	203,715,200	1,727,557,800	1,920,030,000
92	LINN GROUP (THE)	N	NFA	01/31/2004	351,555	250,000	0	101,555	0
93	LINSCO/ PRIVATE LEDGER	Y	NFA	01/31/2004	87,562,006	4,074,413	0	83,487,593	0
94	LOEB PARTNERS CORPORATION	Y	NFA	01/31/2004	26,881,533	250,000	0	26,631,533	0
95	MAN FINANCIAL INC	N	CME	01/31/2004	232,755,878	133,875,746	162,536,291	70,219,587	3,099,325,465
96	MARQUETTE ELECTRONIC BROKERAGE LLC	N	NFA	01/31/2004	5,687,432	250,000	0	5,437,432	0
97	MAXCOR FINANCIAL INC	Y	NFA	01/31/2004	49,168,056	250,000	0	48,918,056	0
98	MBF CLEARING CORP	N	NYME	01/31/2004	7,181,815	2,650,844	1,137,384	4,530,971	71,043,615
99	MCVEAN TRADING AND INVESTMENTS LLC	N	NFA	01/31/2004	17,539,705	10,198,272	1,920,905	7,341,433	257,246,133
100	MERRILL LYNCH PIERCE FENNER & SMITH	Y	CBOT	01/30/2004	2,576,080,495	271,610,234	280,500,700	2,295,579,795	5,436,105,190
101	MERRILL LYNCH PROFESSIONAL CLEARING CORP	Y	NFA	01/30/2004	759,377,311	18,907,507	39,976,032	719,401,279	589,437,172

