

21-288

TO: Clearing Member Firms

Chief Financial Officers Back Office Managers Margin Managers

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, August 19, 2021

To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to

http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html

and subscribe to the Performance Bond Rates Advisory Notice listserver.

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below. Please email any questions to Clearing.RiskManagement@cmegroup.com.

The rates will be effective after the close of business on

Friday, August 20, 2021.

Current rates as of:

Thursday, August 19, 2021.

In this current advisory there are changes to Spot Charge. Below is a description of what the change affects:

The Spot Charge is an additional charge applied to the spot (contract going into delivery) month contract for physically delivered products. The Spot Charge rate is an add on to the existing margin on one futures contract, applied prior to last trade date (LTD), through last delivery date.

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	ht Rates							
			ENVIRO	NMENTA	L - Outright l	Rates		
CBL G	LOBAL EMISSI	ONS OFFSET FU	TURES (GEO)				
GEO	HRP	Mth 1	Increase	USD	583	530	660	600
GEO	NON HRP	Mth 1	Increase	USD	530	530	600	600
GEO	HRP	Mth 2	Increase	USD	583	530	660	600
GEO	NON HRP	Mth 2	Increase	USD	530	530	600	600
GEO	HRP	Mths 3-6	Increase	USD	583	530	660	600
GEO	NON HRP	Mths 3-6	Increase	USD	530	530	600	600
GEO	HRP	Mths 7+	Increase	USD	583	530	660	600
GEO	NON HRP	Mths 7+	Increase	USD	530	530	600	600
			FRE	EIGHT - C	Outright Rates	S		
FREIG	HT ROUTE TC1	7 (BALTIC) FUTU	JRES (T7C)					
T7C	HRP	Mnths 1	Decrease	USD	8,800	8,000	6,600	6,000
Г7С	NON HRP	Mnths 1	Decrease	USD	8,000	8,000	6,000	6,000
T7C	HRP	Mnths 2	Decrease	USD	7,700	7,000	6,050	5,500
Г7С	NON HRP	Mnths 2	Decrease	USD	7,000	7,000	5,500	5,500
Г7С	HRP	Mnths 3	Decrease	USD	7,700	7,000	6,050	5,500
Г7С	NON HRP	Mnths 3	Decrease	USD	7,000	7,000	5,500	5,500
Г7С	HRP	Mnths 4-9	Decrease	USD	7,700	7,000	6,050	5,500
Г7С	NON HRP	Mnths 4-9	Decrease	USD	7,000	7,000	5,500	5,500
Г7С	HRP	Mnths 10+	Decrease	USD	7,700	7,000	6,050	5,500
Г7С	NON HRP	Mnths 10+	Decrease	USD	7,000	7,000	5,500	5,500
FREIG	HT ROUTE TD3	C (PLATTS) FUT	URES (TD3)					
ΓD3	HRP		Decrease	USD	3,520	3,200	3,300	3,000
ΓD3	NON HRP		Decrease	USD	3,200	3,200	3,000	3,000

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrigh	nt Rates							

INTEREST RATES - Outright Rates

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	jht Rates							
THRE	E-MONTH BSBY	FUTURE (BSB)						
BSB	HRP	Month 1	New	USD			308	280
BSB	NON HRP	Month 1	New	USD			280	280
BSB	HRP	Month 2	New	USD			347	315
BSB	NON HRP	Month 2	New	USD			315	315
BSB	HRP	Month3	New	USD			352	320
BSB	NON HRP	Month3	New	USD			320	320
BSB	HRP	Month 4	New	USD			363	330
BSB	NON HRP	Month 4	New	USD			330	330
BSB	HRP	Month 5	New	USD			380	345
BSB	NON HRP	Month 5	New	USD			345	345
BSB	HRP	Month 6	New	USD			446	405
BSB	NON HRP	Month 6	New	USD			405	405
BSB	HRP	Month 7	New	USD			517	470
BSB	NON HRP	Month 7	New	USD			470	470
BSB	HRP	Month 8	New	USD			534	485
BSB	NON HRP	Month 8	New	USD			485	485
BSB	HRP	Month 9	New	USD			556	505
BSB	NON HRP	Month 9	New	USD			505	505
BSB	HRP	Month 10	New	USD			561	510
BSB	NON HRP	Month 10	New	USD			510	510
BSB	HRP	Month 11	New	USD			583	530
BSB	NON HRP	Month 11	New	USD			530	530
BSB	HRP	Month12	New	USD			633	575
BSB	NON HRP	Month12	New	USD			575	575
BSB	HRP	Month13	New	USD			677	615
BSB	NON HRP	Month13	New	USD			615	615
BSB	HRP	Month 14	New	USD			699	635
BSB	NON HRP	Month 14	New	USD			635	635
BSB	HRP	Month 15	New	USD			726	660
BSB	NON HRP	Month 15	New	USD			660	660
BSB	HRP	Month 16	New	USD			754	685
BSB	NON HRP	Month 16	New	USD			685	685
BSB	HRP	Month 17	New	USD			787	715
BSB	NON HRP	Month 17	New	USD			715	715
BSB	HRP	Month 18	New	USD			814	740
BSB	NON HRP	Month 18	New	USD			740	740
BSB	HRP	Month 19	New	USD			847	770
BSB	NON HRP	Month 19	New	USD			770	770
BSB	HRP	Month 20+	New	USD			864	785

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	ght Rates							
BSB	NON HRP	Month 20+	New	USD			785	785

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	ht Rates							

METALS - Outright Rates

			ME	TALS - Out	right Rates			
COME	X 100 GOLD F	UTURES (GC)						
GC	HRP	Mnth1	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth1	Decrease	USD	9,000	9,000	8,250	8,250
GC	HRP	Mnth2	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth2	Decrease	USD	9,000	9,000	8,250	8,250
GC	HRP	Mnth3	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth3	Decrease	USD	9,000	9,000	8,250	8,250
GC	HRP	Mnth4	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth4	Decrease	USD	9,000	9,000	8,250	8,250
GC	HRP	Mnth5	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth5	Decrease	USD	9,000	9,000	8,250	8,250
GC	HRP	Mnth6	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth6	Decrease	USD	9,000	9,000	8,250	8,250
GC	HRP	Mnth7	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth7	Decrease	USD	9,000	9,000	8,250	8,250
GC	HRP	Mnth8+	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth8+	Decrease	USD	9,000	9,000	8,250	8,250
COME	EX 100 GOLD T	RADE AT SETT	LEMENT (GCT)					
GCT	HRP	Mnth1	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth1	Decrease	USD	9,000	9,000	8,250	8,250
GCT	HRP	Mnth2	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth2	Decrease	USD	9,000	9,000	8,250	8,250
GCT	HRP	Mnth3	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth3	Decrease	USD	9,000	9,000	8,250	8,250
GCT	HRP	Mnth4	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth4	Decrease	USD	9,000	9,000	8,250	8,250
GCT	HRP	Mnth5	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth5	Decrease	USD	9,000	9,000	8,250	8,250
GCT	HRP	Mnth6	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth6	Decrease	USD	9,000	9,000	8,250	8,250
GCT	HRP	Mnth7	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth7	Decrease	USD	9,000	9,000	8,250	8,250
GCT	HRP	Mnth8+	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth8+	Decrease	USD	9,000	9,000	8,250	8,250

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrio	ght Rates							
E-MIN	II GOLD FUTURE	ES (QO)						
QO	HRP	Mnth1	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth1	Decrease	USD	4,500	4,500	4,125	4,125
QO	HRP	Mnth2	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth2	Decrease	USD	4,500	4,500	4,125	4,125
QO	HRP	Mnth3	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth3	Decrease	USD	4,500	4,500	4,125	4,125
QO	HRP	Mnth4	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth4	Decrease	USD	4,500	4,500	4,125	4,125
QO	HRP	Mnth5	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth5	Decrease	USD	4,500	4,500	4,125	4,125
QO	HRP	Mnth6	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth6	Decrease	USD	4,500	4,500	4,125	4,125
QO	HRP	Mnth7	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth7	Decrease	USD	4,500	4,500	4,125	4,125
QO	HRP	Mnth8+	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth8+	Decrease	USD	4,500	4,500	4,125	4,125
GOLD	(ENHANCED DI	ELIVERY) FUTUF	RES (4GC)					
4GC	HRP	Mnth1	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth1	Decrease	USD	9,000	9,000	8,250	8,250
4GC	HRP	Mnth2	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth2	Decrease	USD	9,000	9,000	8,250	8,250
4GC	HRP	Mnth3	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth3	Decrease	USD	9,000	9,000	8,250	8,250
4GC	HRP	Mnth4	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth4	Decrease	USD	9,000	9,000	8,250	8,250
4GC	HRP	Mnth5	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth5	Decrease	USD	9,000	9,000	8,250	8,250
4GC	HRP	Mnth6	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth6	Decrease	USD	9,000	9,000	8,250	8,250
4GC	HRP	Mnth7	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth7	Decrease	USD	9,000	9,000	8,250	8,250
4GC	HRP	Mnth8+	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth8+	Decrease	USD	9,000	9,000	8,250	8,250

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	ht Rates							
GOLD	LONDON TAM F	FIRST PM (GCD)						
GCD	HRP	Mnth1	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth1	Decrease	USD	9,000	9,000	8,250	8,250
GCD	HRP	Mnth2	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth2	Decrease	USD	9,000	9,000	8,250	8,250
GCD	HRP	Mnth3	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth3	Decrease	USD	9,000	9,000	8,250	8,250
GCD	HRP	Mnth4	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth4	Decrease	USD	9,000	9,000	8,250	8,250
GCD	HRP	Mnth5	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth5	Decrease	USD	9,000	9,000	8,250	8,250
GCD	HRP	Mnth6	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth6	Decrease	USD	9,000	9,000	8,250	8,250
GCD	HRP	Mnth7	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth7	Decrease	USD	9,000	9,000	8,250	8,250
GCD	HRP	Mnth8+	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth8+	Decrease	USD	9,000	9,000	8,250	8,250
RON	ORE 62% FE- CF	R CHINA FUTUR	RES (TIO)					
TIO	HRP	Mnth 5-9	Increase	USD	10,175	9,250	11,000	10,000
TIO	NON HRP	Mnth 5-9	Increase	USD	9,250	9,250	10,000	10,000
TIO	HRP	Mnth 10+	Increase	USD	9,625	8,750	10,175	9,250
TIO	NON HRP	Mnth 10+	Increase	USD	8,750	8,750	9,250	9,250
MICRO	O GOLD FUTURE	ES (MGC)						
MGC	HRP	Mnth1	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth1	Decrease	USD	900	900	825	825
MGC	HRP	Mnth2	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth2	Decrease	USD	900	900	825	825
MGC	HRP	Mnth3	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth3	Decrease	USD	900	900	825	825
MGC	HRP	Mnth4	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth4	Decrease	USD	900	900	825	825
MGC	HRP	Mnth5	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth5	Decrease	USD	900	900	825	825
ИGC	HRP	Mnth6	Decrease	USD	990	900	908	825
ИGC	NON HRP	Mnth6	Decrease	USD	900	900	825	825
ИGC	HRP	Mnth7	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth7	Decrease	USD	900	900	825	825
MGC	HRP	Mnth8+	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth8+	Decrease	USD	900	900	825	825

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	ht Rates							
MICRO	O GOLD TAS (MO	GT)						
MGT	HRP	Mnth1	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth1	Decrease	USD	900	900	825	825
MGT	HRP	Mnth2	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth2	Decrease	USD	900	900	825	825
MGT	HRP	Mnth3	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth3	Decrease	USD	900	900	825	825
MGT	HRP	Mnth4	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth4	Decrease	USD	900	900	825	825
MGT	HRP	Mnth5	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth5	Decrease	USD	900	900	825	825
MGT	HRP	Mnth6	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth6	Decrease	USD	900	900	825	825
MGT	HRP	Mnth7	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth7	Decrease	USD	900	900	825	825
MGT	HRP	Mnth8+	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth8+	Decrease	USD	900	900	825	825
MICRO	PALLADIUM F	UTURES (PAM)						
PAM	HRP	Mnth 1	Decrease	USD	3,410	3,100	2,860	2,600
PAM	NON HRP	Mnth 1	Decrease	USD	3,100	3,100	2,600	2,600
PAM	HRP	Mnth 2	Decrease	USD	3,355	3,050	2,805	2,550
PAM	NON HRP	Mnth 2	Decrease	USD	3,050	3,050	2,550	2,550
PAM	HRP	Mnth 3	Decrease	USD	3,300	3,000	2,750	2,500
PAM	NON HRP	Mnth 3	Decrease	USD	3,000	3,000	2,500	2,500
PAM	HRP	Mnth 4+	Decrease	USD	3,300	3,000	2,750	2,500
PAM	NON HRP	Mnth 4+	Decrease	USD	3,000	3,000	2,500	2,500
PALLA	ADIUM FUTURES	S NYMEX (PA)						
PA	HRP	Mnth 1	Decrease	USD	34,100	31,000	28,600	26,000
PA	NON HRP	Mnth 1	Decrease	USD	31,000	31,000	26,000	26,000
PA	HRP	Mnth 2	Decrease	USD	33,550	30,500	28,050	25,500
PA	NON HRP	Mnth 2	Decrease	USD	30,500	30,500	25,500	25,500
PA	HRP	Mnth 3	Decrease	USD	33,000	30,000	27,500	25,000
PA	NON HRP	Mnth 3	Decrease	USD	30,000	30,000	25,000	25,000
PA	HRP	Mnth 4+	Decrease	USD	33,000	30,000	27,500	25,000
PA	NON HRP	Mnth 4+	Decrease	USD	30,000	30,000	25,000	25,000

