

SELECTED FCM FINANCIAL DATA  
FROM REPORTS FILED BY  
August 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	07/31/2004	909,785,020	66,152,625	107,569,857	802,215,163	1,841,052,503	119,285,361
2	ABN AMRO SAGE CORPORATION	Y	NFA	07/31/2004	92,043,516	250,000	103,786	91,793,516	5,255,601	0
3	ADM INVESTOR SERVICES INC	N	CBOT	07/31/2004	64,466,405	26,884,849	23,890,599	37,581,556	705,590,081	18,325,016
4	ADVANTAGE FUTURES LLC	N	CME	07/31/2004	9,972,040	3,147,393	1,290,223	6,824,647	74,469,739	9,733,274
5	ADVEST INC	Y	NFA	07/31/2004	46,522,123	1,000,000	0	45,522,123	0	0
6	AG EDWARDS & SONS INC	Y	CBOT	07/31/2004	636,462,899	44,928,361	4,856,102	591,534,538	111,511,746	5,127
7	AIG CLEARING CORPORATION	N	NYME	07/31/2004	180,991,085	250,000	16,995,092	163,995,993	0	0
8	ALARON TRADING CORPORATION	N	CME	07/31/2004	5,769,539	2,969,683	1,425,172	2,799,856	82,882,400	1,081,237
9	ALCO COMMODITIES INC	N	NFA	07/31/2004	456,492	250,000	0	206,492	0	0
10	AMERICAN MUTUAL HOLDING CORPORATION	N	NFA	07/31/2004	1,079,770	250,000	0	829,770	0	0
11	AMERICAN NATIONAL TRADING CORP	N	NFA	07/31/2004	1,657,267	694,072	326,672	963,195	18,611,988	283,481
12	BACERA CORPORATION	N	NFA	07/31/2004	663,424	250,000	0	413,424	0	0
13	BANC OF AMERICA FUTURES INCORPORATED	Y	CME	07/31/2004	70,447,409	11,054,824	39,942,606	30,504,803	276,248,311	122,290
14	BARCLAYS CAPITAL INC	Y	NYME	07/30/2004	781,684,684	112,001,067	163,107,463	618,577,221	2,131,788,756	426,903,540
15	BEAR STEARNS & CO INC	Y	NFA	07/31/2004	2,142,490,356	57,790,521	0	2,084,699,835	0	0
16	BEAR STEARNS SECURITIES CORP	Y	CME	07/31/2004	3,567,129,625	1,092,509,125	148,722,899	2,474,620,500	2,377,813,407	435,817,501
17	BIELFELDT & COMPANY LLC	N	CBOT	07/31/2004	406,075	250,000	0	156,075	0	0
18	BLAYLOCK AND PARTNERS LP	Y	NFA	07/31/2004	3,756,212	320,574	0	3,435,638	0	0
19	BNP PARIBAS BROKERAGE SERVICES INC	Y	CME	07/31/2004	43,912,728	14,912,734	16,500,997	27,411,731	372,805,175	0
20	BNP PARIBAS COMMODITY FUTURES INC	N	NYME	07/31/2004	48,582,152	10,819,147	21,859,188	26,722,964	286,446,125	30,134,375
21	BNP PARIBAS SECURITIES CORP	Y	CBOT	07/31/2004	295,921,281	631,041	0	295,290,240	0	0
22	C CZARNIKOW SUGAR FUTURES INC	N	NFA	07/31/2004	1,512,765	250,000	82,632	1,262,765	759,650	0
23	CADENT FINANCIAL SERVICES LLC	N	CME	07/31/2004	3,171,845	679,078	400,189	2,492,767	15,836,322	3,414,003
24	CAL FINANCIAL CORPORATION	N	NFA	07/31/2004	401,507	250,000	0	151,507	0	0
25	CALYON FINANCIAL INC	Y	CME	07/31/2004	306,848,334	168,441,056	226,460,323	80,388,011	3,992,777,301	1,732,163,505
