

SELECTED FCM FINANCIAL DATA AS OF  
February 28, 2007  
FROM REPORTS FILED BY  
March 31, 2007

|    | Futures Commission Merchant               | B/D? | DSRO | A/O<br>Date | Adjusted<br>Net Capital | Net Capital<br>Requirement | Excess<br>Net Capital | Customers'<br>Seg Required<br>4d(a)(2) | Customer<br>Amount<br>Pt. 30 Required |
|----|---|------|------|-------------|-------------------------|----------------------------|-----------------------|--|---------------------------------------|
|    |   | (a)  | (b)  |             |                         | (c)                        | (d)                   | (e)                                    | (f)                                   |
| 1  | 3D FOREX, LLC                             | N    | NFA  | 02/28/2007  | 2,074,133               | 500,000                    | 1,574,133             | 0                                      | 0                                     |
| 2  | ABBEY NATIONAL SECURITIES INC             | Y    | NFA  | 02/28/2007  | 136,763,645             | 20,918,240                 | 115,845,405           | 269,352,175                            | 0                                     |
| 3  | ABN AMRO INCORPORATED                     | Y    | CME  | 02/28/2007  | 855,511,291             | 3,018,579                  | 852,492,712           | 0                                      | 0                                     |
| 4  | ADM INVESTOR SERVICES INC                 | N    | CBOT | 02/28/2007  | 143,698,372             | 57,749,840                 | 85,948,532            | 1,089,181,140                          | 33,235,184                            |
| 5  | ADVANCED MARKETS INC                      | N    | NFA  | 02/28/2007  | 1,016,304               | 1,000,000                  | 16,304                | 0                                      | 0                                     |
| 6  | ADVANTAGE FUTURES LLC                     | N    | CME  | 02/28/2007  | 16,662,233              | 3,442,660                  | 13,219,573            | 135,979,236                            | 6,551,453                             |
| 7  | AG EDWARDS & SONS INC                     | Y    | CBOT | 02/28/2007  | 786,283,500             | 37,283,226                 | 749,000,274           | 265,028,758                            | 162,451                               |
| 8  | AIG CLEARING CORPORATION                  | N    | NYME | 02/28/2007  | 275,270,072             | 46,856,825                 | 228,413,247           | 15,996,300                             | 0                                     |
| 9  | ALARON TRADING CORPORATION                | N    | CME  | 02/28/2007  | 6,804,121               | 3,729,742                  | 3,074,379             | 179,200,873                            | 12,257,224                            |
| 10 | ALLIANZ GLOBAL INVESTORS DISTRIBUTORS LLC | Y    | NFA  | 12/31/2006  | 38,201,548              | 5,596,834                  | 32,604,714            | 0                                      | 0                                     |
| 11 | ALPHA FOREIGN EXCHANGE GROUP LLC          | N    | NFA  | 02/28/2007  | 515,510                 | 500,000                    | 15,510                | 0                                      | 0                                     |
| 12 | AMERICAN NATIONAL TRADING CORP            | N    | NFA  | 02/28/2007  | 2,260,769               | 1,000,000                  | 1,260,769             | 32,825,559                             | 39,924                                |
| 13 | BACERA CORPORATION                        | N    | NFA  | 02/28/2007  | 1,515,464               | 1,000,000                  | 515,464               | 0                                      | 0                                     |
| 14 | BANC OF AMERICA SECURITIES LLC            | Y    | CME  | 02/28/2007  | 1,594,610,572           | 378,500,467                | 1,216,110,105         | 1,468,741,477                          | 9,723,824                             |
| 15 | BARCLAYS CAPITAL INC                      | Y    | NYME | 02/28/2007  | 288,949,661             | 288,721,863                | 340,227,798           | 3,179,294,942                          | 1,345,052,742                         |
| 16 | BEAR STEARNS & CO INC                     | Y    | NFA  | 02/28/2007  | (g)                     | 549,777,858                | (g)                   | 0                                      | 0                                     |
| 17 | BEAR STEARNS SECURITIES CORP              | Y    | CME  | 02/28/2007  | 3,930,087,415           | 1,224,875,876              | 2,705,211,539         | 3,322,362,237                          | 1,304,955,923                         |
| 18 | BGC SECURITIES                            | Y    | NFA  | 02/28/2007  | 6,099,643               | 500,000                    | 5,599,643             | 0                                      | 0                                     |
