



A CME/Chicago Board of Trade/NYMEX Company

08 -338

TO: Clearing Member Firms  
 Chief Financial Officers  
 Back Office Managers  
 Margin Managers

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Tuesday, November 11<sup>th</sup>, 2008.

**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 Notices 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. The rates are effective after the close of business **Wednesday, November 12<sup>th</sup>, 2008.**

**CME Interest Rate Futures Outright Rates**

**2 Year Swap (CME) (S2)**

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$7,290         | \$5,400             | \$9,450     | \$7,000         |
| Hedge/Member | Increase | \$5,400         | \$5,400             | \$7,000     | \$7,000         |

**Euroyen (EY) Mths 01-01**

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥10,125         | ¥7,500              | ¥20,250     | ¥15,000         |
| Hedge/Member | Increase | ¥7,500          | ¥7,500              | ¥15,000     | ¥15,000         |

**Euroyen (EY) Mths 02-02**

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥13,500         | ¥10,000             | ¥24,300     | ¥18,000         |
| Hedge/Member | Increase | ¥10,000         | ¥10,000             | ¥18,000     | ¥18,000         |

Euroyen (EY) Mths 03-03

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥27,000         | ¥20,000             | ¥33,750     | ¥25,000         |
| Hedge/Member | Increase | ¥20,000         | ¥20,000             | ¥25,000     | ¥25,000         |

Euroyen (EY) Mths 04-05

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥31,050         | ¥23,000             | ¥33,750     | ¥25,000         |
| Hedge/Member | Increase | ¥23,000         | ¥23,000             | ¥25,000     | ¥25,000         |

Euroyen (EY) Mths 06-10

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥31,050         | ¥23,000             | ¥33,750     | ¥25,000         |
| Hedge/Member | Increase | ¥23,000         | ¥23,000             | ¥25,000     | ¥25,000         |

Euroyen (EY) Mths 11-20

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Decrease | ¥40,500         | ¥30,000             | ¥33,750     | ¥25,000         |
| Hedge/Member | Decrease | ¥30,000         | ¥30,000             | ¥25,000     | ¥25,000         |

**CME Interest Rate Futures Intra-Commodity Spread Rates**

3-Month OIS (OSP) - Tier 1 vs. Tier 1 [mth 1-4 vs. mth 1-4 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$270       | \$200           |
| Hedge/Member | Increase | \$100           | \$100               | \$200       | \$200           |

3-Month OIS (OSP) - Tier 1 vs. Tier 2 [mth 1-4 vs. mth 5-9 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$270       | \$200           |
| Hedge/Member | Increase | \$100           | \$100               | \$200       | \$200           |

3-Month OIS (OSP) - Tier 2 vs. Tier 2 [mth 5-9 vs. mth 5-9 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$270       | \$200           |
| Hedge/Member | Increase | \$100           | \$100               | \$200       | \$200           |

CME Eurozone HICP Inflation Index (HC) - All Months

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | EUR1,500        | EUR1,200            | EUR1,875    | EUR1,500        |
| Hedge/Member | Increase | EUR1,200        | EUR1,200            | EUR1,500    | EUR1,500        |

LIBOR (1-Month) (EM) - All Months Consecutive Mos. 1-2

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$270           | \$200               | \$540       | \$400           |
| Hedge/Member | Increase | \$200           | \$200               | \$400       | \$400           |

LIBOR (1-Month) (EM) - All Months Consecutive Mos. 2-3

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$270           | \$200               | \$540       | \$400           |
| Hedge/Member | Increase | \$200           | \$200               | \$400       | \$400           |

LIBOR (1-Month) (EM) - All Months Consecutive Mos. 3-4

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$270           | \$200               | \$540       | \$400           |
| Hedge/Member | Increase | \$200           | \$200               | \$400       | \$400           |

LIBOR (1-Month) (EM) - All Months EM Consecutive Mo. 4-5

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$270           | \$200               | \$540       | \$400           |
| Hedge/Member | Increase | \$200           | \$200               | \$400       | \$400           |

LIBOR (1-Month) (EM) - All Months EM Consecutive Mo. 5-6

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$270           | \$200               | \$540       | \$400           |
| Hedge/Member | Increase | \$200           | \$200               | \$400       | \$400           |

LIBOR (1-Month) (EM) - All Months EM Consecutive Mo. 6-7

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$540       | \$400           |
| Hedge/Member | Increase | \$100           | \$100               | \$400       | \$400           |

LIBOR (1-Month) (EM) - All Months EM Consecutive Mo. 7-8

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$540       | \$400           |
| Hedge/Member | Increase | \$100           | \$100               | \$400       | \$400           |

