

SELECTED FCM FINANCIAL DATA  
FROM REPORTS FILED BY  
June 30, 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<br>or \$250,000) | Capital<br>(c) | (d)           | (e)           | Pt. 30 Required<br>(f) |
| 1  | ABN AMRO INCORPORATED                | Y    | CBOT | 05/31/2004 | 960,598,166   | 73,489,208                       | 110,013,501    | 850,584,665   | 2,192,008,427 | 102,663,067            |
| 2  | ABN AMRO SAGE CORPORATION            | Y    | NFA  | 05/31/2004 | 126,316,054   | 1,150,324                        | 609,974        | 125,165,730   | 21,029,331    | 0                      |
| 3  | ADM INVESTOR SERVICES INC            | N    | CBOT | 05/31/2004 | 75,042,803    | 26,121,550                       | 27,841,370     | 47,201,433    | 687,591,803   | 19,510,244             |
| 4  | ADVANTAGE FUTURES LLC                | N    | CME  | 05/31/2004 | 10,096,735    | 3,656,370                        | 1,737,005      | 6,440,365     | 68,112,788    | 26,827,304             |
| 5  | ADVEST INC                           | Y    | NFA  | 05/31/2004 | 49,865,669    | 1,000,000                        | 0              | 48,865,669    | 0             | 0                      |
| 6  | AG EDWARDS & SONS INC                | Y    | CBOT | 05/31/2004 | 620,266,401   | 44,933,352                       | 5,192,911      | 575,333,049   | 113,957,794   | 30,371                 |
| 7  | AIG CLEARING CORPORATION             | N    | NYME | 05/31/2004 | 181,201,370   | 250,000                          | 16,604,604     | 164,596,766   | 0             | 0                      |
| 8  | ALARON TRADING CORPORATION           | N    | CME  | 05/31/2004 | 5,802,439     | 2,740,111                        | 1,493,911      | 3,062,328     | 80,932,067    | 458,072                |
| 9  | ALCO COMMODITIES INC                 | N    | NFA  | 05/31/2004 | 465,204       | 250,000                          | 0              | 215,204       | 0             | 0                      |
| 10 | AMERICAN MUTUAL HOLDING CORPORATION  | N    | NFA  | 05/31/2004 | 391,911       | 250,000                          | 0              | 141,911       | 0             | 0                      |
| 11 | AMERICAN NATIONAL TRADING CORP       | N    | NFA  | 05/31/2004 | 1,924,116     | 761,784                          | 533,554        | 1,162,332     | 22,139,729    | 194,814                |
| 12 | BANC OF AMERICA FUTURES INCORPORATED | Y    | CME  | 05/31/2004 | 66,750,240    | 12,775,008                       | 44,415,887     | 22,334,353    | 319,356,980   | 18,213                 |
| 13 | BANC ONE CAPITAL MARKETS INC         | Y    | CBOT | 05/31/2004 | 625,528,724   | 19,466,138                       | 33,865,314     | 591,663,410   | 553,540,654   | 164,935,117            |
| 14 | BARCLAYS CAPITAL INC                 | Y    | NYME | 05/31/2004 | 451,144,562   | 146,652,691                      | 166,669,907    | 284,474,655   | 2,469,037,717 | 424,809,661            |
| 15 | BEAR STEARNS & CO INC                | Y    | CBOT | 05/31/2004 | 2,269,918,799 | 84,344,138                       | 0              | 2,185,574,661 | 0             | 0                      |
| 16 | BEAR STEARNS SECURITIES CORP         | Y    | CME  | 05/31/2004 | 3,579,861,318 | 1,052,234,687                    | 135,419,549    | 2,527,626,631 | 1,984,565,062 | 386,962,950            |
| 17 | BIELFELDT & COMPANY LLC              | N    | CBOT | 05/31/2004 | 389,038       | 250,000                          | 0              | 139,038       | 0             | 0                      |
| 18 | BLAYLOCK AND PARTNERS LP             | Y    | NFA  | 05/31/2004 | 7,062,765     | 314,557                          | 0              | 6,748,208     | 0             | 0                      |
