

SELECTED FCM FINANCIAL DATA AS OF  
January 31, 2006  
FROM REPORTS FILED BY  
February 28, 2006

|    | 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  | ABBEY NATIONAL SECURITIES INC       | Y    | NFA  | 01/31/2006  | 128,517,051             | 250,000                    | 128,267,051           | 0                                      | 0                                     |
| 2  | ABN AMRO INCORPORATED               | Y    | CBOT | 01/31/2006  | 1,033,759,182           | 282,933,805                | 750,825,377           | 3,775,690,023                          | 805,738,969                           |
| 3  | ABN AMRO SAGE CORPORATION           | Y    | NFA  | 01/31/2006  | 93,700,557              | 271,479                    | 93,429,078            | 3,901,153                              | 0                                     |
| 4  | ADM INVESTOR SERVICES INC           | N    | CBOT | 01/31/2006  | 108,696,649             | 44,436,944                 | 64,259,705            | 1,083,184,701                          | 28,124,423                            |
| 5  | ADVANTAGE FUTURES LLC               | N    | CME  | 01/31/2006  | 11,666,700              | 3,471,293                  | 8,195,407             | 103,494,203                            | 9,725,962                             |
| 6  | ADVEST INC                          | Y    | NFA  | 01/31/2006  | 63,404,685              | 250,000                    | 63,154,685            | 0                                      | 0                                     |
| 7  | AG EDWARDS & SONS INC               | Y    | CBOT | 01/31/2006  | 625,423,452             | 42,444,239                 | 582,979,213           | 266,163,382                            | 293,606                               |
| 8  | AIG CLEARING CORPORATION            | N    | NYME | 01/31/2006  | 273,945,033             | 31,892,512                 | 242,052,521           | 11,512,496                             | 0                                     |
| 9  | ALARON TRADING CORPORATION          | N    | CME  | 01/31/2006  | 5,371,615               | 3,058,089                  | 2,313,526             | 149,921,833                            | 5,848,095                             |
| 10 | ALPHA FOREIGN EXCHANGE GROUP LLC    | N    | NFA  | 01/31/2006  | 369,250                 | 250,000                    | 119,250               | 0                                      | 0                                     |
| 11 | AMERICAN MUTUAL HOLDING CORPORATION | N    | NFA  | 01/31/2006  | 391,880                 | 250,000                    | 141,880               | 765,861                                | 0                                     |
| 12 | AMERICAN NATIONAL TRADING CORP      | N    | NFA  | 01/31/2006  | 1,344,091               | 570,771                    | 773,320               | 33,669,312                             | 54,737                                |
| 13 | BACERA CORPORATION                  | N    | NFA  | 01/31/2006  | 512,119                 | 250,000                    | 262,119               | 0                                      | 0                                     |
| 14 | BANC OF AMERICA SECURITIES LLC      | Y    | CME  | 01/31/2006  | 1,737,264,067           | 329,788,493                | 1,407,475,574         | 1,158,755,815                          | 2,579,482                             |
| 15 | BARCLAYS CAPITAL INC                | Y    | NYME | 01/31/2006  | 643,168,488             | 279,902,649                | 363,265,839           | 3,021,664,245                          | 1,010,614,704                         |
| 16 | BATTERY ASSET MANAGEMENT LLC        | N    | NFA  | 01/31/2006  | 842,469                 | 250,000                    | 592,469               | 0                                      | 0                                     |
| 17 | BEAR STEARNS & CO INC               | Y    | NFA  | 01/31/2006  | (g)                     | 565,685,883                | (g)                   | 0                                      | 0                                     |
| 18 | BEAR STEARNS SECURITIES CORP        | Y    | CME  | 01/31/2006  | 3,908,174,097           | 1,112,314,533              | 2,795,859,564         | 3,237,262,070                          | 1,631,023,061                         |