| 19 | BNP PARIBAS COMMODITY FUTURES INC         | N    | NYME | 02/28/2007  | 122,639,227             | 86,523,981                 | 36,115,246            | 764,045,746                            | 317,285,985                           |
| 20 | BNP PARIBAS SECURITIES CORP               | Y    | CBOT | 02/28/2007  | 748,874,283             | 30,970,554                 | 717,903,729           | 249,971,573                            | 0                                     |
| 21 | BROOKSTREET SECURITIES CORPORATION        | Y    | NFA  | 02/28/2007  | 6,474,932               | 500,000                    | 5,974,932             | 0                                      | 0                                     |
| 22 | C CZARNIKOW SUGAR FUTURES INC             | N    | NFA  | 02/28/2007  | 3,673,528               | 500,000                    | 3,173,528             | 0                                      | 0                                     |
| 23 | CADENT FINANCIAL SERVICES LLC             | N    | CME  | 02/28/2007  | 10,314,922              | 6,176,643                  | 4,138,279             | 204,554,889                            | 2,762,054                             |
| 24 | CAL FINANCIAL CORPORATION                 | N    | NFA  | 02/28/2007  | 792,684                 | 500,000                    | 292,684               | 0                                      | 0                                     |
| 25 | CALYON FINANCIAL INC                      | Y    | CME  | 02/28/2007  | 637,999,851             | 532,678,826                | 105,321,025           | 7,352,442,347                          | 950,565,785                           |
| 26 | CANTOR FITZGERALD & CO                    | Y    | CBOT | 02/28/2007  | 168,165,191             | 3,075,915                  | 165,089,276           | 46,368,484                             | 0                                     |
| 27 | CAPITAL MARKET SERVICES LLC               | N    | NFA  | 02/28/2007  | 8,382,340               | 1,000,000                  | 7,382,340             | 0                                      | 0                                     |
| 28 | CIBC WORLD MARKETS CORP                   | Y    | CME  | 02/28/2007  | 1,086,865,252           | 24,760,261                 | 1,062,104,991         | 0                                      | 0                                     |
| 29 | CITIGROUP GLOBAL MARKETS INC              | Y    | CBOT | 02/28/2007  | (g)                     | 792,880,531                | (g)                   | 9,333,080,626                          | 639,034,407                           |
| 30 | CLIFF LARSON COMPANY THE                  | N    | NFA  | 02/28/2007  | 726,780                 | 500,000                    | 226,780               | 3,225,784                              | 0                                     |
| 31 | CMC MARKETS (US) LLC                      | N    | NFA  | 02/28/2007  | 6,872,855               | 5,000,000                  | 1,872,855             | 0                                      | 0                                     |
| 32 | COMTRUST INC                              | N    | NFA  | 02/28/2007  | 1,053,670               | 500,000                    | 553,670               | 13,364,421                             | 0                                     |
| 33 | COUNTRY HEDGING INC                       | N    | NFA  | 02/28/2007  | 17,110,191              | 8,039,386                  | 9,070,805             | 86,610,813                             | 102                                   |
| 34 | CREDIT SUISSE SECURITIES (USA) LLC        | Y    | CBOT | 02/28/2007  | 3,182,376,381           | 224,705,474                | 2,957,670,907         | 1,488,905,000                          | 1,270,477,561                         |
| 35 | CROSSLAND LLC                             | N    | CBOT | 02/28/2007  | 3,873,080               | 500,000                    | 3,373,080             | 13,498,871                             | 0                                     |
| 36 | CUNNINGHAM COMMODITIES LLC                | N    | CBOT | 02/28/2007  | 2,342,471               | 500,000                    | 1,842,471             | 16,105,571                             | 37,773                                |
| 37 | DAIWA SECURITIES AMERICA INC              | Y    | CME  | 02/28/2007  | 204,116,482             | 1,059,423                  | 203,057,059           | 5,132,482                              | 2,809,192                             |
| 38 | DEUTSCHE BANK SECURITIES INC              | Y    | CBOT | 02/28/2007  | 3,383,933,396           | 279,264,308                | 3,104,669,088         | 3,171,013,199                          | 826,472,311                           |
| 39 | DIRECT FOREX LLC                          | N    | NFA  | 02/28/2007  | 1,791,597               | 1,000,000                  | 791,597               | 0                                      | 0                                     |