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	ht Rates							
PALLA	ADIUM TAS (PAT	·)						
PAT	HRP	Mnth 1	Decrease	USD	34,100	31,000	28,600	26,000
PAT	NON HRP	Mnth 1	Decrease	USD	31,000	31,000	26,000	26,000
PAT	HRP	Mnth 2	Decrease	USD	33,550	30,500	28,050	25,500
PAT	NON HRP	Mnth 2	Decrease	USD	30,500	30,500	25,500	25,500
PAT	HRP	Mnth 3	Decrease	USD	33,000	30,000	27,500	25,000
PAT	NON HRP	Mnth 3	Decrease	USD	30,000	30,000	25,000	25,000
PAT	HRP	Mnth 4+	Decrease	USD	33,000	30,000	27,500	25,000
PAT	NON HRP	Mnth 4+	Decrease	USD	30,000	30,000	25,000	25,000
SHAN	GHAI GOLD (CN	IH) FUTURES (SO	GC)					
SGC	HRP	Mths 1-3	Decrease	CNH	22,000	20,000	19,800	18,000
SGC	NON HRP	Mths 1-3	Decrease	CNH	20,000	20,000	18,000	18,000
SGC	HRP	Mths 4+	Decrease	CNH	22,000	20,000	19,800	18,000
SGC	NON HRP	Mths 4+	Decrease	CNH	20,000	20,000	18,000	18,000
SHAN	GHAI GOLD (US	D) FUTURES (SC	GU)					
SGU	HRP	Mths 1-3	Decrease	USD	3,300	3,000	2,970	2,700
SGU	NON HRP	Mths 1-3	Decrease	USD	3,000	3,000	2,700	2,700
SGU	HRP	Mths 4+	Decrease	USD	3,300	3,000	2,970	2,700
SGU	NON HRP	Mths 4+	Decrease	USD	3,000	3,000	2,700	2,700

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra S	Spreads							
			AGRIC	CULTURE	E - Intra Sprea	ads		
Month	ns 3+ vs Months (3+ (OATS FUTUR	RES)					
0	HRP		Increase	USD	495	450	660	600
0	NON HRP		Increase	USD	450	450	600	600
SOYB	EANS (S) - Spot	Spread Rate (MII	NI-SIZED SO	YBEANS	FUTURES)			
YK	HRP	LTD-10	New	USD			88	80
YK	NON HRP	LTD-10	New	USD			80	80
SOYB	EANS (S) - Spot	Spread Rate (SC	YBEAN FUT	URES)				
S	HRP	LTD-10	New	USD			440	400
S	NON HRP	LTD-10	New	USD			400	400
SOYB	EANS (S) - Spot	Spread Rate (SC	YBEAN TAS	FUTURE	Ξ)			
SBT	HRP	LTD-10	New	USD			440	400
SBT	NON HRP	LTD-10	New	USD			400	400
			FR	EIGHT - I	ntra Spreads			
(FRE	IGHT ROUTE TC	7 (BALTIC) FUTU	JRES)					
TC7	HRP		Decrease	USD	6,600	6,000	5,500	5,000
TC7	NON HRP		Decrease	USD	6,000	6,000	5,000	5,000
(FRE	IGHT ROUTE TD	19 (BALTIC) FUT	URES)					
TDM	HRP		Decrease	USD	3,850	3,500	3,300	3,000
TDM	NON HRP		Decrease	USD	3,500	3,500	3,000	3,000
All Mr	nths (FREIGHT R	OUTE TC9 (BAL	ΓΙC) FUTURE	S)				
TC9	HRP		Decrease	USD	4,400	4,000	3,300	3,000
TC9	NON HRP		Decrease	USD	4,000	4,000	3,000	3,000
All Mr	nths (FREIGHT R	OUTE TD20 (BAI	TIC) FUTURI	ES)				
T2D	HRP		Decrease	USD	4,950	4,500	4,400	4,000
T2D	NON HRP		Decrease	USD	4,500	4,500	4,000	4,000
All Mr	nths (FREIGHT R	OUTE TD22 (BAI	TIC) FUTURI	E)				
ACB	HRP		Decrease	USD	8,800	8,000	6,600	6,000
ACB	NON HRP		Decrease	USD	8,000	8,000	6,000	6,000
All Mr	nths (FREIGHT R	OUTE TD3C (PL/	ATTS) FUTUR	RES)				
TD3	HRP		Decrease	USD	4,950	4,500	4,400	4,000
TD3	NON HRP		Decrease	USD	4,500	4,500	4,000	4,000
All Mr	nths (TC2 ROTTE	RDAM TO USAC	37K MT)					
TM	HRP		Decrease	USD	5,500	5,000	4,400	4,000
TM	NON HRP		Decrease	USD	5,000	5,000	4,000	4,000

	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra	Spreads							
			INTERE	ST RATI	ES - Intra Sp	reads		
THRE UTU	EE-MONTH BLOOI IRE)	MBERG SHORT-T	ERM FUTU	RE (BSB) Contracts	13-16 vs Contrac	ts 13-16 (THRE	E-MONTH BSB
BSB	HRP		New	USD			83	75
SB	NON HRP		New	USD			75	75
HRE	EE-MONTH BLOOI IRE)	MBERG SHORT-T	ERM FUTUR	RE (BSB) Contracts	13-16 vs Contrac	ts 17+ (THREE	MONTH BSBY
3SB	HRP		New	USD			94	. 85
SB	NON HRP		New	USD			85	85
HRE	EE-MONTH BLOOI IRE)	MBERG SHORT-T	ERM FUTUR	RE (BSB) Contracts	1-4 vs Contracts	13-16 (THREE-	MONTH BSBY
SB	HRP		New	USD			286	260
SB	NON HRP		New	USD			260	260
HRE	EE-MONTH BLOOI IRE)	MBERG SHORT-T	ERM FUTU	RE (BSB) Contracts	1-4 vs Contracts	1-4 (THREE-MO	ONTH BSBY
SB	HRP		New	USD			226	205
SB	NON HRP		New	USD			205	205
HRE	EE-MONTH BLOOI IRE)	MBERG SHORT-T	ERM FUTUR	RE (BSB) Contracts	1-4 vs Contracts	17+ (THREE-M	ONTH BSBY
BSB	HRP		New	USD			143	130
			New	USD			130	130
SB	NON HRP							
HRE	EE-MONTH BLOOI	MBERG SHORT-T	ERM FUTUR	RE (BSB) Contracts	1-4 vs Contracts	5-8 (THREE-MO	ONTH BSBY
HRE	EE-MONTH BLOOI	MBERG SHORT-T	TERM FUTUE	RE (BSB USD) Contracts	1-4 vs Contracts	5-8 (THREE-MC	
HRE UTU	EE-MONTH BLOOI IRE)	MBERG SHORT-T) Contracts	1-4 vs Contracts		160
HRE SSB SSB	HRP NON HRP		New New	USD USD			176 160	160 160
SSB SSB SBE	HRP NON HRP		New New	USD USD			176 160	160 160 IONTH BSBY
SB SB SB SB SB SB SB	EE-MONTH BLOOK IRE) HRP NON HRP EE-MONTH BLOOK IRE)		New New ERM FUTUR	USD USD RE (BSB			176 160 9-12 (THREE-N	160 160 160 10NTH BSBY
SSB SSB SSB SSB SSB SSB SSB	HRP NON HRP HRP HRP NON HRP HRP NON HRP	MBERG SHORT-T	New New FERM FUTUE New New	USD USD RE (BSB USD USD) Contracts	1-4 vs Contracts	176 160 9-12 (THREE-N 303 275	160 160 10NTH BSBY 275 275
SB SB SB SB SB SB SB SB	HRP NON HRP HRP HRP NON HRP HRP NON HRP	MBERG SHORT-T	New New FERM FUTUE New New	USD USD RE (BSB USD USD) Contracts	1-4 vs Contracts	176 160 9-12 (THREE-N 303 275	160 160 160 10NTH BSBY 275 275
SSB SSB SSB SSB SSB SSB SSB	HRP NON HRP EE-MONTH BLOOK IRE) HRP NON HRP HRP NON HRP EE-MONTH BLOOK IRE)	MBERG SHORT-T	New New FERM FUTUR New New TERM FUTUR	USD USD RE (BSB USD USD USD RE (BSB) Contracts	1-4 vs Contracts	176 160 9-12 (THREE-M 303 275 1 7+ (THREE-M	160 160 160 10NTH BSBY 275 275 10NTH BSBY
SSB SSB SSB SSB SSB SSB SSB SSB SSB	EE-MONTH BLOOK JRE) HRP NON HRP EE-MONTH BLOOK JRE) HRP NON HRP EE-MONTH BLOOK JRE) HRP NON HRP EE-MONTH BLOOK	MBERG SHORT-T	New	USD USD USD USD USD USD USD USD USD) Contracts	1-4 vs Contracts 17+ vs Contracts	176 160 9-12 (THREE-N 303 275 1 17+ (THREE-M	160 160 160 160 160 160 160 160 170 170
SB SB SB SB SB SB SB SB SB SB	EE-MONTH BLOOK JRE) HRP NON HRP EE-MONTH BLOOK JRE) HRP NON HRP EE-MONTH BLOOK JRE) HRP NON HRP EE-MONTH BLOOK	MBERG SHORT-T	New	USD USD USD USD USD USD USD USD USD) Contracts	1-4 vs Contracts 17+ vs Contracts	176 160 9-12 (THREE-N 303 275 17+ (THREE-M	160 160 160 160 160 160 160 160 170 170 170 170 170 170 170 170 170 17

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ntra (Spreads							
THRE TUTU	EE-MONTH BLOOM	MBERG SHORT-	TERM FUTU	RE (BSB) Contracts	5-8 vs Contracts	17+ (THREE-M	ONTH BSBY
BSB	HRP		New	USD			165	150
SB	NON HRP		New	USD			150	150
THRE TUTU	E-MONTH BLOOK	MBERG SHORT-	TERM FUTU	RE (BSB) Contracts	5-8 vs Contracts	5-8 (THREE-MC	ONTH BSBY
SB	HRP		New	USD			110	100
3SB	NON HRP		New	USD			100	100
THRE TUTU	E-MONTH BLOOP	MBERG SHORT-	TERM FUTU	RE (BSB) Contracts	5-8 vs Contracts	9-12 (THREE-M	IONTH BSBY
BSB	HRP		New	USD			270	245
SB	NON HRP		New	USD			245	245
HRE	E-MONTH BLOO! RE)	MBERG SHORT-	TERM FUTU	RE (BSB) Contracts	9-12 vs Contracts	s 13-16 (THREE	-MONTH BSBY
3SB	HRP		New	USD			143	130
3SB	NON HRP		New	USD			130	130
HRE	EE-MONTH BLOOI RE)	MBERG SHORT-	TERM FUTUI	RE (BSB) Contracts	9-12 vs Contracts	s 17+ (THREE-N	MONTH BSBY
BSB	HRP		New	USD			121	110
SB	NON HRP		New	USD			110	110
HRE	EE-MONTH BLOOF	MBERG SHORT-	TERM FUTU	RE (BSB) Contracts	9-12 vs Contracts	s 9-12 (THREE-	MONTH BSBY
BSB	HRP		New	USD			160	145
,00								

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread	Rates		inida	Maintonanoc		Maintenance
	INTERE	ST RATES - In	ter-commodity	Spread Rates		
THREE-MONTH BLOOMI			-		REASURY FUT	URE (21)
Spread Credit Rate	New	+5:-2			30%	
THREE-MONTH BLOOMI	-	_	SSB) Contracts	1 vs 2-YEAR TE		
Spread Credit Rate	New	+3:-2			40%	40%
THREE-MONTH BLOOMI	BERG SHORT-TER	RM FUTURE (E	SSB) Contracts	1 vs 30-YEAR E	BOND FUTURE	(17)
Spread Credit Rate	New	+8:-1			25%	25%
THREE-MONTH BLOOM	BERG SHORT-TER	RM FUTURE (E	3SB) Contracts	1 vs 3-YEAR TE	REASURY FUTU	IRE (3YR)
Spread Credit Rate	New	+3:-2			35%	35%
THREE-MONTH BLOOM	BERG SHORT-TER	RM FUTURE (E	SSB) Contracts	1 vs 5-YEAR TE	REASURY FUTU	IRE (25)
Spread Credit Rate	New	+2:-1			35%	35%
THREE-MONTH BLOOMI 1-3	BERG SHORT-TER	RM FUTURE (E	SSB) Contracts	1 vs EURODOL	LAR FUTURE (ED) Contracts
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOOMI 13-16	BERG SHORT-TER	RM FUTURE (E	BSB) Contracts	1 vs EURODOL	LAR FUTURE (ED) Contracts
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOOMI 17-20	BERG SHORT-TER	RM FUTURE (E	BSB) Contracts	1 vs EURODOL	LAR FUTURE (ED) Contracts
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOOMI 21-24	BERG SHORT-TER	RM FUTURE (E	BSB) Contracts	1 vs EURODOL	LAR FUTURE (ED) Contracts
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOOMI 25-28	BERG SHORT-TER	RM FUTURE (E	SSB) Contracts	1 vs EURODOL	LAR FUTURE (ED) Contracts
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOOMI 29-32	BERG SHORT-TER	RM FUTURE (E	BSB) Contracts	1 vs EURODOL	LAR FUTURE (ED) Contracts
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOOMI 33-36	BERG SHORT-TER	RM FUTURE (E	BSB) Contracts	1 vs EURODOL	LAR FUTURE (ED) Contracts
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOOMI 37-40	BERG SHORT-TER	RM FUTURE (E	BSB) Contracts	1 vs EURODOL	LAR FUTURE (ED) Contracts
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOOMI 41+	BERG SHORT-TER	RM FUTURE (E	BSB) Contracts	1 vs EURODOL	LAR FUTURE (ED) Contracts
Spread Credit Rate	New	+1:-1			30%	30%