26	CANTOR FITZGERALD & CO	Y	CBOT	07/31/2004	100,449,953	4,539,090	732,558	95,910,863	930,822	0
27	CAPITAL MARKET SERVICES LLC	N	NFA	07/31/2004	948,683	250,000	0	698,683	0	0
28	CARGILL INVESTOR SERVICES INC	N	CBOT	07/31/2004	86,839,264	49,147,124	61,803,433	25,035,831	1,262,694,485	68,072,647
29	CDC SECURITIES	Y	NFA	07/31/2004	77,297,785	250,000	0	77,047,785	0	0
30	CIBC WORLD MARKETS CORP	Y	CME	07/31/2004	822,649,223	28,847,956	14,300,415	793,801,267	0	0
31	CITIGROUP GLOBAL MARKETS INC.	Y	CBOT	07/31/2004	4,234,610,017	503,406,840	274,790,157	3,731,203,177	6,845,866,818	98,040,079
32	CLIFDEN FUTURES LLC	N	NFA	07/31/2004	718,441	453,483	327,826	264,958	7,898,945	3,438,133
33	CLIFF LARSON COMPANY THE	N	NFA	07/31/2004	469,406	250,000	52,797	219,406	1,291,233	0
34	CLR (USA) INC.	N	NYME	07/31/2004	29,725,632	250,000	0	29,475,632	0	0
35	CMC GROUP PLC	N	NFA	07/31/2004	11,291,464	250,000	0	11,041,464	0	0
36	COESfx CLEARING INC	N	NFA	07/31/2004	454,287	250,000	0	204,287	0	0
37	COMMERZ FUTURES LLC	N	CME	07/31/2004	16,032,488	4,644,954	7,053,854	8,978,634	115,828,072	495,689
38	COUNTRY HEDGING INC	N	NFA	07/31/2004	14,146,081	1,470,650	2,696,865	11,449,216	38,474,334	168,540
39	CREDIT SUISSE FIRST BOSTON LLC	Y	CBOT	07/31/2004	3,246,669,025	147,698,481	131,804,303	3,098,970,544	1,788,509,530	620,670,671
40	CRESSWELL CAPITAL LLC	N	NFA	07/31/2004	2,052,361	250,000	94,126	1,802,361	7,551,580	0
41	CROSSLAND LLC	N	CBOT	07/30/2004	2,511,262	302,912	123,689	2,208,350	7,849,369	0
42	CUNNINGHAM COMMODITIES INC	N	CBOT	07/31/2004	1,250,257	719,416	354,573	530,841	17,929,282	178,890
43	DAIWA SECURITIES AMERICA INC	Y	CME	07/31/2004	181,693,371	1,961,908	2,397,623	179,295,748	43,323,779	4,924,709
44	DAVID A NOYES & CO	Y	NFA	07/31/2004	2,444,395	250,000	0	2,194,395	0	0
45	DEUTSCHE BANK SECURITIES INC	Y	CBOT	07/30/2004	2,355,379,264	113,518,821	221,577,513	2,133,801,751	1,627,895,565	618,136,304
46	DORMAN TRADING LLC	N	CME	07/31/2004	4,750,592	620,030	161,447	4,130,562	15,458,001	49,473

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47	DUNAVANT COMMODITY CORP	N	NYCE	06/30/2004	18,948,266	847,820	1,061,920	17,886,346	22,311,384	0
48	EAGLE MARKET MAKERS INC	N	CBOT	07/30/2004	2,055,851	298,663	85,259	1,757,188	7,411,983	61,243
49	ED & F MAN COMMODITY ADVISORS INC	N	NFA	07/31/2004	446,502	250,000	0	196,502	0	0
50	ELECTRONIC BROKERAGE SYSTEMS LLC	N	NFA	07/30/2004	2,472,404	250,000	0	2,222,404	0	0
51	ENSKILDA FUTURES LTD	N	CBT	07/31/2004	2,985,575	250,000	0	2,735,575	0	0