| 19 | BGC FINANCIAL INC                   | Y    | NFA  | 01/31/2006  | 25,108,598              | 250,000                    | 24,858,598            | 0                                      | 0                                     |
| 20 | BNP PARIBAS COMMODITY FUTURES INC   | N    | NYME | 01/31/2006  | 119,126,001             | 64,274,015                 | 54,851,986            | 791,806,502                            | 225,121,625                           |
| 21 | BNP PARIBAS SECURITIES CORP         | Y    | CBOT | 01/31/2006  | 335,753,159             | 10,047,952                 | 325,705,207           | 69,088,491                             | 0                                     |
| 22 | BROOKSTREET SECURITIES CORPORATION  | Y    | NFA  | 01/31/2006  | 3,681,578               | 606,690                    | 3,074,888             | 0                                      | 0                                     |
| 23 | C CZARNIKOW SUGAR FUTURES INC       | N    | NFA  | 01/31/2006  | 1,658,940               | 250,000                    | 1,408,940             | 848,062                                | 0                                     |
| 24 | CADENT FINANCIAL SERVICES LLC       | N    | CME  | 01/31/2006  | 4,929,227               | 1,956,500                  | 2,972,727             | 72,763,537                             | 5,154,319                             |
| 25 | CAL FINANCIAL CORPORATION           | N    | NFA  | 01/31/2006  | 257,387                 | 250,000                    | 7,387                 | 0                                      | 0                                     |
| 26 | CALYON FINANCIAL INC                | Y    | CME  | 01/31/2006  | 404,637,712             | 339,831,116                | 64,806,596            | 5,850,841,236                          | 838,212,362                           |
| 27 | CANTOR FITZGERALD & CO              | Y    | CBOT | 01/31/2006  | 96,035,990              | 5,350,508                  | 90,685,482            | 38,179,014                             | 0                                     |
| 28 | CAPITAL MARKET SERVICES LLC         | N    | NFA  | 01/31/2006  | 7,162,754               | 250,000                    | 6,912,754             | 0                                      | 0                                     |
| 29 | CIBC WORLD MARKETS CORP             | Y    | CME  | 01/31/2006  | 838,988,522             | 48,449,243                 | 790,539,279           | 0                                      | 0                                     |
| 30 | CITIGROUP GLOBAL MARKETS INC        | Y    | CBOT | 01/31/2006  | 2,999,175,627           | 713,131,990                | 2,286,043,637         | 8,305,962,339                          | 484,037,038                           |
| 31 | CLIFDEN FUTURES LLC                 | N    | NFA  | 01/31/2006  | 482,679                 | 250,000                    | 232,679               | 3,351,235                              | 1,447,862                             |
| 32 | CLIFF LARSON COMPANY THE            | N    | NFA  | 01/31/2006  | 486,034                 | 250,000                    | 236,034               | 2,743,603                              | 0                                     |
| 33 | CMC MARKETS (US) LLC                | N    | NFA  | 01/31/2006  | 1,323,601               | 250,000                    | 1,073,601             | 0                                      | 0                                     |
| 34 | COES FX CLEARING INC.               | N    | NFA  | 01/31/2006  | 1,252,384               | 250,000                    | 1,002,384             | 0                                      | 0                                     |
| 35 | COMTRUST INC                        | N    | NFA  | 01/31/2006  | 1,086,694               | 823,773                    | 262,921               | 22,305,957                             | 0                                     |
| 36 | COUNTRY HEDGING INC                 | N    | NFA  | 01/31/2006  | 12,121,630              | 2,705,218                  | 9,416,412             | 35,385,765                             | 94,244                                |