LIBOR (1-Month) (EM) - All Months EM Consecutive Mo. 8-9

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$540       | \$400           |
| Hedge/Member | Increase | \$100           | \$100               | \$400       | \$400           |

LIBOR (1-Month) (EM) - All Months EM Consecutive Mo. 9-10

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$540       | \$400           |
| Hedge/Member | Increase | \$100           | \$100               | \$400       | \$400           |

LIBOR (1-Month) (EM) - T1 (Mos. 1-4) vs. T1 (Mos. 1-4) [mth 1-4 vs. mth 1-4 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$675           | \$500               | \$945       | \$700           |
| Hedge/Member | Increase | \$500           | \$500               | \$700       | \$700           |

LIBOR (1-Month) (EM) - T1 (Mos. 1-4) vs. T2 (Mos. 5-sub) [mth 1-4 vs. mth 5-9 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$675           | \$500               | \$945       | \$700           |
| Hedge/Member | Increase | \$500           | \$500               | \$700       | \$700           |

LIBOR (1-Month) (EM) - T2 (Mos. 5-sub) vs. T2 (Mos. 5-sub) [mth 5-9 vs. mth 5-9 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$675           | \$500               | \$945       | \$700           |
| Hedge/Member | Increase | \$500           | \$500               | \$700       | \$700           |

Eurodollar (ED) - All Months Butterfly [Mo.8]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$68            | \$50                | \$101       | \$75            |
| Hedge/Member | Increase | \$50            | \$50                | \$75        | \$75            |

Eurodollar (ED) - All Months Butterfly [Mo.9]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$68            | \$50                | \$101       | \$75            |
| Hedge/Member | Increase | \$50            | \$50                | \$75        | \$75            |

Eurodollar (ED) - All Months Butterfly [Mos.10-Subsequent]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$68            | \$50                | \$101       | \$75            |
| Hedge/Member | Increase | \$50            | \$50                | \$75        | \$75            |

Eurodollar (ED) - All Months Butterfly Skip-1 [Mo.5]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$405           | \$300               | \$473       | \$350           |
| Hedge/Member | Increase | \$300           | \$300               | \$350       | \$350           |

Eurodollar (ED) - All Months Butterfly Skip-1 [Mo.6]

|  |  | Current | Current | New | New |
|--|--|---------|---------|-----|-----|
|  |  |         |         |     |     |

| Rate Type    | Change   | Initial | Maintenance | Initial | Maintenance |
|--------------|----------|---------|-------------|---------|-------------|
| Spec         | Increase | \$203   | \$150       | \$270   | \$200       |
| Hedge/Member | Increase | \$150   | \$150       | \$200   | \$200       |

Eurodollar (ED) - All Months Butterfly Skip-1 [Mo.7]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$203           | \$150               | \$270       | \$200           |
| Hedge/Member | Increase | \$150           | \$150               | \$200       | \$200           |

Eurodollar (ED) - All Months Butterfly Skip-1 [Mo.8]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$203           | \$150               | \$270       | \$200           |
| Hedge/Member | Increase | \$150           | \$150               | \$200       | \$200           |

Eurodollar (ED) - All Months Butterfly Skip-1 [Mo.9]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$270       | \$200           |
| Hedge/Member | Increase | \$100           | \$100               | \$200       | \$200           |

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.3]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$810           | \$600               | \$945       | \$700           |
| Hedge/Member | Increase | \$600           | \$600               | \$700       | \$700           |

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.4]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$675           | \$500               | \$743       | \$550           |
| Hedge/Member | Increase | \$500           | \$500               | \$550       | \$550           |

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.5]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$338           | \$250               | \$473       | \$350           |
| Hedge/Member | Increase | \$250           | \$250               | \$350       | \$350           |

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.6]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$338           | \$250               | \$473       | \$350           |
| Hedge/Member | Increase | \$250           | \$250               | \$350       | \$350           |

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.7]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$338           | \$250               | \$473       | \$350           |
| Hedge/Member | Increase | \$250           | \$250               | \$350       | \$350           |

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.8]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$338           | \$250               | \$473       | \$350           |
| Hedge/Member | Increase | \$250           | \$250               | \$350       | \$350           |

Eurodollar (ED) - All Months Butterfly Skip-2 [Mos.10]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$203       | \$150           |
| Hedge/Member | Increase | \$100           | \$100               | \$150       | \$150           |

Eurodollar (ED) - All Months Butterfly Skip-3 [Mo.4]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$675           | \$500               | \$743       | \$550           |
| Hedge/Member | Increase | \$500           | \$500               | \$550       | \$550           |

