

SELECTED FCM FINANCIAL DATA AS OF  
 April 30, 2007  
 FROM REPORTS FILED BY  
 May 31, 2007

|    |   | 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  | 04/30/2007 | 2,525,372     | 500,000       | 2,025,372     | 0             | 0               |
| 2  | ABBEY NATIONAL SECURITIES INC             | Y   | NFA  | 04/30/2007 | 134,901,264   | 20,918,240    | 113,983,024   | 332,957,731   | 0               |
| 3  | ADM INVESTOR SERVICES INC                 | N   | CBOT | 04/30/2007 | 154,092,510   | 54,713,681    | 99,378,829    | 1,184,674,580 | 38,377,422      |
| 4  | ADVANCED MARKETS INC                      | N   | NFA  | 04/30/2007 | 1,020,412     | 1,000,000     | 20,412        | 0             | 0               |
| 5  | ADVANTAGE FUTURES LLC                     | N   | CME  | 04/30/2007 | 21,712,624    | 3,265,656     | 18,446,968    | 139,577,245   | 7,351,842       |
| 6  | AG EDWARDS & SONS INC                     | Y   | CBOT | 04/30/2007 | 802,073,621   | 35,776,309    | 766,297,312   | 286,376,380   | 324,758         |
| 7  | AIG CLEARING CORPORATION                  | N   | NYME | 04/30/2007 | 284,422,545   | 40,413,629    | 244,008,916   | 28,237,396    | 0               |
| 8  | ALARON TRADING CORPORATION                | N   | CME  | 04/30/2007 | 5,857,634     | 3,080,890     | 2,776,744     | 147,579,797   | 13,314,238      |
| 9  | ALLIANZ GLOBAL INVESTORS DISTRIBUTORS LLC | Y   | NFA  | 03/31/2007 | 25,744,508    | 5,394,869     | 20,349,639    | 0             | 0               |
| 10 | ALPHA FOREIGN EXCHANGE GROUP LLC          | N   | NFA  | 04/30/2007 | 504,442       | 500,000       | 4,442         | 0             | 0               |
| 11 | AMERICAN NATIONAL TRADING CORP            | N   | NFA  | 04/30/2007 | 2,137,326     | 1,000,000     | 1,137,326     | 25,990,272    | 35,620          |
| 12 | BACERA CORPORATION                        | N   | NFA  | 04/30/2007 | 1,445,462     | 1,000,000     | 445,462       | 0             | 0               |
| 13 | BANC OF AMERICA SECURITIES LLC            | Y   | CME  | 04/30/2007 | 1,678,387,169 | 385,801,257   | 1,292,585,912 | 1,346,040,070 | 11,678,742      |
| 14 | BARCLAYS CAPITAL INC                      | Y   | NYME | 04/30/2007 | 1,569,768,715 | 312,179,185   | 1,257,589,530 | 3,741,306,408 | 1,336,767,719   |
| 15 | BEAR STEARNS & CO INC                     | Y   | NFA  | 04/30/2007 | (g)           | 542,695,431   | (g)           | 0             | 0               |
| 16 | BEAR STEARNS SECURITIES CORP              | Y   | CME  | 04/30/2007 | 4,330,072,354 | 1,406,152,382 | 2,923,919,972 | 3,385,576,961 | 949,915,331     |
| 17 | BGC SECURITIES                            | Y   | NFA  | 04/30/2007 | 5,224,058     | 500,000       | 4,724,058     | 0             | 0               |
| 18 | BNP PARIBAS COMMODITY FUTURES INC         | N   | NYME | 04/30/2007 | 152,815,841   | 87,838,790    | 64,977,051    | 911,360,380   | 290,210,989     |
| 19 | BNP PARIBAS SECURITIES CORP               | Y   | CBOT | 04/30/2007 | 799,832,444   | 31,275,146    | 768,557,298   | 205,564,157   | 0               |
| 20 | BROOKSTREET SECURITIES CORPORATION        | Y   | NFA  | 04/30/2007 | 7,042,145     | 558,802       | 6,483,343     | 0             | 0               |