| 37 | CREDIT SUISSE SECURITIES USA LLC    | Y    | CBOT | 01/31/2006  | 4,491,828,900           | 178,360,797                | 4,313,468,103         | 1,574,873,554                          | 898,392,118                           |
| 38 | CROSSLAND LLC                       | N    | CBOT | 01/31/2006  | 3,167,040               | 250,000                    | 2,917,040             | 7,772,616                              | 0                                     |
| 39 | CUNNINGHAM COMMODITIES LLC          | N    | CBOT | 01/31/2006  | 1,565,065               | 305,182                    | 1,259,883             | 13,123,869                             | 509                                   |
| 40 | DAIWA SECURITIES AMERICA INC        | Y    | CME  | 01/31/2006  | 185,718,392             | 1,769,025                  | 183,949,367           | 12,267,517                             | 5,636,168                             |
| 41 | DEUTSCHE BANK SECURITIES INC        | Y    | CBOT | 01/31/2006  | 1,811,456,895           | 265,403,682                | 1,546,053,213         | 1,911,309,870                          | 1,191,112,010                         |
| 42 | DIRECT FOREX LLC                    | N    | NFA  | 01/31/2006  | 392,745                 | 250,000                    | 142,745               | 0                                      | 0                                     |
| 43 | DORMAN TRADING LLC                  | N    | CME  | 01/31/2006  | 3,879,916               | 476,320                    | 3,403,596             | 26,444,354                             | 0                                     |
| 44 | DUNAVANT COMMODITY CORP             | N    | NYBT | 01/31/2006  | 23,422,427              | 453,024                    | 22,969,403            | 13,845,366                             | 0                                     |
| 45 | E FX OPTIONS LLC                    | N    | NFA  | 01/31/2006  | 312,279                 | 250,000                    | 62,279                | 0                                      | 0                                     |
| 46 | EAGLE MARKET MAKERS INC             | N    | CBOT | 01/31/2006  | 1,480,372               | 250,000                    | 1,230,372             | 8,941,919                              | 0                                     |

SELECTED FCM FINANCIAL DATA AS OF  
January 31, 2006  
FROM REPORTS FILED BY  
February 28, 2006

|    | 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)                                   |
| 47 | ED & F MAN COMMODITY ADVISORS INC     | N    | NFA   | 01/31/2006  | 355,850                 | 250,000                    | 105,850               | 0                                      | 0                                     |
| 48 | ELECTRONIC BROKERAGE SYSTEMS LLC      | Y    | NFA   | 01/31/2006  | 5,291,936               | 250,000                    | 5,041,936             | 0                                      | 0                                     |
| 49 | ENSKILDA FUTURES LIMITED              | N    | CME   | 01/31/2006  | 13,854,913              | 7,906,751                  | 5,948,162             | 217,802,903                            | 0                                     |
| 50 | FARR FINANCIAL INC                    | N    | NFA   | 01/31/2006  | 1,914,385               | 978,333                    | 936,052               | 40,563,023                             | 123,584                               |
| 51 | FC STONE LLC                          | N    | CME   | 01/31/2006  | 23,677,872              | 16,039,725                 | 7,638,147             | 547,394,460                            | 1,451,802                             |
| 52 | FCT GROUP LLC                         | N    | CME   | 01/31/2006  | 9,365,346               | 1,234,484                  | 8,130,862             | 7,285,611                              | 0                                     |
| 53 | FIMAT PREFERRED LLC                   | Y    | NFA   | 01/31/2006  | 27,855,185              | 1,064,975                  | 26,790,210            | 1,430,806                              | 0                                     |
