

DLV630-T

CME CLEARING - CHICAGO BOARD OF TRADE

BUSINESS DATE: 04/04/2024

MONTH TO DATE ISSUES AND STOPS

RUN DATE: 04/04/2024

PRODUCT GROUP: FINANCIAL

RUN TIME: 02:15:38PM

CONTRACT: APRIL 2024 30-YEAR 3.0% COUPON UMBS TBA FUT

INTENT DATE	DAILY TOTAL	CUMULATIVE
04/04/2024	30	30

CONTRACT: APRIL 2024 30-YEAR 3.5% COUPON UMBS TBA FUT

INTENT DATE	DAILY TOTAL	CUMULATIVE
04/04/2024	158	158

CONTRACT: APRIL 2024 30-YEAR 4.0% COUPON UMBS TBA FUT

INTENT DATE	DAILY TOTAL	CUMULATIVE
04/04/2024	191	191

CONTRACT: APRIL 2024 30-YEAR 4.5% COUPON UMBS TBA FUT

INTENT DATE	DAILY TOTAL	CUMULATIVE
04/04/2024	120	120

CONTRACT: APRIL 2024 30-YEAR 5.0% COUPON UMBS TBA FUT

INTENT DATE	DAILY TOTAL	CUMULATIVE
04/04/2024	120	120

CONTRACT: APRIL 2024 30-YEAR 5.5% COUPON UMBS TBA FUT

INTENT DATE	DAILY TOTAL	CUMULATIVE
04/04/2024	2,900	2,900

CONTRACT: APRIL 2024 30-YEAR 6.0% COUPON UMBS TBA FUT

INTENT DATE	DAILY TOTAL	CUMULATIVE
04/04/2024	1,100	1,100

CONTRACT: APRIL 2024 30-YEAR 6.5% COUPON UMBS TBA FUT

DLV630-T

CME CLEARING - CHICAGO BOARD OF TRADE

BUSINESS DATE: 04/04/2024

MONTH TO DATE ISSUES AND STOPS

RUN DATE: 04/04/2024

PRODUCT GROUP: FINANCIAL

RUN TIME: 02:15:38PM

CONTRACT: APRIL 2024 30-YEAR 6.5% COUPON UMBS TBA FUT

INTENT DATE	DAILY TOTAL	CUMULATIVE
04/04/2024	100	100

<<< End of Report >>>