Eurodollar (ED) - All Months Butterfly Skip-3 [Mo.5]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$473           | \$350               | \$675       | \$500           |
| Hedge/Member | Increase | \$350           | \$350               | \$500       | \$500           |

Eurodollar (ED) - All Months Butterfly Skip-3 [Mo.6]

|  |  | Current | Current | New | New |
|--|--|---------|---------|-----|-----|
|  |  |         |         |     |     |

| Rate Type    | Change   | Initial | Maintenance | Initial | Maintenance |
|--------------|----------|---------|-------------|---------|-------------|
| Spec         | Increase | \$473   | \$350       | \$675   | \$500       |
| Hedge/Member | Increase | \$350   | \$350       | \$500   | \$500       |

Eurodollar (ED) - All Months Butterfly Skip-3 [Mo.7]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$405           | \$300               | \$675       | \$500           |
| Hedge/Member | Increase | \$300           | \$300               | \$500       | \$500           |

Eurodollar (ED) - All Months Butterfly Skip-3 [Mo.8]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$405           | \$300               | \$608       | \$450           |
| Hedge/Member | Increase | \$300           | \$300               | \$450       | \$450           |

Eurodollar (ED) - All Months Butterfly Skip-3 [Mo.9]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$203           | \$150               | \$338       | \$250           |
| Hedge/Member | Increase | \$150           | \$150               | \$250       | \$250           |

Eurodollar (ED) - All Months Butterfly Skip-3 [Mos.14-20]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$101           | \$75                | \$135       | \$100           |
| Hedge/Member | Increase | \$75            | \$75                | \$100       | \$100           |

Eurodollar (ED) - All Months Condor [Mo.5]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$203           | \$150               | \$270       | \$200           |
| Hedge/Member | Increase | \$150           | \$150               | \$200       | \$200           |

Eurodollar (ED) - All Months Condor [Mo.7]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$169       | \$125           |
| Hedge/Member | Increase | \$100           | \$100               | \$125       | \$125           |



Eurodollar (ED) - All Months Condor [Mo.8]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$169       | \$125           |
| Hedge/Member | Increase | \$100           | \$100               | \$125       | \$125           |

Eurodollar (ED) - All Months Condor [Mo.9]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$68            | \$50                | \$135       | \$100           |
| Hedge/Member | Increase | \$50            | \$50                | \$100       | \$100           |

Eurodollar (ED) - All Months Condor Skip-1 [Mo.3]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$675           | \$500               | \$810       | \$600           |
| Hedge/Member | Increase | \$500           | \$500               | \$600       | \$600           |

Eurodollar (ED) - All Months Condor Skip-1 [Mo.4]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$540           | \$400               | \$675       | \$500           |
| Hedge/Member | Increase | \$400           | \$400               | \$500       | \$500           |

Eurodollar (ED) - All Months Condor Skip-1 [Mo.5]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$270           | \$200               | \$405       | \$300           |
| Hedge/Member | Increase | \$200           | \$200               | \$300       | \$300           |

Eurodollar (ED) - All Months Condor Skip-1 [Mo.6]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$270           | \$200               | \$405       | \$300           |
| Hedge/Member | Increase | \$200           | \$200               | \$300       | \$300           |

Eurodollar (ED) - All Months Condor Skip-1 [Mo.7]

|  |  | Current | Current | New | New |
|--|--|---------|---------|-----|-----|
|  |  |         |         |     |     |

| <b>Rate Type</b> | <b>Change</b> | <b>Initial</b> | <b>Maintenance</b> | <b>Initial</b> | <b>Maintenance</b> |
|------------------|---------------|----------------|--------------------|----------------|--------------------|
| Spec             | Increase      | \$270          | \$200              | \$405          | \$300              |
| Hedge/Member     | Increase      | \$200          | \$200              | \$300          | \$300              |

Eurodollar (ED) - All Months Condor Skip-1 [Mo.8]

| <b>Rate Type</b> | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Spec             | Increase      | \$270                  | \$200                      | \$405              | \$300                  |
| Hedge/Member     | Increase      | \$200                  | \$200                      | \$300              | \$300                  |

Eurodollar (ED) - All Months Condor Skip-1 [Mo.9]

| <b>Rate Type</b> | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Spec             | Increase      | \$203                  | \$150                      | \$338              | \$250                  |
| Hedge/Member     | Increase      | \$150                  | \$150                      | \$250              | \$250                  |