| 54 | FIMAT USA LLC                         | Y    | NYME  | 01/31/2006  | 476,964,331             | 292,535,086                | 184,429,245           | 5,112,089,372                          | 1,694,049,350                         |
| 55 | FIRST CAPITOL GROUP LLC               | N    | NFA   | 01/31/2006  | 4,358,851               | 1,215,913                  | 3,142,938             | 54,976,646                             | 40,751                                |
| 56 | FOREFRONT INVESTMENTS CORPORATION     | N    | NFA   | 01/31/2006  | 479,581                 | 250,000                    | 229,581               | 0                                      | 0                                     |
| 57 | FOREX CAPITAL MARKETS LLC             | N    | NFA   | 01/31/2006  | 39,817,390              | 250,000                    | 39,567,390            | 0                                      | 0                                     |
| 58 | FOREX INTERNATIONAL INVESTMENTS INC   | N    | NFA   | 01/31/2006  | 436,517                 | 250,000                    | 186,517               | 0                                      | 0                                     |
| 59 | FORTIS CLEARING CHICAGO LLC           | N    | CBOT  | 01/31/2006  | 35,131,671              | 7,514,950                  | 27,616,721            | 302,504,555                            | 21,083,861                            |
| 60 | FORWARD FOREX INC                     | N    | NFA   | 01/31/2006  | 492,466                 | 250,000                    | 242,466               | 0                                      | 0                                     |
| 61 | FRIEDBERG MERCANTILE GROUP INC        | N    | NFA   | 01/31/2006  | 1,768,537               | 250,000                    | 1,518,537             | 1,878,809                              | 0                                     |
| 62 | FRONTIER FUTURES INC                  | N    | NFA   | 01/31/2006  | 1,214,699               | 717,901                    | 496,798               | 22,741,193                             | 0                                     |
| 63 | FUTURES TECH LLC                      | N    | NFA   | 01/31/2006  | 432,732                 | 250,000                    | 182,732               | 0                                      | 0                                     |
| 64 | FX OPTION1 INC                        | N    | NFA   | 01/31/2006  | 436,845                 | 250,000                    | 186,845               | 0                                      | 0                                     |
| 65 | FX SOLUTIONS LLC                      | N    | NFA   | 01/31/2006  | 3,254,471               | 250,000                    | 3,004,471             | 0                                      | 0                                     |
| 66 | FXCM LLC                              | N    | NFA   | 01/31/2006  | 379,258                 | 250,000                    | 129,258               | 0                                      | 0                                     |
| 67 | GAIN CAPITAL GROUP INC                | N    | NFA   | 01/31/2006  | 21,845,819              | 250,000                    | 21,595,819            | 0                                      | 0                                     |
| 68 | GELBER GROUP LLC                      | N    | CBOT  | 01/31/2006  | 29,195,272              | 250,000                    | 28,945,272            | 42,982,879                             | 37,853                                |
| 69 | GFS FOREX & FUTURES INC               | N    | NFA   | 01/31/2006  | 633,294                 | 250,000                    | 383,294               | 0                                      | 0                                     |
| 70 | GILDER GAGNON HOWE AND CO LLC         | Y    | NFA   | 01/31/2006  | 37,530,791              | 250,000                    | 37,280,791            | 0                                      | 0                                     |
| 71 | GLOBAL FUTURES & FOREX LIMITED        | Y    | NFA   | 01/31/2006  | 21,463,543              | 6,487,555                  | 14,975,988            | 0                                      | 0                                     |