52	FARR FINANCIAL INC	N	NFA	07/31/2004	1,303,884	799,938	326,286	503,946	21,106,775	103,515
53	FC STONE LLC	N	CME	07/31/2004	22,014,642	12,674,080	12,444,839	9,340,562	390,046,991	666,644
54	FCT GROUP LLC	N	CME	07/31/2004	9,346,467	250,000	465,414	8,881,053	6,711,843	16,494
55	FIMAT USA INC	Y	CME	07/31/2004	277,548,238	148,351,520	178,421,777	99,126,461	4,200,249,666	834,676,404
56	FIRST CAPITOL GROUP LLC	N	NFA	07/31/2004	3,774,758	1,850,210	1,605,557	1,924,548	51,206,973	0
57	FOREX CAPITAL MARKETS LLC	N	NFA	07/31/2004	20,619,330	250,000	0	20,369,330	0	0
58	FORTIS CLEARING CHICAGO LLC	N	CBOT	07/31/2004	18,478,170	4,010,202	3,577,520	14,467,968	91,398,201	13,664,208
59	FRIEDBERG MERCANTILE GROUP INC	N	NFA	07/31/2004	1,837,017	250,000	38,324	1,587,017	3,445,455	1,928
60	FRONTIER FUTURES INC	N	NFA	07/31/2004	852,450	485,424	441,092	367,026	16,148,599	0
61	FUTURES TECH LLC	N	NFA	07/31/2004	410,087	250,000	0	160,087	0	0
62	FX SOLUTIONS LLC	N	NFA	07/31/2004	1,048,311	250,000	0	798,311	0	0
63	GAIN CAPITAL INC	N	NFA	07/31/2004	11,600,003	250,000	0	11,350,003	0	0
64	GAIN CAPITAL GROUP INC	N	NFA	07/31/2004	11,600,003	250,000	0	11,350,003	0	0
65	GELBER GROUP LLC	N	CBOT	07/31/2004	18,031,403	726,654	282,532	17,304,749	23,017,696	364,657
66	GFS SECURITIES & FUTURES INC	N	NFA	07/31/2004	289,130	250,000	0	39,130	0	0
67	GILDER GAGNON HOWE AND CO LLC	Y	NFA	07/31/2004	19,806,080	250,000	0	19,556,080	0	0
68	GLOBAL FUTURES & FOREX LTD	Y	NFA	07/31/2004	8,066,313	1,314,922	0	6,751,391	0	0
69	GLOBAL FUTURES LLC	N	NFA	07/31/2004	375,966	250,000	0	125,966	0	0
70	GOLDENBERG HEHMEYER & CO	Y	CBOT	07/31/2004	6,053,484	2,421,751	1,596,644	3,631,733	76,950,962	5,373,623
71	GOLDMAN SACHS & CO	Y	CBOT	07/30/2004	4,957,405,270	1,004,529,319	511,567,787	3,952,875,951	7,959,011,482	4,345,267,472
72	GREENWICH CAPITAL MARKETS INC	Y	CBOT	07/31/2004	796,796,000	34,572,000	28,659,760	762,224,000	360,630,000	867,000
73	HAGERTY GRAIN CO INC	N	CBOT	07/31/2004	1,648,104	312,204	130,792	1,335,900	7,808,585	0
74	HORNBLOWER FISCHER & CO	Y	NFA	07/31/2004	535,795	250,000	20,496	285,795	2,439,546	0
75	HOTSPOT FX INC	N	NFA	07/31/2004	2,467,145	250,000	0	2,217,145	0	0
76	HSBC SECURITIES USA INC	Y	CME	07/31/2004	427,561,254	13,408,708	37,517,400	390,043,854	441,656,770	18,163,505
77	IFSC USA INC	N	NFA	07/31/2004	796,168	250,000	0	546,168	82,940	0
78	IFX MARKETS INC	N	NFA	07/31/2004	475,184	250,000	0	225,184	0	0
79	INTEGRATED BROKERAGE SERVICES INC	N	NFA	07/31/2004	1,183,344	250,000	99,529	933,344	1,669,905	0