| 40 | DORMAN TRADING LLC                        | N    | CME  | 02/28/2007  | 11,016,134              | 656,763                    | 10,359,371            | 40,834,977                             | 200,486                               |
| 41 | DUNAVANT COMMODITY CORP                   | N    | NFA  | 02/28/2007  | 33,118,765              | 913,389                    | 32,205,376            | 0                                      | 0                                     |
| 42 | E FX OPTIONS LLC                          | N    | NFA  | 02/28/2007  | 3,787,968               | 1,000,000                  | 2,787,968             | 0                                      | 0                                     |
| 43 | EAGLE MARKET MAKERS INC                   | N    | CBOT | 02/28/2007  | 3,913,277               | 500,000                    | 3,413,277             | 8,305,508                              | 0                                     |
| 44 | ED & F MAN COMMODITY ADVISORS INC         | N    | NFA  | 02/28/2007  | 1,834,043               | 500,000                    | 1,334,043             | 0                                      | 0                                     |
| 45 | ELECTRONIC BROKERAGE SYSTEMS LLC          | Y    | NFA  | 02/28/2007  | 9,110,309               | 500,000                    | 8,610,309             | 0                                      | 0                                     |
| 46 | ENSKILDA FUTURES LTD                      | N    | CME  | 02/28/2007  | 17,888,290              | 11,090,460                 | 6,797,830             | 313,963,114                            | 0                                     |

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|----|---------------------------------------|------|-------|-------------|-------------------------|----------------------------|-----------------------|--|---------------------------------------|
|    |                                       | (a)  | (b)   |             |                         | (c)                        | (d)                   | (e)                                    | (f)                                   |
| 47 | FARR FINANCIAL INC                    | N    | NFA   | 02/28/2007  | 2,662,347               | 1,000,000                  | 1,662,347             | 35,817,573                             | 171,812                               |
| 48 | FC STONE LLC                          | N    | CME   | 02/28/2007  | 50,777,308              | 38,839,141                 | 11,938,167            | 830,384,990                            | 2,641,835                             |
| 49 | FCT GROUP LLC                         | N    | CME   | 02/28/2007  | 4,059,254               | 500,000                    | 3,559,254             | 10,271,244                             | 0                                     |
| 50 | FIMAT USA LLC                         | Y    | NYME  | 02/28/2007  | 624,481,380             | 442,738,953                | 181,742,427           | 5,837,945,871                          | 2,055,665,994                         |
| 51 | FIRST CAPITOL GROUP LLC               | N    | NFA   | 02/28/2007  | 5,715,603               | 1,661,183                  | 4,054,420             | 65,025,258                             | 73,547                                |
| 52 | FLY CLEARING INC                      | N    | NFA   | 02/28/2007  | 806,292                 | 500,000                    | 306,292               | 0                                      | 0                                     |
| 53 | FOREX CAPITAL MARKETS LLC             | N    | NFA   | 02/28/2007  | 55,233,641              | 13,086,888                 | 42,146,753            | 0                                      | 0                                     |
| 54 | FOREX CLUB FINANCIAL COMPANY INC      | N    | NFA   | 02/28/2007  | 2,371,202               | 1,000,000                  | 1,371,202             | 0                                      | 0                                     |
| 55 | FOREX INTERNATIONAL INVESTMENTS INC   | N    | NFA   | 02/28/2007  | 1,408,049               | 1,000,000                  | 408,049               | 0                                      | 0                                     |
| 56 | FOREX LIQUIDITY LLC                   | N    | NFA   | 02/28/2007  | 2,867,499               | 1,000,000                  | 1,867,499             | 0                                      | 0                                     |
| 57 | FORTIS CLEARING AMERICAS LLC          | Y    | CBOT  | 02/28/2007  | 123,370,230             | 16,146,096                 | 107,224,134           | 501,064,211                            | 11,706,738                            |
| 58 | FORWARD FOREX INC                     | N    | NFA   | 02/28/2007  | 1,374,943               | 1,000,000                  | 374,943               | 0                                      | 0                                     |