| 72 | GLOBAL FUTURES LLC                    | N    | NFA   | 01/31/2006  | 7,906,231               | 250,000                    | 7,656,231             | 0                                      | 0                                     |
| 73 | GOLDENBERG HEHMEYER & CO              | Y    | CBOT  | 01/31/2006  | 6,291,093               | 2,360,293                  | 3,930,800             | 88,123,931                             | 4,414,880                             |
| 74 | GOLDMAN SACHS & CO                    | Y    | CBOT  | 01/27/2006  | (g)                     | 1,119,967,690              | (g)                   | 10,538,562,348                         | 5,824,096,580                         |
| 75 | GOLDMAN SACHS EXECUTION & CLEARING LP | Y    | CME   | 01/27/2006  | 1,206,889,765           | 47,236,364                 | 1,159,653,401         | 408,169,641                            | 8,825,400                             |
| 76 | GOLDMANY FINANCE INC                  | N    | NFA   | 01/31/2006  | 277,556                 | 250,000                    | 27,556                | 0                                      | 0                                     |
| 77 | GREENWICH CAPITAL MARKETS INC         | Y    | CBOT  | 01/31/2006  | 1,279,704,000           | 56,184,000                 | 1,223,520,000         | 426,073,000                            | 20,152,000                            |
| 78 | H & R BLOCK FINANCIAL ADVISORS INC    | Y    | NFA   | 01/31/2006  | 117,643,178             | 11,731,462                 | 105,911,716           | 0                                      | 0                                     |
| 79 | HAGERTY GRAIN CO INC                  | N    | CBOT  | 01/31/2006  | 1,868,523               | 250,000                    | 1,618,523             | 8,188,989                              | 0                                     |
| 80 | HOTSPOT FX INC                        | N    | NFA   | 01/31/2006  | 7,852,534               | 250,000                    | 7,602,534             | 0                                      | 0                                     |
| 81 | HOTSPOT FXR LLC                       | N    | NFA   | 01/31/2006  | 2,249,371               | 250,000                    | 1,999,371             | 0                                      | 0                                     |
| 82 | HSBC SECURITIES USA INC               | Y    | CME   | 01/31/2006  | 515,375,319             | 45,789,425                 | 469,585,894           | 748,271,204                            | 27,403,957                            |
| 83 | ICAP FUTURES LLC                      | N    | CME   | 01/31/2006  | 6,613,362               | 648,595                    | 5,964,767             | 11,951,100                             | 0                                     |
| 84 | IFXCL USA INC                         | N    | NFA   | 01/31/2006  | 1,141,269               | 250,000                    | 891,269               | 32,940                                 | 0                                     |
| 85 | IFX MARKETS INC                       | N    | NFA   | 01/31/2006  | 3,901,474               | 250,000                    | 3,651,474             | 0                                      | 0                                     |
| 86 | IG FINANCIAL MARKETS INC              | N    | NFA   | 01/31/2006  | 397,834                 | 250,000                    | 147,834               | 0                                      | 0                                     |
| 87 | INTEGRATED BROKERAGE SERVICES LLC     | N    | NFA   | 01/31/2006  | 1,222,277               | 250,000                    | 972,277               | 2,159,876                              | 0                                     |
| 88 | INTERACTIVE BROKERS LLC               | Y    | EUXUS | 01/31/2006  | 170,955,801             | 16,803,883                 | 154,151,918           | 134,444,045                            | 44,575,151                            |
| 89 | INTERBANK FX LLC                      | N    | NFA   | 01/31/2006  | 2,497,645               | 250,000                    | 2,247,645             | 0                                      | 0                                     |
