

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	Y	CBOT	03/31/2004	978,503,318	68,935,862	88,187,541	890,315,777	2,042,611,070	109,642,646
2	Y	NFA	03/31/2004	94,753,787	3,023,904	0	91,729,883	64,475,836	0
3	N	CBOT	03/31/2004	73,858,727	28,124,769	29,917,375	43,941,352	755,417,469	24,132,601
4	N	CME	03/31/2004	10,054,944	2,922,095	1,670,553	7,132,849	69,487,251	14,621,093
5	Y	NFA	03/31/2004	56,375,760	1,000,000	0	55,375,760	0	0
6	Y	CBOT	03/31/2004	629,940,727	44,808,818	4,558,316	585,131,909	113,154,915	10,609
7	N	NYME	03/31/2004	181,255,809	250,000	15,463,380	165,792,429	0	0
8	N	CME	03/31/2004	5,281,320	2,613,917	1,608,289	2,667,403	78,619,385	409,792
9	N	NFA	03/31/2004	456,545	250,000	0	206,545	0	0
10	N	NFA	03/31/2004	392,027	250,000	0	142,027	0	0
11	N	NFA	03/31/2004	2,045,245	1,138,466	714,925	906,779	33,420,216	145,908
12	Y	CME	03/31/2004	64,009,738	9,029,995	38,220,570	25,789,168	225,749,881	0
13	Y	CBOT	03/31/2004	558,663,749	14,830,413	26,956,822	531,706,927	605,066,864	78,168,176
14	Y	NYME	03/31/2004	339,332,539	93,012,540	152,446,548	186,885,991	2,117,992,306	372,635,816
15	Y	CBOT	03/31/2004	1,791,243,194	62,948,587	0	1,728,294,607	0	0
16	Y	CME	03/31/2004	3,651,352,946	1,065,191,623	131,178,428	2,586,161,323	1,998,902,948	475,201,171
17	N	CBOT	03/31/2004	380,370	250,000	0	130,370	0	0
18	Y	NFA	03/31/2004	6,806,727	301,005	0	6,505,722	0	0
19	Y	CME	03/31/2004	34,762,689	15,464,592	16,767,089	17,995,600	386,614,791	0
20	N	NYME	03/31/2004	48,237,146	11,652,198	12,343,672	35,893,474	273,658,413	31,476,484
21	Y	CBOT	03/31/2004	255,156,049	623,251	0	254,532,798	0	0
22	N	NFA	03/31/2004	1,584,289	250,000	49,940	1,334,289	679,801	0
23	N	CME	03/31/2004	3,776,640	802,092	412,527	2,974,548	20,388,614	0
24	Y	CBOT	03/31/2004	51,770,972	1,568,733	28,068	50,202,239	880,897	0
25	N	NFA	03/31/2004	1,211,676	250,000	0	961,676	0	0
26	N	CBOT	03/31/2004	83,163,911	46,359,857	59,508,958	23,654,953	1,166,761,261	105,740,017
27	Y	CME	03/31/2004	226,019,526	167,071,092	212,828,941	13,190,585	3,931,483,039	1,824,163,292
28	Y	NFA	03/31/2004	76,006,027	250,000	0	75,756,027	0	0
29	Y	CME	03/31/2004	739,007,208	27,518,082	13,690,040	711,489,126	0	0
30	Y	CBOT	03/31/2004	3,086,154,695	498,240,584	264,760,603	2,587,914,111	6,828,435,741	179,535,748
31	N	NFA	03/31/2004	604,619	267,116	152,900	337,503	6,617,725	60,182
32	N	NFA	03/31/2004	462,524	250,000	131,833	212,524	2,669,458	0
33	N	NFA	03/31/2004	2,473,334	250,000	0	2,223,334	0	0
34	N	NFA	03/31/2004	381,846	250,000	0	131,846	0	0
35	N	CME	03/31/2004	16,175,241	3,427,637	5,799,130	10,376,111	85,000,991	800,738
36	N	NFA	03/31/2004	6,731,117	1,631,200	3,424,143	3,306,974	46,101,311	25,627
37	N	NYME	03/31/2004	30,612,969	4,309,011	13,233,796	17,379,173	112,305,920	146,407
38	Y	CBOT	03/31/2004	3,018,370,196	152,800,684	121,122,757	2,865,569,512	1,956,911,763	661,635,097