Eurodollar (ED) - All Months Condor Skip-1 [Mos.10]

| <b>Rate Type</b> | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Spec             | Increase      | \$135                  | \$100                      | \$203              | \$150                  |
| Hedge/Member     | Increase      | \$100                  | \$100                      | \$150              | \$150                  |

Eurodollar (ED) - All Months Condor Skip-2 [Mo.8]

| <b>Rate Type</b> | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Spec             | Increase      | \$473                  | \$350                      | \$540              | \$400                  |
| Hedge/Member     | Increase      | \$350                  | \$350                      | \$400              | \$400                  |

Eurodollar (ED) - All Months Condor Skip-2 [Mo.9]

| <b>Rate Type</b> | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Spec             | Increase      | \$270                  | \$200                      | \$338              | \$250                  |
| Hedge/Member     | Increase      | \$200                  | \$200                      | \$250              | \$250                  |

Eurodollar (ED) - All Months Condor Skip-2 [Mos.15]

| <b>Rate Type</b> | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Spec             | Increase      | \$68                   | \$50                       | \$101              | \$75                   |
| Hedge/Member     | Increase      | \$50                   | \$50                       | \$75               | \$75                   |

Eurodollar (ED) - All Months Condor Skip-2 [Mos.16-Subsequent]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$68            | \$50                | \$101       | \$75            |
| Hedge/Member | Increase | \$50            | \$50                | \$75        | \$75            |

Eurodollar (ED) - All Months Condor Skip-3 [Mos.11-12]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$203       | \$150           |
| Hedge/Member | Increase | \$100           | \$100               | \$150       | \$150           |

Eurodollar (ED) - All Months Condor Skip-3 [Mos.13]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$101           | \$75                | \$169       | \$125           |
| Hedge/Member | Increase | \$75            | \$75                | \$125       | \$125           |

Eurodollar (ED) - All Months Condor Skip-3 [Mos.14]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$101           | \$75                | \$169       | \$125           |
| Hedge/Member | Increase | \$75            | \$75                | \$125       | \$125           |

Eurodollar (ED) - All Months Condor Skip-3 [Mos.15-20]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$101           | \$75                | \$169       | \$125           |
| Hedge/Member | Increase | \$75            | \$75                | \$125       | \$125           |

Eurodollar (ED) - All Months ED Double Butterfly [Mo.6]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$203       | \$150           |
| Hedge/Member | Increase | \$100           | \$100               | \$150       | \$150           |

Eurodollar (ED) - All Months ED Double Butterfly [Mo.7]

|  |  | Current | Current | New | New |
|--|--|---------|---------|-----|-----|
|  |  |         |         |     |     |

| Rate Type    | Change   | Initial | Maintenance | Initial | Maintenance |
|--------------|----------|---------|-------------|---------|-------------|
| Spec         | Increase | \$135   | \$100       | \$203   | \$150       |
| Hedge/Member | Increase | \$100   | \$100       | \$150   | \$150       |

Eurodollar (ED) - All Months ED Double Butterfly [Mo.8]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$169       | \$125           |
| Hedge/Member | Increase | \$100           | \$100               | \$125       | \$125           |

Eurodollar (ED) - All Months ED Double Butterfly Skip-1 [Mo.2]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$473           | \$350               | \$608       | \$450           |
| Hedge/Member | Increase | \$350           | \$350               | \$450       | \$450           |

Eurodollar (ED) - All Months ED Double Butterfly Skip-1 [Mo.3]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$473           | \$350               | \$540       | \$400           |
| Hedge/Member | Increase | \$350           | \$350               | \$400       | \$400           |

Eurodollar (ED) - All Months ED Double Butterfly Skip-1 [Mo.4]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$473           | \$350               | \$540       | \$400           |
| Hedge/Member | Increase | \$350           | \$350               | \$400       | \$400           |

Eurodollar (ED) - All Months ED Double Butterfly Skip-1 [Mo.5]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$473           | \$350               | \$540       | \$400           |
| Hedge/Member | Increase | \$350           | \$350               | \$400       | \$400           |

Eurodollar (ED) - All Months ED Double Butterfly Skip-1 [Mo.6]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$338           | \$250               | \$540       | \$400           |
| Hedge/Member | Increase | \$250           | \$250               | \$400       | \$400           |

Eurodollar (ED) - All Months ED Double Butterfly Skip-1 [Mo.7]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$203           | \$150               | \$338       | \$250           |
| Hedge/Member | Increase | \$150           | \$150               | \$250       | \$250           |

Eurodollar (ED) - All Months ED Double Butterfly Skip-1 [Mo.8]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$203           | \$150               | \$338       | \$250           |
| Hedge/Member | Increase | \$150           | \$150               | \$250       | \$250           |