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spre	ad Rates					
THREE-MONTH BLOC 4-8	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs EURODOL	LAR FUTURE (E	D) Contracts
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOC 9-12	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs EURODOL	LAR FUTURE (E	D) Contracts
Spread Credit Rate	New	+1:-1			40%	40%
THREE-MONTH BLOC	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs FED FUND	FUTURE (41) Co	ontracts 1
Spread Credit Rate	New	+5:-3			30%	30%
THREE-MONTH BLOC	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs FED FUND	FUTURE (41) Co	ontracts 13+
Spread Credit Rate	New	+5:-3			35%	35%
THREE-MONTH BLOC	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs FED FUND	FUTURE (41) Co	ontracts 2-5
Spread Credit Rate	New	+5:-3			55%	55%
THREE-MONTH BLOC	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs FED FUND	FUTURE (41) Co	ontracts 6-8
Spread Credit Rate	New	+5:-3			45%	45%
THREE-MONTH BLOC	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs FED FUND	FUTURE (41) Co	ontracts 9-12
Spread Credit Rate	New	+5:-3			35%	35%
THREE-MONTH BLOC Contracts 1	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs ONE MON	TH SOFR FUTUR	E (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOC Contracts 2	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs ONE MON	TH SOFR FUTUR	E (SR1)
Spread Credit Rate	New	+5:-3			35%	35%
THREE-MONTH BLOC Contracts 3	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs ONE MON	TH SOFR FUTUR	E (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOC Contracts 4	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs ONE MON	TH SOFR FUTUR	E (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOC Contracts 5	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs ONE MON	TH SOFR FUTUR	E (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOC Contracts 6	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs ONE MON	TH SOFR FUTUR	E (SR1)
Spread Credit Rate	New	+5:-3			35%	35%
THREE-MONTH BLOC	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs ONE MON	TH SOFR FUTUR	E (SR1)
Contracts 7						

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spre	ead Rates					
THREE-MONTH BLOC Contracts 1	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs THREE M	ONTH SOFR FUT	TURE (SR3)
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOC Contracts 13-16	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs THREE M	ONTH SOFR FUT	TURE (SR3)
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOC Contracts 17+	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs THREE M	ONTH SOFR FUT	TURE (SR3)
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOC Contracts 2	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs THREE M	ONTH SOFR FUT	TURE (SR3)
Spread Credit Rate	New	+1:-1			50%	50%
THREE-MONTH BLOC Contracts 3	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs THREE M	ONTH SOFR FUT	TURE (SR3)
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOC Contracts 4-5	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs THREE M	ONTH SOFR FUT	TURE (SR3)
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOC Contracts 6-8	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs THREE M	ONTH SOFR FUT	TURE (SR3)
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOC Contracts 9-12	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs THREE M	ONTH SOFR FUT	TURE (SR3)
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOO	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs ULTRA 10	-YEAR TREASU	RY FUTURE (TN)
Spread Credit Rate	New	+5:-2			25%	25%
THREE-MONTH BLOO	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 1 vs ULTRA BO	OND FUTURE (U	BE)
Spread Credit Rate	New	+14:-1			25%	25%
THREE-MONTH BLOC	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 12-16 vs 10-YE	AR TREASURY	FUTURE (21)
Spread Credit Rate	New	+5:-2			50%	50%
THREE-MONTH BLO	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 12-16 vs 2-YEA	AR TREASURY F	UTURE (26)
Spread Credit Rate	New	+3:-2			30%	30%
THREE-MONTH BLOC	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 12-16 vs 30-YE	AR BOND FUTU	RE (17)
Spread Credit Rate	New	+8:-1			40%	40%
THREE-MONTH BLOO	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 12-16 vs 3-YEA	AR TREASURY F	UTURE (3YR)
Spread Credit Rate	New	+3:-2			40%	40%
THREE-MONTH BLOO	OMBERG SHORT-T	ERM FUTURE (BSB) Contract	s 12-16 vs 5-YEA	AR TREASURY F	UTURE (25)
		+2:-1			60%	60%

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintena	ince
Inter-commodity Sprea	ad Rates						
THREE-MONTH BLOO Contracts 1-3	MBERG SHORT-TE	ERM FUTURE (BSB) Contract	s 12-16 vs EURC	DOLLAR FUTU	RE (ED)	
Spread Credit Rate	New	+1:-1			30%	, D	30%
THREE-MONTH BLOO Contracts 13-16	MBERG SHORT-TE	ERM FUTURE (BSB) Contract	s 12-16 vs EURC	DOLLAR FUTU	RE (ED)	
Spread Credit Rate	New	+1:-1			65%	, D	65%
THREE-MONTH BLOO Contracts 17-20	MBERG SHORT-TE	ERM FUTURE (BSB) Contract	s 12-16 vs EURC	DOLLAR FUTU	RE (ED)	
Spread Credit Rate	New	+1:-1			70%	, D	70%
THREE-MONTH BLOO Contracts 21-24	MBERG SHORT-TE	ERM FUTURE (BSB) Contract	s 12-16 vs EURC	DOLLAR FUTU	RE (ED)	
Spread Credit Rate	New	+1:-1			75%	, ,	75%
THREE-MONTH BLOO Contracts 25-28	MBERG SHORT-TE	ERM FUTURE (BSB) Contract	s 12-16 vs EURC	DOLLAR FUTU	RE (ED)	
Spread Credit Rate	New	+1:-1			70%	, D	70%
THREE-MONTH BLOO Contracts 29-32	MBERG SHORT-TE	ERM FUTURE (BSB) Contract	s 12-16 vs EURC	DOLLAR FUTU	RE (ED)	
Spread Credit Rate	New	+1:-1			65%	, D	65%
THREE-MONTH BLOO Contracts 33-36	MBERG SHORT-TE	ERM FUTURE (BSB) Contract	s 12-16 vs EURC	DOLLAR FUTU	RE (ED)	
Spread Credit Rate	New	+1:-1			65%	, D	65%
THREE-MONTH BLOO Contracts 37-40	MBERG SHORT-TE	RM FUTURE (BSB) Contract	s 12-16 vs EURO	DOLLAR FUTU	RE (ED)	
Spread Credit Rate	New	+1:-1			55%	, D	55%
THREE-MONTH BLOO Contracts 41+	MBERG SHORT-TE	ERM FUTURE (BSB) Contract	s 12-16 vs EURC	DOLLAR FUTU	RE (ED)	
Spread Credit Rate	New	+1:-1			55%	, D	55%
THREE-MONTH BLOO Contracts 4-8	MBERG SHORT-TE	ERM FUTURE (BSB) Contract	s 12-16 vs EURC	DOLLAR FUTU	RE (ED)	
Spread Credit Rate	New	+1:-1			30%	, D	30%
THREE-MONTH BLOO Contracts 9-12	MBERG SHORT-TE	ERM FUTURE (BSB) Contract	s 12-16 vs EURC	DOLLAR FUTU	RE (ED)	
Spread Credit Rate	New	+1:-1			55%	, D	55%
THREE-MONTH BLOO	MBERG SHORT-TE	RM FUTURE (BSB) Contract	s 12-16 vs FED F	UND FUTURE (41) Contra	cts 1
Spread Credit Rate	New	+5:-3			25%	, D	25%
THREE-MONTH BLOO 13+	MBERG SHORT-TE	ERM FUTURE (BSB) Contract	s 12-16 vs FED F	UND FUTURE (41) Contra	cts
Spread Credit Rate	New	+5:-3			45%	,	45%

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Sprea	ad Rates					
THREE-MONTH BLOO	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 12-16 vs FED F	FUND FUTURE (4	41) Contracts 2-5
Spread Credit Rate	New	+5:-3			35%	35%
THREE-MONTH BLOO	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 12-16 vs FED F	FUND FUTURE (4	41) Contracts 6-8
Spread Credit Rate	New	+5:-3			35%	35%
THREE-MONTH BLOO 9-12	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 12-16 vs FED F	FUND FUTURE (4	41) Contracts
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOO Contracts 1	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 12-16 vs ONE	MONTH SOFR F	UTURE (SR1)
Spread Credit Rate	New	+5:-3			25%	25%
THREE-MONTH BLOO Contracts 2	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 12-16 vs ONE	MONTH SOFR F	UTURE (SR1)
Spread Credit Rate	New	+5:-3			25%	25%
THREE-MONTH BLOO Contracts 3	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 12-16 vs ONE	MONTH SOFR F	UTURE (SR1)
Spread Credit Rate	New	+5:-3			25%	25%
THREE-MONTH BLOO Contracts 4	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 12-16 vs ONE	MONTH SOFR F	UTURE (SR1)
Spread Credit Rate	New	+5:-3			25%	25%
THREE-MONTH BLOO Contracts 5	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 12-16 vs ONE	MONTH SOFR F	UTURE (SR1)
Spread Credit Rate	New	+5:-3			25%	25%
THREE-MONTH BLOO Contracts 6	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 12-16 vs ONE	MONTH SOFR F	UTURE (SR1)
						, ,
Spread Credit Rate	New	+5:-3			35%	
THREE-MONTH BLOO			BSB) Contract	s 12-16 vs ONE		35%
THREE-MONTH BLOO Contracts 7			BSB) Contract	s 12-16 vs ONE		35% UTURE (SR1)
THREE-MONTH BLOO Contracts 7 Spread Credit Rate THREE-MONTH BLOO	New	ERM FUTURE () +5:-3	•		MONTH SOFR F	35% UTURE (SR1)
THREE-MONTH BLOO Contracts 7 Spread Credit Rate THREE-MONTH BLOO Contracts 1	New	ERM FUTURE () +5:-3	•		MONTH SOFR F	35% UTURE (SR1) 35% R FUTURE (SR3)
THREE-MONTH BLOO Contracts 7 Spread Credit Rate THREE-MONTH BLOO Contracts 1 Spread Credit Rate THREE-MONTH BLOO	New New New New	+5:-3 ERM FUTURE (I	BSB) Contract	s 12-16 vs THRE	35% EE MONTH SOFR 30%	35% UTURE (SR1) 35% E FUTURE (SR3) 30%
Spread Credit Rate THREE-MONTH BLOO Contracts 7 Spread Credit Rate THREE-MONTH BLOO Contracts 1 Spread Credit Rate THREE-MONTH BLOO Contracts 13-16 Spread Credit Rate	New New New New	+5:-3 ERM FUTURE (I	BSB) Contract	s 12-16 vs THRE	35% EE MONTH SOFR 30%	35% UTURE (SR1) 35% FUTURE (SR3) 30% FUTURE (SR3)
THREE-MONTH BLOO Contracts 7 Spread Credit Rate THREE-MONTH BLOO Contracts 1 Spread Credit Rate THREE-MONTH BLOO Contracts 13-16	New OMBERG SHORT-T New OMBERG SHORT-T New OMBERG SHORT-T	+5:-3 ERM FUTURE (I +1:-1 ERM FUTURE (I +1:-1	BSB) Contract	s 12-16 vs THRE s 12-16 vs THRE	35% EE MONTH SOFR 30% EE MONTH SOFR 65%	35% UTURE (SR1) 35% FUTURE (SR3) 30% FUTURE (SR3) 65%

