

SELECTED FCM FINANCIAL DATA AS OF
 July 31, 2006
 FROM REPORTS FILED BY
 August 31, 2006

		B/D?	DSRO	A/O	Adjusted	Net Capital	Excess	Customers'	Customer
	Futures Commission Merchant			Date	Net Capital	Requirement	Net Capital	Seg Required	Amount
		(a)	(b)			(c)	(d)	4d(a)(2)	Pt. 30 Required
								(e)	(f)
1	3D FOREX, LLC	N	NFA	07/31/2006	1,640,853	1,000,000	640,853	0	0
2	ABBEY NATIONAL SECURITIES INC	Y	NFA	07/31/2006	121,691,433	23,533,020	98,158,413	314,746,715	0
3	ABN AMRO INCORPORATED	Y	CBOT	07/31/2006	1,073,195,518	378,085,088	695,110,430	4,223,243,470	1,102,695,859
4	ABN AMRO SAGE CORPORATION	Y	NFA	07/31/2006	99,014,282	500,000	98,514,282	8,466,862	0
5	ADM INVESTOR SERVICES INC	N	CBOT	07/31/2006	113,206,988	50,818,831	62,388,157	1,068,904,532	36,879,427
6	ADVANCED MARKETS INC	N	NFA	07/31/2006	1,038,373	1,000,000	38,373	0	0
7	ADVANTAGE FUTURES LLC	N	CME	07/31/2006	11,227,495	3,501,266	7,726,229	144,894,145	8,139,284
8	AG EDWARDS & SONS INC	Y	CBOT	07/31/2006	859,383,102	38,920,621	820,462,481	295,180,773	193,627
9	AIG CLEARING CORPORATION	N	NYME	07/31/2006	278,398,987	47,339,295	231,059,692	19,611,505	0
10	ALARON TRADING CORPORATION	N	CME	07/31/2006	6,155,793	4,041,939	2,113,854	195,799,645	9,990,631
11	ALLIANZ GLOBAL INVESTORS DISTRIBUTORS LLC	Y	NFA	06/30/2006	21,232,360	5,875,851	15,356,509	0	0
12	ALPHA FOREIGN EXCHANGE GROUP LLC	N	NFA	07/31/2006	378,250	1,000,000	-621,750	0	0
13	AMERICAN NATIONAL TRADING CORP	N	NFA	07/31/2006	2,869,398	1,084,301	1,785,097	35,422,061	21,025
14	BACERA CORPORATION	N	NFA	07/31/2006	1,217,438	1,000,000	217,438	0	0
15	BANC OF AMERICA SECURITIES LLC	Y	CME	07/31/2006	1,765,345,257	283,113,456	1,482,231,801	1,486,201,045	9,485,846
16	BARCLAYS CAPITAL INC	Y	NYME	07/31/2006	765,312,847	268,765,815	496,547,032	2,982,949,241	985,877,638
17	BATTERY ASSET MANAGEMENT LLC	N	NFA	07/31/2006	926,910	500,000	426,910	0	0
18	BEAR STEARNS & CO INC	Y	NFA	07/31/2006	(g)	548,030,152	(g)	0	0
19	BEAR STEARNS SECURITIES CORP	Y	CME	07/31/2006	3,756,592,928	1,080,444,428	2,676,148,500	4,087,882,698	1,338,457,868
20	BGC FINANCIAL INC	Y	NFA	07/31/2006	19,990,813	500,000	19,490,813	0	0
21	BNP PARIBAS COMMODITY FUTURES INC	N	NYME	07/31/2006	121,973,985	83,095,032	38,878,953	698,712,282	326,613,547
22	BNP PARIBAS SECURITIES CORP	Y	CBOT	07/31/2006	355,253,216	18,522,141	336,731,075	160,426,888	0
23	BROOKSTREET SECURITIES CORPORATION	Y	NFA	07/31/2006	1,540,098	567,635	972,463	0	0
24	C CZARNIKOW SUGAR FUTURES INC	N	NFA	07/31/2006	1,669,374	500,000	1,169,374	0	0
