

DLV660-P
 BUSINESS DATE: 07/25/2008

 CHICAGO MERCANTILE EXCHANGE
 YEAR TO DATE ISSUES AND STOPS

 Run Date: 07/25/2008
 Run Time: 20:10:12

PRODUCT GROUP: FINANCIAL

PRODUCT: 30 YR U.S. TREASURY BOND FUTURES

FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
835 LEHMAN BROTHERS INC.	H				3908 2060			3341 0						
873 RONIN CAPITAL L.L.C.	H				1510 0			2970 0						
TOTALS:					17860			17724						

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PRODUCT GROUP: FINANCIAL

PRODUCT: 10Y TREASURY NOTE FUTURES

FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
560 MERRILL LYNCH	H							646 0						
617 MORGAN STANLEY & CO.	C				0 500									
617 MORGAN STANLEY & CO.	H				142 0			0 271						
660 J.P. MORGAN FUTURES,	C				6 1814									
690 FORTIS CLR AMERICAS	C							350 0						
709 BARCLAYS CAPITAL	C				2068 5946			4824 1691						
714 NEWEDGE USA, LLC	C				510 0			0 401						
800 ROSENTHAL COLLINS	H							0 236						
835 LEHMAN BROTHERS INC.	H				7930 587			0 3093						
873 RONIN CAPITAL L.L.C.	H				863 0			11250 0						
940 PENSON GHCO	C				0 1									
TOTALS:					20557			18104						

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PRODUCT GROUP: FINANCIAL

PRODUCT: 5 YR TREASURY NOTE FUTURES

FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
709 BARCLAYS CAPITAL	C				1126 10789			0 1719						
709 BARCLAYS CAPITAL	H				1748 0									
714 NEWEDGE USA, LLC	C				0 698			1694 0						
714 NEWEDGE USA, LLC	H							500 0						
835 LEHMAN BROTHERS INC.	H				3927 0			0 1019						
TOTALS:					25141			5843						

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 CHICAGO MERCANTILE EXCHANGE
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PRODUCT GROUP: FINANCIAL

PRODUCT: 2 YEAR TREASURY NOTE FUTURES

FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
660 J.P. MORGAN FUTURES,	C				421 0									
709 BARCLAYS CAPITAL	C				320 0			1250 1250						
714 NEWEDGE USA, LLC	H				0 678			908 0						
835 LEHMAN BROTHERS INC.	H				0 12			571 0						
TOTALS:					15298			5656						

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