| 21 | CADENT FINANCIAL SERVICES LLC             | N   | CME  | 04/30/2007 | 11,037,334    | 7,748,791     | 3,288,543     | 230,403,420   | 2,325,687       |
| 22 | CAL FINANCIAL CORPORATION                 | N   | NFA  | 04/30/2007 | 794,217       | 500,000       | 294,217       | 0             | 0               |
| 23 | CALYON FINANCIAL INC                      | Y   | CME  | 04/30/2007 | 769,339,100   | 534,113,436   | 235,225,664   | 6,389,997,730 | 1,041,867,222   |
| 24 | CANTOR FITZGERALD & CO                    | Y   | CBOT | 04/30/2007 | 151,078,416   | 3,967,900     | 147,110,516   | 47,696,172    | 0               |
| 25 | CAPITAL MARKET SERVICES LLC               | N   | NFA  | 04/30/2007 | 10,019,747    | 3,128,747     | 6,891,000     | 0             | 0               |
| 26 | CIBC WORLD MARKETS CORP                   | Y   | CME  | 04/30/2007 | 1,087,744,663 | 20,396,843    | 1,067,347,820 | 0             | 0               |
| 27 | CITIGROUP GLOBAL MARKETS INC              | Y   | CBOT | 04/30/2007 | (g)           | 753,107,353   | (g)           | 9,319,927,393 | 805,751,064     |
| 28 | CLIFF LARSON COMPANY THE                  | N   | NFA  | 04/30/2007 | 620,766       | 500,000       | 120,766       | 2,297,825     | 0               |
| 29 | CMC MARKETS (US) LLC                      | N   | NFA  | 04/30/2007 | 2,246,607     | 1,000,000     | 1,246,607     | 0             | 0               |
| 30 | COMTRUST INC                              | N   | NFA  | 04/30/2007 | 1,067,657     | 625,105       | 442,552       | 14,354,892    | 0               |
| 31 | COUNTRY HEDGING INC                       | N   | NFA  | 04/30/2007 | 14,303,760    | 8,138,645     | 6,165,115     | 107,310,963   | 530,653         |
| 32 | CREDIT SUISSE SECURITIES (USA) LLC        | Y   | CBOT | 04/30/2007 | 3,711,520,987 | 184,490,804   | 3,527,030,183 | 1,361,109,671 | 1,152,736,964   |
| 33 | CROSSLAND LLC                             | N   | CBOT | 04/30/2007 | 3,366,139     | 500,000       | 2,866,139     | 9,088,206     | 0               |
| 34 | CUNNINGHAM COMMODITIES LLC                | N   | CBOT | 04/30/2007 | 2,160,947     | 556,106       | 1,604,841     | 18,765,659    | 56,646          |
| 35 | DAIWA SECURITIES AMERICA INC              | Y   | CME  | 04/30/2007 | 220,351,690   | 1,000,000     | 219,351,690   | 8,915,144     | 3,542,927       |
| 36 | DEUTSCHE BANK SECURITIES INC              | Y   | CBOT | 04/30/2007 | 3,023,603,662 | 251,155,876   | 2,772,447,786 | 3,512,232,476 | 897,211,417     |
| 37 | DIRECT FOREX LLC                          | N   | NFA  | 04/30/2007 | 1,523,383     | 1,000,000     | 523,383       | 0             | 0               |
| 38 | DORMAN TRADING LLC                        | N   | CME  | 04/30/2007 | 10,748,792    | 513,308       | 10,235,484    | 37,352,107    | 199,633         |
| 39 | DUNAVANT COMMODITY CORP                   | N   | NFA  | 04/30/2007 | 31,186,802    | 747,691       | 30,439,111    | 0             | 0               |
| 40 | E FX OPTIONS LLC                          | N   | NFA  | 04/30/2007 | 1,709,752     | 1,000,000     | 709,752       | 0             | 0               |