80	INTERACTIVE BROKERS LLC	Y	NFA	07/30/2004	105,169,952	6,270,436	4,523,364	98,899,516	46,232,852	15,207,157
81	INTERNATIONAL COMMODITY CLEARING	N	NFA	07/31/2004	1,314,453	250,000	112,456	1,064,453	10,496,839	0
82	INVESTEC (US) INCORPORATED	Y	NFA	07/30/2004	19,787,932	250,000	0	19,537,932	0	0
83	IOWA GRAIN CO	N	CBOT	07/31/2004	13,746,382	5,252,802	6,328,954	7,417,428	146,819,476	16,273
84	ITAU SECURITIES INC	Y	NFA	07/31/2004	2,351,397	250,000	0	2,101,397	0	0
85	JP MORGAN FUTURES INC	N	NYME	07/31/2004	855,124,026	235,421,162	344,919,006	510,205,020	6,088,391,131	654,229,353
86	JULIUS BAER SECURITIES INC	Y	NFA	07/30/2004	19,083,229	1,696,486	0	17,386,743	0	0
87	KJW LLC	N	NFA	07/31/2004	1,579,190	250,000	0	1,329,190	0	0
88	KOTTKE ASSOCIATES LLC	N	CBOT	07/31/2004	10,285,341	315,624	220,730	9,969,717	16,852,783	0
89	LADENBURG THALMANN & CO INC	Y	NFA	07/31/2004	2,897,213	250,000	0	2,647,213	0	0
90	LAWRENCE-BONFITTO TRADING COMPANY	N	CBOT	07/31/2004	2,529,101	291,605	80,932	2,237,496	7,367,512	0
91	LBS LIMITED PARTNERSHIP	N	CBOT	07/31/2004	590,592	250,000	0	340,592	0	0
92	LEADER INVESTMENTS INC	Y	NFA	07/31/2004	382,795	250,000	0	132,795	0	0
93	LEGG MASON WOOD WALKER INC	Y	NYME	07/31/2004	417,668,526	25,261,559	0	392,406,967	0	0

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94	LEHMAN BROTHERS INC	Y	CBOT	07/31/2004	2,151,886,000	216,708,480	117,102,400	1,935,177,520	2,341,626,000	133,728,000
95	LINN GROUP ( THE )	N	NFA	07/31/2004	389,145	250,000	0	139,145	0	0
96	LINSCO/PRIVATE LEDGER CORP	Y	NFA	07/31/2004	95,062,824	4,133,280	0	90,929,544	0	0
97	LOEB PARTNERS CORPORATION	Y	NFA	07/31/2004	27,190,376	250,000	0	26,940,376	0	0
98	MAN FINANCIAL INC	N	CME	07/31/2004	220,700,132	130,784,110	165,269,622	55,430,510	3,324,653,743	1,157,547,993
99	MARQUETTE ELECTRONIC BROKERAGE LLC	N	NFA	07/31/2004	1,222,262	250,000	0	972,262	0	0
100	MAXCOR FINANCIAL INC	Y	NFA	07/31/2004	40,762,074	250,000	0	40,512,074	0	0
101	MBF CLEARING CORP	N	NYME	07/31/2004	7,726,878	2,974,258	1,249,661	4,752,620	79,778,713	377,297
102	MBT TECHNOLOGIES LLC	N	NFA	07/31/2004	686,558	250,000	0	436,558	0	0
103	MCVEAN TRADING AND INVESTMENTS LLC	N	NFA	07/31/2004	16,510,101	10,621,368	1,491,321	5,888,733	265,583,502	0
104	MERRILL LYNCH PIERCE FENNER & SMITH	Y	CBOT	07/30/2004	2,414,188,442	391,554,054	294,369,463	2,022,634,388	5,894,236,715	754,969,100
105	MERRILL LYNCH PROFESSIONAL CLEARING CORP	Y	NFA	07/30/2004	581,634,829	18,887,536	36,130,508	545,504,321	564,366,980	0