| 59 | FRIEDBERG MERCANTILE GROUP INC        | N    | NFA   | 02/28/2007  | 5,390,401               | 5,000,000                  | 390,401               | 8,627,285                              | 90,954                                |
| 60 | FRONTIER FUTURES INC                  | N    | NFA   | 02/28/2007  | 3,645,690               | 2,247,664                  | 1,398,026             | 47,293,893                             | 0                                     |
| 61 | FUTURES TECH LLC                      | N    | NFA   | 02/28/2007  | 872,708                 | 500,000                    | 372,708               | 0                                      | 0                                     |
| 62 | FX OPTION1 INC                        | N    | NFA   | 02/28/2007  | 506,475                 | 500,000                    | 6,475                 | 0                                      | 0                                     |
| 63 | FX SOLUTIONS LLC                      | N    | NFA   | 02/28/2007  | 12,958,768              | 4,089,908                  | 8,868,860             | 0                                      | 0                                     |
| 64 | FXCM LLC                              | N    | NFA   | 02/28/2007  | 763,935                 | 500,000                    | 263,935               | 0                                      | 0                                     |
| 65 | GAIN CAPITAL GROUP LLC                | N    | NFA   | 02/28/2007  | 19,661,365              | 3,872,635                  | 15,788,730            | 0                                      | 0                                     |
| 66 | GELBER GROUP LLC                      | N    | CBOT  | 02/28/2007  | 27,033,656              | 743,069                    | 26,290,587            | 47,498,331                             | 33,567                                |
| 67 | GFS FOREX & FUTURES INC               | N    | NFA   | 02/28/2007  | 3,468,344               | 1,000,000                  | 2,468,344             | 0                                      | 0                                     |
| 68 | GILDER GAGNON HOWE AND CO LLC         | Y    | NFA   | 02/28/2007  | 36,295,388              | 500,000                    | 35,795,388            | 0                                      | 0                                     |
| 69 | GLOBAL FUTURES & FOREX                | Y    | CFTC  | 02/28/2007  | 49,230,861              | 250,000                    | 48,980,861            | 0                                      | 0                                     |
| 70 | GLOBAL FUTURES LLC                    | N    | NFA   | 02/28/2007  | 8,098,044               | 500,000                    | 7,598,044             | 69,413                                 | 0                                     |
| 71 | GOLDMAN SACHS & CO                    | Y    | CBOT  | 02/23/2007  | (g)                     | 1,181,048,665              | (g)                   | 11,453,797,429                         | 7,196,792,890                         |
| 72 | GOLDMAN SACHS EXECUTION & CLEARING LP | Y    | CME   | 02/23/2007  | 901,399,208             | 52,415,260                 | 848,983,948           | 653,987,871                            | 5,589,379                             |
| 73 | H & R BLOCK FINANCIAL ADVISORS INC    | Y    | NFA   | 02/28/2007  | 127,297,317             | 9,141,380                  | 118,155,937           | 0                                      | 0                                     |
| 74 | HAGERTY GRAIN CO INC                  | N    | CBOT  | 02/28/2007  | 1,649,558               | 500,000                    | 1,149,558             | 7,177,707                              | 0                                     |
| 75 | HAMILTON WILLIAMS LLC                 | N    | NFA   | 02/28/2007  | 1,151,880               | 1,000,000                  | 151,880               | 0                                      | 0                                     |
| 76 | HOTSPOT FXR LLC                       | N    | NFA   | 02/28/2007  | 5,256,918               | 1,000,000                  | 4,256,918             | 0                                      | 0                                     |
| 77 | HSBC SECURITIES USA INC               | Y    | CME   | 02/28/2007  | 636,130,272             | 58,581,830                 | 577,548,442           | 1,287,669,281                          | 30,526,019                            |
| 78 | I TRADE FX LLC                        | N    | NFA   | 02/28/2007  | 1,294,604               | 1,000,000                  | 294,604               | 0                                      | 0                                     |
| 79 | ICAP FUTURES LLC                      | N    | CBOT  | 02/28/2007  | 9,350,316               | 500,000                    | 8,850,316             | 0                                      | 0                                     |