| 41 | EAGLE MARKET MAKERS INC                   | N   | CBOT | 04/30/2007 | 4,313,064     | 500,000       | 3,813,064     | 7,458,735     | 1,681           |
| 42 | EASY FOREX US LTD                         | N   | NFA  | 04/30/2007 | 5,011,644     | 1,000,000     | 4,011,644     | 0             | 0               |
| 43 | ED & F MAN COMMODITY ADVISORS INC         | N   | NFA  | 04/30/2007 | 1,333,025     | 500,000       | 833,025       | 0             | 0               |
| 44 | ELECTRONIC BROKERAGE SYSTEMS LLC          | Y   | NFA  | 04/30/2007 | 9,364,894     | 500,000       | 8,864,894     | 0             | 0               |
| 45 | ENSKILDA FUTURES LTD                      | N   | CME  | 04/30/2007 | 18,395,945    | 11,564,193    | 6,831,752     | 247,602,778   | 0               |
| 46 | FARR FINANCIAL INC                        | N   | NFA  | 04/30/2007 | 2,574,662     | 1,000,000     | 1,574,662     | 34,890,301    | 208,519         |

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|    | Futures Commission Merchant           |     |       | Date       | Net Capital   | Requirement   | Net Capital | Seg Required   | Amount          |
|    |                                       | (a) | (b)   |            |               | (c)           | (d)         | 4d(a)(2)       | Pt. 30 Required |
|    |                                       |     |       |            |               |               |             | (e)            | (f)             |
| 47 | FC STONE LLC                          | N   | CME   | 04/30/2007 | 77,592,550    | 35,508,865    | 42,083,685  | 909,629,238    | 2,169,578       |
| 48 | FCT GROUP LLC                         | N   | CME   | 04/30/2007 | 3,955,994     | 631,587       | 3,324,407   | 14,406,690     | 0               |
| 49 | FIMAT USA LLC                         | Y   | NYME  | 04/30/2007 | 618,810,249   | 423,539,681   | 195,270,568 | 5,926,138,944  | 1,865,008,409   |
| 50 | FIRST CAPITOL GROUP LLC               | N   | NFA   | 04/30/2007 | 5,557,149     | 2,042,295     | 3,514,854   | 72,252,031     | 41,039          |
| 51 | FLY CLEARING INC                      | N   | NFA   | 04/30/2007 | 810,880       | 500,000       | 310,880     | 0              | 0               |
| 52 | FOREX CAPITAL MARKETS LLC             | N   | NFA   | 04/30/2007 | 51,155,872    | 11,863,500    | 39,292,372  | 0              | 0               |
| 53 | FOREX CLUB FINANCIAL COMPANY INC      | N   | NFA   | 04/30/2007 | 3,304,700     | 1,000,000     | 2,304,700   | 0              | 0               |
| 54 | FOREX INTERNATIONAL INVESTMENTS INC   | N   | NFA   | 04/30/2007 | 1,464,620     | 1,000,000     | 464,620     | 0              | 0               |
| 55 | FOREX LIQUIDITY LLC                   | N   | NFA   | 04/30/2007 | 36,104,791    | 1,000,000     | 35,104,791  | 0              | 0               |
| 56 | FORTIS CLEARING AMERICAS LLC          | Y   | CBOT  | 04/30/2007 | 166,373,579   | 17,682,913    | 148,690,666 | 520,916,232    | 13,085,657      |
| 57 | FORWARD FOREX INC                     | N   | NFA   | 04/30/2007 | 1,793,767     | 1,000,000     | 793,767     | 0              | 0               |
| 58 | FRIEDBERG MERCANTILE GROUP INC        | N   | NFA   | 04/30/2007 | 6,640,471     | 5,000,000     | 1,640,471   | 4,723,091      | 13,518          |