Eurodollar (ED) - All Months ED Double Butterfly Skip-1 [Mo.9]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$203           | \$150               | \$338       | \$250           |
| Hedge/Member | Increase | \$150           | \$150               | \$250       | \$250           |

Eurodollar (ED) - All Months ED Double Butterfly Skip-1 [Mos.10-Subsequent]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$203       | \$150           |
| Hedge/Member | Increase | \$100           | \$100               | \$150       | \$150           |

Eurodollar (ED) - All Months ED Double Condor (Mo.7)

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$135           | \$100               | \$169       | \$125           |
| Hedge/Member | Increase | \$100           | \$100               | \$125       | \$125           |

Eurodollar (ED) - Tier 1 vs. Tier 1 [mth 01-04 vs. mth 01-04 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$743           | \$550               | \$945       | \$700           |
| Intra-Commodity Spread - Hedge  | Increase | \$550           | \$550               | \$700       | \$700           |
| Intra-Commodity Spread - Member | Increase | \$550           | \$550               | \$700       | \$700           |

Eurodollar (ED) - Tier 1 vs. Tier 10 [mth 01-04 vs. mth 37-40 ]

| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$1,013                | \$750                      | \$1,485            | \$1,100                |
| Intra-Commodity Spread - Hedge  | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |
| Intra-Commodity Spread - Member | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |

Eurodollar (ED) - Tier 1 vs. Tier 11 [mth 01-04 vs. mth 41-44 ]

| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$1,013                | \$750                      | \$1,485            | \$1,100                |
| Intra-Commodity Spread - Hedge  | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |
| Intra-Commodity Spread - Member | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |

Eurodollar (ED) - Tier 1 vs. Tier 2 [mth 01-04 vs. mth 05-08 ]

| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$1,013                | \$750                      | \$1,485            | \$1,100                |
| Intra-Commodity Spread - Hedge  | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |
| Intra-Commodity Spread - Member | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |

Eurodollar (ED) - Tier 1 vs. Tier 3 [mth 01-04 vs. mth 09-12 ]

| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$1,013                | \$750                      | \$1,485            | \$1,100                |
| Intra-Commodity Spread - Hedge  | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |
| Intra-Commodity Spread - Member | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |

Eurodollar (ED) - Tier 1 vs. Tier 4 [mth 01-04 vs. mth 13-16 ]

| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$1,013                | \$750                      | \$1,485            | \$1,100                |
| Intra-Commodity Spread - Hedge  | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |
| Intra-Commodity Spread - Member | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |

Eurodollar (ED) - Tier 1 vs. Tier 5 [mth 01-04 vs. mth 17-20 ]

| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$1,013                | \$750                      | \$1,485            | \$1,100                |
| Intra-Commodity Spread - Hedge  | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |
| Intra-Commodity Spread - Member | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |

Eurodollar (ED) - Tier 1 vs. Tier 6 [mth 01-04 vs. mth 21-24 ]

| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$1,013                | \$750                      | \$1,485            | \$1,100                |
| Intra-Commodity Spread - Hedge  | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |
| Intra-Commodity Spread - Member | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |

Eurodollar (ED) - Tier 1 vs. Tier 7 [mth 01-04 vs. mth 25-28 ]

| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$1,013                | \$750                      | \$1,485            | \$1,100                |
| Intra-Commodity Spread - Hedge  | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |
| Intra-Commodity Spread - Member | Increase      | \$750                  | \$750                      | \$1,100            | \$1,100                |

Eurodollar (ED) - Tier 1 vs. Tier 8 [mth 01-04 vs. mth 29-32 ]

| <b>Rate Type</b> | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
|------------------|---------------|------------------------|----------------------------|--------------------|------------------------|

|                                 |          |         |       |         |         |
|---------------------------------|----------|---------|-------|---------|---------|
| Intra-Commodity Spread - Spec   | Increase | \$1,013 | \$750 | \$1,485 | \$1,100 |
| Intra-Commodity Spread - Hedge  | Increase | \$750   | \$750 | \$1,100 | \$1,100 |
| Intra-Commodity Spread - Member | Increase | \$750   | \$750 | \$1,100 | \$1,100 |

Eurodollar (ED) - Tier 1 vs. Tier 9 [mth 01-04 vs. mth 33-36 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$1,013         | \$750               | \$1,485     | \$1,100         |
| Intra-Commodity Spread - Hedge  | Increase | \$750           | \$750               | \$1,100     | \$1,100         |
| Intra-Commodity Spread - Member | Increase | \$750           | \$750               | \$1,100     | \$1,100         |