| 19 | BNP PARIBAS BROKERAGE SERVICES INC   | Y    | CME  | 05/31/2004 | 43,232,172    | 16,826,882                       | 15,543,208     | 26,405,290    | 420,672,045   | 0                      |
| 20 | BNP PARIBAS COMMODITY FUTURES INC    | N    | NYME | 05/31/2004 | 47,327,921    | 13,291,123                       | 21,201,965     | 26,125,956    | 330,921,762   | 26,968,850             |
| 21 | BNP PARIBAS SECURITIES CORP          | Y    | CBOT | 05/31/2004 | 266,502,374   | 2,192,444                        | 0              | 264,309,930   | 0             | 0                      |
| 22 | C CZARNIKOW SUGAR FUTURES INC        | N    | NFA  | 05/31/2004 | 1,517,684     | 250,000                          | 84,981         | 1,267,684     | 1,000,947     | 0                      |
| 23 | CADENT FINANCIAL SERVICES LLC        | N    | CME  | 05/31/2004 | 3,480,778     | 524,083                          | 357,024        | 2,956,695     | 13,727,988    | 0                      |
| 24 | CAL FINANCIAL CORPORATION            | N    | NFA  | 05/31/2004 | 436,815       | 250,000                          | 0              | 186,815       | 0             | 0                      |
| 25 | CALYON FINANCIAL INC                 | Y    | CME  | 05/31/2004 | 308,555,436   | 167,735,525                      | 213,683,852    | 94,871,584    | 4,072,442,407 | 1,660,475,052          |
| 26 | CANTOR FITZGERALD & CO               | Y    | CBOT | 05/31/2004 | 40,698,501    | 5,239,689                        | 1,193,334      | 35,458,812    | 878,495       | 0                      |
| 27 | CAPITAL MARKET SERVICES LLC          | N    | NFA  | 05/31/2004 | 1,126,355     | 250,000                          | 0              | 876,355       | 0             | 0                      |
| 28 | CARGILL INVESTOR SERVICES INC        | N    | CBOT | 05/31/2004 | 84,378,716    | 50,745,746                       | 68,158,148     | 16,220,568    | 1,311,978,240 | 71,889,248             |
| 29 | CDC SECURITIES                       | Y    | NFA  | 05/31/2004 | 77,386,473    | 250,000                          | 0              | 77,136,473    | 0             | 0                      |
| 30 | CIBC WORLD MARKETS CORP              | Y    | CME  | 05/31/2004 | 847,122,389   | 27,189,614                       | 12,277,356     | 819,932,775   | 0             | 0                      |
| 31 | CITIGROUP GLOBAL MARKETS INC.        | Y    | CBOT | 05/31/2004 | 3,843,870,561 | 575,905,292                      | 272,855,255    | 3,267,965,269 | 6,884,332,671 | 70,573,806             |
| 32 | CLIFDEN FUTURES LLC                  | N    | NFA  | 05/31/2004 | 722,471       | 326,807                          | 162,715        | 395,664       | 8,090,828     | 79,343                 |
| 33 | CLIFF LARSON COMPANY THE             | N    | NFA  | 05/31/2004 | 382,385       | 250,000                          | 77,603         | 132,385       | 2,106,349     | 0                      |
| 34 | CLR (USA) INC.                       | N    | NYME | 05/31/2004 | 30,747,166    | 2,156,798                        | 5,088,043      | 25,659,123    | 55,044,492    | 291,316                |
| 35 | CMC GROUP PLC                        | N    | NFA  | 05/31/2004 | 4,253,168     | 250,000                          | 0              | 4,003,168     | 0             | 0                      |
| 36 | COESfx CLEARING INC                  | N    | NFA  | 05/31/2004 | 417,123       | 250,000                          | 0              | 167,123       | 0             | 0                      |
| 37 | COMMERZ FUTURES LLC                  | N    | CME  | 05/31/2004 | 16,073,758    | 4,182,491                        | 7,246,989      | 8,826,769     | 103,996,687   | 692,152                |