| 90 | IOWA GRAIN CO                         | N    | CBOT  | 01/31/2006  | 8,215,618               | 4,134,436                  | 4,081,182             | 124,401,682                            | 164,893                               |
| 91 | ITAU SECURITIES INC                   | Y    | NFA   | 01/31/2006  | 17,682,029              | 250,000                    | 17,432,029            | 0                                      | 0                                     |
| 92 | IXIS SECURITIES NORTH AMERICA INC     | Y    | NFA   | 01/31/2006  | 145,312,867             | 250,000                    | 145,062,867           | 0                                      | 0                                     |
| 93 | JP MORGAN FUTURES INC                 | N    | NYME  | 01/31/2006  | 931,576,100             | 580,130,757                | 351,445,343           | 7,008,384,495                          | 1,712,587,901                         |

SELECTED FCM FINANCIAL DATA AS OF  
January 31, 2006  
FROM REPORTS FILED BY  
February 28, 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)             |
| 94  | KOTTKE ASSOCIATES LLC                    | N    | CBOT | 01/31/2006 | 11,904,259    | 275,390       | 11,628,869    | 37,123,048    | 0               |
| 95  | LADENBURG THALMANN & CO INC              | Y    | NFA  | 01/31/2006 | 4,951,042     | 250,000       | 4,701,042     | 0             | 0               |
| 96  | LBS LIMITED PARTNERSHIP                  | N    | CBOT | 01/31/2006 | 529,290       | 250,000       | 279,290       | 0             | 0               |
| 97  | LEADER INVESTMENTS INC                   | Y    | NFA  | 01/31/2006 | 504,296       | 250,000       | 254,296       | 0             | 0               |
| 98  | LEGG MASON WOOD WALKER INC               | Y    | NYME | 01/31/2006 | 349,945,743   | 20,853,626    | 329,092,117   | 0             | 0               |
| 99  | LEHMAN BROTHERS INC                      | Y    | CBOT | 01/31/2006 | (g)           | 536,726,000   | (g)           | 3,368,543,000 | 159,180,000     |
| 100 | LINN GROUP ( THE )                       | N    | NFA  | 01/31/2006 | 326,727       | 250,000       | 76,727        | 0             | 0               |
| 101 | LINSCO/PRIVATE LEDGER CORP               | Y    | NFA  | 01/31/2006 | 63,394,883    | 5,490,114     | 57,904,769    | 0             | 0               |
| 102 | LOEB PARTNERS CORPORATION                | Y    | NFA  | 01/31/2006 | 26,804,462    | 250,000       | 26,554,462    | 0             | 0               |
| 103 | MAN FINANCIAL INC                        | N    | CME  | 01/31/2006 | 522,384,627   | 382,420,909   | 139,963,718   | 7,890,301,833 | 1,629,878,862   |
| 104 | MANCHESTER FINANCIAL GROUP INC           | N    | NFA  | 01/31/2006 | 273,696       | 250,000       | 23,696        | 0             | 0               |
| 105 | MARQUETTE ELECTRONIC BROKERAGE LLC       | N    | NFA  | 01/31/2006 | 1,257,214     | 250,000       | 1,007,214     | 0             | 0               |
| 106 | MBF CLEARING CORP                        | N    | NYME | 01/31/2006 | 13,614,976    | 2,586,250     | 11,028,726    | 159,475,828   | 1,008,099       |
| 107 | MBT TECHNOLOGIES LLC                     | N    | NFA  | 01/31/2006 | 1,172,624     | 250,000       | 922,624       | 0             | 0               |
| 108 | MCVEAN TRADING AND INVESTMENTS LLC       | N    | NFA  | 01/31/2006 | 6,120,292     | 1,771,821     | 4,348,471     | 406,622,909   | 0               |
| 109 | MERRILL LYNCH PIERCE, FENNER & SMITH     | Y    | CBOT | 02/03/2006 | (g)           | 504,974,000   | (g)           | 6,531,554,641 | 817,793,879     |
| 110 | MERRILL LYNCH PROFESSIONAL CLEARING CORP | Y    | NFA  | 02/03/2006 | 1,404,283,969 | 44,453,963    | 359,830,006   | 657,830,609   | 177,287         |
| 111 | MID-CO COMMODITIES INC                   | N    | NFA  | 01/31/2006 | 4,390,886     | 1,027,159     | 3,363,727     | 10,034,140    | 0               |
| 112 | MITSUI BUSSAN COMMODITIES USA INC        | N    | NYME | 01/31/2006 | 6,270,351     | 1,016,211     | 5,254,140     | 0             | 0               |
| 113 | MIZUHO SECURITIES USA INC                | Y    | CME  | 01/31/2006 | 145,388,976   | 12,386,508    | 133,002,468   | 187,349,204   | 44,227,987      |