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		(a)	(b)						
102	MID-CO COMMODITIES INC	N	NFA	01/31/2004	3,788,731	407,680	1,238,157	2,550,574	11,629,303
103	MITSUMI & CO INVESTMENT PRODUCTS CORP	N	NFA	01/31/2004	586,807	250,000	0	336,807	0
104	MIZUHO SECURITIES USA INC	Y	CME	01/31/2004	174,186,747	14,340,323	20,814,307	153,372,440	315,584,265
105	MONEY GARDEN CORPORATION, THE	N	NFA	01/31/2004	3,650,380	250,000	0	3,400,380	0
106	MORGAN KEEGAN & COMPANY INC	Y	NFA	01/31/2004	244,427,519	10,759,547	0	233,667,972	0
107	MORGAN STANLEY & CO INCORPORATED	Y	CME	01/31/2004	3,586,486,067	797,034,222	231,209,296	2,789,451,845	2,764,865,078
108	MORGAN STANLEY DW INC	Y	CBOT	01/31/2004	1,165,982,143	101,482,679	3,270,996	1,064,499,464	879,348,977
109	NATIONAL COMMODITIES CORPORATION INC	N	NFA	01/31/2004	1,280,474	250,000	91,991	1,030,474	15,400,272
110	NEUBERGER BERMAN LLC	Y	NFA	01/31/2004	290,319,598	19,272,220	696,868	271,047,378	18,504,230
111	NIKKO SECURITIES CO INTERNATIONAL INC	Y	NFA	01/31/2004	14,049,252	250,000	0	13,799,252	0
112	NOMURA SECURITIES INTERNATIONAL INC	Y	CBOT	01/31/2004	439,559,075	14,587,227	375,386	424,971,848	123,850,012
113	OANDA CORPORATION	N	NFA	01/31/2004	4,061,265	250,000	0	3,811,265	0
114	OCONNOR & COMPANY LLC	Y	CBOT	01/31/2004	37,512,669	2,500,000	141,842	35,012,669	72,367,864
115	OPEN E CRY LLC	N	NFA	01/31/2004	564,310	250,000	0	314,310	2,682,663
116	OPPENHEIMER & CO INC	Y	NFA	01/31/2004	150,708,747	22,465,583	0	128,243,164	9,978,739
117	PATTERSON CAPITAL MARKETS LTD	N	CBOT	01/31/2004	760,894	250,000	0	510,894	0
118	PAX CLEARING CORPORATION	Y	CME	01/31/2004	53,628,606	1,536,823	3,183,257	50,445,349	52,319,377
119	PENSON FINANCIAL FUTURES INC	N	NFA	01/31/2004	420,379	250,000	76,883	170,379	1,844,319
120	PEREGRINE FINANCIAL GROUP INC	N	NFA	01/31/2004	17,978,253	3,309,497	432,640	14,668,756	116,950,755
121	PERSHING LLC	Y	CBOT	01/31/2004	998,634,000	174,779,560	0	823,854,440	0
122	PIONEER FUTURES INC	N	NYME	01/31/2004	7,605,424	3,923,000	1,988,920	3,682,424	109,906,916
123	PREFERRED TRADE INC	Y	NFA	01/31/2004	8,638,079	903,434	0	7,734,645	766,820
124	PRUDENTIAL EQUITY GROUP LLC	Y	NFA	01/31/2004	434,833,000	250,000	0	434,583,000	0
125	PRUDENTIAL FINANCIAL DERIVATIVES LLC	N	CBOT	01/31/2004	85,145,000	49,316,440	61,419,280	23,725,720	1,177,942,000
126	QIX FUTURES INC	N	NFA	01/30/2004	473,153	250,000	0	223,153	0
127	QUALIFIED LEVERAGE PROVIDERS INC.	N	NFA	01/31/2004	3,034,945	250,000	0	2,784,945	0
128	RAND FINANCIAL SERVICES INC	N	CME	01/31/2004	14,116,700	6,013,388	10,282,857	3,833,843	147,202,800
129	RAYMOND JAMES & ASSOCIATES INC	Y	NFA	01/30/2004	351,588,026	23,795,303	14,745	327,792,723	0
130	RBC DAIN RAUSCHER INC	Y	NFA	01/31/2004	320,765,024	29,675,590	0	291,089,434	0
131	RBC DOMINION SECURITIES CORPORATION	Y	CME	01/31/2004	133,681,044	1,500,000	29,411,165	104,269,879	0
132	REDSKY SECURITIES LLC	Y	NFA	01/31/2004	522,962	250,000	0	272,962	0
133	REFCO LLC	N	CME	01/31/2004	227,076,775	122,643,886	126,083,871	100,992,904	3,310,472,475
134	RJ OBRIEN ASSOCIATES INC	N	CME	01/30/2004	53,468,988	29,004,856	31,921,752	21,547,236	774,431,592
135	ROBBINS FUTURES INC	N	NFA	01/31/2004	432,645	250,000	70,364	182,645	5,321,731
136	ROBECO USA LLC	Y	NFA	01/30/2004	59,358,154	1,921,065	0	57,437,089	0
137	ROSENTHAL COLLINS GROUP LLC	N	CME	01/31/2004	42,283,422	15,194,142	14,863,412	27,089,280	419,984,360
138	ROSENTHAL GLOBAL SECURITIES LLC	Y	CBOT	01/31/2004	8,444,822	659,421	0	7,785,401	0
139	SANFORD C BERNSTEIN & CO LLC	Y	NFA	01/31/2004	147,758,348	14,615,868	0	133,142,480	0
140	SENTINEL MANAGEMENT GROUP INC	N	NFA	01/31/2004	1,351,143	250,000	0	1,101,143	519,943,964
141	SG COWEN SECURITIES CORPORATION	Y	NFA	01/31/2004	566,913,166	1,500,000	0	565,413,166	0
142	SHATKIN ARBOR KARLOV & CO	N	CBOT	01/31/2004	6,794,174	363,975	162,118	6,430,199	10,203,147
143	SHAY GRAIN CLEARING COMPANY	N	KCBT	12/31/2003	755,356	250,000	15,016	505,356	2,318,973
144	SHEPARD INTERNATIONAL INC	N	NFA	01/31/2004	1,251,393	250,000	0	1,001,393	0
145	SHERWOOD FUTURES GROUP LLC	N	NFA	01/31/2004	1,025,302	250,000	0	775,302	16,848,820
146	SMW TRADING COMPANY INC	N	CME	01/30/2004	6,332,490	396,505	320,245	5,935,985	9,996,056
147	SNC INVESTMENTS INC	N	NFA	01/31/2004	425,010	250,000	0	175,010	0
148	SOLID GOLD FINANCIAL SERVICES INC	N	NFA	01/31/2004	256,142	250,000	0	6,142	0
149	SPEAR LEEDS & KELLOG	Y	NFA	01/30/2004	1,110,244,811	32,122,294	4,717,103	1,078,122,517	248,874,511
150	STEPHENS INC	Y	NFA	01/30/2004	73,958,924	8,351,828	0	65,607,096	0
151	STERLING COMMODITIES CORP	N	NYME	01/31/2004	10,390,959	936,276	273,908	9,454,683	22,762,354
152	SWISS AMERICAN SECURITIES INC	Y	NFA	01/31/2004	71,660,431	4,036,644	0	67,623,787	0

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(f)
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Customer
Amount
Pt. 30 Required
(f)
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8,083
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427,482
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SELECTED FCM FINANCIAL DATA
FROM REPORTS FILED BY
February 29, 2004

Customer
Amount
Pt. 30 Required
(f)
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1,599,513,133
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307,261
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19,066,500
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80,024,673
4,803,628
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3,231,282
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37,108
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8,139
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8,793,306
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1,015,306
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