Eurodollar (ED) - Tier 11 vs. Tier 11 [mth 41-44 vs. mth 41-44 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$34            | \$25                | \$68        | \$50            |
| Intra-Commodity Spread - Hedge  | Increase | \$25            | \$25                | \$50        | \$50            |
| Intra-Commodity Spread - Member | Increase | \$25            | \$25                | \$50        | \$50            |

Eurodollar (ED) - Tier 2 vs. Tier 10 [mth 05-08 vs. mth 37-40 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$810           | \$600               | \$1,148     | \$850           |
| Intra-Commodity Spread - Hedge  | Increase | \$600           | \$600               | \$850       | \$850           |
| Intra-Commodity Spread - Member | Increase | \$600           | \$600               | \$850       | \$850           |

Eurodollar (ED) - Tier 2 vs. Tier 11 [mth 05-08 vs. mth 41-44 ]

| Rate Type                     | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec | Increase | \$810           | \$600               | \$1,215     | \$900           |



|                                 |          |       |       |       |       |
|---------------------------------|----------|-------|-------|-------|-------|
| Intra-Commodity Spread - Hedge  | Increase | \$600 | \$600 | \$900 | \$900 |
| Intra-Commodity Spread - Member | Increase | \$600 | \$600 | \$900 | \$900 |

Eurodollar (ED) - Tier 2 vs. Tier 2 [mth 05-08 vs. mth 05-08 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$540           | \$400               | \$743       | \$550           |
| Intra-Commodity Spread - Hedge  | Increase | \$400           | \$400               | \$550       | \$550           |
| Intra-Commodity Spread - Member | Increase | \$400           | \$400               | \$550       | \$550           |

Eurodollar (ED) - Tier 2 vs. Tier 3 [mth 05-08 vs. mth 09-12 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$608           | \$450               | \$1,080     | \$800           |
| Intra-Commodity Spread - Hedge  | Increase | \$450           | \$450               | \$800       | \$800           |
| Intra-Commodity Spread - Member | Increase | \$450           | \$450               | \$800       | \$800           |

Eurodollar (ED) - Tier 2 vs. Tier 4 [mth 05-08 vs. mth 13-16 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$608           | \$450               | \$1,080     | \$800           |
| Intra-Commodity Spread - Hedge  | Increase | \$450           | \$450               | \$800       | \$800           |
| Intra-Commodity Spread - Member | Increase | \$450           | \$450               | \$800       | \$800           |

Eurodollar (ED) - Tier 2 vs. Tier 5 [mth 05-08 vs. mth 17-20 ]

| Rate Type                      | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec  | Increase | \$743           | \$550               | \$1,080     | \$800           |
| Intra-Commodity Spread - Hedge | Increase | \$550           | \$550               | \$800       | \$800           |

|                                 |          |       |       |       |       |
|---------------------------------|----------|-------|-------|-------|-------|
| Intra-Commodity Spread - Member | Increase | \$550 | \$550 | \$800 | \$800 |
|---------------------------------|----------|-------|-------|-------|-------|

Eurodollar (ED) - Tier 2 vs. Tier 6 [mth 05-08 vs. mth 21-24 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$743           | \$550               | \$1,080     | \$800           |
| Intra-Commodity Spread - Hedge  | Increase | \$550           | \$550               | \$800       | \$800           |
| Intra-Commodity Spread - Member | Increase | \$550           | \$550               | \$800       | \$800           |

Eurodollar (ED) - Tier 2 vs. Tier 7 [mth 05-08 vs. mth 25-28 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$810           | \$600               | \$1,080     | \$800           |
| Intra-Commodity Spread - Hedge  | Increase | \$600           | \$600               | \$800       | \$800           |
| Intra-Commodity Spread - Member | Increase | \$600           | \$600               | \$800       | \$800           |

Eurodollar (ED) - Tier 2 vs. Tier 8 [mth 05-08 vs. mth 29-32 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$810           | \$600               | \$1,080     | \$800           |
| Intra-Commodity Spread - Hedge  | Increase | \$600           | \$600               | \$800       | \$800           |
| Intra-Commodity Spread - Member | Increase | \$600           | \$600               | \$800       | \$800           |

Eurodollar (ED) - Tier 2 vs. Tier 9 [mth 05-08 vs. mth 33-36 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$810           | \$600               | \$1,080     | \$800           |
| Intra-Commodity Spread - Hedge  | Increase | \$600           | \$600               | \$800       | \$800           |
| Intra-Commodity Spread - Member | Increase | \$600           | \$600               | \$800       | \$800           |

