

Effective close of business July 23, 2010

Spread Type	Priority Spread #	Position	Rate	Period / Ratio
Outright	N/A	2 Year Treasury Note (ZTE)	\$600	N/A
Outright	N/A	5 Year Treasury Note (ZFE)	\$800	N/A
Outright	N/A	10 Year Treasury Note (ZNE)	\$1,400	N/A
Outright	N/A	U.S. Treasury Bond (ZBE)	\$2,500	N/A
Outright	N/A	Ultra Long Bond (ZUE)	\$3,000	N/A
Outright	N/A	Eurodollar (GEE)	\$750	Mo. 01-08
Outright	N/A	Eurodollar (GEE)	\$850	Mo. 09-12
Intra	1	Eurodollar (GEE) - All Months GEE Double Butterfly	75	Mo.05
Intra	2	Eurodollar (GEE) - All Months GEE Double Butterfly	0	Mo.04
Intra	3	Eurodollar (GEE) - All Months GEE Double Butterfly	0	Mo.03
Intra	4	Eurodollar (GEE) - 3 Month Double Butterfly	100	Mo.02
Intra	5	Eurodollar (GEE) - 3 Month Double Butterfly	150	Mo.01
Intra	6	Eurodollar (GEE) - All Months GEE Double Butterfly	0	Mo.02
Intra	7	Eurodollar (GEE) - All Months GEE Double Butterfly	150	Mo.01
Intra	8	Eurodollar (GEE) - All Months GEE Double Condor	0	Mo.4
Intra	9	Eurodollar (GEE) - All Months GEE Double Condor	0	Mo.2
Intra	10	Eurodollar (GEE) - All Months GEE Double Condor	0	Mo.3
Intra	11	Eurodollar (GEE) - All Months GEE Double Condor	100	Mo.1
Intra	12	Eurodollar (GEE) - All Months Condor	50	Mo. 05
Intra	13	Eurodollar (GEE) - All Months Butterfly	75	Mo. 05
Intra	14	Eurodollar (GEE) - All Months Butterfly	75	Mo. 06
Intra	15	Eurodollar (GEE) - All Months Butterfly	0	Mo. 04
Intra	16	Eurodollar (GEE) - All Months Condor	0	Mo. 04
Intra	17	Eurodollar (GEE) - 3 Month Butterfly	100	Mo. 04
Intra	18	Eurodollar (GEE) - 3 Month Butterfly	150	Mo. 03
Intra	19	Eurodollar (GEE) - All Months Butterfly	0	Mo. 03
Intra	20	Eurodollar (GEE) - All Months Condor	100	Mo. 02
Intra	21	Eurodollar (GEE) - 6 Month Butterfly	300	Mo. 02
Intra	22	Eurodollar (GEE) - All Months Condor	200	Mo. 03
Intra	23	Eurodollar (GEE) - All Months Butterfly	100	Mo. 02
Intra	24	Eurodollar (GEE) - 3 Month Butterfly	200	Mo. 02
Intra	25	Eurodollar (GEE) - 3 Month Butterfly	250	Mo. 01
Intra	26	Eurodollar (GEE) - All Months Butterfly	200	Mo. 01
Intra	27	Eurodollar (GEE) - All Months Condor	200	Mo. 01
Intra	28	Eurodollar (GEE) - 3 Month Condor	400	Mo. 01
Intra	29	Eurodollar (GEE) - 3 Month Condor	400	Mo. 02
Intra	30	Eurodollar (GEE) - 6 Month Butterfly	400	Mo. 01
Intra	31	Eurodollar (GEE) - All Months Consecutive Spread	75	Mo. 09-10
Intra	32	Eurodollar (GEE) - All Months Consecutive Spread	75	Mo. 10-11
Intra	33	Eurodollar (GEE) - All Months Consecutive Spread	75	Mo. 11-12
Intra	34	Eurodollar (GEE) - All Months Consecutive Spread	0	Mo. 08-09