| 80 | IFSCL USA INC                         | N    | NFA   | 02/28/2007  | 6,752,345               | 5,000,000                  | 1,752,345             | 945,780                                | 0                                     |
| 81 | IFX MARKETS INC                       | N    | NFA   | 02/28/2007  | 13,945,440              | 5,651,119                  | 8,294,321             | 0                                      | 0                                     |
| 82 | IG FINANCIAL MARKETS INC              | N    | NFA   | 02/28/2007  | 990,058                 | 500,000                    | 490,058               | 0                                      | 0                                     |
| 83 | INSTINET LLC                          | Y    | NFA   | 02/28/2007  | 74,715,007              | 4,060,758                  | 70,654,249            | 0                                      | 0                                     |
| 84 | INTEGRATED BROKERAGE SERVICES LLC     | N    | NFA   | 02/28/2007  | 1,714,401               | 1,000,000                  | 714,401               | 843,246                                | 0                                     |
| 85 | INTERACTIVE BROKERS LLC               | Y    | EUXUS | 02/28/2007  | 261,595,380             | 32,584,611                 | 229,010,769           | 232,599,372                            | 79,339,076                            |
| 86 | INTERBANK FX LLC                      | N    | NFA   | 02/28/2007  | 5,435,819               | 1,582,676                  | 3,853,143             | 0                                      | 0                                     |
| 87 | IOWA GRAIN CO                         | N    | CBOT  | 02/28/2007  | 14,471,421              | 8,735,776                  | 5,735,645             | 275,121,091                            | 585,993                               |
| 88 | ITAU SECURITIES INC                   | Y    | NFA   | 02/28/2007  | 23,628,211              | 500,000                    | 23,128,211            | 0                                      | 0                                     |
| 89 | IXIS SECURITIES NORTH AMERICA INC     | Y    | NFA   | 02/28/2007  | 159,471,836             | 500,000                    | 158,971,836           | 0                                      | 0                                     |
| 90 | JP MORGAN FUTURES INC                 | N    | NYME  | 02/28/2007  | 1,143,045,417           | 611,644,508                | 531,400,909           | 7,542,196,292                          | 1,367,941,391                         |
| 91 | KOTKE ASSOCIATES LLC                  | N    | CBOT  | 02/28/2007  | 7,906,748               | 500,000                    | 7,406,748             | 35,846,238                             | 75                                    |
| 92 | LADENBURG THALMANN & CO INC           | Y    | NFA   | 02/28/2007  | 18,879,416              | 500,000                    | 18,379,416            | 0                                      | 0                                     |
| 93 | LBS LIMITED PARTNERSHIP               | N    | CBOT  | 02/28/2007  | 844,541                 | 500,000                    | 344,541               | 0                                      | 0                                     |

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|     |  | (a)  | (b)  |             | (g)                     | (c)                        | (d)                   | (e)                                    | (f)                                   |
| 94  | LEHMAN BROTHERS INC                      | Y    | CBOT | 02/28/2007  | (g)                     | 554,292,000                | (g)                   | 5,009,645,000                          | 120,592,000                           |
| 95  | LINN GROUP ( THE )                       | N    | NFA  | 02/28/2007  | 805,337                 | 500,000                    | 305,337               | 0                                      | 0                                     |
| 96  | LINSCO/PRIVATE LEDGER CORP               | Y    | NFA  | 02/28/2007  | 67,660,928              | 7,103,264                  | 60,557,664            | 0                                      | 0                                     |
| 97  | LOEB PARTNERS CORPORATION                | Y    | NFA  | 02/28/2007  | 25,704,277              | 500,000                    | 25,204,277            | 0                                      | 0                                     |
| 98  | MACQUARIE FUTURES USA INC                | N    | NFA  | 02/28/2007  | 10,033,798              | 587,488                    | 9,446,310             | 21,750,803                             | 83,413                                |