39	N	NFA	03/31/2004	3,298,723	472,336	948,962	2,349,761	13,242,595	12
40	N	CBOT	03/31/2004	3,910,142	364,011	131,610	3,546,131	9,412,470	0
41	N	CBOT	03/31/2004	1,948,337	659,059	380,772	1,289,278	16,943,572	92,451
42	Y	CME	03/31/2004	197,733,126	2,141,259	543,287	195,591,867	32,022,983	3,437,252
43	Y	NFA	03/31/2004	2,178,490	250,000	0	1,928,490	0	0
44	Y	CBOT	03/31/2004	1,664,950,451	90,668,585	188,574,846	1,476,375,605	1,285,952,754	793,568,892
45	N	CME	03/31/2004	5,218,267	771,049	485,421	4,447,218	19,280,668	0
46	N	NYCE	03/31/2004	22,327,868	1,182,624	2,254,668	20,073,200	30,448,416	0
47	N	CBOT	03/31/2004	2,262,059	259,111	92,101	2,002,948	6,480,459	51,103
48	N	NFA	03/31/2004	420,257	250,000	0	170,257	0	0
49	N	NFA	03/31/2004	2,143,756	250,000	0	1,893,756	0	0
50	N	NFA	03/31/2004	1,428,277	799,444	320,967	628,833	21,567,255	128,221
51	N	CME	03/31/2004	19,840,446	10,511,653	13,645,875	6,194,571	336,529,321	773,816
52	N	CME	03/31/2004	8,743,108	250,000	376,999	8,366,109	4,967,545	31,937
53	Y	CME	03/31/2004	247,727,923	139,708,603	165,997,266	81,730,657	3,924,358,371	1,024,919,669

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	(a)	(b)			(4% of Seg. SEC or \$250,000)	Capital (c)	(d)	(e)	Pt. 30 Required (f)	
54	FIRST CAPITOL GROUP LLC	N	NFA	03/31/2004	2,382,378	1,511,362	1,515,634	866,744	49,002,968	12,699
55	FIRST OPTIONS OF CHICAGO INC	Y	CME	03/26/2004	298,436,982	14,849,035	21,648,964	276,788,018	549,596,859	4,776,558
56	FOREX CAPITAL MARKETS LLC	N	NFA	03/31/2004	33,254,018	250,000	0	33,004,018	0	0
57	FORTIS CLEARING CHICAGO LLC	N	CBOT	03/31/2004	18,066,564	3,987,706	3,086,366	14,078,858	87,529,698	15,968,229
58	FRIEDBERG MERCANTILE GROUP INC	N	NFA	03/31/2004	1,688,481	250,000	73,945	1,438,481	5,481,994	23,014
59	FRONTIER FUTURES INC	N	NFA	03/31/2004	1,382,589	702,107	485,212	680,482	23,055,413	0
60	FUTURES TECH LLC	N	NFA	03/31/2004	415,149	250,000	0	165,149	0	0
61	FX SOLUTIONS LLC	N	NFA	03/31/2004	941,699	250,000	0	691,699	0	0
62	GAIN CAPITAL INC.	N	NFA	03/31/2004	9,136,452	250,000	0	8,886,452	0	0
63	GELBER GROUP LLC	N	CBOT	03/31/2004	19,888,584	803,084	483,590	19,085,500	21,958,065	2,234,471
64	GFS SECURITIES & FUTURES INC	N	NFA	03/31/2004	337,402	250,000	0	87,402	0	0
65	GILDER GAGNON HOWE AND CO LLC	Y	NFA	03/31/2004	24,474,072	250,000	0	24,224,072	0	0
66	GLOBAL FUTURES & FOREX LTD	N	NFA	03/31/2004	8,648,954	250,000	0	8,398,954	0	0
67	GLOBAL FUTURES LLC	N	NFA	03/31/2004	375,966	250,000	0	125,966	0	0
68	GOLDENBERG HEHMEYER & CO	Y	CBOT	03/31/2004	10,675,820	2,126,011	1,974,188	8,549,809	70,355,100	5,332,311
69	GOLDMAN SACHS & CO	Y	CBOT	03/26/2004	3,320,551,760	967,332,725	546,586,667	2,353,219,035	7,944,106,672	5,201,450,192
70	GREENWICH CAPITAL MARKETS INC	Y	CBOT	03/31/2004	786,671,000	25,557,000	19,333,800	761,114,000	352,999,000	17,895,000