| 38 | COUNTRY HEDGING INC                  | N    | NFA  | 05/31/2004 | 6,060,513     | 1,667,646                        | 3,414,111      | 2,646,402     | 45,286,479    | 223,759                |
| 39 | CREDIT SUISSE FIRST BOSTON LLC       | Y    | CBOT | 05/31/2004 | 3,207,093,032 | 195,397,795                      | 139,617,588    | 3,011,695,237 | 2,193,203,171 | 574,272,461            |
| 40 | CRESSWELL CAPITAL LLC                | N    | NFA  | 05/31/2004 | 2,814,659     | 250,000                          | 194,844        | 2,564,659     | 5,342,404     | 0                      |
| 41 | CROSSLAND LLC                        | N    | CBOT | 05/31/2004 | 2,840,098     | 318,195                          | 132,576        | 2,521,903     | 8,070,601     | 0                      |
| 42 | CUNNINGHAM COMMODITIES INC           | N    | CBOT | 05/31/2004 | 1,831,976     | 703,948                          | 298,187        | 1,128,028     | 17,765,784    | 37,098                 |
| 43 | DAIWA SECURITIES AMERICA INC         | Y    | CME  | 05/31/2004 | 174,127,759   | 8,514,903                        | 2,411,740      | 165,612,856   | 53,522,141    | 3,310,909              |
| 44 | DAVID A NOYES & CO                   | Y    | NFA  | 05/31/2004 | 2,523,007     | 250,000                          | 0              | 2,273,007     | 0             | 0                      |
| 45 | DEUTSCHE BANK SECURITIES INC         | Y    | CBOT | 05/31/2004 | 1,782,703,288 | 151,720,836                      | 179,761,009    | 1,602,942,279 | 1,655,678,673 | 668,609,095            |
| 46 | DORMAN TRADING LLC                   | N    | CME  | 05/31/2004 | 5,224,443     | 729,859                          | 296,762        | 4,494,584     | 18,299,375    | 6,803                  |
| 47 | DUNAVANT COMMODITY CORP              | N    | NYCE | 03/31/2004 | 22,327,868    | 1,182,624                        | 2,254,668      | 20,073,200    | 30,448,416    | 0                      |
| 48 | EAGLE MARKET MAKERS INC              | N    | CBOT | 05/28/2004 | 2,224,895     | 250,000                          | 90,111         | 1,974,895     | 5,883,067     | 34,776                 |

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|----|-----------------------------------|------|------|------------|---------------|----------------------------------|----------------|---------------|---------------|------------------------|
|    |                                   |      |      | Date       | Net Capital   | Requirement                      | Requirement    | Net Capital   | Seg Required  | Amount                 |
|    |                                   | (a)  | (b)  |            |               | (4% of Seg, SEC<br>or \$250,000) | Capital<br>(c) | (d)           | (e)           | Pt. 30 Required<br>(f) |
| 49 | ED & F MAN COMMODITY ADVISORS INC | N    | NFA  | 05/31/2004 | 408,482       | 250,000                          | 0              | 158,482       | 0             | 0                      |
| 50 | ELECTRONIC BROKERAGE SYSTEMS LLC  | N    | NFA  | 05/31/2004 | 2,165,400     | 250,000                          | 0              | 1,915,400     | 0             | 0                      |
| 51 | FARR FINANCIAL INC                | N    | NFA  | 05/31/2004 | 1,350,061     | 735,711                          | 304,020        | 614,350       | 19,689,752    | 101,109                |
| 52 | FC STONE LLC                      | N    | CME  | 05/31/2004 | 18,623,269    | 11,238,205                       | 13,951,208     | 4,672,061     | 362,784,644   | 846,989                |
| 53 | FCT GROUP LLC                     | N    | CME  | 05/31/2004 | 8,297,547     | 250,000                          | 450,468        | 7,847,079     | 6,446,708     | 11,961                 |