106	MID-CO COMMODITIES INC	N	NFA	07/31/2004	4,113,640	1,000,301	1,210,529	2,903,111	25,802,931	0
107	mitsui & CO INVESTMENT PRODUTS CORP	N	NFA	07/31/2004	618,709	250,000	0	368,709	0	0
108	MIZUHO SECURITIES USA INC	Y	CME	07/31/2004	125,245,706	14,172,360	18,109,937	107,135,769	314,417,628	41,321,618
109	MONEY GARDEN CORP	N	NFA	07/31/2004	3,172,476	250,000	0	2,922,476	0	0
110	MORGAN KEEGAN & COMPANY INC	Y	NFA	07/31/2004	282,159,916	11,588,679	0	270,571,237	0	0
111	MORGAN STANLEY & CO INCORPORATED	Y	CME	07/31/2004	3,185,542,045	738,815,260	232,983,096	2,446,726,785	2,660,972,147	1,409,303,495
112	MORGAN STANLEY DW INC	Y	CBOT	07/31/2004	1,265,025,004	127,256,654	4,715,785	1,137,768,350	959,588,477	2,211,058,145
113	NEUBERGER BERMAN LLC	Y	NFA	07/31/2004	218,640,096	14,954,791	587,200	203,685,305	13,559,148	0
114	NIKKO SECURITIES CO INTERNATIONAL INC	Y	NFA	07/31/2004	14,141,756	250,000	0	13,891,756	0	0
115	NOMURA SECURITIES INTERNATIONAL INC	Y	CBOT	07/31/2004	747,677,943	8,894,259	904,975	738,783,684	6,855,772	12,375
116	OANDA CORPORATION	N	NFA	07/31/2004	8,306,616	250,000	0	8,056,616	0	0
117	OCONNOR & COMPANY LLC	Y	CBOT	07/31/2004	43,420,016	2,914,173	3,180,025	40,239,991	107,992,239	1,161,841
118	OMEGA RESEARCH CORPORATION	Y	NFA	07/31/2004	919,399	250,000	0	669,399	0	0
119	OPEN E CRY LLC	N	NFA	07/31/2004	749,195	351,850	255,127	397,345	8,945,637	84,923
120	OPPENHEIMER & CO INC	Y	NFA	07/31/2004	194,019,735	19,917,683	0	174,102,052	12,080,421	0
121	PATTERSON CAPITAL MARKETS LTD	N	CBOT	07/31/2004	700,071	250,000	0	450,071	0	0
122	PAX CLEARING CORPORATION	Y	CME	07/31/2004	60,787,619	1,605,604	3,238,363	57,549,256	68,944,604	0
123	PENSON FINANCIAL FUTURES INC	N	NFA	07/31/2004	453,110	250,000	118,368	203,110	3,093,292	0
124	PEREGRINE FINANCIAL GROUP INC	N	NFA	07/31/2004	11,780,304	3,334,117	291,720	8,446,187	106,577,699	310,210
125	PERSHING LLC	Y	CBOT	07/31/2004	974,624,000	163,378,100	0	811,245,900	0	0
126	PIONEER FUTURES INC	N	NYME	07/31/2004	9,512,771	4,072,856	1,716,676	5,439,915	115,056,460	300,693
127	PIPER JAFFRAY CO.	Y	NFA	07/31/2004	267,220,914	10,781,135	0	256,439,779	0	0
128	PREFERRED TRADE INC	Y	NFA	07/31/2004	9,836,437	944,559	0	8,891,878	645,579	0
129	PRUDENTIAL EQUITY GROUP LLC	Y	NFA	07/31/2004	317,609,000	250,000	0	317,359,000	0	0
130	PRUDENTIAL FINANCIAL DERIVATIVES LLC	N	CBOT	07/31/2004	101,885,000	48,379,720	72,849,520	29,035,480	1,240,818,000	122,278,000
131	QIX FUTURES INC	N	NFA	07/31/2004	916,287	250,000	0	666,287	0	0