71	HAGERTY GRAIN CO INC	N	CBOT	03/31/2004	1,707,443	291,943	89,032	1,415,500	7,460,008	0
72	HORNBLOWER FISCHER & CO	Y	NFA	03/31/2004	670,143	250,000	63,383	420,143	2,669,129	0
73	HOTSPOT FX INC	N	NFA	03/31/2004	2,633,306	250,000	0	2,383,306	0	0
74	HSBC SECURITIES USA INC	Y	CME	03/31/2004	245,118,465	16,519,939	35,858,175	209,260,290	420,129,284	41,701,197
75	IFSC USA INC	N	NFA	03/31/2004	414,995	250,000	800	164,995	8,790	0
76	IFX MARKETS INC	N	NFA	03/31/2004	491,376	250,000	0	241,376	0	0
77	INTEGRATED BROKERAGE SERVICES INC	N	NFA	03/31/2004	1,162,791	250,000	125,034	912,791	1,467,083	0
78	INTERACTIVE BROKERS LLC	Y	NFA	03/31/2004	77,578,373	6,464,185	3,901,631	71,114,188	42,388,196	13,187,556
79	INVESTEC (US) INCORPORATED	Y	NFA	03/26/2004	20,350,919	250,000	0	20,100,919	0	0
80	IOWA GRAIN CO	N	CBOT	03/31/2004	11,445,252	6,623,422	7,159,141	4,286,111	210,517,439	302,358
81	ITAU SECURITIES INC	Y	NFA	03/31/2004	2,859,005	250,000	0	2,609,005	0	0
82	JP MORGAN FUTURES INC	N	NYME	03/31/2004	646,304,757	215,164,093	341,452,030	304,852,727	5,318,352,975	621,213,013
83	JULIUS BAER SECURITIES INC	Y	NFA	03/31/2004	13,746,836	1,196,995	0	12,549,841	0	0
84	KJW LLC	N	NFA	03/31/2004	750,689	250,000	0	500,689	0	0
85	KOTIKE ASSOCIATES LLC	N	CBOT	03/31/2004	11,710,724	318,267	167,432	11,392,457	16,581,736	3,389
86	LADENBURG THALMANN & CO INC	Y	NFA	03/31/2004	6,255,945	250,000	0	6,005,945	0	0
87	LAWRENCE-BONFITTO TRADING COMPANY	N	CBOT	03/31/2004	2,563,171	250,000	63,884	2,313,171	6,360,373	0
88	LBS LIMITED PARTNERSHIP	N	CBOT	03/31/2004	542,811	250,000	0	292,811	0	0
89	LEADER INVESTMENTS INC	Y	NFA	03/31/2004	401,434	250,000	0	151,434	0	0
90	LEGG MASON WOOD WALKER INC	Y	NYME	03/31/2004	406,224,809	24,051,298	0	382,173,511	0	0
91	LEHMAN BROTHERS INC	Y	CBOT	03/31/2004	1,875,379,000	176,055,920	107,844,720	1,699,323,080	2,121,190,000	168,426,000
92	LINN GROUP (THE)	N	NFA	03/31/2004	381,123	250,000	0	131,123	0	0
93	LINSCO/PRIVATE LEDGER CORP	Y	NFA	03/31/2004	100,035,744	4,125,559	0	95,910,185	0	0
94	LOEB PARTNERS CORPORATION	Y	NFA	03/31/2004	25,169,523	250,000	0	24,919,523	0	0
95	MAN FINANCIAL INC	N	CME	03/31/2004	221,067,846	134,253,545	170,414,254	50,653,592	3,306,951,272	1,106,310,041
96	MARQUETTE ELECTRONIC BROKERAGE LLC	N	NFA	03/31/2004	960,846	250,000	0	710,846	0	0
97	MAXCOR FINANCIAL INC	Y	NFA	03/31/2004	43,901,205	250,000	0	43,651,205	0	0
98	MBF CLEARING CORP	N	NYME	03/31/2004	7,496,646	2,671,732	1,319,988	4,824,914	76,189,157	475,665
99	MCVEAN TRADING AND INVESTMENTS LLC	N	NFA	03/31/2004	16,129,898	9,283,188	1,348,948	6,846,710	235,169,391	0
100	MERRILL LYNCH PIERCE FENNER & SMITH	Y	CBOT	03/26/2004	2,557,111,002	287,352,714	287,352,711	2,269,758,288	5,525,272,094	865,857,345
101	MERRILL LYNCH PROFESSIONAL CLEARING CORP	Y	NFA	03/26/2004	596,793,303	19,021,841	39,717,992	557,075,311	599,522,678	0