Intra	35	Eurodollar (GEE) - All Months Consecutive Spread	200	Mo. 01-02
Intra	36	Eurodollar (GEE) - All Months Consecutive Spread	200	Mo. 02-03
Intra	37	Eurodollar (GEE) - All Months Consecutive Spread	200	Mo. 03-04
Intra	38	Eurodollar (GEE) - All Months Consecutive Spread	200	Mo. 04-05
Intra	39	Eurodollar (GEE) - All Months Consecutive Spread	200	Mo. 05-06
Intra	40	Eurodollar (GEE) - All Months Consecutive Spread	200	Mo. 06-07
Intra	41	Eurodollar (GEE) - All Months Consecutive Spread	200	Mo. 07-08
Intra	43	Eurodollar (GEE) - Tier 3 vs. Tier 3	200	Mo. 09-12 vs. Mo. 09-12
Intra	44	Eurodollar (GEE) - Tier 2 vs. Tier 3	300	Mo. 05-08 vs. Mo. 09-12
Intra	45	Eurodollar (GEE) - Tier 1 vs. Tier 1	250	Mo. 01-04 vs. Mo. 01-04
Intra	46	Eurodollar (GEE) - Tier 1 vs. Tier 2	300	Mo. 01-04 vs. Mo. 05-08
Intra	47	Eurodollar (GEE) - Tier 1 vs. Tier 3	450	Mo. 01-04 vs. Mo. 09-12
Intra	48	Eurodollar (GEE) - Tier 2 vs. Tier 2	350	Mo. 05-08 vs. Mo. 05-08
Intra	1	Treasury Bond (ZBE)	125	N/A
Intra	1	5 Year Treasury Note (ZFE)	150	N/A
Intra	1	10 Year Treasury Note (ZNE)	150	N/A
Intra	1	2 Year Treasury Note (ZTE)	150	N/A
Intra	1	Ultra Long Bond (ZUE)	125	N/A
Inter - Scan	1	Ultra Long Bond (ZUE) vs U.S. Treasury Bond (ZBE) vs 10 Year Treasury Note (ZNE) vs 5 Year Treasury Note (ZFE)	70%	2:2:3:5
Inter	2	10 Year Treasury Note (ZNE) vs Eurodollar (GEE) Tier 1	85%	2:5
Inter	3	10 Year Treasury Note (ZNE) vs Eurodollar (GEE) Tier 2	85%	2:5
Inter	4	10 Year Treasury Note (ZNE) vs Eurodollar (GEE) Tier 3	85%	2:5
Inter	5	U.S. Treasury Bond (ZBE) vs Eurodollar (GEE) Tier 1	85%	1:5
Inter	6	U.S. Treasury Bond (ZBE) vs Eurodollar (GEE) Tier 2	85%	1:5
Inter	7	U.S. Treasury Bond (ZBE) vs Eurodollar (GEE) Tier 3	85%	1:5

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Inter	8	5 Year Treasury Note (ZFE) vs Eurodollar (GEE) Tier 1	75%	2:1
Inter	9	5 Year Treasury Note (ZFE) vs Eurodollar (GEE) Tier 2	75%	2:1
Inter	10	5 Year Treasury Note (ZFE) vs Eurodollar (GEE) Tier 3	75%	2:1
Inter	11	2 Year Treasury Note (ZTE) vs Eurodollar (GEE) Tier 1	60%	2:3
Inter	12	2 Year Treasury Note (ZTE) vs Eurodollar (GEE) Tier 2	60%	2:3
Inter	13	2 Year Treasury Note (ZTE) vs Eurodollar (GEE) Tier 3	60%	2:3
Inter	14	10 Year Treasury Note (ZNE) vs 2 Year Treasury Note (ZTE)	70%	1:2
Inter	15	5 Year Treasury Note (ZFE) vs 2 Year Treasury Note (ZTE)	60%	5:6
Inter	16	Ultra Long Bond (ZUE) vs 2 Year Treasury Note (ZTE)	50%	1:3
Inter	17	U.S. Treasury Bond (ZBE) vs 2 Year Treasury Note (ZTE)	50%	1:3