25	CADENT FINANCIAL SERVICES LLC	N	CME	07/31/2006	5,881,281	2,694,104	3,187,177	112,200,153	3,281,407
26	CAL FINANCIAL CORPORATION	N	NFA	07/31/2006	1,149,562	1,000,000	149,562	0	0
27	CALYON FINANCIAL INC	Y	CME	07/31/2006	533,227,101	408,453,651	124,773,450	6,162,653,430	755,023,922
28	CANTOR FITZGERALD & CO	Y	CBOT	07/31/2006	129,409,922	4,417,834	124,992,088	72,795,615	0
29	CAPITAL MARKET SERVICES LLC	N	NFA	07/31/2006	8,541,255	3,959,223	4,582,032	0	0
30	CIBC WORLD MARKETS CORP	Y	CME	07/31/2006	1,004,284,343	18,247,496	986,036,847	0	0
31	CITIGROUP GLOBAL MARKETS INC	Y	CBOT	07/31/2006	4,028,735,008	678,683,916	3,350,051,092	9,142,344,891	399,321,776
32	CLIFF LARSON COMPANY THE	N	NFA	07/31/2006	712,927	500,000	212,927	2,481,087	0
33	CMC MARKETS (US) LLC	N	NFA	07/31/2006	4,925,075	5,000,000	-74,925	0	0
34	COMTRUST INC	N	NFA	07/31/2006	1,167,145	593,839	573,306	17,301,820	0
35	COUNTRY HEDGING INC	N	NFA	07/31/2006	15,030,888	5,044,989	9,985,899	60,751,285	76,939
36	CREDIT SUISSE SECURITIES (USA) LLC	Y	CBOT	07/31/2006	5,194,428,390	162,082,761	5,032,345,629	1,265,413,428	829,122,173
37	CROSSLAND LLC	N	CBOT	07/31/2006	3,658,125	500,000	3,158,125	9,032,833	0
38	CUNNINGHAM COMMODITIES LLC	N	CBOT	07/31/2006	1,866,198	500,000	1,366,198	13,745,688	25,468
39	DAIWA SECURITIES AMERICA INC	Y	CME	07/31/2006	207,091,455	1,594,273	205,497,182	13,381,536	8,762,816
40	DEUTSCHE BANK SECURITIES INC	Y	CBOT	07/31/2006	2,022,512,122	228,378,270	1,794,133,852	2,330,825,492	876,691,738
41	DIRECT FOREX LLC	N	NFA	07/31/2006	1,793,313	1,000,000	793,313	0	0
42	DORMAN TRADING LLC	N	CME	07/31/2006	8,738,184	883,183	7,855,001	45,832,247	11,163
43	DUNAVANT COMMODITY CORP	N	NYBT	07/31/2006	23,109,987	581,292	22,528,695	3,581,041	0
44	E FX OPTIONS LLC	N	NFA	07/31/2006	1,052,161	1,000,000	52,161	0	0
45	EAGLE MARKET MAKERS INC	N	CBOT	07/31/2006	2,306,993	500,000	1,806,993	8,442,832	0
46	ED & F MAN COMMODITY ADVISORS INC	N	NFA	07/31/2006	820,018	500,000	320,018	0	0

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47	ELECTRONIC BROKERAGE SYSTEMS LLC	Y	NFA	07/31/2006	7,208,335	500,000	6,708,335	0	0
48	ENSKILDA FUTURES LIMITED	N	CME	07/31/2006	14,383,389	10,398,321	3,985,068	219,591,792	0
49	FARR FINANCIAL INC	N	NFA	07/31/2006	2,434,337	1,000,000	1,434,337	41,796,852	140,457
50	FC STONE LLC	N	CME	07/31/2006	31,437,776	21,567,791	9,869,985	697,610,544	2,505,580
51	FCT GROUP LLC	N	CME	07/31/2006	6,457,975	608,616	5,849,359	10,491,337	0
52	FIMAT PREFERRED LLC	Y	NFA	07/31/2006	27,802,935	1,947,010	25,855,925	15,643,254	0
53	FIMAT USA LLC	Y	NYME	07/31/2006	226,523,104	361,881,133	-135,358,029	5,086,582,808	1,923,390,519