| 54 | FIMAT USA INC                     | Y    | CME  | 05/31/2004 | 283,848,846   | 159,386,326                      | 179,237,783    | 104,611,063   | 4,551,725,110 | 953,110,855            |
| 55 | FIRST CAPITOL GROUP LLC           | N    | NFA  | 05/31/2004 | 3,508,270     | 1,875,508                        | 1,905,752      | 1,602,518     | 57,783,516    | 10,581                 |
| 56 | FIRST OPTIONS OF CHICAGO INC      | Y    | CME  | 05/28/2004 | 307,833,981   | 15,391,715                       | 20,989,883     | 286,844,098   | 585,869,031   | 3,692,953              |
| 57 | FOREX CAPITAL MARKETS LLC         | N    | NFA  | 05/31/2004 | 26,424,702    | 250,000                          | 0              | 26,174,702    | 0             | 0                      |
| 58 | FORTIS CLEARING CHICAGO LLC       | N    | CBOT | 05/31/2004 | 17,907,244    | 4,427,873                        | 2,924,291      | 13,479,371    | 98,167,933    | 17,071,002             |
| 59 | FRIEDBERG MERCANTILE GROUP INC    | N    | NFA  | 05/31/2004 | 1,798,684     | 250,000                          | 80,965         | 1,548,684     | 5,030,265     | 32,592                 |
| 60 | FRONTIER FUTURES INC              | N    | NFA  | 05/31/2004 | 1,125,580     | 638,313                          | 619,568        | 487,267       | 20,621,012    | 0                      |
| 61 | FUTURES TECH LLC                  | N    | NFA  | 05/31/2004 | 412,986       | 250,000                          | 0              | 162,986       | 0             | 0                      |
| 62 | FX SOLUTIONS LLC                  | N    | NFA  | 05/31/2004 | 939,061       | 250,000                          | 0              | 689,061       | 0             | 0                      |
| 63 | GAIN CAPITAL INC                  | N    | NFA  | 05/31/2004 | 10,463,702    | 250,000                          | 0              | 10,213,702    | 0             | 0                      |
| 64 | GELBER GROUP LLC                  | N    | CBOT | 05/31/2004 | 17,511,043    | 785,235                          | 233,299        | 16,725,808    | 19,897,354    | 236,710                |
| 65 | GFS SECURITIES & FUTURES INC      | N    | NFA  | 05/31/2004 | 342,303       | 250,000                          | 0              | 92,303        | 0             | 0                      |
| 66 | GILDER GAGNON HOWE AND CO LLC     | Y    | NFA  | 05/31/2004 | 21,141,245    | 250,000                          | 0              | 20,891,245    | 0             | 0                      |
| 67 | GLOBAL FUTURES & FOREX LTD        | Y    | NFA  | 05/31/2004 | 7,584,886     | 3,177,228                        | 0              | 4,407,658     | 0             | 0                      |
| 68 | GLOBAL FUTURES LLC                | N    | NFA  | 05/31/2004 | 375,966       | 250,000                          | 0              | 125,966       | 0             | 0                      |
| 69 | GOLDENBERG HEHMEYER & CO          | Y    | CBOT | 05/31/2004 | 8,665,234     | 2,074,315                        | 1,693,271      | 6,590,919     | 66,691,267    | 6,245,185              |
| 70 | GOLDMAN SACHS & CO                | Y    | CBOT | 05/28/2004 | 4,701,457,917 | 1,043,677,901                    | 549,272,775    | 3,657,780,016 | 8,475,700,749 | 4,878,303,930          |
| 71 | GREENWICH CAPITAL MARKETS INC     | Y    | CBOT | 05/31/2004 | 706,230,000   | 66,520,000                       | 22,841,800     | 639,710,000   | 385,923,000   | 1,184,000              |
| 72 | HAGERTY GRAIN CO INC              | N    | CBOT | 05/31/2004 | 1,858,106     | 375,159                          | 168,827        | 1,482,947     | 9,391,813     | 0                      |