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread	d Rates					
THREE-MONTH BLOOM Contracts 2	IBERG SHORT-TE	RM FUTURE (E	SSB) Contracts	s 12-16 vs THRE	E MONTH SOFR	FUTURE (SR3)
Spread Credit Rate	New	+1:-1			35%	35%
THREE-MONTH BLOOM Contracts 3	IBERG SHORT-TE	RM FUTURE (E	SSB) Contracts	s 12-16 vs THRE	E MONTH SOFR	FUTURE (SR3)
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOOM Contracts 4-5	IBERG SHORT-TE	RM FUTURE (E	BSB) Contracts	s 12-16 vs THRE	E MONTH SOFR	FUTURE (SR3)
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOOM Contracts 6-8	IBERG SHORT-TE	RM FUTURE (E	BSB) Contracts	s 12-16 vs THRE	E MONTH SOFR	FUTURE (SR3)
Spread Credit Rate	New	+1:-1			55%	55%
THREE-MONTH BLOOM Contracts 9-12	IBERG SHORT-TE	RM FUTURE (E	SSB) Contracts	s 12-16 vs THRE	E MONTH SOFR	FUTURE (SR3)
Spread Credit Rate	New	+1:-1			65%	65%
THREE-MONTH BLOOM (TN)	IBERG SHORT-TE	RM FUTURE (E	BSB) Contracts	s 12-16 vs ULTR	A 10-YEAR TRE	ASURY FUTURE
Spread Credit Rate	New	+5:-2			45%	45%
THREE-MONTH BLOOM	IBERG SHORT-TE	RM FUTURE (E	SSB) Contracts	s 12-16 vs ULTR	A BOND FUTUR	E (UBE)
Spread Credit Rate	New	+14:-1			40%	40%
THREE-MONTH BLOOM	IBERG SHORT-TE	RM FUTURE (E	SSB) Contracts	s 17+ vs 10-YEA	R TREASURY F	JTURE (21)
Spread Credit Rate	New	+5:-2			60%	60%
THREE-MONTH BLOOM	IBERG SHORT-TE	RM FUTURE (E	SSB) Contracts	s 17+ vs 2-YEAR	TREASURY FU	TURE (26)
Spread Credit Rate	New	+3:-2			25%	25%
THREE-MONTH BLOOM	IBERG SHORT-TE	RM FUTURE (E	SSB) Contracts	s 17+ vs 30-YEA	R BOND FUTUR	E (17)
Spread Credit Rate	New	+8:-1			40%	40%
THREE-MONTH BLOOM	IBERG SHORT-TE	RM FUTURE (E	SSB) Contracts	s 17+ vs 3-YEAR	TREASURY FU	TURE (3YR)
Spread Credit Rate	New	+3:-2			30%	30%
THREE-MONTH BLOOM	IBERG SHORT-TE	RM FUTURE (E	SSB) Contracts	s 17+ vs 5-YEAR	TREASURY FU	TURE (25)
Spread Credit Rate	New	+2:-1			55%	55%
THREE-MONTH BLOOM	IBERG SHORT-TE	RM FUTURE (E	BSB) Contracts	s 17+ vs EUROD	OLLAR FUTURE	E (ED) Contracts
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOOM 13-16	IBERG SHORT-TE	RM FUTURE (E	SSB) Contracts	s 17+ vs EUROD	OLLAR FUTURE	E (ED) Contracts
Spread Credit Rate	New	+1:-1			65%	65%
THREE-MONTH BLOOM 17-20	IBERG SHORT-TE	RM FUTURE (E	SSB) Contracts	s 17+ vs EUROD	OLLAR FUTURE	E (ED) Contracts
Spread Credit Rate	New	+1:-1			70%	70%

	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spre	ad Rates					
THREE-MONTH BLOC 21-24	MBERG SHORT-T	ERM FUTURE (I	BSB) Contract	s 17+ vs EUROD	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			75%	75%
THREE-MONTH BLOC 25-28	MBERG SHORT-T	ERM FUTURE (I	BSB) Contract	s 17+ vs EUROD	OLLAR FUTURE	E (ED) Contracts
Spread Credit Rate	New	+1:-1			75%	75%
THREE-MONTH BLOC 29-32	MBERG SHORT-T	ERM FUTURE (I	BSB) Contract	s 17+ vs EUROD	OLLAR FUTURE	E (ED) Contracts
Spread Credit Rate	New	+1:-1			70%	70%
THREE-MONTH BLOC 33-36	MBERG SHORT-T	ERM FUTURE (I	BSB) Contract	s 17+ vs EUROD	OLLAR FUTURE	E (ED) Contracts
Spread Credit Rate	New	+1:-1			65%	65%
THREE-MONTH BLOC 37-40	MBERG SHORT-T	ERM FUTURE (I	BSB) Contract	s 17+ vs EUROD	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			55%	55%
THREE-MONTH BLOC 41+	MBERG SHORT-T	ERM FUTURE (I	BSB) Contract	s 17+ vs EUROD	OLLAR FUTURE	E (ED) Contracts
Spread Credit Rate	New	+1:-1			55%	55%
THREE-MONTH BLOC 4-8	MBERG SHORT-T	ERM FUTURE (I	BSB) Contract	s 17+ vs EUROD	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			30%	30%
Spread Credit Rate THREE-MONTH BLOC 9-12			3SB) Contract	s 17+ vs EUROD		
THREE-MONTH BLOC			3SB) Contract	s 17+ vs EUROD		E (ED) Contracts
THREE-MONTH BLOO 9-12	New	+1:-1			OLLAR FUTURE	E (ED) Contracts
THREE-MONTH BLOO 9-12 Spread Credit Rate	New	+1:-1			OLLAR FUTURE	50%) Contracts 1
THREE-MONTH BLOO 9-12 Spread Credit Rate THREE-MONTH BLOO	New New New New New	+1:-1 ERM FUTURE (I +5:-3	BSB) Contract	s 17+ vs FED FU	OLLAR FUTURE 50% ND FUTURE (41 25%	50%) Contracts 1 25%
THREE-MONTH BLOO 9-12 Spread Credit Rate THREE-MONTH BLOO Spread Credit Rate	New New New New New	+1:-1 ERM FUTURE (I +5:-3	BSB) Contract	s 17+ vs FED FU	OLLAR FUTURE 50% ND FUTURE (41 25%	50%) Contracts 1 25%) Contracts 13+
THREE-MONTH BLOO 9-12 Spread Credit Rate THREE-MONTH BLOO Spread Credit Rate THREE-MONTH BLOO	New DMBERG SHORT-TO New DMBERG SHORT-TO New DMBERG SHORT-TO New	+1:-1 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3	BSB) Contract	s 17+ vs FED FU s 17+ vs FED FU	50% ND FUTURE (41 25% ND FUTURE (41 45%	50%) Contracts 1 25%) Contracts 13+
THREE-MONTH BLOO 9-12 Spread Credit Rate THREE-MONTH BLOO Spread Credit Rate THREE-MONTH BLOO Spread Credit Rate	New DMBERG SHORT-TO New DMBERG SHORT-TO New DMBERG SHORT-TO New	+1:-1 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3	BSB) Contract	s 17+ vs FED FU s 17+ vs FED FU	50% ND FUTURE (41 25% ND FUTURE (41 45%	50%) Contracts 1 25%) Contracts 13+ 45%) Contracts 2-5
THREE-MONTH BLOO 9-12 Spread Credit Rate THREE-MONTH BLOO Spread Credit Rate THREE-MONTH BLOO Spread Credit Rate THREE-MONTH BLOO THREE-MONTH BLOO	New DMBERG SHORT-TO New	+1:-1 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3	BSB) Contract BSB) Contract BSB) Contract	s 17+ vs FED FU s 17+ vs FED FU s 17+ vs FED FU	50% ND FUTURE (41 25% ND FUTURE (41 45% ND FUTURE (41 35%	50%) Contracts 1 25%) Contracts 13+ 45%) Contracts 2-5 35%
THREE-MONTH BLOO 9-12 Spread Credit Rate THREE-MONTH BLOO	New DMBERG SHORT-TO New	+1:-1 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3	BSB) Contract BSB) Contract BSB) Contract	s 17+ vs FED FU s 17+ vs FED FU s 17+ vs FED FU	50% ND FUTURE (41 25% ND FUTURE (41 45% ND FUTURE (41 35%	50%) Contracts 1 25%) Contracts 13+ 45%) Contracts 2-5 35%) Contracts 6-8
THREE-MONTH BLOO 9-12 Spread Credit Rate THREE-MONTH BLOO Spread Credit Rate	New DMBERG SHORT-TO New	+1:-1 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3	BSB) Contract BSB) Contract BSB) Contract	s 17+ vs FED FU s 17+ vs FED FU s 17+ vs FED FU s 17+ vs FED FU	50% ND FUTURE (41 25% ND FUTURE (41 45% ND FUTURE (41 35% ND FUTURE (41 35%	50%) Contracts 1 25%) Contracts 13+ 45%) Contracts 2-5 35%) Contracts 6-8
THREE-MONTH BLOO 9-12 Spread Credit Rate THREE-MONTH BLOO Spread Credit Rate	New DMBERG SHORT-TO New	+1:-1 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3	BSB) Contract BSB) Contract BSB) Contract	s 17+ vs FED FU s 17+ vs FED FU s 17+ vs FED FU s 17+ vs FED FU	50% ND FUTURE (41 25% ND FUTURE (41 45% ND FUTURE (41 35% ND FUTURE (41 35%	50%) Contracts 1 25%) Contracts 13+ 45%) Contracts 2-5 35%) Contracts 6-8 35%) Contracts 9-12
THREE-MONTH BLOO 9-12 Spread Credit Rate THREE-MONTH BLOO Spread Credit Rate	New DMBERG SHORT-TO New	+1:-1 ERM FUTURE (I +5:-3	BSB) Contract BSB) Contract BSB) Contract BSB) Contract	s 17+ vs FED FU	50% ND FUTURE (41 45% ND FUTURE (41 35% ND FUTURE (41 35% ND FUTURE (41 40%	50%) Contracts 1 25%) Contracts 13+ 45%) Contracts 2-5 35%) Contracts 6-8 35%) Contracts 9-12

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Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
d Rates					
IBERG SHORT-TE	ERM FUTURE (E	BSB) Contract	s 17+ vs ONE M	ONTH SOFR FU	ΓURE (SR1)
New	+5:-3			25%	25%
IBERG SHORT-TE	ERM FUTURE (E	BSB) Contract	s 17+ vs ONE MO	ONTH SOFR FU	TURE (SR1)
New	+5:-3			25%	25%
IBERG SHORT-TE	ERM FUTURE (E	BSB) Contract	s 17+ vs ONE M	ONTH SOFR FU	ΓURE (SR1)
New	+5:-3			25%	25%
IBERG SHORT-TE	ERM FUTURE (E	BSB) Contract	s 17+ vs ONE M(ONTH SOFR FU	ΓURE (SR1)
New	+5:-3			25%	25%
IBERG SHORT-TE	ERM FUTURE (E	BSB) Contract	s 17+ vs ONE MO	ONTH SOFR FU	TURE (SR1)
New	+5:-3			25%	25%
IBERG SHORT-TE	ERM FUTURE (E	BSB) Contract	s 17+ vs ONE M(ONTH SOFR FU	TURE (SR1)
New	+5:-3			35%	35%
IBERG SHORT-TE	ERM FUTURE (E	BSB) Contract	s 17+ vs THREE	MONTH SOFR F	FUTURE (SR3)
New	+1:-1			30%	30%
IBERG SHORT-TE	ERM FUTURE (F	BSB) Contract	s 17+ vs THREE	MONTH SOFR F	FUTURE (SR3)
New	+1:-1			60%	60%
IBERG SHORT-TE	ERM FUTURE (E	BSB) Contract	s 17+ vs THREE	MONTH SOFR F	FUTURE (SR3)
New	+1:-1			65%	65%
IBERG SHORT-TE	ERM FUTURE (E	BSB) Contract	s 17+ vs THREE	MONTH SOFR F	FUTURE (SR3)
New	+1:-1			35%	35%
IBERG SHORT-TE	ERM FUTURE (E	BSB) Contract	s 17+ vs THREE	MONTH SOFR F	FUTURE (SR3)
New	+1:-1			45%	45%
IBERG SHORT-TE	ERM FUTURE (E	BSB) Contract	s 17+ vs THREE	MONTH SOFR F	FUTURE (SR3)
New	+1:-1			40%	40%
IBERG SHORT-TE	ERM FUTURE (E	BSB) Contract	s 17+ vs THREE	MONTH SOFR F	FUTURE (SR3)
New	+1:-1			45%	45%
	New IBERG SHORT-TE New IBERG SHORT-TE	IBERG SHORT-TERM FUTURE (I New +5:-3 IBERG SHORT-TERM FUTURE (I New +1:-1 IBERG SHORT-TERM FUTURE (I New +1:-1	BERG SHORT-TERM FUTURE (BSB) Contract New +5:-3 BERG SHORT-TERM FUTURE (BSB) Contract New +1:-1 BERG SHORT-TERM FUTURE (BSB) Contract	BERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ONE MONEY New +5:-3 BERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ONE MONEY New +5:-3 BERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ONE MONEY New +5:-3 BERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ONE MONEY New +5:-3 BERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ONE MONEY New +5:-3 BERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ONE MONEY New +5:-3 BERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE New +1:-1 BERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE New +1:-1 BERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE New +1:-1 BERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE New +1:-1 BERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE New +1:-1 BERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE New +1:-1 BERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE New +1:-1 BERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE	