54	FIRST CAPITOL GROUP LLC	N	NFA	07/31/2006	4,931,761	1,682,318	3,249,443	57,166,191	76,208
55	FOREFRONT INVESTMENTS CORPORATION	N	NFA	07/31/2006	1,002,392	1,000,000	2,392	0	0
56	FOREX CAPITAL MARKETS LLC	N	NFA	07/31/2006	20,224,347	15,000,000	5,224,347	0	0
57	FOREX CLUB FINANCIAL COMPANY INC	N	NFA	07/31/2006	1,207,116	1,000,000	207,116	0	0
58	FOREX INTERNATIONAL INVESTMENTS INC	N	NFA	07/31/2006	1,484,983	1,000,000	484,983	0	0
59	FOREX LIQUIDITY LLC	N	NFA	07/31/2006	2,297,291	1,000,000	1,297,291	0	0
60	FORTIS CLEARING CHICAGO LLC	N	CBOT	07/31/2006	36,398,339	8,347,269	28,051,070	332,922,219	12,018,274
61	FORWARD FOREX INC	N	NFA	07/31/2006	1,243,331	1,000,000	243,331	0	0
62	FRIEDBERG MERCANTILE GROUP INC	N	NFA	07/31/2006	5,527,787	5,000,000	527,787	2,727,300	50,506
63	FRONTIER FUTURES INC	N	NFA	07/31/2006	2,424,013	1,527,151	896,862	31,466,529	0
64	FUTURES TECH LLC	N	NFA	07/31/2006	672,908	500,000	172,908	0	0
65	FX OPTION 1 INC	N	NFA	07/31/2006	502,477	500,000	2,477	0	0
66	FX SOLUTIONS LLC	N	NFA	07/31/2006	6,156,536	2,681,586	3,474,950	0	0
67	FXCM LLC	N	NFA	07/31/2006	605,007	500,000	105,007	0	0
68	GAIN CAPITAL GROUP INC	N	NFA	07/31/2006	11,876,069	3,841,606	8,034,463	0	0
69	GELBER GROUP LLC	N	CBOT	07/31/2006	39,102,815	757,597	38,345,218	40,237,324	50,106
70	GFS FOREX & FUTURES INC	N	NFA	07/31/2006	1,896,231	1,000,000	896,231	2,079,944	0
71	GILDER GAGNON HOWE AND CO LLC	Y	NFA	07/31/2006	37,120,729	500,000	36,620,729	0	0
72	GLOBAL FUTURES & FOREX LIMITED	Y	CFTC	07/31/2006	37,122,971	500,000	36,622,971	0	0
73	GLOBAL FUTURES LLC	N	NFA	07/31/2006	8,007,342	500,000	7,507,342	0	0
74	GOLDENBERG HEHMEYER & CO	Y	CBOT	07/31/2006	9,321,837	2,800,757	6,521,080	94,833,340	5,572,722
75	GOLDMAN SACHS & CO	Y	CBOT	07/28/2006	(g)	1,150,141,345	(g)	12,311,241,301	7,074,029,136
76	GOLDMAN SACHS EXECUTION & CLEARING LP	Y	CME	07/29/2006	1,159,459,320	54,304,672	1,105,154,648	425,774,780	5,358,709
77	GREENWICH CAPITAL MARKETS INC	Y	CBOT	07/31/2006	1,435,656,000	57,438,000	1,378,218,000	469,490,000	74,272,000
78	H & R BLOCK FINANCIAL ADVISORS INC	Y	NFA	07/31/2006	124,186,033	9,400,249	114,785,784	0	0
79	HAGERTY GRAIN CO INC	N	CBOT	07/31/2006	1,666,729	500,000	1,166,729	7,781,331	0
80	HAMILTON WILLIAMS LLC	N	NFA	07/31/2006	39,573	1,000,000	-960,427	0	0
81	HOTSPOT FXR LLC	N	NFA	07/31/2006	2,133,480	1,000,000	1,133,480	0	0
82	HSBC SECURITIES USA INC	Y	CME	07/31/2006	1,011,371,462	85,684,702	925,686,760	757,011,263	29,704,682
83	ICAP FUTURES LLC	N	CME	07/31/2006	16,877,779	1,452,021	15,425,758	37,585,325	0