Eurodollar (ED) - Tier 3 vs. Tier 10 [mth 09-12 vs. mth 37-40 ]

| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$810                  | \$600                      | \$1,148            | \$850                  |
| Intra-Commodity Spread - Hedge  | Increase      | \$600                  | \$600                      | \$850              | \$850                  |
| Intra-Commodity Spread - Member | Increase      | \$600                  | \$600                      | \$850              | \$850                  |

Eurodollar (ED) - Tier 3 vs. Tier 11 [mth 09-12 vs. mth 41-44 ]

| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$810                  | \$600                      | \$1,215            | \$900                  |
| Intra-Commodity Spread - Hedge  | Increase      | \$600                  | \$600                      | \$900              | \$900                  |
| Intra-Commodity Spread - Member | Increase      | \$600                  | \$600                      | \$900              | \$900                  |

Eurodollar (ED) - Tier 3 vs. Tier 3 [mth 09-12 vs. mth 09-12 ]

| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$203                  | \$150                      | \$540              | \$400                  |
| Intra-Commodity Spread - Hedge  | Increase      | \$150                  | \$150                      | \$400              | \$400                  |
| Intra-Commodity Spread - Member | Increase      | \$150                  | \$150                      | \$400              | \$400                  |

Eurodollar (ED) - Tier 3 vs. Tier 4 [mth 09-12 vs. mth 13-16 ]

| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$540                  | \$400                      | \$608              | \$450                  |
| Intra-Commodity Spread - Hedge  | Increase      | \$400                  | \$400                      | \$450              | \$450                  |
| Intra-Commodity Spread - Member | Increase      | \$400                  | \$400                      | \$450              | \$450                  |

Eurodollar (ED) - Tier 3 vs. Tier 5 [mth 09-12 vs. mth 17-20 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$743           | \$550               | \$810       | \$600           |
| Intra-Commodity Spread - Hedge  | Increase | \$550           | \$550               | \$600       | \$600           |
| Intra-Commodity Spread - Member | Increase | \$550           | \$550               | \$600       | \$600           |

Eurodollar (ED) - Tier 3 vs. Tier 6 [mth 09-12 vs. mth 21-24 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$743           | \$550               | \$878       | \$650           |
| Intra-Commodity Spread - Hedge  | Increase | \$550           | \$550               | \$650       | \$650           |
| Intra-Commodity Spread - Member | Increase | \$550           | \$550               | \$650       | \$650           |

Eurodollar (ED) - Tier 3 vs. Tier 7 [mth 09-12 vs. mth 25-28 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$810           | \$600               | \$945       | \$700           |
| Intra-Commodity Spread - Hedge  | Increase | \$600           | \$600               | \$700       | \$700           |
| Intra-Commodity Spread - Member | Increase | \$600           | \$600               | \$700       | \$700           |

Eurodollar (ED) - Tier 3 vs. Tier 8 [mth 09-12 vs. mth 29-32 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$810           | \$600               | \$1,013     | \$750           |
| Intra-Commodity Spread - Hedge  | Increase | \$600           | \$600               | \$750       | \$750           |
| Intra-Commodity Spread - Member | Increase | \$600           | \$600               | \$750       | \$750           |

Eurodollar (ED) - Tier 3 vs. Tier 9 [mth 09-12 vs. mth 33-36 ]

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------|--------|-----------------|---------------------|-------------|-----------------|
|-----------|--------|-----------------|---------------------|-------------|-----------------|

|                                 |          |       |       |         |       |
|---------------------------------|----------|-------|-------|---------|-------|
| Intra-Commodity Spread - Spec   | Increase | \$810 | \$600 | \$1,080 | \$800 |
| Intra-Commodity Spread - Hedge  | Increase | \$600 | \$600 | \$800   | \$800 |
| Intra-Commodity Spread - Member | Increase | \$600 | \$600 | \$800   | \$800 |

Eurodollar (ED) - Tier 4 vs. Tier 4 [mth 13-16 vs. mth 13-16 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$203           | \$150               | \$270       | \$200           |
| Intra-Commodity Spread - Hedge  | Increase | \$150           | \$150               | \$200       | \$200           |
| Intra-Commodity Spread - Member | Increase | \$150           | \$150               | \$200       | \$200           |

Eurodollar (ED) - Tier 4 vs. Tier 5 [mth 13-16 vs. mth 17-20 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$338           | \$250               | \$405       | \$300           |
| Intra-Commodity Spread - Hedge  | Increase | \$250           | \$250               | \$300       | \$300           |
| Intra-Commodity Spread - Member | Increase | \$250           | \$250               | \$300       | \$300           |