| 73 | HORNBLOWER FISCHER & CO           | Y    | NFA  | 05/31/2004 | 556,376       | 250,000                          | 56,736         | 306,376       | 2,782,322     | 0                      |
| 74 | HOTSPOT FX INC                    | N    | NFA  | 05/31/2004 | 2,823,579     | 250,000                          | 0              | 2,573,579     | 0             | 0                      |
| 75 | HSBC SECURITIES USA INC           | Y    | CME  | 05/31/2004 | 419,330,701   | 18,936,955                       | 39,372,391     | 379,958,310   | 527,348,098   | 22,348,948             |
| 76 | IFSC USA INC                      | N    | NFA  | 05/31/2004 | 617,678       | 250,000                          | 1,000          | 367,678       | 76,590        | 0                      |
| 77 | IFX MARKETS INC                   | N    | NFA  | 05/31/2004 | 391,110       | 250,000                          | 0              | 141,110       | 0             | 0                      |
| 78 | INTEGRATED BROKERAGE SERVICES INC | N    | NFA  | 05/31/2004 | 1,170,173     | 250,000                          | 132,577        | 920,173       | 2,037,005     | 0                      |
| 79 | INTERACTIVE BROKERS LLC           | Y    | NFA  | 05/31/2004 | 100,311,413   | 6,100,881                        | 3,971,015      | 94,210,532    | 40,628,400    | 13,705,711             |
| 80 | INTERNATIONAL COMMODITY CLEARING  | N    | NFA  | 05/31/2004 | 300,064       | 250,000                          | 0              | 50,064        | 0             | 0                      |
| 81 | INVESTEC (US) INCORPORATED        | Y    | NFA  | 05/28/2004 | 20,670,978    | 250,000                          | 0              | 20,420,978    | 0             | 0                      |
| 82 | IOWA GRAIN CO                     | N    | CBOT | 05/31/2004 | 13,509,638    | 5,921,442                        | 7,476,094      | 6,033,544     | 177,835,544   | 24,156                 |
| 83 | ITAU SECURITIES INC               | Y    | NFA  | 05/31/2004 | 2,603,463     | 250,000                          | 0              | 2,353,463     | 0             | 0                      |
| 84 | JP MORGAN FUTURES INC             | N    | NYME | 05/31/2004 | 659,721,609   | 217,153,445                      | 333,249,347    | 326,472,262   | 5,371,130,117 | 557,498,703            |
| 85 | JULIUS BAER SECURITIES INC        | Y    | NFA  | 05/31/2004 | 17,658,427    | 2,008,570                        | 0              | 15,649,857    | 0             | 0                      |
| 86 | KJW LLC                           | N    | NFA  | 05/31/2004 | 823,509       | 250,000                          | 0              | 573,509       | 0             | 0                      |
| 87 | KOTTKE ASSOCIATES LLC             | N    | CBOT | 05/31/2004 | 8,087,280     | 467,609                          | 258,482        | 7,619,671     | 17,033,450    | 0                      |
| 88 | LADENBURG THALMANN & CO INC       | Y    | NFA  | 05/31/2004 | 4,060,109     | 250,000                          | 0              | 3,810,109     | 0             | 0                      |
| 89 | LAWRENCE-BONFITTO TRADING COMPANY | N    | CBOT | 05/31/2004 | 2,509,001     | 295,184                          | 69,883         | 2,213,817     | 7,551,445     | 0                      |
| 90 | LBS LIMITED PARTNERSHIP           | N    | CBOT | 05/31/2004 | 648,011       | 250,000                          | 0              | 398,011       | 0             | 0                      |
| 91 | LEADER INVESTMENTS INC            | Y    | NFA  | 05/31/2004 | 366,866       | 250,000                          | 0              | 116,866       | 0             | 0                      |
| 92 | LEGG MASON WOOD WALKER INC        | Y    | NYME | 05/31/2004 | 417,150,382   | 23,551,585                       | 0              | 393,598,797   | 0             | 0                      |