84	IFSC USA INC	N	NFA	07/31/2006	5,169,624	5,000,000	169,624	240,765	0
85	IFX MARKETS INC	N	NFA	07/31/2006	3,173,765	1,644,846	1,528,919	0	0
86	IG FINANCIAL MARKETS INC.	N	NFA	07/31/2006	982,032	500,000	482,032	0	0
87	INTEGRATED BROKERAGE SERVICES LLC	N	NFA	07/31/2006	1,126,681	1,000,000	126,681	704,718	0
88	INTERACTIVE BROKERS LLC	Y	EUXUS	07/31/2006	227,444,324	21,436,601	206,007,723	159,867,419	43,143,917
89	INTERBANK FX LLC	N	NFA	07/31/2006	4,646,778	1,000,000	3,646,778	0	0
90	IOWA GRAIN CO	N	CBOT	07/31/2006	9,083,360	6,001,690	3,081,670	169,588,927	389,549
91	ITAU SECURITIES INC	Y	NFA	07/31/2006	15,931,363	500,000	15,431,363	0	0
92	IXIS SECURITIES NORTH AMERICA INC	Y	NFA	07/31/2006	160,042,723	500,000	159,542,723	0	0
93	JP MORGAN FUTURES INC	N	NYME	07/31/2006	1,052,045,584	653,309,094	398,736,490	7,709,087,565	1,278,533,702

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94	KOTTKE ASSOCIATES LLC	N	CBOT	07/31/2006	10,076,782	500,000	9,576,782	33,810,350	0
95	LADENBURG THALMANN & CO INC	Y	NFA	07/31/2006	17,686,082	500,000	17,186,082	0	0
96	LBS LIMITED PARTNERSHIP	N	CBOT	07/31/2006	671,750	500,000	171,750	0	0
97	LEADER INVESTMENTS INC	Y	NFA	07/31/2006	378,243	500,000	-121,757	0	0
98	LEHMAN BROTHERS INC	Y	CBOT	07/31/2006	(g)	537,986,000	(g)	4,023,175,000	158,684,000
99	LINN GROUP (THE)	N	NFA	07/31/2006	676,744	500,000	176,744	0	0
100	LINSCO/PRIVATE LEDGER CORP	Y	NFA	07/31/2006	80,556,929	6,314,966	74,241,963	0	0
101	LOEB PARTNERS CORPORATION	Y	NFA	07/31/2006	24,957,798	500,000	24,457,798	0	0
102	MACQUARIE FUTURES USA INC	N	NFA	07/31/2006	1,009,493	500,000	509,493	0	0
103	MAN FINANCIAL INC	N	CME	07/31/2006	585,197,497	348,453,882	236,743,615	7,950,833,218	1,772,480,395
104	MANCHESTER FINANCIAL GROUP INC	N	NFA	07/31/2006	512,855	500,000	12,855	0	0
105	MARQUETTE ELECTRONIC BROKERAGE LLC	N	NFA	07/31/2006	1,314,503	500,000	814,503	0	0
106	MB TRADING FUTURES INC.	N	NFA	07/31/2006	606,878	1,000,000	-393,122	0	0
107	MBF CLEARING CORP	N	NYME	07/31/2006	24,130,787	3,563,451	20,567,336	129,717,117	3,534,063
108	MCVEAN TRADING AND INVESTMENTS LLC	N	NFA	07/31/2006	5,722,843	2,364,435	3,358,408	450,083,459	0
109	MERRILL LYNCH PIERCE FENNER & SMITH	Y	CBOT	07/31/2006	(g)	507,552,451	(g)	7,321,916,415	684,740,705
110	MERRILL LYNCH PROFESSIONAL CLEARING CORP	Y	NFA	07/31/2006	952,155,186	36,375,558	915,779,628	545,150,524	31,682,538
111	MID-CO COMMODITIES INC	N	NFA	07/31/2006	4,800,882	1,380,646	3,420,236	15,415,263	0
112	mitsui BUSSAN COMMODITIES USA INC	N	NYME	07/31/2006	6,065,786	1,075,924	4,989,862	0	0