| 59 | FRONTIER FUTURES INC                  | N   | NFA   | 04/30/2007 | 3,561,091     | 1,943,455     | 1,617,636   | 34,290,535     | 0               |
| 60 | FUTURES TECH LLC                      | N   | NFA   | 04/30/2007 | 903,165       | 500,000       | 403,165     | 0              | 0               |
| 61 | FX OPTION1 INC                        | N   | NFA   | 04/30/2007 | 505,697       | 500,000       | 5,697       | 0              | 0               |
| 62 | FX SOLUTIONS LLC                      | N   | NFA   | 04/30/2007 | 20,267,861    | 2,152,994     | 18,114,867  | 0              | 0               |
| 63 | FXCM LLC                              | N   | NFA   | 04/30/2007 | 759,689       | 500,000       | 259,689     | 0              | 0               |
| 64 | GAIN CAPITAL GROUP LLC                | N   | NFA   | 04/30/2007 | 19,574,759    | 4,257,448     | 15,317,311  | 0              | 0               |
| 65 | GATEWAY CAPITAL L.L.C.                | N   | CME   | 04/30/2007 | 517,295       | 500,000       | 17,295      | 0              | 0               |
| 66 | GELBER GROUP LLC                      | N   | CBOT  | 04/30/2007 | 51,851,712    | 974,976       | 50,876,736  | 31,585,843     | 35,933          |
| 67 | GFS FOREX & FUTURES INC               | N   | NFA   | 04/30/2007 | 3,074,770     | 1,000,000     | 2,074,770   | 0              | 0               |
| 68 | GILDER GAGNON HOWE AND CO LLC         | Y   | NFA   | 04/30/2007 | 32,220,475    | 500,000       | 31,720,475  | 0              | 0               |
| 69 | GLOBAL FUTURES & FOREX                | Y   | CFTC  | 04/30/2007 | 48,424,627    | 7,274,431     | 41,150,196  | 0              | 0               |
| 70 | GLOBAL FUTURES LLC                    | N   | NFA   | 04/30/2007 | 8,126,881     | 500,000       | 7,626,881   | 44,940         | 0               |
| 71 | GOLDMAN SACHS & CO                    | Y   | CBOT  | 04/27/2007 | (g)           | 1,390,939,241 | (g)         | 12,289,613,670 | 7,779,542,687   |
| 72 | GOLDMAN SACHS EXECUTION & CLEARING LP | Y   | CME   | 04/27/2007 | 988,768,510   | 53,367,101    | 935,401,409 | 505,017,513    | 7,727,605       |
| 73 | H & R BLOCK FINANCIAL ADVISORS INC    | Y   | NFA   | 04/30/2007 | 122,038,962   | 8,771,969     | 113,266,993 | 0              | 0               |
| 74 | HAGERTY GRAIN CO INC                  | N   | CBOT  | 04/30/2007 | 1,686,467     | 500,000       | 1,186,467   | 4,736,941      | 0               |
| 75 | HAMILTON WILLIAMS LLC                 | N   | NFA   | 04/30/2007 | 1,587,150     | 1,000,000     | 587,150     | 0              | 0               |
| 76 | HOTSPOT FXR LLC                       | N   | NFA   | 04/30/2007 | 6,048,554     | 1,000,000     | 5,048,554   | 0              | 0               |
| 77 | HSBC SECURITIES USA INC               | Y   | CME   | 04/30/2007 | 429,229,910   | 54,634,270    | 374,595,640 | 778,926,439    | 87,307,350      |
| 78 | I TRADE FX LLC                        | N   | NFA   | 04/30/2007 | -3,039,720    | 1,000,000     | -4,039,720  | 0              | 0               |
| 79 | ICAP FUTURES LLC                      | N   | CBOT  | 04/30/2007 | 4,835,243     | 500,000       | 4,335,243   | 0              | 0               |