| 93 | LEHMAN BROTHERS INC               | Y    | CBOT | 05/31/2004 | 2,418,034,000 | 256,925,760                      | 124,263,800    | 2,161,108,240 | 2,137,160,000 | 82,647,000             |
| 94 | LINN GROUP ( THE )                | N    | NFA  | 05/31/2004 | 334,496       | 250,000                          | 0              | 84,496        | 0             | 0                      |
| 95 | LINSKO/PRIVATE LEDGER CORP        | Y    | NFA  | 05/31/2004 | 104,936,965   | 4,095,672                        | 0              | 100,841,293   | 0             | 0                      |
| 96 | LOEB PARTNERS CORPORATION         | Y    | NFA  | 05/31/2004 | 26,425,341    | 250,000                          | 0              | 26,175,341    | 0             | 0                      |
| 97 | MAN FINANCIAL INC                 | N    | CME  | 05/31/2004 | 212,979,512   | 123,434,119                      | 160,954,731    | 52,024,781    | 3,122,358,572 | 1,104,594,695          |

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|     | Futures Commission Merchant              |      |      | Date       | Net Capital   | Requirement                      | Requirement    | Net Capital   | Seg Required  | Amount                 |
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| 98  | MARQUETTE ELECTRONIC BROKERAGE LLC       | N    | NFA  | 05/31/2004 | 1,052,073     | 250,000                          | 0              | 802,073       | 0             | 0                      |
| 99  | MAXCOR FINANCIAL INC                     | Y    | NFA  | 05/31/2004 | 39,037,038    | 250,000                          | 0              | 38,787,038    | 0             | 0                      |
| 100 | MBF CLEARING CORP                        | N    | NYME | 05/31/2004 | 7,572,122     | 2,951,875                        | 1,681,614      | 4,620,247     | 88,170,051    | 865,145                |
| 101 | MCVEAN TRADING AND INVESTMENTS LLC       | N    | NFA  | 05/31/2004 | 16,254,326    | 9,773,854                        | 1,622,070      | 6,480,472     | 245,482,010   | 0                      |
| 102 | MERRILL LYNCH PIERCE FENNER & SMITH      | Y    | CBOT | 05/28/2004 | 2,201,781,826 | 364,120,881                      | 317,783,537    | 1,837,660,945 | 5,802,323,850 | 720,467,233            |
| 103 | MERRILL LYNCH PROFESSIONAL CLEARING CORP | Y    | NFA  | 05/28/2004 | 753,485,169   | 21,543,703                       | 38,173,939     | 715,311,230   | 592,765,292   | 0                      |
| 104 | MID-CO COMMODITIES INC                   | N    | NFA  | 05/31/2004 | 3,398,264     | 606,991                          | 1,431,646      | 1,966,618     | 16,614,280    | 0                      |
| 105 | MITSUMI & CO INVESTMENT PRODUTS CORP     | N    | NFA  | 05/28/2004 | 472,474       | 250,000                          | 0              | 222,474       | 0             | 0                      |
| 106 | MIZUHO SECURITIES USA INC                | Y    | CME  | 05/31/2004 | 149,018,796   | 13,711,716                       | 20,535,165     | 128,483,631   | 294,113,319   | 51,389,307             |
| 107 | MONEY GARDEN CORP                        | N    | NFA  | 05/31/2004 | 3,878,628     | 250,000                          | 0              | 3,628,628     | 0             | 0                      |
| 108 | MORGAN KEEGAN & COMPANY INC              | Y    | NFA  | 05/31/2004 | 255,601,551   | 13,700,860                       | 0              | 241,900,691   | 0             | 0                      |
| 109 | MORGAN STANLEY & CO INCORPORATED         | Y    | CME  | 05/31/2004 | 2,856,892,799 | 859,153,561                      | 232,304,021    | 1,997,739,238 | 2,579,862,999 | 1,397,552,137          |