| 99  | MAN FINANCIAL INC                        | N    | CME  | 02/28/2007  | 575,959,523             | 376,014,495                | 199,945,028           | 8,013,530,885                          | 863,627,526                           |
| 100 | MB TRADING FUTURES INC                   | N    | NFA  | 02/28/2007  | 3,748,573               | 1,000,000                  | 2,748,573             | 0                                      | 0                                     |
| 101 | MBF CLEARING CORP                        | N    | NYME | 02/28/2007  | 25,145,234              | 2,799,072                  | 22,346,162            | 122,655,381                            | 6,312,515                             |
| 102 | MCVEAN TRADING AND INVESTMENTS LLC       | N    | NFA  | 02/28/2007  | 6,541,702               | 3,583,541                  | 2,958,161             | 537,750,293                            | 0                                     |
| 103 | MERRILL LYNCH PIERCE FENNER & SMITH      | Y    | CBOT | 03/02/2007  | (g)                     | 508,566,046                | (g)                   | 6,023,453,860                          | 725,393,625                           |
| 104 | MERRILL LYNCH PROFESSIONAL CLEARING CORP | Y    | NFA  | 03/02/2007  | 820,469,301             | 46,346,753                 | 774,122,548           | 667,087,028                            | 50,778,169                            |
| 105 | MID-CO COMMODITIES INC                   | N    | NFA  | 02/28/2007  | 5,034,206               | 3,638,846                  | 1,395,360             | 25,200,601                             | 0                                     |
| 106 | MITSUI BUSSAN COMMODITIES USA INC        | N    | NYME | 02/28/2007  | 5,680,484               | 831,563                    | 4,848,921             | 0                                      | 0                                     |
| 107 | MIZUHO SECURITIES USA INC                | Y    | CME  | 02/28/2007  | 160,305,771             | 22,394,323                 | 137,911,448           | 274,782,322                            | 83,420,485                            |
| 108 | MONEY GARDEN CORP                        | N    | NFA  | 02/28/2007  | 3,317,971               | 1,000,000                  | 2,317,971             | 0                                      | 0                                     |
| 109 | MORGAN KEEGAN & COMPANY INC              | Y    | NFA  | 02/28/2007  | 361,731,131             | 13,427,874                 | 348,303,257           | 0                                      | 0                                     |
| 110 | MORGAN STANLEY & CO INCORPORATED         | Y    | CME  | 02/28/2007  | (g)                     | 1,487,241,919              | (g)                   | 3,211,224,493                          | 2,086,396,867                         |
| 111 | MORGAN STANLEY DW INC                    | Y    | CBOT | 02/28/2007  | 1,313,696,336           | 67,221,822                 | 1,246,474,514         | 946,369,130                            | 2,069,770,646                         |
| 112 | NATIONS INVESTMENTS LLC                  | N    | NFA  | 02/28/2007  | 1,706,044               | 1,000,000                  | 706,044               | 4,593,328                              | 0                                     |
| 113 | NEUBERGER BERMAN LLC                     | Y    | NFA  | 02/28/2007  | 220,857,007             | 5,485,945                  | 215,371,062           | 27,500,014                             | 0                                     |
| 114 | NOMURA SECURITIES INTERNATIONAL INC      | Y    | CBOT | 02/28/2007  | 1,133,836,092           | 8,640,194                  | 1,125,195,898         | 38,477,906                             | 8,684,039                             |
| 115 | OANDA CORPORATION                        | N    | NFA  | 02/28/2007  | 36,194,560              | 4,918,687                  | 31,275,873            | 0                                      | 0                                     |
| 116 | ODL SECURITIES INC                       | N    | NFA  | 02/28/2007  | 3,826,961               | 1,000,000                  | 2,826,961             | 0                                      | 0                                     |
| 117 | ONE WORLD CAPITAL GROUP LLC              | N    | NFA  | 02/28/2007  | 1,082,905               | 1,000,000                  | 82,905                | 1,266,407                              | 0                                     |
| 118 | OPEN E CRY LLC                           | N    | NFA  | 02/28/2007  | 1,039,150               | 635,071                    | 404,079               | 25,947,314                             | 2,120,892                             |
| 119 | OPPENHEIMER & CO INC                     | Y    | NFA  | 02/28/2007  | 173,665,548             | 25,158,307                 | 148,507,241           | 28,673,136                             | 0                                     |