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Sprea	ad Rates					
THREE-MONTH BLOO Contracts 9-12	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 17+ vs THREE	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			60%	60%
THREE-MONTH BLOO (TN)	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 17+ vs ULTRA	10-YEAR TREAS	SURY FUTURE
Spread Credit Rate	New	+5:-2			45%	45%
THREE-MONTH BLOO	MBERG SHORT-TE	RM FUTURE (BSB) Contract	s 17+ vs ULTRA	BOND FUTURE	(UBE)
Spread Credit Rate	New	+14:-1			40%	40%
THREE-MONTH BLOO	MBERG SHORT-TE	RM FUTURE (BSB) Contract	s 2-3 vs 10-YEAF	R TREASURY FU	TURE (21)
Spread Credit Rate	New	+5:-2			30%	30%
THREE-MONTH BLOO	MBERG SHORT-TE	RM FUTURE (BSB) Contract	s 2-3 vs 2-YEAR	TREASURY FUT	URE (26)
Spread Credit Rate	New	+3:-2			65%	65%
THREE-MONTH BLOO	MBERG SHORT-TE	RM FUTURE (BSB) Contract	s 2-3 vs 30-YEAF	R BOND FUTURE	(17)
Spread Credit Rate	New	+8:-1			25%	25%
THREE-MONTH BLOO	MBERG SHORT-TE	RM FUTURE (BSB) Contract	s 2-3 vs 3-YEAR	TREASURY FUT	URE (3YR)
Spread Credit Rate	New	+3:-2			55%	55%
THREE-MONTH BLOO	MBERG SHORT-TE	RM FUTURE (BSB) Contract	s 2-3 vs 5-YEAR	TREASURY FUT	URE (25)
Spread Credit Rate	New	+2:-1			40%	40%
THREE-MONTH BLOO 1-3	MBERG SHORT-TE	RM FUTURE (BSB) Contract	s 2-3 vs EUROD	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			40%	40%
THREE-MONTH BLOO 13-16	MBERG SHORT-TE	RM FUTURE (BSB) Contract	s 2-3 vs EURODO	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			35%	35%
THREE-MONTH BLOO 17-20	MBERG SHORT-TE	RM FUTURE (BSB) Contract	s 2-3 vs EURODO	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOO 21-24	MBERG SHORT-TE	RM FUTURE (BSB) Contract	s 2-3 vs EUROD	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOO 25-28	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 2-3 vs EUROD	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			35%	35%
	MRERG SHORT-TE	RM FUTURE (BSB) Contract	s 2-3 vs EURODO	OLLAR FUTURE	(ED) Contracts
THREE-MONTH BLOO 29-32						
	New	+1:-1			35%	35%
29-32	New		BSB) Contract	s 2-3 vs EURODO		

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spre	ad Rates					
THREE-MONTH BLOC 37-40	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 2-3 vs EUROD	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			35%	35%
THREE-MONTH BLOO 41+	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 2-3 vs EUROD	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			35%	35%
THREE-MONTH BLOO 4-8	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 2-3 vs EUROD	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOC 9-12	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 2-3 vs EUROD	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOO	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 2-3 vs FED FU	ND FUTURE (41)	Contracts 1
Spread Credit Rate	New	+5:-3			25%	25%
THREE-MONTH BLOC	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 2-3 vs FED FUI	ND FUTURE (41)	Contracts 13+
Spread Credit Rate	New	+5:-3			35%	35%
THREE-MONTH BLOO	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 2-3 vs FED FUI	ND FUTURE (41)	Contracts 2-5
Spread Credit Rate	New	+5:-3			50%	50%
THREE-MONTH BLOO	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 2-3 vs FED FU	ND FUTURE (41)	Contracts 6-8
Spread Credit Rate	New	+5:-3			45%	45%
THREE-MONTH BLOO	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 2-3 vs FED FU	ND FUTURE (41)	Contracts 9-12
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOO Contracts 1	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 2-3 vs ONE MC	NTH SOFR FUT	URE (SR1)
Spread Credit Rate	New	+5:-3			30%	30%
THREE-MONTH BLOO Contracts 2	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 2-3 vs ONE MC	NTH SOFR FUT	URE (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOO Contracts 3	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 2-3 vs ONE MC	NTH SOFR FUT	URE (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOC Contracts 4	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 2-3 vs ONE MC	NTH SOFR FUT	URE (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOC Contracts 5	MBERG SHORT-T	ERM FUTURE (BSB) Contract	s 2-3 vs ONE MC	NTH SOFR FUT	URE (SR1)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
nter-commodity Sprea	ad Rates					
THREE-MONTH BLOO Contracts 6	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 2-3 vs ONE MO	NTH SOFR FUT	TURE (SR1)
Spread Credit Rate	New	+5:-3			35%	35%
THREE-MONTH BLOO Contracts 7	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 2-3 vs ONE MO	NTH SOFR FUT	TURE (SR1)
Spread Credit Rate	New	+5:-3			30%	30%
THREE-MONTH BLOO Contracts 1	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 2-3 vs THREE I	MONTH SOFR F	TUTURE (SR3)
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOO Contracts 13-16	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 2-3 vs THREE I	MONTH SOFR F	TUTURE (SR3)
Spread Credit Rate	New	+1:-1			35%	35%
THREE-MONTH BLOO Contracts 17+	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 2-3 vs THREE I	MONTH SOFR F	TUTURE (SR3)
Spread Credit Rate	New	+1:-1			35%	35%
THREE-MONTH BLOO Contracts 2	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 2-3 vs THREE I	MONTH SOFR F	TUTURE (SR3)
Spread Credit Rate	New	+1:-1			50%	50%
THREE-MONTH BLOO Contracts 3	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 2-3 vs THREE I	MONTH SOFR F	TUTURE (SR3)
Spread Credit Rate	New	+1:-1			55%	55%
THREE-MONTH BLOO Contracts 4-5	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 2-3 vs THREE I	MONTH SOFR F	TUTURE (SR3)
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOO Contracts 6-8	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 2-3 vs THREE I	MONTH SOFR F	TUTURE (SR3)
Spread Credit Rate	New	+1:-1			50%	50%
THREE-MONTH BLOO Contracts 9-12	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 2-3 vs THREE I	MONTH SOFR F	TUTURE (SR3)
Spread Credit Rate	New	+1:-1			50%	50%
THREE-MONTH BLOO TN)	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 2-3 vs ULTRA 1	0-YEAR TREAS	SURY FUTURE
Spread Credit Rate	New	+5:-2			25%	25%
HREE-MONTH BLOO	MBERG SHORT-TE	RM FUTURE (BSB) Contract	s 2-3 vs ULTRA E	BOND FUTURE	(UBE)
Spread Credit Rate	New	+14:-1			25%	25%
HREE-MONTH BLOO	MBERG SHORT-TE	RM FUTURE (BSB) Contract	s 4-5 vs 10-YEAF	R TREASURY FU	JTURE (21)
Spread Credit Rate	New	+5:-2			40%	5 40%
HREE-MONTH BLOO	MBERG SHORT-TEI	RM FUTURE (I	BSB) Contract	s 4-5 vs 2-YEAR	TREASURY FU	TURE (26)
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	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
nter-commodity Spre	ead Rates					
THREE-MONTH BLOC	OMBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 4-5 vs 30-YEAF	R BOND FUTUR	E (17)
Spread Credit Rate	New	+8:-1			30%	30%
THREE-MONTH BLOC	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 4-5 vs 30-YEAF	R BOND FUTUR	E (UBE)
Spread Credit Rate	New	+14:-1			30%	30%
THREE-MONTH BLOC	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 4-5 vs 3-YEAR	TREASURY FU	TURE (3YR)
Spread Credit Rate	New	+3:-2			55%	55%
THREE-MONTH BLOC	MBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 4-5 vs 5-YEAR	TREASURY FU	TURE (25)
Spread Credit Rate	New	+2:-1			55%	55%
THREE-MONTH BLOC I-3	OMBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 4-5 vs EUROD	OLLAR FUTURE	(ED) Contract
Spread Credit Rate	New	+1:-1			40%	40%
THREE-MONTH BLOC 13-16	OMBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 4-5 vs EUROD	OLLAR FUTURE	(ED) Contract
Spread Credit Rate	New	+1:-1			35%	35%
THREE-MONTH BLOC 17-20	OMBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 4-5 vs EUROD	OLLAR FUTURE	(ED) Contract
Spread Credit Rate	New	+1:-1			35%	35%
					33 /	, 557
THREE-MONTH BLOC 21-24	OMBERG SHORT-TE	RM FUTURE (I	BSB) Contract	s 4-5 vs EUROD(
21-24	New	RM FUTURE (I +1:-1	BSB) Contract	s 4-5 vs EUROD(E (ED) Contract
21-24 Spread Credit Rate FHREE-MONTH BLOC	New	+1:-1			OLLAR FUTURE	E (ED) Contract
21-24 Spread Credit Rate FHREE-MONTH BLOC 25-28	New	+1:-1			OLLAR FUTURE	E (ED) Contract 35% E (ED) Contract
21-24 Spread Credit Rate FHREE-MONTH BLOC 25-28 Spread Credit Rate FHREE-MONTH BLOC	New DMBERG SHORT-TE New	+1:-1 RM FUTURE (I +1:-1	BSB) Contract	s 4-5 vs EUROD	35% OLLAR FUTURE	E (ED) Contract 35% E (ED) Contract 35%
21-24 Spread Credit Rate FHREE-MONTH BLOC 25-28 Spread Credit Rate FHREE-MONTH BLOC 29-32	New DMBERG SHORT-TE New	+1:-1 RM FUTURE (I +1:-1	BSB) Contract	s 4-5 vs EUROD	35% OLLAR FUTURE	E (ED) Contract 35% E (ED) Contract 35% E (ED) Contract
P1-24 Spread Credit Rate FHREE-MONTH BLOC P5-28 Spread Credit Rate FHREE-MONTH BLOC P9-32 Spread Credit Rate FHREE-MONTH BLOC	New DMBERG SHORT-TE New DMBERG SHORT-TE New	+1:-1 RM FUTURE (I +1:-1 RM FUTURE (I +1:-1	BSB) Contract	s 4-5 vs EURODO	35% OLLAR FUTURE 35% OLLAR FUTURE 35% OLLAR FUTURE	E (ED) Contract 35% E (ED) Contract 35% E (ED) Contract 35%
PAT-24 Spread Credit Rate THREE-MONTH BLOCE PATERING CONTINUES Spread Credit Rate THREE-MONTH BLOCE PATERING CREDIT RATE	New DMBERG SHORT-TE New DMBERG SHORT-TE New	+1:-1 RM FUTURE (I +1:-1 RM FUTURE (I +1:-1	BSB) Contract	s 4-5 vs EURODO	35% OLLAR FUTURE 35% OLLAR FUTURE 35% OLLAR FUTURE	E (ED) Contract 35% E (ED) Contract 35% E (ED) Contract 35% E (ED) Contract
E1-24 Spread Credit Rate FHREE-MONTH BLOCE FOR Spread Credit Rate FHREE-MONTH BLOCE FOR Spread Credit Rate FHREE-MONTH BLOCE FHREE-MONTH BLOCE FOR Spread Credit Rate FHREE-MONTH BLOCE FOR Spread Credit Rate FHREE-MONTH BLOCE FHREE-MONTH BLOCE FHREE-MONTH BLOCE	New DMBERG SHORT-TE New DMBERG SHORT-TE New DMBERG SHORT-TE	+1:-1 RM FUTURE (I +1:-1 RM FUTURE (I +1:-1 RM FUTURE (I +1:-1	BSB) Contract	s 4-5 vs EURODO s 4-5 vs EURODO s 4-5 vs EURODO	35% OLLAR FUTURE 35% OLLAR FUTURE 35% OLLAR FUTURE 35%	E (ED) Contract 35% E (ED) Contract 35% E (ED) Contract 35% E (ED) Contract 35%
Pread Credit Rate THREE-MONTH BLOC Pread Credit Rate	New DMBERG SHORT-TE New DMBERG SHORT-TE New DMBERG SHORT-TE	+1:-1 RM FUTURE (I +1:-1 RM FUTURE (I +1:-1 RM FUTURE (I +1:-1	BSB) Contract	s 4-5 vs EURODO s 4-5 vs EURODO s 4-5 vs EURODO	35% OLLAR FUTURE 35% OLLAR FUTURE 35% OLLAR FUTURE 35%	E (ED) Contract 35% E (ED) Contract 35% E (ED) Contract 35% E (ED) Contract 35% E (ED) Contract
Pread Credit Rate CHREE-MONTH BLOCE	New DMBERG SHORT-TE New DMBERG SHORT-TE New DMBERG SHORT-TE New DMBERG SHORT-TE	+1:-1 RM FUTURE (I +1:-1 RM FUTURE (I +1:-1 RM FUTURE (I +1:-1	BSB) Contract BSB) Contract BSB) Contract	s 4-5 vs EURODO s 4-5 vs EURODO s 4-5 vs EURODO	35% OLLAR FUTURE	E (ED) Contract 35% E (ED) Contract
E1-24 Epread Credit Rate FHREE-MONTH BLOCE EPREE-MONTH BLOC	New DMBERG SHORT-TE New DMBERG SHORT-TE New DMBERG SHORT-TE New DMBERG SHORT-TE	+1:-1 RM FUTURE (I +1:-1 RM FUTURE (I +1:-1 RM FUTURE (I +1:-1	BSB) Contract BSB) Contract BSB) Contract	s 4-5 vs EURODO s 4-5 vs EURODO s 4-5 vs EURODO	35% OLLAR FUTURE	E (ED) Contract 35% E (ED) Contract
	New DMBERG SHORT-TE	+1:-1 RM FUTURE (I +1:-1 RM FUTURE (I +1:-1 RM FUTURE (I +1:-1 RM FUTURE (I +1:-1	BSB) Contract BSB) Contract BSB) Contract	s 4-5 vs EURODO s 4-5 vs EURODO s 4-5 vs EURODO s 4-5 vs EURODO	35% OLLAR FUTURE	E (ED) Contract 35% E (ED) Contract

