

Firm: 9999 Acct: CBT 07 InterSpreads Type:S Seg:N/A

Exch	Comb	PB	Maint/	Tier	Intercom	Delta		Risk				
Cmplx	Comm	Class	Init	#	Credit	Remaining	Original	Scan	Time	Vol	Price	WPR
CME												
	07											
		CORE	MNT	0	34,000.00	0.0000	-50.0000	85,000.00	0.00	0.00	85,000.00	1,700.00
		CORE	MNT	1	0.00	0.0000	-50.0000	85,000.00	0.00	0.00	85,000.00	1,700.00
	KCW											
		CORE	MNT	0	14,500.00	0.0000	25.0000	36,250.00	0.00	0.00	36,250.00	1,450.00
	NY-HO											
		CORE	MNT	0	0.00	10.0000	10.0000	47,500.00	0.00	0.00	47,500.00	4,750.00
		CORE	MNT	5	0.00	10.0000	10.0000	47,500.00	0.00	0.00	47,500.00	4,750.00
	NY-RB											
		CORE	MNT	0	0.00	5.0000	5.0000	25,500.00	0.00	0.00	25,500.00	5,100.00
		CORE	MNT	4	0.00	5.0000	5.0000	25,500.00	0.00	0.00	25,500.00	5,100.00

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Exch	Comb	PB	Maint/	Tier	Intercom	Delta		Risk				
Cmplx	Comm	Class	Init	#	Credit	Remaining	Original	Scan	Time	Vol	Price	WPR
CME												
	NY-CL											
		CORE	MNT	0	0.00	-25.0000	-25.0000	82,500.00	0.00	0.00	82,500.00	3,300.00
		CORE	MNT	9	0.00	-25.0000	-25.0000	82,500.00	0.00	0.00	82,500.00	3,300.00
	NY-HO											
		CORE	MNT	0	0.00	-15.0000	-15.0000	75,000.00	0.00	0.00	75,000.00	5,000.00
		CORE	MNT	3	0.00	-15.0000	-15.0000	75,000.00	0.00	0.00	75,000.00	5,000.00
	O											
		CORE	MNT	0	15,000.00	0.0000	-50.0000	37,500.00	0.00	0.00	37,500.00	750.00
	S											
		CORE	MNT	0	12,000.00	90.0000	100.0000	300,000.00	0.00	0.00	300,000.00	3,000.00
		CORE	MNT	1	0.00	90.0000	100.0000	300,000.00	0.00	0.00	300,000.00	3,000.00

Vega		Inter
Tier Risk	Remaining Tier Risk	Vol Credit

0.00	0.00	0.00
0.00	0.00	0.00
0.00	0.00	0.00
0.00	0.00	0.00
0.00	0.00	0.00
0.00	0.00	0.00

Vega		Inter
Tier Risk	Remaining Tier Risk	Vol Credit

0.00	0.00	0.00
0.00	0.00	0.00
0.00	0.00	0.00
0.00	0.00	0.00
0.00	0.00	0.00
0.00	0.00	0.00
0.00	0.00	0.00