| 110 | MORGAN STANLEY DW INC                    | Y    | CBOT | 05/31/2004 | 1,185,061,397 | 128,550,081                      | 4,459,411      | 1,056,511,316 | 1,023,985,586 | 2,169,761,295          |
| 111 | NATIONAL COMMODITIES CORPORATION INC     | N    | NFA  | 05/31/2004 | 1,334,877     | 250,000                          | 91,398         | 1,084,877     | 15,944,131    | 0                      |
| 112 | NEUBERGER BERMAN LLC                     | Y    | NFA  | 05/31/2004 | 329,872,343   | 20,381,958                       | 711,087        | 309,490,385   | 27,772,002    | 0                      |
| 113 | NIKKO SECURITIES CO INTERNATIONAL INC    | Y    | NFA  | 05/31/2004 | 37,313,843    | 250,000                          | 0              | 37,063,843    | 0             | 0                      |
| 114 | NOMURA SECURITIES INTERNATIONAL INC      | Y    | CBOT | 05/31/2004 | 683,374,377   | 19,608,203                       | 1,193,666      | 663,766,174   | 5,646,236     | 12,553                 |
| 115 | OANDA CORPORATION                        | N    | NFA  | 05/31/2004 | 7,648,058     | 250,000                          | 0              | 7,398,058     | 0             | 0                      |
| 116 | OCONNOR & COMPANY LLC                    | Y    | CBOT | 05/31/2004 | 41,344,412    | 2,703,857                        | 2,197,980      | 38,640,555    | 89,251,599    | 916,671                |
| 117 | OPEN E CRY LLC                           | N    | NFA  | 05/31/2004 | 381,842       | 250,000                          | 94,573         | 131,842       | 4,429,025     | 138,513                |
| 118 | OPPENHEIMER & CO INC                     | Y    | NFA  | 05/31/2004 | 186,036,538   | 20,838,649                       | 0              | 165,197,889   | 14,824,534    | 0                      |
| 119 | PATTERSON CAPITAL MARKETS LTD            | N    | CBOT | 05/31/2004 | 534,993       | 250,000                          | 0              | 284,993       | 0             | 0                      |
| 120 | PAX CLEARING CORPORATION                 | Y    | CME  | 05/31/2004 | 56,979,105    | 1,815,748                        | 4,097,376      | 52,881,729    | 71,705,959    | 0                      |
| 121 | PENSON FINANCIAL FUTURES INC             | N    | NFA  | 05/31/2004 | 432,883       | 250,000                          | 88,481         | 182,883       | 2,663,925     | 0                      |
| 122 | PEREGRINE FINANCIAL GROUP INC            | N    | NFA  | 05/31/2004 | 13,540,828    | 3,244,947                        | 299,475        | 10,295,881    | 109,900,881   | 337,234                |
| 123 | PERSHING LLC                             | Y    | CBOT | 05/31/2004 | 897,101,000   | 176,601,540                      | 0              | 720,499,460   | 0             | 0                      |
| 124 | PIONEER FUTURES INC                      | N    | NYME | 05/31/2004 | 8,667,438     | 4,478,329                        | 2,297,839      | 4,189,109     | 129,115,492   | 122,848                |
| 125 | PIPER JAFFRAY & CO                       | Y    | NFA  | 05/31/2004 | 241,169,994   | 11,222,619                       | 0              | 229,947,375   | 0             | 0                      |
| 126 | PREFERRED TRADE INC                      | Y    | NFA  | 05/31/2004 | 10,306,948    | 804,856                          | 0              | 9,502,092     | 851,471       | 0                      |
| 127 | PRUDENTIAL EQUITY GROUP LLC              | Y    | NFA  | 05/31/2004 | 378,335,000   | 250,000                          | 0              | 378,085,000   | 0             | 0                      |