113	MIZUHO SECURITIES USA INC	Y	CME	07/31/2006	170,403,073	24,941,602	145,461,471	272,951,289	120,518,768
114	MONEY GARDEN CORP	N	NFA	07/31/2006	3,645,547	1,000,000	2,645,547	0	0
115	MORGAN KEEGAN & COMPANY INC	Y	NFA	07/31/2006	384,354,691	12,088,390	372,266,301	0	0
116	MORGAN STANLEY & CO INCORPORATED	Y	CME	07/31/2006	(g)	1,035,569,058	(g)	2,868,655,361	2,035,126,164
117	MORGAN STANLEY DW INC	Y	CBOT	07/31/2006	1,265,916,522	71,999,988	1,193,916,534	1,098,117,929	2,525,191,797
118	NATIONS INVESTMENTS LLC	N	NFA	07/31/2006	1,509,422	1,000,000	509,422	8,413,338	0
119	NEUBERGER BERMAN LLC	Y	NFA	07/31/2006	308,401,961	16,410,643	291,991,318	32,604,250	0
120	NOMURA SECURITIES INTERNATIONAL INC	Y	CBOT	07/31/2006	814,395,220	7,848,793	806,546,427	41,689,149	2,323,092
121	OANDA CORPORATION	N	NFA	07/31/2006	38,473,911	1,000,000	37,473,911	0	0
122	OCONNOR & COMPANY LLC	Y	CBOT	07/31/2006	67,967,011	6,036,398	61,930,613	179,886,604	1,815,652
123	ODL SECURITIES INC	N	NFA	07/31/2006	1,129,083	1,000,000	129,083	0	0
124	ONE WORLD CAPITAL GROUP LLC	N	NFA	07/31/2006	1,067,960	1,000,000	67,960	1,136,117	0
125	OPEN E CRY LLC	N	NFA	07/31/2006	1,251,764	1,000,000	251,764	28,101,092	1,094,636
126	OPPENHEIMER & CO INC	Y	NFA	07/31/2006	183,738,443	25,742,947	157,995,496	22,131,482	0
127	OPTIONSPRESS INC	Y	NFA	07/31/2006	15,072,483	723,223	14,349,260	1,998,280	0
128	PENSON FINANCIAL FUTURES INC	N	NFA	07/31/2006	1,279,430	500,000	779,430	20,741,539	0
129	PEREGRINE FINANCIAL GROUP INC	N	NFA	07/31/2006	14,969,908	7,414,850	7,555,058	226,656,351	10,624,211
130	PIONEER FUTURES INC	N	NYME	07/31/2006	1,037,331	500,000	537,331	0	0
131	PIPER JAFFRAY & CO	Y	NFA	07/31/2006	359,020,674	11,635,454	347,385,220	0	0
132	PRUDENTIAL FINANCIAL DERIVATIVES LLC	N	CBOT	07/31/2006	127,480,000	107,158,320	20,321,680	1,855,830,000	196,145,000
133	RAND FINANCIAL SERVICES INC	N	CME	07/31/2006	26,307,779	9,269,872	17,037,907	139,271,900	16,980,400
134	RAYMOND JAMES & ASSOCIATES INC	Y	NFA	07/28/2006	330,651,383	27,333,041	303,318,342	0	0
135	RBC CAPITAL MARKETS CORPORATION	Y	CME	07/31/2006	269,364,541	55,566,570	213,797,971	68,223,552	701,064
136	RBC DAIN RAUSCHER INC	Y	NFA	07/31/2006	426,326,610	35,576,361	390,750,249	0	0
137	REDSKY FINANCIAL LLC	Y	NFA	07/31/2006	656,963	500,000	156,963	0	0
138	RJ OBRIEN ASSOCIATES INC	N	CME	07/31/2006	96,329,597	78,071,364	18,258,233	1,961,916,752	36,238,014
139	ROBBINS FUTURES INC	N	NFA	07/31/2006	572,982	500,000	72,982	5,194,386	0
140	ROSENTHAL COLLINS GROUP LLC	N	CME	07/31/2006	39,193,920	20,716,708	18,477,212	607,639,674	7,787,695

