

FOR IMMEDIATE RELEASE

***R.J. O'BRIEN CUSTOMER ASSETS CLIMB TO \$1.9 BILLION
CEO Corcoran Credits Across-the-Board Growth in All Business Segments***

CHICAGO, May 2, 2006 -- R.J. O'Brien and Associates, Inc. (RJO), the nation's largest independent futures brokerage, announced today that its customer assets soared 50% during the first quarter of 2006 when compared to the first quarter 2005, bringing the total to \$1.9 billion, up from \$1.7 billion at year-end 2005.

RJO's robust growth over the past decade is on course to continue according to Gerald F. Corcoran, CEO. The firm's dedication to client service and cutting-edge technology has proven to be a sound strategy as the demand for futures and derivatives swell.

"RJO is poised for continued expansion," said Mr. Corcoran. "Our infrastructure is solid, and we continue to build scale and attract quality clients. We are now ready to actively pursue strategic acquisitions."

RJO has grown nine-fold since 1999 when customer assets were \$215 million. Last year, the firm ranked 15th in the annual *Futures* magazine rankings of the "Top 50 Brokers" in the derivatives industry, due to a 41% increase in 2004 which was topped by a 50% increase in 2005. RJO has set revenue records in each of the past 10 years.

During the first quarter, RJO has seen growth across-the-board. The highlights, as of March 31, 2006, include:

- Revenues up 59%
- Operating income up 71%
- Clearing volume up 50%
- Execution volume up 36%
- Adjusted net capital remains over \$91 million
- Outstanding subordinated debt was reduced by 20%

Colleen Mitchell, President, cited accelerated institutional business as a boon to overall growth. "While all of our business lines have contributed to our stellar results, we are encouraged to see the wholesale business gain momentum, and we plan to allocate additional resources that will enhance our services to our institutional clients."

RJO is also on target to expand its global clearing capabilities. During 2005, the firm became a clearing member of the EuronextLIFFE and the Eurex exchanges. Currently, RJO is in the final stages of

becoming full clearing members of the ICE, and is on track to become full clearing members of the SFE and HKFE by the end of the year.

R.J. O'Brien is the largest independent futures brokerage in the United States. A privately owned Futures Commission Merchant (FCM), RJO is also one of the oldest futures brokerage firms, dating to 1914. RJO is a founding member of the Chicago Mercantile Exchange and is a full clearing member of: the Chicago Board of Trade (CBOT); the New York Mercantile Exchange (NYMEX and COMEX divisions); the New York Board of Trade (NYBOT); Eurex AG; Eurex US; EuronextLIFFE; and Intercontinental Exchange (ICE). RJO offers the latest in order entry technology coupled with 24-hour execution and clearing on every futures exchange worldwide. RJO services a nationwide network of more than 250 introducing brokers and some of the world's largest financial, industrial and agricultural institutions. For further information, please visit www.rjobrien.com.

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For further information:

Colleen Mitchell
President
R.J. O'Brien
222 South Riverside Plaza, Suite 900
Chicago, Illinois 60606
(312) 373-5000

PR Contact:
Meg Bode
Bode & Associates, Inc.
(516) 869-6610