102	MID-CO COMMODITIES INC	N	NFA	03/31/2004	3,852,546	466,873	1,473,838	2,378,708	14,228,874	0
103	MITSUI & CO INVESTMENT PRODUITS CORP	N	NFA	03/31/2004	613,294	250,000	0	363,294	0	0
104	MIZUHO SECURITIES USA INC	Y	CME	03/31/2004	162,426,374	13,235,251	14,148,905	148,277,469	291,251,255	36,721,010
105	MONEY GARDEN CORPORATION, THE	N	NFA	03/31/2004	3,656,407	250,000	0	3,406,407	0	0
106	MORGAN KEEGAN & COMPANY INC	Y	NFA	03/31/2004	235,113,470	11,705,520	0	223,407,950	0	0
107	MORGAN STANLEY & CO INCORPORATED	Y	CME	03/31/2004	3,365,665,780	871,006,499	18,591,980	2,494,659,281	2,543,670,532	1,462,224,569

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108	MORGAN STANLEY DW INC	Y	CBOT	03/31/2004	1,232,428,840	126,575,847	2,985,573	1,105,852,993	1,052,533,756	2,099,792,106
109	NATIONAL COMMODITIES CORPORATION INC	N	NFA	03/31/2004	1,431,576	250,000	82,180	1,181,576	15,882,253	0
110	NEUBERGER BERMAN LLC	Y	NFA	03/31/2004	305,657,081	19,634,626	593,846	286,022,455	10,370,655	0
111	NIKKO SECURITIES CO INTERNATIONAL INC	Y	NFA	03/31/2004	36,547,081	250,000	0	36,297,081	0	0
112	NOMURA SECURITIES INTERNATIONAL INC	Y	CBOT	03/31/2004	671,150,606	11,151,944	489,168	659,998,662	138,058,627	12,624
113	OANDA CORPORATION	N	NFA	03/31/2004	5,966,208	250,000	0	5,716,208	0	0
114	OCONNOR & COMPANY LLC	Y	CBOT	03/31/2004	35,377,725	2,773,246	2,453,663	32,604,479	90,749,770	1,183,906
115	OPEN E CRY LLC	N	NFA	03/31/2004	461,953	250,000	121,926	211,953	4,174,301	43,705
116	OPPENHEIMER & CO INC	Y	NFA	03/31/2004	183,739,487	21,521,361	0	162,218,126	12,224,387	0
117	PATTERSON CAPITAL MARKETS LTD	N	CBOT	03/31/2004	738,688	250,000	0	488,688	0	0
118	PAX CLEARING CORPORATION	Y	CME	03/31/2004	43,345,315	1,093,410	3,013,209	40,332,106	50,066,042	0
119	PENSON FINANCIAL FUTURES INC	N	NFA	03/31/2004	430,165	250,000	79,421	180,165	2,145,580	0
120	PEREGRINE FINANCIAL GROUP INC	N	NFA	03/31/2004	15,760,201	3,635,883	442,739	12,124,318	118,936,341	4,441,911
121	PERSHING LLC	Y	CBOT	03/31/2004	1,078,877,000	174,671,020	0	904,205,980	0	0
122	PIONEER FUTURES INC	N	NYME	03/31/2004	7,687,754	4,452,390	2,330,361	3,235,364	125,966,487	324,745
123	PIPER JAFFRAY & CO	Y	NFA	03/31/2004	191,711,213	10,948,223	0	180,762,990	0	0
124	PREFERRED TRADE INC	Y	NFA	03/31/2004	10,901,243	777,149	0	10,124,094	715,189	0
125	PRUDENTIAL EQUITY GROUP LLC	Y	NFA	03/31/2004	375,319,000	250,000	0	375,069,000	0	0
126	PRUDENTIAL FINANCIAL DERIVATIVES LLC	N	CBOT	03/31/2004	90,613,000	56,705,000	73,297,720	17,315,280	1,403,353,000	163,606,000
127	QIX FUTURES INC	N	NFA	03/31/2004	460,971	250,000	0	210,971	0	0
128	QUALIFIED LEVERAGE PROVIDERS INC.	N	NFA	03/31/2004	4,236,417	250,000	0	3,986,417	0	0
129	RAND FINANCIAL SERVICES INC	N	CME	03/31/2004	14,018,212	7,471,204	9,716,523	4,301,689	177,097,000	22,352,900
130	RAYMOND JAMES & ASSOCIATES INC	Y	NFA	03/26/2004	347,523,580	22,920,358	17,322	324,603,222	0	0