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
nter-commodity Spre	ad Rates					
THREE-MONTH BLOC 9-12	MBERG SHORT-TE	ERM FUTURE (I	BSB) Contract	s 4-5 vs EUROD	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			55%	55%
THREE-MONTH BLOC	MBERG SHORT-TE	ERM FUTURE (BSB) Contract	s 4-5 vs FED FUI	ND FUTURE (41)	Contracts 1
Spread Credit Rate	New	+5:-3			25%	25%
THREE-MONTH BLOC	MBERG SHORT-TE	ERM FUTURE (BSB) Contract	s 4-5 vs FED FUI	ND FUTURE (41)	Contracts 13+
Spread Credit Rate	New	+5:-3			45%	45%
THREE-MONTH BLOC	MBERG SHORT-TI	ERM FUTURE (I	BSB) Contract	s 4-5 vs FED FUI	ND FUTURE (41)	Contracts 2-5
Spread Credit Rate	New	+5:-3			45%	45%
THREE-MONTH BLOC	MBERG SHORT-TI	ERM FUTURE (I	BSB) Contract	s 4-5 vs FED FUI	ND FUTURE (41)	Contracts 6-8
Spread Credit Rate	New	+5:-3			55%	55%
THREE-MONTH BLOC	MBERG SHORT-TI	ERM FUTURE (I	BSB) Contract	s 4-5 vs FED FUI	ND FUTURE (41)	Contracts 9-12
Spread Credit Rate	New	+5:-3			55%	55%
THREE-MONTH BLOC Contracts 1	MBERG SHORT-TE	ERM FUTURE (I	BSB) Contract	s 4-5 vs ONE MC	NTH SOFR FUT	URE (SR1)
Spread Credit Rate	New	+5:-3			30%	30%
THREE-MONTH BLOC Contracts 2	MBERG SHORT-TE	ERM FUTURE (I	BSB) Contract	s 4-5 vs ONE MC	NTH SOFR FUT	URE (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOC Contracts 3	MBERG SHORT-TE	ERM FUTURE (I	BSB) Contract	s 4-5 vs ONE MC	NTH SOFR FUT	URE (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
					1070	
	OMBERG SHORT-TI	ERM FUTURE (I	BSB) Contract	s 4-5 vs ONE MC		
Contracts 4	New	ERM FUTURE (I +5:-3	BSB) Contract	s 4-5 vs ONE MC		URE (SR1)
THREE-MONTH BLOC Contracts 4 Spread Credit Rate THREE-MONTH BLOC Contracts 5	New	+5:-3	,		ONTH SOFR FUT	TURE (SR1)
Contracts 4 Spread Credit Rate FHREE-MONTH BLOC Contracts 5	New	+5:-3	,		ONTH SOFR FUT	TURE (SR1) 40% TURE (SR1)
Contracts 4 Spread Credit Rate THREE-MONTH BLOC	New DMBERG SHORT-TE New	+5:-3 ERM FUTURE (I +5:-3	SSB) Contract	s 4-5 vs ONE MC	40% ONTH SOFR FUT 45%	TURE (SR1) 40% TURE (SR1) 45%
Contracts 4 Spread Credit Rate FHREE-MONTH BLOC Contracts 5 Spread Credit Rate FHREE-MONTH BLOC Contracts 6	New DMBERG SHORT-TE New	+5:-3 ERM FUTURE (I +5:-3	SSB) Contract	s 4-5 vs ONE MC	40% ONTH SOFR FUT 45%	TURE (SR1) 40% TURE (SR1) 45% TURE (SR1)
Contracts 4 Spread Credit Rate FHREE-MONTH BLOC Contracts 5 Spread Credit Rate FHREE-MONTH BLOC	New DMBERG SHORT-TE New DMBERG SHORT-TE	+5:-3 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3	BSB) Contract	s 4-5 vs ONE MC	A5% ONTH SOFR FUT 45% ONTH SOFR FUT	40% TURE (SR1) 45% TURE (SR1) 45%
Contracts 4 Spread Credit Rate THREE-MONTH BLOC Contracts 5 Spread Credit Rate THREE-MONTH BLOC Contracts 6 Spread Credit Rate THREE-MONTH BLOC Contracts 7	New DMBERG SHORT-TE New DMBERG SHORT-TE	+5:-3 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3	BSB) Contract	s 4-5 vs ONE MC	A5% ONTH SOFR FUT 45% ONTH SOFR FUT	TURE (SR1) 40% TURE (SR1) 45% TURE (SR1) 45% TURE (SR1)
Contracts 4 Spread Credit Rate THREE-MONTH BLOC Contracts 5 Spread Credit Rate THREE-MONTH BLOC Contracts 6 Spread Credit Rate THREE-MONTH BLOC CONTRACTS 6	New DMBERG SHORT-TE New DMBERG SHORT-TE New DMBERG SHORT-TE	+5:-3 ERM FUTURE (I +5:-3 ERM FUTURE (I +5:-3 ERM FUTURE (I	BSB) Contract	s 4-5 vs ONE MC s 4-5 vs ONE MC s 4-5 vs ONE MC	A5% ONTH SOFR FUT 45% ONTH SOFR FUT 45% ONTH SOFR FUT	40% TURE (SR1) 45% TURE (SR1) 45% TURE (SR1) 45%

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spre	ead Rates		muai	Wallterland		Maintenance
THREE-MONTH BLOC Contracts 13-16	OMBERG SHORT-TE	RM FUTURE (F	3SB) Contract	s 4-5 vs THREE	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOC Contracts 17+	MBERG SHORT-TE	RM FUTURE (E	3SB) Contracts	s 4-5 vs THREE	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			35%	35%
THREE-MONTH BLOC Contracts 2	MBERG SHORT-TE	RM FUTURE (E	3SB) Contract	s 4-5 vs THREE	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			50%	50%
THREE-MONTH BLOC Contracts 3	MBERG SHORT-TE	RM FUTURE (E	3SB) Contract	s 4-5 vs THREE	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			60%	60%
THREE-MONTH BLOC Contracts 4-5	MBERG SHORT-TE	RM FUTURE (E	3SB) Contract	s 4-5 vs THREE	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			55%	55%
THREE-MONTH BLOC Contracts 6-8	MBERG SHORT-TE	RM FUTURE (E	3SB) Contract	s 4-5 vs THREE	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			60%	60%
THREE-MONTH BLOC Contracts 9-12)MBERG SHORT-TE	RM FUTURE (E	3SB) Contracts	s 4-5 vs THREE	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			60%	60%
THREE-MONTH BLOC (TN))MBERG SHORT-TE	RM FUTURE (E	3SB) Contracts	s 4-5 vs ULTRA ′	10-YEAR TREAS	SURY FUTURE
Spread Credit Rate	New	+5:-2				
Spread Credit Mate	INEW	. 0. 2			30%	30%
THREE-MONTH BLOC	-		3SB) Contracts	s 6-7 vs 10-YEAF		
THREE-MONTH BLOC	-		BSB) Contract	s 6-7 vs 10-YEAF		ITURE (21)
THREE-MONTH BLOC	OMBERG SHORT-TE	FRM FUTURE (E +5:-2			R TREASURY FU	ITURE (21) 40%
THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC	OMBERG SHORT-TE	FRM FUTURE (E +5:-2			R TREASURY FU	40% FURE (26)
THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC Spread Credit Rate	OMBERG SHORT-TE New OMBERG SHORT-TE New	+5:-2 RM FUTURE (E +3:-2	BSB) Contracts	s 6-7 vs 2-YEAR	R TREASURY FU 40% TREASURY FUT 55%	40% FURE (26) 55%
THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC	OMBERG SHORT-TE New OMBERG SHORT-TE New	+5:-2 RM FUTURE (E +3:-2	BSB) Contracts	s 6-7 vs 2-YEAR	R TREASURY FU 40% TREASURY FUT 55%	40% FURE (26) 55% E (17)
THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC Spread Credit Rate	New New New New New New New New	+5:-2 :RM FUTURE (E +3:-2 :RM FUTURE (E +8:-1	BSB) Contracts	s 6-7 vs 2-YEAR s 6-7 vs 30-YEAI	TREASURY FU 40% TREASURY FUT 55% R BOND FUTURI	40% FURE (26) 55% E (17)
THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC	New New New New New New New New	+5:-2 :RM FUTURE (E +3:-2 :RM FUTURE (E +8:-1	BSB) Contracts	s 6-7 vs 2-YEAR s 6-7 vs 30-YEAI	TREASURY FU 40% TREASURY FUT 55% R BOND FUTURI	40% FURE (26) 55% E (17) 35% FURE (3YR)
THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC	New OMBERG SHORT-TE New OMBERG SHORT-TE New OMBERG SHORT-TE New OMBERG SHORT-TE	+5:-2 RM FUTURE (E +3:-2 RM FUTURE (E +8:-1 RM FUTURE (E +3:-2	BSB) Contracts BSB) Contracts BSB) Contracts	s 6-7 vs 2-YEAR s 6-7 vs 30-YEAF s 6-7 vs 3-YEAR	TREASURY FUT 40% TREASURY FUT 55% R BOND FUTURI 35% TREASURY FUT 60%	40% FURE (26) 55% E (17) 35% FURE (3YR) 60%
THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC	New OMBERG SHORT-TE New OMBERG SHORT-TE New OMBERG SHORT-TE New OMBERG SHORT-TE	+5:-2 RM FUTURE (E +3:-2 RM FUTURE (E +8:-1 RM FUTURE (E +3:-2	BSB) Contracts BSB) Contracts BSB) Contracts	s 6-7 vs 2-YEAR s 6-7 vs 30-YEAF s 6-7 vs 3-YEAR	TREASURY FUT 40% TREASURY FUT 55% R BOND FUTURI 35% TREASURY FUT 60%	40% FURE (26) 55% E (17) 35% FURE (3YR) 60% FURE (25)
THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC	New DMBERG SHORT-TE New DMBERG SHORT-TE	### FUTURE (E +5:-2 ### FUTURE (E +3:-2 #### FUTURE (E +3:-2 #### FUTURE (E +3:-2 #### FUTURE (E +2:-1	BSB) Contracts BSB) Contracts BSB) Contracts	s 6-7 vs 2-YEAR s 6-7 vs 30-YEAF s 6-7 vs 3-YEAR s 6-7 vs 5-YEAR	R TREASURY FUT 40% TREASURY FUT 55% R BOND FUTURI 35% TREASURY FUT 60% TREASURY FUT 60%	40% FURE (26) 55% E (17) 35% FURE (3YR) 60% FURE (25)

