

Spreads Detail

Log File: C:\Users\kehrlich\AppData\Local\Temp\SPA290E.tmp.log
 Date: 3/29/2021 8:00:46 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	28,571	5.00	Core/Mnt	Inter					
					07	17,000.00			
							202105 0	-50.00 50.00	-25.00 25.00
					NY-RB	10,200.00			
							202107 0	5.00 5.00	0.00 0.00
INTER	28,627	5.00	Core/Mnt	Inter					
					07	17,000.00			
							202105 0	-25.00 25.00	0.00 0.00
					NY-HO	9,500.00			
							202110 0	10.00 10.00	5.00 5.00

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	28,436	7.50	Core/Mnt	Inter					
					NY-HO	30,000.00			
							202106 0	-15.00 15.00	0.00 0.00
					S	45,000.00			
							202105 0	100.00 100.00	62.50 62.50
INTER	28,857	10.00	Core/Mnt	Inter					
					O	15,000.00			
							202205 0	-50.00 50.00	0.00 0.00
					S	12,000.00			
							202105 0	62.50 62.50	52.50 52.50
INTER	31,613	10.50	Core/Mnt	Inter					
					NY-CL	17,325.00			
							202205 0	-25.00 25.00	-4.00 4.00
					S	39,375.00			
							202105 0	52.50 52.50	0.00 0.00