131	RBC DAIN RAUSCHER INC	Y	NFA	03/31/2004	327,541,152	29,856,489	0	297,684,663	0	0
132	RBC DOMINION SECURITIES CORPORATION	Y	CME	03/31/2004	244,655,484	1,500,000	13,348,998	231,306,486	0	0
133	REDSKY SECURITIES LLC	Y	NFA	03/31/2004	516,591	250,000	0	266,591	0	0
134	REFCO LLC	N	CME	03/31/2004	234,347,406	136,321,947	129,991,622	98,025,459	3,791,760,436	100,946,399
135	RJ OBRIEN ASSOCIATES INC	N	CME	03/31/2004	54,256,465	31,624,952	32,143,549	22,112,916	869,841,649	6,213,823
136	ROBBINS FUTURES INC	N	NFA	03/31/2004	507,277	250,000	54,209	257,277	4,998,527	0
137	ROBECO USA LLC	Y	NFA	03/26/2004	60,018,611	1,500,000	0	58,518,611	0	0
138	ROSENTHAL COLLINS GROUP LLC	N	CME	03/31/2004	36,190,068	14,868,754	11,593,417	21,321,314	417,962,689	2,307,573
139	ROSENTHAL GLOBAL SECURITIES LLC	Y	CBOT	03/31/2004	8,497,954	800,271	0	7,697,683	0	0
140	SAFEGUARD FINANCIAL HOLDINGS, LLC	N	NFA	03/31/2004	450,320	250,000	0	200,320	0	0
141	SANFORD C BERNSTEIN & CO LLC	Y	NFA	03/31/2004	129,427,176	15,907,290	0	113,519,886	0	0
142	SENTINEL MANAGEMENT GROUP INC	N	NFA	03/31/2004	1,229,079	250,000	0	979,079	579,813,336	0
143	SG COWEN SECURITIES CORPORATION	Y	NFA	03/31/2004	763,319,126	1,500,000	0	761,819,126	0	0
144	SHATKIN ARBOR KARLOV & CO	N	CBOT	03/31/2004	7,795,499	491,290	147,570	7,304,209	13,931,359	30,329
145	SHAY GRAIN CLEARING COMPANY	N	KCBT	03/31/2004	776,964	250,000	163,640	526,964	2,824,711	0
146	SHEPARD INTERNATIONAL INC	N	NFA	03/31/2004	1,552,267	250,000	0	1,302,267	0	0
147	SHERWOOD FUTURES GROUP LLC	N	NFA	03/31/2004	831,419	250,000	0	581,419	29,562,091	0
148	SMW TRADING COMPANY INC	N	CME	03/31/2004	6,931,138	502,969	218,884	6,428,169	12,837,571	647
149	SNC INVESTMENTS INC	N	NFA	03/31/2004	301,023	250,000	0	51,023	0	0
150	SOLID GOLD FINANCIAL SERVICES INC	N	NFA	03/31/2004	260,274	250,000	0	10,274	0	0
151	SPEAR LEEDS & KELLOG	Y	NFA	03/26/2004	866,877,098	32,983,660	6,478,576	833,893,438	289,832,620	11,678,843
152	STEPHENS INC	Y	NFA	03/26/2004	67,941,533	8,699,393	0	59,242,140	0	0
153	STERLING COMMODITIES CORP	N	NYME	03/31/2004	9,971,069	1,002,799	311,570	8,968,270	25,232,953	1,092,026
154	SWISS AMERICAN SECURITIES INC	Y	NFA	03/31/2004	72,952,883	4,297,123	0	68,655,760	0	0
155	TCA FUTURES LLC	N	NFA	03/31/2004	422,396	250,000	0	172,396	0	0
156	TENCO INC	N	CBOT	03/31/2004	27,683,158	3,947,154	4,911,169	22,771,989	113,522,852	0
157	TIMBER HILL LLC	Y	CME	03/31/2004	448,602,376	1,852,261	3,901,981	444,700,395	47,551,950	0
158	TOKYO-MITSUBISHI FUTURES USA INC	N	CME	03/31/2004	16,038,401	250,000	1,891,813	14,146,588	776,168	0
159	TRADELINK LLC	Y	CBOT	03/31/2004	14,284,598	250,000	1,022,903	13,261,695	0	0
160	TRADESTATION SECURITIES INC	Y	NFA	03/31/2004	12,128,272	411,229	0	11,717,043	0	0
161	TRADITION SECURITIES AND FUTURES INC	N	NFA	03/31/2004	386,444	250,000	0	136,444	0	0

