

Spreads Detail

Log File: C:\Users\kehrlich\AppData\Local\Temp\SPA2CAA.tmp.log
 Date: 3/29/2021 8:00:38 PM

Firm: 9999 - CBT 07 InterSpreads - N/A - (USD) - Regular

Spread Type	Spread Priority	Spreads Formed	Rate Type	Position Type	CC Code	Charge / Credit	Tier / Period	Delta Available	Delta Remaining
Scan	2		Act.Sc.=13		NY-HO.-targ.	47,500.00			
Scan	3		Act.Sc.=13		NY-RB.-targ.	25,500.00			
INTER	28,897	25.00	Core/Mnt	Inter					
					07	34,000.00			
							202105	-50.00	0.00
							0	50.00	0.00
					KCW	14,500.00			
							202205	25.00	0.00
							0	25.00	0.00

Firm: 9999 - CBT S InterSpreads - N/A - (USD) - Regular

Spread Type	Spread Priority	Spreads Formed	Rate Type	Position Type	CC Code	Charge / Credit	Tier / Period	Delta Available	Delta Remaining
Scan	2		Act.Sc.=11		NY-HO.-targ.	75,000.00			
Scan	31		Act.Sc.=11		NY-CL.-targ.	82,500.00			
INTER	28,890	10.00	Core/Mnt	Inter					
					O	15,000.00			
							202205	-50.00	0.00
							0	50.00	0.00
					S	12,000.00			
							202105	100.00	90.00
							0	100.00	90.00