132	QUALIFIED LEVERAGE PROVIDERS INC.	N	NFA	07/31/2004	5,184,469	250,000	0	4,934,469	0	0
133	RAND FINANCIAL SERVICES INC	N	CME	07/31/2004	16,635,200	4,841,464	8,975,516	7,659,684	116,893,300	15,740,000
134	RAYMOND JAMES & ASSOCIATES INC	Y	NFA	07/30/2004	351,647,715	24,226,853	27,621	327,420,862	0	0
135	RBC CAPITAL MARKETS CORPORATION	Y	CME	07/31/2004	256,667,012	1,500,000	18,627,064	238,039,948	0	0
136	RBC DAIN RAUSCHER INC	Y	NFA	07/31/2004	297,420,847	30,179,675	0	267,241,172	0	0
137	REDSKY SECURITIES LLC	Y	NFA	07/31/2004	852,500	250,000	0	602,500	0	0
138	REFCO LLC	N	CME	07/31/2004	269,030,274	126,146,544	128,664,719	140,365,555	3,552,367,783	82,213,400
139	RESOURCE TRADING & BROKERAGE LLC	N	NFA	07/31/2004	576,634	250,000	0	326,634	154,324	0
140	RJ OBRIEN ASSOCIATES INC	N	CME	07/30/2004	57,977,739	32,526,889	39,363,519	18,614,220	868,590,745	7,952,541

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141	ROBBINS FUTURES INC	N	NFA	07/31/2004	442,436	250,000	67,478	192,436	4,304,556	0
142	ROBECO USA LLC	Y	NFA	07/30/2004	42,333,130	1,500,000	0	40,833,130	0	0
143	ROSENTHAL COLLINS GROUP LLC	N	CME	07/31/2004	26,842,616	13,813,537	9,216,417	13,029,079	378,460,924	876,003
144	ROSENTHAL GLOBAL SECURITIES LLC	Y	CBOT	07/31/2004	10,812,406	860,771	0	9,951,635	0	0
145	SAFEGUARD FINANCIAL HOLDINGS, LLC	N	NFA	07/31/2004	405,682	250,000	0	155,682	0	0
146	SANFORD C BERNSTEIN & CO LLC	Y	NFA	07/31/2004	144,720,289	16,754,017	0	127,966,272	0	0
147	SENTINEL MANAGEMENT GROUP INC	N	NFA	07/31/2004	811,986	250,000	0	561,982	666,331,955	0
148	SHATKIN ARBOR INC	N	CBOT	07/31/2004	6,013,858	532,778	209,314	5,481,080	14,860,823	20,855
149	SHAY GRAIN CLEARING COMPANY	N	KCBT	06/30/2004	820,694	250,000	208,715	570,694	3,024,956	0
150	SHEPARD INTERNATIONAL INC	N	NFA	07/31/2004	1,878,719	250,000	0	1,628,719	0	0
151	SHERWOOD FUTURES GROUP LLC	N	NFA	07/31/2004	661,226	250,000	0	411,226	4,229,679	0
152	SMW TRADING COMPANY INC	N	CME	07/30/2004	7,754,002	605,848	443,076	7,148,154	15,563,884	0
153	SNC INVESTMENTS INC	N	NFA	07/31/2004	336,391	250,000	0	86,391	0	0
154	SOLID GOLD FINANCIAL SERVICES INC	N	NFA	07/31/2004	318,751	250,000	0	68,751	0	0
155	SPEAR LEEDS & KELLOG	Y	CME	07/30/2004	736,616,749	33,995,770	17,790,128	702,620,979	451,511,653	11,829,883
156	SPENCER FINANCIAL LLC	N	NFA	07/31/2004	253,868	250,000	0	3,868	0	0
157	STEPHENS INC	Y	NFA	07/30/2004	68,629,377	11,524,743	0	57,104,634	0	0
158	STERLING COMMODITIES CORP	N	NYME	07/31/2004	6,353,078	1,492,863	230,363	4,860,215	36,355,321	1,437,320