Inter-commodity Spread THREE-MONTH BLOOM 13-16 Spread Credit Rate THREE-MONTH BLOOM 17-20 Spread Credit Rate THREE-MONTH BLOOM 21-24 Spread Credit Rate THREE-MONTH BLOOM 25-28 Spread Credit Rate THREE-MONTH BLOOM 29-32 Spread Credit Rate THREE-MONTH BLOOM 33-36 Spread Credit Rate	New MBERG SHORT-TI New MBERG SHORT-TI	+1:-1 ERM FUTURE (E +1:-1 ERM FUTURE (E +1:-1 ERM FUTURE (E	3SB) Contract 3SB) Contract 3SB) Contract	s 6-7 vs EURODO	40% OLLAR FUTURE 35% OLLAR FUTURE 45% OLLAR FUTURE 40%	40% (ED) Contracts 45% (ED) Contracts 45% (ED) Contracts
Spread Credit Rate THREE-MONTH BLOOM 17-20 Spread Credit Rate THREE-MONTH BLOOM 21-24 Spread Credit Rate THREE-MONTH BLOOM 25-28 Spread Credit Rate THREE-MONTH BLOOM 29-32 Spread Credit Rate THREE-MONTH BLOOM 29-32 Spread Credit Rate THREE-MONTH BLOOM 33-36	New MBERG SHORT-TI	+1:-1 ERM FUTURE (E +1:-1 ERM FUTURE (E +1:-1 ERM FUTURE (E +1:-1	3SB) Contract 3SB) Contract 3SB) Contract	s 6-7 vs EURODO	40% OLLAR FUTURE 35% OLLAR FUTURE 45% OLLAR FUTURE 40%	40% (ED) Contracts 45% (ED) Contracts 45% (ED) Contracts
THREE-MONTH BLOOM 17-20 Spread Credit Rate THREE-MONTH BLOOM 21-24 Spread Credit Rate THREE-MONTH BLOOM 25-28 Spread Credit Rate THREE-MONTH BLOOM 29-32 Spread Credit Rate THREE-MONTH BLOOM 33-36	New MBERG SHORT-TI New MBERG SHORT-TI New MBERG SHORT-TI New MBERG SHORT-TI	+1:-1 ERM FUTURE (E +1:-1 ERM FUTURE (E +1:-1 ERM FUTURE (E	3SB) Contract	s 6-7 vs EURODO	35% OLLAR FUTURE 45% OLLAR FUTURE 40%	(ED) Contracts 45% (ED) Contracts 45% (ED) Contracts
17-20 Spread Credit Rate THREE-MONTH BLOOM 21-24 Spread Credit Rate THREE-MONTH BLOOM 25-28 Spread Credit Rate THREE-MONTH BLOOM 29-32 Spread Credit Rate THREE-MONTH BLOOM 33-36	New MBERG SHORT-TI New MBERG SHORT-TI New MBERG SHORT-TI	+1:-1 ERM FUTURE (E +1:-1 ERM FUTURE (E +1:-1 ERM FUTURE (E	3SB) Contract	s 6-7 vs EURODO	35% OLLAR FUTURE 45% OLLAR FUTURE 40%	35% (ED) Contracts 45% (ED) Contracts
THREE-MONTH BLOOM 21-24 Spread Credit Rate THREE-MONTH BLOOM 25-28 Spread Credit Rate THREE-MONTH BLOOM 29-32 Spread Credit Rate THREE-MONTH BLOOM 33-36	New MBERG SHORT-TI New MBERG SHORT-TI New MBERG SHORT-TI	+1:-1 ERM FUTURE (E +1:-1 ERM FUTURE (E +1:-1 ERM FUTURE (E	3SB) Contract	s 6-7 vs EUROD0	45% OLLAR FUTURE 40%	(ED) Contracts 45% (ED) Contracts
21-24 Spread Credit Rate THREE-MONTH BLOOM 25-28 Spread Credit Rate THREE-MONTH BLOOM 29-32 Spread Credit Rate THREE-MONTH BLOOM 33-36	New MBERG SHORT-TI New MBERG SHORT-TI New	+1:-1 ERM FUTURE (E +1:-1 ERM FUTURE (E	3SB) Contract	s 6-7 vs EUROD0	45% OLLAR FUTURE 40%	45% (ED) Contracts
THREE-MONTH BLOOM 25-28 Spread Credit Rate THREE-MONTH BLOOM 29-32 Spread Credit Rate THREE-MONTH BLOOM 33-36	New MBERG SHORT-TI New New New	ERM FUTURE (E +1:-1 ERM FUTURE (E	·		OLLAR FUTURE 40%	(ED) Contracts
25-28 Spread Credit Rate THREE-MONTH BLOOM 29-32 Spread Credit Rate THREE-MONTH BLOOM 33-36	New MBERG SHORT-TI New	+1:-1 ERM FUTURE (E	·		40%	40%
THREE-MONTH BLOOM 29-32 Spread Credit Rate THREE-MONTH BLOOM 33-36	New	ERM FUTURE (E	3SB) Contract	s 6-7 vs FURODO		
29-32 Spread Credit Rate THREE-MONTH BLOOM 33-36	New		3SB) Contract	s 6-7 vs FURODO		
THREE-MONTH BLOOM 33-36	-	+1 ·-1			OLLAK FUTUKE	(ED) Contracts
33-36	MBERG SHORT-TI				40%	40%
Spread Credit Rate		ERM FUTURE (E	3SB) Contract	s 6-7 vs EUROD	OLLAR FUTURE	(ED) Contracts
	New	+1:-1			40%	40%
THREE-MONTH BLOOM 37-40	MBERG SHORT-TI	ERM FUTURE (E	3SB) Contract	s 6-7 vs EUROD0	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			40%	40%
THREE-MONTH BLOOM 41+	MBERG SHORT-TI	ERM FUTURE (E	3SB) Contract	s 6-7 vs EURODO	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			40%	40%
THREE-MONTH BLOOM 4-8	MBERG SHORT-TI	ERM FUTURE (E	3SB) Contract	s 6-7 vs EUROD	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			55%	55%
THREE-MONTH BLOOM 9-12	MBERG SHORT-TI	ERM FUTURE (E	3SB) Contract	s 6-7 vs EUROD0	OLLAR FUTURE	(ED) Contracts
Spread Credit Rate	New	+1:-1			60%	60%
THREE-MONTH BLOOM	MBERG SHORT-TI	ERM FUTURE (E	3SB) Contract	s 6-7 vs FED FUI	ND FUTURE (41)	Contracts 1
Spread Credit Rate	New	+5:-3			25%	25%
THREE-MONTH BLOOM	MBERG SHORT-TI	ERM FUTURE (E	3SB) Contract	s 6-7 vs FED FUI	ND FUTURE (41)	Contracts 13+
Spread Credit Rate	New	+5:-3			45%	45%
THREE-MONTH BLOOM	MBERG SHORT-TI	ERM FUTURE (E	3SB) Contract	s 6-7 vs FED FUI	ND FUTURE (41)	Contracts 2-5
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOOM	MBERG SHORT-TI	ERM FUTURE (E	3SB) Contract	s 6-7 vs FED FUI	ND FUTURE (41)	Contracts 6-8
Spread Credit Rate	New	+5:-3			40%	40%

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spre	ad Rates					
THREE-MONTH BLOC	MBERG SHORT-TER	RM FUTURE (I	BSB) Contract	s 6-7 vs FED FUI	ND FUTURE (41)	Contracts 9-12
Spread Credit Rate	New	+5:-3			55%	55%
THREE-MONTH BLOC Contracts 1	MBERG SHORT-TER	RM FUTURE (I	BSB) Contract	s 6-7 vs ONE MC	NTH SOFR FUT	URE (SR1)
Spread Credit Rate	New	+5:-3			30%	30%
THREE-MONTH BLOC Contracts 2	MBERG SHORT-TER	RM FUTURE (I	BSB) Contract	s 6-7 vs ONE MC	NTH SOFR FUT	URE (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOC Contracts 3	MBERG SHORT-TER	RM FUTURE (I	BSB) Contract	s 6-7 vs ONE MC	NTH SOFR FUT	URE (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOC Contracts 4	MBERG SHORT-TER	RM FUTURE (I	BSB) Contract	s 6-7 vs ONE MC	NTH SOFR FUT	URE (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOC Contracts 5	MBERG SHORT-TER	RM FUTURE (I	BSB) Contract	s 6-7 vs ONE MC	NTH SOFR FUT	URE (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOC Contracts 6	MBERG SHORT-TER	RM FUTURE (I	BSB) Contract	s 6-7 vs ONE MC	NTH SOFR FUT	URE (SR1)
Spread Credit Rate	New	+5:-3			50%	50%
THREE-MONTH BLOC Contracts 7	MBERG SHORT-TER	RM FUTURE (I	BSB) Contract	s 6-7 vs ONE MC	NTH SOFR FUT	URE (SR1)
Spread Credit Rate	New	+5:-3			50%	50%
THREE-MONTH BLOC Contracts 1	MBERG SHORT-TER	RM FUTURE (I	BSB) Contract	s 6-7 vs THREE I	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOC Contracts 13-16	MBERG SHORT-TER	RM FUTURE (I	BSB) Contract	s 6-7 vs THREE I	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			60%	60%
THREE-MONTH BLOC Contracts 17+	MBERG SHORT-TER	RM FUTURE (I	BSB) Contract	s 6-7 vs THREE I	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			50%	50%
THREE-MONTH BLOC Contracts 2	MBERG SHORT-TER	RM FUTURE (I	BSB) Contract	s 6-7 vs THREE I	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOC Contracts 3	MBERG SHORT-TER	RM FUTURE (I	BSB) Contract	s 6-7 vs THREE I	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			55%	55%
	New	+1:-1			55%	, ,

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread	d Rates					
THREE-MONTH BLOOM Contracts 4-5	IBERG SHORT-TE	RM FUTURE (B	SB) Contracts	s 6-7 vs THREE N	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			60%	60%
THREE-MONTH BLOOM Contracts 6-8	IBERG SHORT-TE	RM FUTURE (B	SB) Contracts	s 6-7 vs THREE N	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			60%	60%
THREE-MONTH BLOOM Contracts 9-12	IBERG SHORT-TE	RM FUTURE (B	SB) Contracts	s 6-7 vs THREE N	MONTH SOFR F	UTURE (SR3)
Spread Credit Rate	New	+1:-1			60%	60%
THREE-MONTH BLOOM (TN)	IBERG SHORT-TE	RM FUTURE (B	SB) Contracts	s 6-7 vs ULTRA 1	0-YEAR TREAS	URY FUTURE
Spread Credit Rate	New	+5:-2			35%	35%
THREE-MONTH BLOOM	IBERG SHORT-TEI	RM FUTURE (B	SB) Contracts	s 6-7 vs ULTRA E	OND FUTURE (UBE)
Spread Credit Rate	New	+14:-1			35%	35%
THREE-MONTH BLOOM	IBERG SHORT-TEI	RM FUTURE (B	SB) Contracts	s 8-11 vs 10-YEA	R TREASURY F	UTURE (21)
Spread Credit Rate	New	+5:-2			45%	45%
THREE-MONTH BLOOM	IBERG SHORT-TE	RM FUTURE (B	SB) Contracts	s 8-11 vs 2-YEAR	TREASURY FU	TURE (26)
Spread Credit Rate	New	+3:-2			40%	40%
THREE-MONTH BLOOM	IBERG SHORT-TE	RM FUTURE (B	SB) Contracts	s 8-11 vs 30-YEA	R BOND FUTUR	RE (17)
Spread Credit Rate	New	+8:-1			35%	35%
THREE-MONTH BLOOM	IBERG SHORT-TE	RM FUTURE (B	SB) Contracts	s 8-11 vs 3-YEAR	TREASURY FU	TURE (3YR)
Spread Credit Rate	New	+3:-2			55%	55%
THREE-MONTH BLOOM	IBERG SHORT-TEI	RM FUTURE (B	SB) Contracts	s 8-11 vs 5-YEAR	TREASURY FU	TURE (25)
Spread Credit Rate	New	+2:-1			65%	65%
THREE-MONTH BLOOM 1-3	IBERG SHORT-TE	RM FUTURE (B	SB) Contracts	s 8-11 vs EUROD	OLLAR FUTUR	E (ED) Contracts
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOOM 13-16	IBERG SHORT-TER	RM FUTURE (B	SB) Contracts	s 8-11 vs EUROD	OLLAR FUTUR	E (ED) Contracts
Spread Credit Rate	New	+1:-1			65%	65%
THREE-MONTH BLOOM 17-20	IBERG SHORT-TER	RM FUTURE (B	SB) Contracts	s 8-11 vs EUROD	OLLAR FUTUR	E (ED) Contracts
Spread Credit Rate	New	+1:-1			55%	55%
THREE-MONTH BLOOM 21-24	IBERG SHORT-TER	RM FUTURE (B	SB) Contracts	s 8-11 vs EUROD	OLLAR FUTUR	E (ED) Contracts
Spread Credit Rate	New	+1:-1			55%	55%
THREE-MONTH BLOOM 25-28	IBERG SHORT-TE	RM FUTURE (B	SB) Contracts	s 8-11 vs EUROD	OLLAR FUTUR	E (ED) Contracts
Spread Credit Rate	New	+1:-1			55%	55%