| 114 | MONEY GARDEN CORP                        | N    | NFA  | 01/31/2006 | 3,263,778     | 250,000       | 3,013,778     | 0             | 0               |
| 115 | MORGAN KEEGAN & COMPANY INC              | Y    | NFA  | 01/31/2006 | 345,580,365   | 12,245,693    | 333,334,672   | 0             | 0               |
| 116 | MORGAN STANLEY & CO INCORPORATED         | Y    | CME  | 01/31/2006 | (g)           | 1,008,685,104 | (g)           | 3,211,672,120 | 1,930,022,946   |
| 117 | MORGAN STANLEY DW INC                    | Y    | CBOT | 01/31/2006 | 1,207,837,950 | 79,220,280    | 1,128,617,670 | 1,124,861,068 | 2,542,273,209   |
| 118 | NATIONS INVESTMENTS LLC                  | N    | NFA  | 01/31/2006 | 391,200       | 250,000       | 141,200       | 8,745,032     | 0               |
| 119 | NEUBERGER BERMAN LLC                     | Y    | NFA  | 01/31/2006 | 240,654,182   | 13,191,570    | 227,462,612   | 26,939,505    | 0               |
| 120 | NIKKO ALTERNATIVE ASSET MANAGEMENT INC   | N    | NFA  | 01/31/2006 | 23,412,878    | 250,000       | 23,162,878    | 0             | 0               |
| 121 | NOMURA SECURITIES INTERNATIONAL INC      | Y    | CBOT | 01/31/2006 | 561,347,803   | 15,171,100    | 546,176,703   | 4,659,536     | 99,439          |
| 122 | OANDA CORPORATION                        | N    | NFA  | 01/31/2006 | 28,799,118    | 250,000       | 28,549,118    | 0             | 0               |
| 123 | OCONNOR & COMPANY LLC                    | Y    | CBOT | 01/31/2006 | 74,135,620    | 4,370,591     | 69,765,029    | 131,481,369   | 3,370,741       |
| 124 | ODL SECURITIES INC                       | N    | NFA  | 01/31/2006 | 490,805       | 250,000       | 240,805       | 0             | 0               |
| 125 | ONE WORLD CAPITAL GROUP LLC              | N    | NFA  | 01/31/2006 | 300,000       | 250,000       | 50,000        | 0             | 0               |
| 126 | OPEN E CRY LLC                           | N    | NFA  | 01/31/2006 | 1,225,900     | 640,261       | 585,639       | 24,264,674    | 901,621         |
| 127 | OPPENHEIMER & CO INC                     | Y    | NFA  | 01/31/2006 | 169,869,221   | 27,307,633    | 142,561,588   | 26,562,708    | 0               |
| 128 | OPTIONSPRESS INC                         | Y    | NFA  | 01/31/2006 | 9,028,799     | 957,299       | 8,071,500     | 682,499       | 0               |
| 129 | PENSON FINANCIAL FUTURES INC             | N    | NFA  | 01/31/2006 | 977,089       | 250,000       | 727,089       | 14,243,867    | 0               |
| 130 | PEREGRINE FINANCIAL GROUP INC            | N    | NFA  | 01/31/2006 | 13,559,602    | 6,425,160     | 7,134,442     | 203,487,459   | 937,033         |
| 131 | PIONEER FUTURES INC                      | N    | NYME | 01/31/2006 | 576,416       | 250,000       | 326,416       | 0             | 0               |
| 132 | PIPER JAFFRAY & CO                       | Y    | NFA  | 01/31/2006 | 327,642,605   | 10,787,866    | 316,854,740   | 0             | 0               |
| 133 | PRUDENTIAL FINANCIAL DERIVATIVES LLC     | N    | CBOT | 01/31/2006 | 112,029,000   | 106,648,000   | 5,381,000     | 2,153,753,000 | 171,621,000     |
| 134 | RAND FINANCIAL SERVICES INC              | N    | CME  | 01/31/2006 | 22,131,100    | 8,279,913     | 13,851,187    | 132,361,900   | 21,457,800      |
| 135 | RAYMOND JAMES & ASSOCIATES INC           | Y    | NFA  | 01/27/2006 | 341,142,514   | 27,386,390    | 313,756,124   | 0             | 0               |
| 136 | RBC CAPITAL MARKETS CORPORATION          | Y    | CME  | 01/31/2006 | 274,228,778   | 48,860,323    | 225,368,455   | 4,828,744     | 0               |
| 137 | RBC DAIN RAUSCHER INC                    | Y    | NFA  | 01/31/2006 | 259,179,733   | 37,879,616    | 221,300,117   | 0             | 0               |
| 138 | REDSKY FINANCIAL LLC                     | Y    | NFA  | 01/31/2006 | 753,462       | 250,000       | 503,462       | 0             | 0               |
| 139 | RJ OBRIEN ASSOCIATES INC                 | N    | CME  | 01/31/2006 | 93,411,583    | 69,994,378    | 23,417,205    | 1,796,446,201 | 17,366,800      |
| 140 | ROBBINS FUTURES INC                      | N    | NFA  | 01/31/2006 | 489,540       | 250,000       | 239,540       | 4,737,206     | 0               |