| 80 | IFSCL USA INC                         | N   | NFA   | 04/30/2007 | 6,562,113     | 5,000,000     | 1,562,113   | 1,535,255      | 149,784         |
| 81 | IFX MARKETS INC                       | N   | NFA   | 04/30/2007 | 7,467,874     | 2,675,487     | 4,792,387   | 0              | 0               |
| 82 | IG FINANCIAL MARKETS INC.             | N   | NFA   | 04/30/2007 | 996,838       | 500,000       | 496,838     | 0              | 0               |
| 83 | INSTINET LLC                          | Y   | NFA   | 04/30/2007 | 79,792,835    | 4,777,315     | 75,015,520  | 0              | 0               |
| 84 | INTEGRATED BROKERAGE SERVICES LLC     | N   | NFA   | 04/30/2007 | 1,672,619     | 1,000,000     | 672,619     | 678,812        | 0               |
| 85 | INTERACTIVE BROKERS LLC               | Y   | EUXUS | 04/30/2007 | 304,564,064   | 35,073,738    | 269,490,326 | 234,694,739    | 69,086,076      |
| 86 | INTERBANK FX LLC                      | N   | NFA   | 04/30/2007 | 6,744,903     | 2,726,397     | 4,018,506   | 0              | 0               |
| 87 | IOWA GRAIN CO                         | N   | CBOT  | 04/30/2007 | 14,364,206    | 8,202,953     | 6,161,253   | 240,487,093    | 569,037         |
| 88 | ITAU SECURITIES INC                   | Y   | NFA   | 04/30/2007 | 23,554,670    | 500,000       | 23,054,670  | 0              | 0               |
| 89 | IXIS SECURITIES NORTH AMERICA INC     | Y   | NFA   | 04/30/2007 | 143,679,213   | 500,000       | 143,179,213 | 0              | 0               |
| 90 | JP MORGAN FUTURES INC                 | N   | NYME  | 04/30/2007 | 1,163,571,028 | 638,086,591   | 525,484,437 | 8,160,739,722  | 1,002,724,909   |
| 91 | KOTTKE ASSOCIATES LLC                 | N   | CBOT  | 04/30/2007 | 13,459,116    | 500,000       | 12,959,116  | 36,174,301     | 0               |
| 92 | LADENBURG THALMANN & CO INC           | Y   | NFA   | 04/30/2007 | 19,952,327    | 500,000       | 19,452,327  | 0              | 0               |
| 93 | LBS LIMITED PARTNERSHIP               | N   | CBOT  | 04/30/2007 | 914,052       | 500,000       | 414,052     | 0              | 0               |

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|     |  |     |      |            |               |               |               | (e)           | (f)             |
| 94  | LEHMAN BROTHERS INC                      | Y   | CBOT | 04/30/2007 | (g)           | 542,105,000   | (g)           | 4,830,995,000 | 161,644,000     |
| 95  | LINN GROUP ( THE )                       | N   | NFA  | 04/30/2007 | 1,342,115     | 500,000       | 842,115       | 0             | 0               |
| 96  | LINSCO/PRIVATE LEDGER CORP               | Y   | NFA  | 04/30/2007 | 77,260,844    | 7,491,461     | 69,769,383    | 0             | 0               |
| 97  | LOEB PARTNERS CORPORATION                | Y   | NFA  | 04/30/2007 | 23,557,333    | 500,000       | 23,057,333    | 0             | 0               |
| 98  | MACQUARIE FUTURES USA INC                | N   | NFA  | 04/30/2007 | 9,895,246     | 672,853       | 9,222,393     | 24,159,820    | 83,965          |
| 99  | MAN FINANCIAL INC                        | N   | CME  | 04/30/2007 | 584,288,170   | 375,665,074   | 208,623,096   | 8,177,624,003 | 930,937,095     |