	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spre	ead Rates					
THREE-MONTH BLOO 29-32	OMBERG SHORT-T	ERM FUTURE (I	BSB) Contract	s 8-11 vs EUROD	OOLLAR FUTURE	E (ED) Contracts
Spread Credit Rate	New	+1:-1			50%	50%
THREE-MONTH BLOG 33-36	OMBERG SHORT-T	ERM FUTURE (I	BSB) Contract	s 8-11 vs EUROD	OOLLAR FUTURE	E (ED) Contracts
Spread Credit Rate	New	+1:-1			50%	50%
THREE-MONTH BLOG 37-40	OMBERG SHORT-T	ERM FUTURE (I	BSB) Contract	s 8-11 vs EUROD	OOLLAR FUTURE	E (ED) Contracts
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOG 41+	OMBERG SHORT-T	ERM FUTURE (I	BSB) Contract	s 8-11 vs EUROD	OOLLAR FUTURE	E (ED) Contracts
Spread Credit Rate	New	+1:-1			45%	45%
THREE-MONTH BLOG 4-8	OMBERG SHORT-T	ERM FUTURE (I	BSB) Contract	s 8-11 vs EUROD	OOLLAR FUTURE	E (ED) Contracts
Spread Credit Rate	New	+1:-1			35%	35%
THREE-MONTH BLOG 9-12	OMBERG SHORT-T	ERM FUTURE (I	BSB) Contract	s 8-11 vs EUROD	OOLLAR FUTURE	E (ED) Contracts
Spread Credit Rate	New	+1:-1			60%	60%
THREE-MONTH BLOC	OMBERG SHORT-T	ERM FUTURE (I	BSB) Contract	s 8-11 vs FED FU	JND FUTURE (41) Contracts 1
Spread Credit Rate	New	+5:-3			25%	25%
THREE-MONTH BLOC	OMBEDO CHODE I	EDM FUTURE (
	JIVIDERG SHORT-I	ERM FUTURE (I	BSB) Contract	s 8-11 vs FED FU	JND FUTURE (41) Contracts 13+
Spread Credit Rate	New	+5:-3	BSB) Contract	s 8-11 vs FED FL	JND FUTURE (41 45%) Contracts 13+ 45%
	New	+5:-3	·		45%	45%
Spread Credit Rate	New OMBERG SHORT-T	+5:-3	·		45%	45%) Contracts 2-5
Spread Credit Rate THREE-MONTH BLOO	New OMBERG SHORT-1 New	+5:-3 *ERM FUTURE (I +5:-3	BSB) Contract	s 8-11 vs FED FU	45% JND FUTURE (41 40%	45%) Contracts 2-5 40%
Spread Credit Rate THREE-MONTH BLOC Spread Credit Rate	New OMBERG SHORT-1 New	+5:-3 *ERM FUTURE (I +5:-3	BSB) Contract	s 8-11 vs FED FU	45% JND FUTURE (41 40%	45%) Contracts 2-5 40%
Spread Credit Rate THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC	New OMBERG SHORT-1 New OMBERG SHORT-1 New	+5:-3 FERM FUTURE (II +5:-3 FERM FUTURE (II +5:-3	BSB) Contract	s 8-11 vs FED FU	45% UND FUTURE (41 40% UND FUTURE (41 40%	45%) Contracts 2-5 40%) Contracts 6-8 40%
Spread Credit Rate THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC Spread Credit Rate	New OMBERG SHORT-1 New OMBERG SHORT-1 New	+5:-3 FERM FUTURE (II +5:-3 FERM FUTURE (II +5:-3	BSB) Contract	s 8-11 vs FED FU	45% UND FUTURE (41 40% UND FUTURE (41 40%	45%) Contracts 2-5 40%) Contracts 6-8 40%
Spread Credit Rate THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC Spread Credit Rate THREE-MONTH BLOC	New OMBERG SHORT-1 New OMBERG SHORT-1 New OMBERG SHORT-1	+5:-3 FERM FUTURE (I +5:-3 FERM FUTURE (I +5:-3 FERM FUTURE (I +5:-3	BSB) Contract BSB) Contract	s 8-11 vs FED FL s 8-11 vs FED FL s 8-11 vs FED FL	45% JND FUTURE (41 40% JND FUTURE (41 40% JND FUTURE (41 45%	45%) Contracts 2-5 40%) Contracts 6-8 40%) Contracts 9-12
Spread Credit Rate THREE-MONTH BLOC	New OMBERG SHORT-1 New OMBERG SHORT-1 New OMBERG SHORT-1	+5:-3 FERM FUTURE (I +5:-3 FERM FUTURE (I +5:-3 FERM FUTURE (I +5:-3	BSB) Contract BSB) Contract	s 8-11 vs FED FL s 8-11 vs FED FL s 8-11 vs FED FL	45% JND FUTURE (41 40% JND FUTURE (41 40% JND FUTURE (41 45%	45%) Contracts 2-5 40%) Contracts 6-8 40%) Contracts 9-12
Spread Credit Rate THREE-MONTH BLOC Contracts 1	New DMBERG SHORT-1 New DMBERG SHORT-1 New DMBERG SHORT-1 New DMBERG SHORT-1	+5:-3 FERM FUTURE (III +5:-3 FERM FUTURE (III +5:-3 FERM FUTURE (III +5:-3 FERM FUTURE (III +5:-3	BSB) Contract BSB) Contract BSB) Contract	s 8-11 vs FED FU s 8-11 vs FED FU s 8-11 vs FED FU s 8-11 vs ONE M	45% JND FUTURE (41 40% JND FUTURE (41 40% JND FUTURE (41 45% ONTH SOFR FUT	45%) Contracts 2-5 40%) Contracts 6-8 40%) Contracts 9-12 45% FURE (SR1)
Spread Credit Rate THREE-MONTH BLOC Contracts 1 Spread Credit Rate THREE-MONTH BLOC Contracts 1	New DMBERG SHORT-1 New DMBERG SHORT-1 New DMBERG SHORT-1 New DMBERG SHORT-1	+5:-3 FERM FUTURE (III +5:-3 FERM FUTURE (III +5:-3 FERM FUTURE (III +5:-3 FERM FUTURE (III +5:-3	BSB) Contract BSB) Contract BSB) Contract	s 8-11 vs FED FU s 8-11 vs FED FU s 8-11 vs FED FU s 8-11 vs ONE M	45% JND FUTURE (41 40% JND FUTURE (41 40% JND FUTURE (41 45% ONTH SOFR FUT	45%) Contracts 2-5 40%) Contracts 6-8 40%) Contracts 9-12 45% FURE (SR1)
Spread Credit Rate THREE-MONTH BLOC Contracts 1 Spread Credit Rate THREE-MONTH BLOC Contracts 2	New DMBERG SHORT-1 New DMBERG SHORT-1 New DMBERG SHORT-1 New DMBERG SHORT-1 New DMBERG SHORT-1	+5:-3 FERM FUTURE (III +5:-3	BSB) Contract BSB) Contract BSB) Contract BSB) Contract	s 8-11 vs FED FU s 8-11 vs FED FU s 8-11 vs FED FU s 8-11 vs ONE M	45% JND FUTURE (41 40% JND FUTURE (41 40% JND FUTURE (41 45% ONTH SOFR FUT 30% ONTH SOFR FUT	45%) Contracts 2-5 40%) Contracts 6-8 40%) Contracts 9-12 45% FURE (SR1) 30% FURE (SR1)

	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
nter-commodity Spre	ad Rates					
THREE-MONTH BLOC Contracts 4	MBERG SHORT-TE	ERM FUTURE (I	BSB) Contract	s 8-11 vs ONE M	ONTH SOFR FU	TURE (SR1)
Spread Credit Rate	New	+5:-3			25%	25%
THREE-MONTH BLOC Contracts 5	MBERG SHORT-TE	ERM FUTURE (I	BSB) Contract	s 8-11 vs ONE M	ONTH SOFR FU	TURE (SR1)
Spread Credit Rate	New	+5:-3			35%	35%
THREE-MONTH BLOC Contracts 6	MBERG SHORT-TE	ERM FUTURE (I	BSB) Contract	s 8-11 vs ONE M	ONTH SOFR FU	TURE (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOC Contracts 7	MBERG SHORT-TE	ERM FUTURE (I	BSB) Contract	s 8-11 vs ONE M	ONTH SOFR FU	TURE (SR1)
Spread Credit Rate	New	+5:-3			40%	40%
THREE-MONTH BLOC Contracts 1	MBERG SHORT-TE	ERM FUTURE (I	BSB) Contract	s 8-11 vs THREE	MONTH SOFR I	FUTURE (SR3)
Spread Credit Rate	New	+1:-1			30%	30%
THREE-MONTH BLOC Contracts 13-16	MBERG SHORT-TE	ERM FUTURE (I	BSB) Contract	s 8-11 vs THREE	MONTH SOFR I	FUTURE (SR3)
Spread Credit Rate	New	+1:-1			65%	65%
THREE-MONTH BLOC Contracts 17+	MBERG SHORT-TE	ERM FUTURE (I	BSB) Contract	s 8-11 vs THREE	MONTH SOFR I	FUTURE (SR3)
Spread Credit Rate	New	+1:-1			60%	60%
· [HREE-MONTH BLOC			BSB) Contract	s 8-11 vs THREE		
THREE-MONTH BLOC Contracts 2			BSB) Contract	s 8-11 vs THREE		FUTURE (SR3)
THREE-MONTH BLOCCONTRACTS 2 Spread Credit Rate THREE-MONTH BLOC	New	+1:-1	•		MONTH SOFR I	FUTURE (SR3) 45%
THREE-MONTH BLOC Contracts 2 Spread Credit Rate THREE-MONTH BLOC Contracts 3	New	+1:-1	•		MONTH SOFR I	FUTURE (SR3) 45% FUTURE (SR3)
Spread Credit Rate THREE-MONTH BLOC Contracts 2 Spread Credit Rate THREE-MONTH BLOC Contracts 3 Spread Credit Rate THREE-MONTH BLOC CONTRACTS 4-5	New New New New New	+1:-1 +1:-1 ERM FUTURE (I	BSB) Contract	s 8-11 vs THREE	45% MONTH SOFR I	45% FUTURE (SR3) 45%
THREE-MONTH BLOCCOntracts 2 Spread Credit Rate THREE-MONTH BLOCCOntracts 3 Spread Credit Rate THREE-MONTH BLOCCONTRACTS 4-5	New New New New New	+1:-1 +1:-1 ERM FUTURE (I	BSB) Contract	s 8-11 vs THREE	45% MONTH SOFR I	FUTURE (SR3) 45% FUTURE (SR3) 45% FUTURE (SR3)
FHREE-MONTH BLOC Contracts 2 Spread Credit Rate FHREE-MONTH BLOC Contracts 3 Spread Credit Rate FHREE-MONTH BLOC Contracts 4-5 Spread Credit Rate FHREE-MONTH BLOC FHREE-MONTH BLOC	New New New New New New New New	+1:-1 ERM FUTURE (I +1:-1 ERM FUTURE (I +1:-1 ERM FUTURE (I	BSB) Contract	s 8-11 vs THREE s 8-11 vs THREE	MONTH SOFR I 45% MONTH SOFR I 45% MONTH SOFR I	FUTURE (SR3) 45% FUTURE (SR3) 45% FUTURE (SR3)
FHREE-MONTH BLOCCOntracts 2 Spread Credit Rate FHREE-MONTH BLOCCOntracts 3 Spread Credit Rate FHREE-MONTH BLOCCOntracts 4-5 Spread Credit Rate FHREE-MONTH BLOCCONTRACTS 4-5 Spread Credit Rate FHREE-MONTH BLOCCONTRACTS 6-8	New New New New New New New New	+1:-1 ERM FUTURE (I +1:-1 ERM FUTURE (I +1:-1 ERM FUTURE (I	BSB) Contract	s 8-11 vs THREE s 8-11 vs THREE	MONTH SOFR I 45% MONTH SOFR I 45% MONTH SOFR I	FUTURE (SR3) 45% FUTURE (SR3) 45% FUTURE (SR3) 55% FUTURE (SR3)
FHREE-MONTH BLOCCONTRACTS 2 Spread Credit Rate FHREE-MONTH BLOCCONTRACTS 3 Spread Credit Rate FHREE-MONTH BLOCCONTRACTS 4-5 Spread Credit Rate FHREE-MONTH BLOCCONTRACTS 6-8 Spread Credit Rate FHREE-MONTH BLOCCONTRACTS 6-8	New DMBERG SHORT-TE New DMBERG SHORT-TE New DMBERG SHORT-TE New DMBERG SHORT-TE	+1:-1 ERM FUTURE (I +1:-1 ERM FUTURE (I +1:-1 ERM FUTURE (I +1:-1	BSB) Contract	s 8-11 vs THREE s 8-11 vs THREE s 8-11 vs THREE	MONTH SOFR I 45% MONTH SOFR I 55% MONTH SOFR I 60%	FUTURE (SR3) 45% FUTURE (SR3) 45% FUTURE (SR3) 55% FUTURE (SR3)
FHREE-MONTH BLOCCOntracts 2 Spread Credit Rate FHREE-MONTH BLOCCOntracts 3 Spread Credit Rate FHREE-MONTH BLOCCOntracts 4-5 Spread Credit Rate FHREE-MONTH BLOCCOntracts 6-8 Spread Credit Rate FHREE-MONTH BLOCCONTRACTS 6-8 Spread Credit Rate FHREE-MONTH BLOCCONTRACTS 9-12	New DMBERG SHORT-TE New DMBERG SHORT-TE New DMBERG SHORT-TE New DMBERG SHORT-TE	+1:-1 ERM FUTURE (I +1:-1 ERM FUTURE (I +1:-1 ERM FUTURE (I +1:-1	BSB) Contract	s 8-11 vs THREE s 8-11 vs THREE s 8-11 vs THREE	MONTH SOFR I 45% MONTH SOFR I 55% MONTH SOFR I 60%	FUTURE (SR3) 45% FUTURE (SR3) 55% FUTURE (SR3) 60% FUTURE (SR3)
THREE-MONTH BLOCCOntracts 2 Spread Credit Rate THREE-MONTH BLOCCOntracts 3 Spread Credit Rate THREE-MONTH BLOCCONTRACTS	New DMBERG SHORT-TE	+1:-1 ERM FUTURE (II +1:-1 ERM FUTURE (II +1:-1 ERM FUTURE (II +1:-1 ERM FUTURE (II +1:-1	BSB) Contract BSB) Contract BSB) Contract	s 8-11 vs THREE s 8-11 vs THREE s 8-11 vs THREE	MONTH SOFR I 45% MONTH SOFR I 55% MONTH SOFR I 60% MONTH SOFR I 65%	FUTURE (SR3) 45% FUTURE (SR3) 55% FUTURE (SR3) 60% FUTURE (SR3)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Sprea	ad Rates					
THREE-MONTH BLOO	MBERG SHORT-	TERM FUTURE (BSB) Contracts	s 8-11 vs ULTRA	BOND FUTURE	(UBE)
Spread Credit Rate	New	+14:-1			35%	35%
		METALS - Inter-o	commodity Spre	ead Rates		
CX-GC vs. CX-SGC						
Spread Credit Rate	Increase	+1:-3	0%	0%	40%	40%
CX-GC vs. CX-SGU						
Spread Credit Rate	Increase	+1:-3	40%	40%	48%	48%
CX-SGU vs. CX-SGC						
Spread Credit Rate	Increase	+1:-1	70%	70%	78%	78%
CX-SI vs. CX-SGU						
Spread Credit Rate	Decrease	+1:-3	40%	40%	25%	25%