| 120 | OPTIONSPRESS INC                         | Y    | NFA  | 02/28/2007  | 71,825,474              | 7,624,362                  | 64,201,112            | 3,328,760                              | 0                                     |
| 121 | PENSON FINANCIAL FUTURES INC             | N    | NFA  | 02/28/2007  | 1,610,840               | 500,000                    | 1,110,840             | 21,029,857                             | 0                                     |
| 122 | PENSON GHCO                              | Y    | CBOT | 02/28/2007  | 13,297,824              | 4,439,093                  | 8,858,731             | 150,097,379                            | 6,616,277                             |
| 123 | PEREGRINE FINANCIAL GROUP INC            | N    | NFA  | 02/28/2007  | 14,011,580              | 6,672,260                  | 7,339,320             | 212,461,178                            | 12,065,662                            |
| 124 | PERFORMANCE CAPITAL INTERNATIONAL LLC    | N    | NFA  | 02/28/2007  | 609,949                 | 500,000                    | 109,949               | 0                                      | 0                                     |
| 125 | PIONEER FUTURES INC                      | N    | NYME | 02/28/2007  | 1,279,193               | 500,000                    | 779,193               | 0                                      | 0                                     |
| 126 | PRUDENTIAL BACHE COMMODITIES LLC         | N    | CBOT | 02/28/2007  | 133,147,000             | 117,953,320                | 15,193,680            | 1,964,720,000                          | 183,484,000                           |
| 127 | PUMA FINANCIAL LLC                       | N    | NFA  | 02/28/2007  | 897,734                 | 500,000                    | 397,734               | 5,000                                  | 0                                     |
| 128 | RAND FINANCIAL SERVICES INC              | N    | CME  | 02/28/2007  | 32,409,670              | 13,507,751                 | 18,901,919            | 177,862,700                            | 25,799,700                            |
| 129 | RAYMOND JAMES & ASSOCIATES INC           | Y    | NFA  | 02/28/2007  | 322,965,007             | 27,364,213                 | 295,600,794           | 0                                      | 0                                     |
| 130 | RBC CAPITAL MARKETS CORPORATION          | Y    | CME  | 02/28/2007  | 181,952,466             | 55,924,843                 | 126,027,623           | 114,645,653                            | 5,435,468                             |
| 131 | RBC DAIN RAUSCHER INC                    | Y    | NFA  | 02/28/2007  | 435,350,573             | 32,553,434                 | 402,797,139           | 0                                      | 0                                     |
| 132 | RBS GREENWICH CAPITAL INC                | Y    | CBOT | 02/28/2007  | 1,234,592,000           | 101,743,000                | 1,132,849,000         | 662,789,000                            | 23,895,000                            |
| 133 | REDSKY FINANCIAL LLC                     | Y    | NFA  | 02/28/2007  | 637,226                 | 500,000                    | 137,226               | 0                                      | 0                                     |
| 134 | RJ OBRIEN & ASSOCIATES INC               | N    | CME  | 02/28/2007  | 104,362,232             | 82,855,326                 | 21,506,906            | 2,198,639,949                          | 27,195,049                            |
| 135 | ROBBINS FUTURES INC                      | N    | NFA  | 02/28/2007  | 535,138                 | 500,000                    | 35,138                | 5,075,881                              | 0                                     |
| 136 | ROSENTHAL COLLINS GROUP LLC              | N    | CME  | 02/28/2007  | 42,636,378              | 24,410,572                 | 18,225,806            | 697,458,887                            | 12,098,660                            |
| 137 | ROSENTHAL GLOBAL SECURITIES LLC          | Y    | CBOT | 02/28/2007  | 11,520,526              | 500,000                    | 11,020,526            | 0                                      | 0                                     |
| 138 | ROYAL FOREX TRADING LLC                  | N    | NFA  | 02/28/2007  | 1,093,273               | 1,000,000                  | 93,273                | 0                                      | 0                                     |
| 139 | SANFORD C BERNSTEIN & CO LLC             | Y    | NFA  | 02/28/2007  | 158,023,439             | 43,899,142                 | 114,124,297           | 0                                      | 0                                     |
| 140 | SENTINEL MANAGEMENT GROUP INC            | N    | NFA  | 02/28/2007  | 3,021,836               | 500,000                    | 2,521,836             | 1,777,941,435                          | 8,368,479                             |