| 100 | MB TRADING FUTURES INC.                  | N   | NFA  | 04/30/2007 | 3,080,918     | 1,000,000     | 2,080,918     | 0             | 0               |
| 101 | MBF CLEARING CORP                        | N   | NYME | 04/30/2007 | 26,990,035    | 3,780,111     | 23,209,924    | 118,048,433   | 3,131,034       |
| 102 | MCVEAN TRADING AND INVESTMENTS LLC       | N   | NFA  | 04/30/2007 | 6,429,364     | 2,913,347     | 3,516,017     | 540,294,596   | 0               |
| 103 | MERRILL LYNCH PIERCE FENNER & SMITH      | Y   | CBOT | 05/04/2007 | (g)           | 536,183,365   | (g)           | 6,514,081,935 | 650,180,869     |
| 104 | MERRILL LYNCH PROFESSIONAL CLEARING CORP | Y   | NFA  | 05/04/2007 | 1,187,339,512 | 51,957,765    | 1,135,381,747 | 729,249,663   | 51,077,513      |
| 105 | MID-CO COMMODITIES INC                   | N   | NFA  | 04/30/2007 | 5,463,913     | 3,218,880     | 2,245,033     | 43,019,911    | 0               |
| 106 | mitsui BUSSAN COMMODITIES USA INC        | N   | NYME | 04/30/2007 | 5,936,940     | 500,000       | 5,436,940     | 0             | 0               |
| 107 | MIZUHO SECURITIES USA INC                | Y   | CME  | 04/30/2007 | 127,110,426   | 21,028,882    | 106,081,544   | 223,874,743   | 75,840,091      |
| 108 | MONEY GARDEN CORP                        | N   | NFA  | 04/30/2007 | 3,399,844     | 1,000,000     | 2,399,844     | 0             | 0               |
| 109 | MORGAN KEEGAN & COMPANY INC              | Y   | NFA  | 04/30/2007 | 385,296,770   | 14,793,183    | 370,503,587   | 0             | 0               |
| 110 | MORGAN STANLEY & CO INCORPORATED         | Y   | CME  | 04/30/2007 | (g)           | 1,653,641,553 | (g)           | 4,137,512,070 | 4,575,848,172   |
| 111 | NATIONS INVESTMENTS LLC                  | N   | NFA  | 04/30/2007 | 1,699,715     | 1,000,000     | 699,715       | 4,285,978     | 0               |
| 112 | NEUBERGER BERMAN LLC                     | Y   | NFA  | 04/30/2007 | 236,849,551   | 5,000,000     | 231,849,551   | 6,476,235     | 0               |
| 113 | NOMURA SECURITIES INTERNATIONAL INC      | Y   | CBOT | 04/30/2007 | 735,209,041   | 6,171,454     | 729,037,587   | 49,979,790    | 9,966,167       |
| 114 | OANDA CORPORATION                        | N   | NFA  | 04/30/2007 | 44,156,965    | 9,667,173     | 34,489,792    | 0             | 0               |
| 115 | ODL SECURITIES INC                       | N   | NFA  | 04/30/2007 | 9,378,618     | 1,000,000     | 8,378,618     | 0             | 0               |
| 116 | ONE WORLD CAPITAL GROUP LLC              | N   | NFA  | 04/30/2007 | 1,105,735     | 1,000,000     | 105,735       | 2,065,892     | 0               |
| 117 | OPEN E CRY LLC                           | N   | NFA  | 04/30/2007 | 1,062,810     | 634,955       | 427,855       | 28,340,794    | 1,547,715       |
| 118 | OPPENHEIMER & CO INC                     | Y   | NFA  | 04/30/2007 | 186,934,192   | 25,261,320    | 161,672,872   | 21,508,822    | 0               |
| 119 | OPTIONSPRESS INC                         | Y   | NFA  | 04/30/2007 | 96,422,851    | 4,941,648     | 91,481,203    | 4,795,623     | 0               |