159	SWISS AMERICAN SECURITIES INC	Y	NFA	07/31/2004	83,767,836	5,160,755	0	78,607,081	0	0
160	TCA FUTURES LLC	N	NFA	07/31/2004	407,106	250,000	0	157,106	0	0
161	TENCO INC	N	CBOT	07/31/2004	24,500,060	3,520,011	3,739,905	20,760,155	102,302,951	0
162	TERRA NOVA TRADING LLC	Y	NFA	07/31/2004	9,541,665	942,107	0	8,599,558	0	0
163	TIMBER HILL LLC	Y	CME	07/31/2004	475,418,912	2,211,470	4,523,636	470,895,276	56,260,428	0
164	TOKYO-MITSUBISHI FUTURES USA INC	N	CME	07/31/2004	15,201,358	250,000	1,770,670	13,430,688	751,644	0
165	TOWER RESEARCH CAPITAL EUROPE LLC	N	NFA	07/31/2004	1,353,749	250,000	0	1,103,749	0	0
166	TRADELINK LLC	Y	CBOT	07/31/2004	22,783,620	250,000	241,448	22,533,620	0	0
167	TRADESTATION SECURITIES INC	Y	NFA	07/31/2004	11,618,955	250,000	0	11,368,955	0	0
168	TRADITION SECURITIES AND FUTURES INC	N	NFA	07/31/2004	382,089	250,000	0	132,089	0	0
169	TRANSMARKET GROUP LLC	Y	CBOT	07/31/2004	12,567,882	250,000	0	12,317,882	0	0
170	TRILAND USA INC	N	NYME	07/31/2004	23,246,203	2,110,567	2,316,494	20,929,709	52,764,165	0
171	UBS FINANCIAL SERVICES INC	Y	CBOT	07/31/2004	1,447,026,989	193,743,174	21,005,255	1,253,283,815	2,058,742,122	328,050
172	UBS SECURITIES LLC	Y	CBOT	07/31/2004	3,413,807,759	315,208,329	228,128,216	3,098,599,430	5,083,532,840	720,312,759
173	UFJ FUTURES LLC	N	CME	07/31/2004	16,050,653	250,000	1,817,160	14,233,493	0	0
174	UNIVERSAL FINANCIAL HOLDING CORP	N	NFA	07/31/2004	734,679	250,000	120,189	484,679	3,478,101	0
175	VELOCITY FUTURES LP	N	NFA	07/31/2004	2,473,452	438,591	0	2,034,861	10,951,740	13,038
176	VIEWTRADE SECURITIES INC	Y	NFA	07/31/2004	809,181	407,500	0	401,681	0	0
177	VISION LIMITED PARTNERSHIP	N	NFA	07/31/2004	12,960,765	7,107,333	7,152,997	5,807,768	186,557,820	9,204
178	WACHOVIA CAPITAL MARKETS LLC	Y	NFA	07/31/2004	335,948,862	4,365,078	0	331,583,784	0	0
179	WACHOVIA SECURITIES FINANCIAL NETWORK LL	Y	NFA	07/31/2004	15,070,011	1,367,947	0	13,702,064	0	0
180	WACHOVIA SECURITIES LLC	Y	NFA	07/31/2004	662,134,000	61,184,020	0	600,949,980	0	0
181	WALL STREET DERIVATIVES INC	N	NFA	07/31/2004	432,831	250,000	0	182,831	13,819	0
182	WESTMINSTER S&D LTD	N	NFA	07/31/2004	1,218,434	250,000	0	968,434	0	0
183	WHITE COMMERCIAL CORPORATION	N	NFA	07/31/2004	1,873,576	250,000	0	1,623,576	0	0
184	WORLDWIDE CLEARING	N	NFA	07/30/2004	722,188	250,000	0	472,188	0	0
185	XPRESSTRADE LLC	N	NFA	07/31/2004	3,684,114	250,000	0	3,434,114	0	0
186	YORK BUSINESS ASSOCIATES LLC	N	CBOT	07/31/2004	670,150	250,000	5,280	420,150	1,291,077	26,622