| 128 | PRUDENTIAL FINANCIAL DERIVATIVES LLC     | N    | CBOT | 05/31/2004 | 100,196,000   | 51,993,200                       | 74,812,240     | 25,383,760    | 1,342,217,000 | 128,084,000            |
| 129 | QIX FUTURES INC                          | N    | NFA  | 05/31/2004 | 453,704       | 250,000                          | 0              | 203,704       | 0             | 0                      |
| 130 | QUALIFIED LEVERAGE PROVIDERS INC.        | N    | NFA  | 05/31/2004 | 5,978,603     | 250,000                          | 0              | 5,728,603     | 0             | 0                      |
| 131 | RAND FINANCIAL SERVICES INC              | N    | CME  | 05/31/2004 | 15,796,412    | 6,065,000                        | 9,105,512      | 6,690,900     | 153,142,300   | 17,913,100             |
| 132 | RAYMOND JAMES & ASSOCIATES INC           | Y    | NFA  | 05/28/2004 | 358,279,820   | 23,688,689                       | 27,385         | 334,591,131   | 0             | 0                      |
| 133 | RBC CAPITAL MARKETS CORPORATION          | Y    | CME  | 05/31/2004 | 231,488,735   | 1,500,000                        | 18,993,392     | 212,495,343   | 0             | 0                      |
| 134 | RBC DAIN RAUSCHER INC                    | Y    | NFA  | 05/31/2004 | 285,133,934   | 30,716,136                       | 0              | 254,417,798   | 0             | 0                      |
| 135 | REDSKY SECURITIES LLC                    | Y    | NFA  | 05/31/2004 | 614,675       | 250,000                          | 0              | 364,675       | 0             | 0                      |
| 136 | REFCO LLC                                | N    | CME  | 05/31/2004 | 242,728,653   | 125,800,206                      | 135,966,936    | 106,761,717   | 3,560,301,389 | 77,797,718             |
| 137 | RESOURCE TRADING & BROKERAGE LLC         | N    | NFA  | 05/31/2004 | 1,242,126     | 250,000                          | 0              | 992,126       | 0             | 0                      |
| 138 | RJ OBRIEN ASSOCIATES INC                 | N    | CME  | 05/31/2004 | 60,176,791    | 34,116,476                       | 37,430,920     | 22,745,871    | 932,558,052   | 6,986,165              |
| 139 | ROBBINS FUTURES INC                      | N    | NFA  | 05/31/2004 | 453,439       | 250,000                          | 48,542         | 203,439       | 4,769,445     | 0                      |
| 140 | ROBEKO USA LLC                           | Y    | NFA  | 05/28/2004 | 61,355,509    | 1,500,000                        | 0              | 59,855,509    | 0             | 0                      |
| 141 | ROSENTHAL COLLINS GROUP LLC              | N    | CME  | 05/31/2004 | 29,288,062    | 13,417,783                       | 11,274,181     | 15,870,279    | 372,782,583   | 1,152,084              |
| 142 | ROSENTHAL GLOBAL SECURITIES LLC          | Y    | CBOT | 05/31/2004 | 8,772,747     | 888,547                          | 0              | 7,884,200     | 0             | 0                      |
| 143 | SAFEGUARD FINANCIAL HOLDINGS, LLC        | N    | NFA  | 05/31/2004 | 451,018       | 250,000                          | 0              | 201,018       | 0             | 0                      |
| 144 | SANFORD C BERNSTEIN & CO LLC             | Y    | NFA  | 05/31/2004 | 158,184,108   | 15,635,811                       | 0              | 142,548,297   | 0             | 0                      |
| 145 | SENTINEL MANAGEMENT GROUP INC            | N    | NFA  | 05/31/2004 | 1,325,061     | 250,000                          | 0              | 1,075,061     | 733,067,130   | 0                      |
| 146 | SG COWEN & CO. LLC                       | Y    | NFA  | 05/31/2004 | 177,499,017   | 1,000,000                        | 0              | 176,499,017   | 0             | 0                      |



