

Spreads Detail

Log File:

C:\Users\kehrlich\AppData\Local\Temp\SPA6CFA.tmp.log

Date:

Firm: 9999 - ED SR3 - 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	46		Act.Sc.=11		SR3-targ.	206.25			
INTRA	770	1.00	Core/Mnt	Inter	SR3	275.00			
							202209	1.00	0.00
							5	1.00	0.00
							202309	-1.00	0.00
							10	-1.00	0.00

Firm: 9999 - ED - 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	46		Act.Sc.=13		SR3-targ.	10,000.00			

Firm: 9999 - ED 17 25 - 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	46		Act.Sc.=13		SR3-targ.	10,000.00			
Scan	2		Act.Sc.=11		21-targ.	39,100.00			
INTER	25,923	5.00	Core/Mnt	Inter	21	13,440.65			
							202209	-12.00	0.00
							202212	-12.00	-9.00
							0	24.00	9.00
					SR3	2,062.50			
							202312	5.00	0.00
							3	5.00	0.00
INTER	25,933	3.00	Core/Mnt	Inter	21	8,064.39			
							202212	-9.00	0.00
							0	9.00	0.00
					SR3	1,031.25			
							202512	10.00	7.00
							5	10.00	7.00

Firm: 9999 - ED SR3 3YR 25 - 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	46		Act.Sc.=11		SR3-targ.	8,443.75			
INTRA	426	1.00	Core/Mnt	Inter					
					SR3	175.00			
							202312	1.00	0.00
							11	1.00	0.00
							202412	-15.00	-13.00
							15	-15.00	-13.00
							202512	1.00	0.00
							19	1.00	0.00
Scan	1		Act.Sc.=13		26-targ.	4,200.00			
INTER	18,962	5.00	Core/Mnt	Inter					
					25	4,200.00			
							202209	5.00	0.00
							0	5.00	0.00
					SR3	4,550.00			
							202412	-13.00	-3.00
							4	13.00	3.00
INTER	28,146	1.00	Core/Mnt	Inter					
					26	900.00			
							202212	3.00	1.00
							0	3.00	1.00
					SR3	975.00			
							202412	-3.00	0.00
							4	3.00	0.00