

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 |
|       | KCW   |       |        |      |           |           |          |           |      |      |           |          |
|       |       | CORE  | MNT    | 0    | 0.00      | 25.0000   | 25.0000  | 36,250.00 | 0.00 | 0.00 | 36,250.00 | 1,450.00 |
|       | NY-HO |       |        |      |           |           |          |           |      |      |           |          |
|       |       | CORE  | MNT    | 0    | 9,500.00  | 5.0000    | 10.0000  | 47,500.00 | 0.00 | 0.00 | 47,500.00 | 4,750.00 |
|       |       | CORE  | MNT    | 5    | 0.00      | 5.0000    | 10.0000  | 47,500.00 | 0.00 | 0.00 | 47,500.00 | 4,750.00 |
|       | NY-RB |       |        |      |           |           |          |           |      |      |           |          |
|       |       | CORE  | MNT    | 0    | 10,200.00 | 0.0000    | 5.0000   | 25,500.00 | 0.00 | 0.00 | 25,500.00 | 5,100.00 |
|       |       | CORE  | MNT    | 4    | 0.00      | 0.0000    | 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    | 17,325.00 | -4.0000   | -25.0000 | 82,500.00  | 0.00 | 0.00 | 82,500.00  | 3,300.00 |
|       |       | CORE  | MNT    | 9    | 0.00      | -4.0000   | -25.0000 | 82,500.00  | 0.00 | 0.00 | 82,500.00  | 3,300.00 |
|       | NY-HO |       |        |      |           |           |          |            |      |      |            |          |
|       |       | CORE  | MNT    | 0    | 30,000.00 | 0.0000    | -15.0000 | 75,000.00  | 0.00 | 0.00 | 75,000.00  | 5,000.00 |
|       |       | CORE  | MNT    | 3    | 0.00      | 0.0000    | -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    | 96,375.00 | 0.0000    | 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 |