| 120 | PENSON FINANCIAL FUTURES INC             | N   | NFA  | 04/30/2007 | 1,837,309     | 500,000       | 1,337,309     | 17,105,367    | 408,771         |
| 121 | PENSON GHCO                              | N   | CBOT | 04/30/2007 | 13,498,769    | 3,475,241     | 10,023,528    | 110,884,990   | 8,917,410       |
| 122 | PEREGRINE FINANCIAL GROUP INC            | N   | NFA  | 04/30/2007 | 14,574,410    | 5,118,559     | 9,455,851     | 189,247,465   | 11,145,890      |
| 123 | PERFORMANCE CAPITAL INTERNATIONAL LLC    | N   | NFA  | 04/30/2007 | 606,700       | 500,000       | 106,700       | 0             | 0               |
| 124 | PIONEER FUTURES INC                      | N   | NYME | 04/30/2007 | 1,045,180     | 500,000       | 545,180       | 0             | 0               |
| 125 | PRUDENTIAL BACHE COMMODITIES LLC         | N   | CBOT | 04/30/2007 | 137,204,000   | 119,825,960   | 17,378,040    | 1,951,217,000 | 232,163,000     |
| 126 | PUMA FINANCIAL LLC                       | N   | NFA  | 04/30/2007 | 853,372       | 500,000       | 353,372       | 1,372,115     | 0               |
| 127 | RAND FINANCIAL SERVICES INC              | N   | CME  | 04/30/2007 | 36,985,752    | 11,724,905    | 25,260,847    | 135,532,500   | 31,166,000      |
| 128 | RAYMOND JAMES & ASSOCIATES INC           | Y   | NFA  | 04/30/2007 | 319,152,340   | 28,712,681    | 290,439,659   | 0             | 0               |
| 129 | RBC CAPITAL MARKETS CORPORATION          | Y   | CME  | 04/30/2007 | 392,112,841   | 64,301,922    | 327,810,919   | 123,893,811   | 5,811,064       |
| 130 | RBC DAIN RAUSCHER INC                    | Y   | NFA  | 04/30/2007 | 385,719,739   | 33,221,574    | 352,498,165   | 0             | 0               |
| 131 | RBS GREENWICH CAPITAL INC                | Y   | CBOT | 04/30/2007 | 1,259,232,000 | 88,453,000    | 1,170,779,000 | 639,184,000   | 87,650,000      |
| 132 | RJ OBRIEN & ASSOCIATES INC               | N   | CME  | 04/30/2007 | 102,352,112   | 73,861,360    | 28,490,752    | 2,060,436,216 | 27,431,612      |
| 133 | ROBBINS FUTURES INC                      | N   | NFA  | 04/30/2007 | 554,042       | 30,961        | 523,081       | 3,467,463     | 0               |
| 134 | ROSENTHAL COLLINS GROUP LLC              | N   | CME  | 04/30/2007 | 37,642,035    | 23,470,370    | 14,171,665    | 725,116,555   | 12,388,687      |
| 135 | ROSENTHAL GLOBAL SECURITIES LLC          | Y   | CBOT | 04/30/2007 | 4,724,371     | 500,000       | 4,224,371     | 0             | 0               |
| 136 | ROYAL FOREX TRADING LLC                  | N   | NFA  | 04/30/2007 | 1,102,335     | 1,000,000     | 102,335       | 0             | 0               |
| 137 | SANFORD C BERNSTEIN & CO LLC             | Y   | NFA  | 04/30/2007 | 137,560,426   | 46,298,215    | 91,262,211    | 0             | 0               |
| 138 | SENTINEL MANAGEMENT GROUP INC            | N   | NFA  | 04/30/2007 | 3,404,662     | 500,000       | 2,904,662     | 1,551,117,192 | 8,341,432       |
| 139 | SHATKIN ARBOR INC                        | N   | CBOT | 04/30/2007 | 6,629,917     | 516,744       | 6,113,173     | 30,624,511    | 24,312          |
| 140 | SHAY GRAIN CLEARING COMPANY              | N   | KCBT | 04/30/2007 | 1,090,818     | 500,000       | 590,818       | 11,536,107    | 0               |