Eurodollar (ED) - Tier 4 vs. Tier 8 [mth 13-16 vs. mth 29-32 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$473           | \$350               | \$540       | \$400           |
| Intra-Commodity Spread - Hedge  | Increase | \$350           | \$350               | \$400       | \$400           |
| Intra-Commodity Spread - Member | Increase | \$350           | \$350               | \$400       | \$400           |

Eurodollar (ED) - Tier 5 vs. Tier 10 [mth 17-20 vs. mth 37-40 ]

| Rate Type                     | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec | Increase | \$405           | \$300               | \$608       | \$450           |

|                                 |          |       |       |       |       |
|---------------------------------|----------|-------|-------|-------|-------|
| Intra-Commodity Spread - Hedge  | Increase | \$300 | \$300 | \$450 | \$450 |
| Intra-Commodity Spread - Member | Increase | \$300 | \$300 | \$450 | \$450 |

Eurodollar (ED) - Tier 5 vs. Tier 11 [mth 17-20 vs. mth 41-44 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$473           | \$350               | \$675       | \$500           |
| Intra-Commodity Spread - Hedge  | Increase | \$350           | \$350               | \$500       | \$500           |
| Intra-Commodity Spread - Member | Increase | \$350           | \$350               | \$500       | \$500           |

Eurodollar (ED) - Tier 5 vs. Tier 5 [mth 17-20 vs. mth 17-20 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$101           | \$75                | \$135       | \$100           |
| Intra-Commodity Spread - Hedge  | Increase | \$75            | \$75                | \$100       | \$100           |
| Intra-Commodity Spread - Member | Increase | \$75            | \$75                | \$100       | \$100           |

Eurodollar (ED) - Tier 5 vs. Tier 6 [mth 17-20 vs. mth 21-24 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$203           | \$150               | \$270       | \$200           |
| Intra-Commodity Spread - Hedge  | Increase | \$150           | \$150               | \$200       | \$200           |
| Intra-Commodity Spread - Member | Increase | \$150           | \$150               | \$200       | \$200           |

Eurodollar (ED) - Tier 5 vs. Tier 7 [mth 17-20 vs. mth 25-28 ]

| Rate Type                      | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec  | Increase | \$270           | \$200               | \$338       | \$250           |
| Intra-Commodity Spread - Hedge | Increase | \$200           | \$200               | \$250       | \$250           |

|                                 |          |       |       |       |       |
|---------------------------------|----------|-------|-------|-------|-------|
| Intra-Commodity Spread - Member | Increase | \$200 | \$200 | \$250 | \$250 |
|---------------------------------|----------|-------|-------|-------|-------|

Eurodollar (ED) - Tier 5 vs. Tier 8 [mth 17-20 vs. mth 29-32 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$338           | \$250               | \$405       | \$300           |
| Intra-Commodity Spread - Hedge  | Increase | \$250           | \$250               | \$300       | \$300           |
| Intra-Commodity Spread - Member | Increase | \$250           | \$250               | \$300       | \$300           |

Eurodollar (ED) - Tier 5 vs. Tier 9 [mth 17-20 vs. mth 33-36 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$405           | \$300               | \$540       | \$400           |
| Intra-Commodity Spread - Hedge  | Increase | \$300           | \$300               | \$400       | \$400           |
| Intra-Commodity Spread - Member | Increase | \$300           | \$300               | \$400       | \$400           |

Eurodollar (ED) - Tier 6 vs. Tier 10 [mth 21-24 vs. mth 37-40 ]

| Rate Type                      | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec  | Increase | \$338           | \$250               | \$473       | \$350           |
| Intra-Commodity Spread - Hedge | Increase | \$250           | \$250               | \$350       | \$350           |

Eurodollar (ED) - Tier 6 vs. Tier 11 [mth 21-24 vs. mth 41-44 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$405           | \$300               | \$540       | \$400           |
| Intra-Commodity Spread - Hedge  | Increase | \$300           | \$300               | \$400       | \$400           |
| Intra-Commodity Spread - Member | Increase | \$300           | \$300               | \$400       | \$400           |

Eurodollar (ED) - Tier 6 vs. Tier 7 [mth 21-24 vs. mth 25-28 ]



| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$169                  | \$125                      | \$203              | \$150                  |
| Intra-Commodity Spread - Hedge  | Increase      | \$125                  | \$125                      | \$150              | \$150                  |
| Intra-Commodity Spread - Member | Increase      | \$125                  | \$125                      | \$150              | \$150                  |

Eurodollar (ED) - Tier 6 vs. Tier 8 [mth 21-24 vs. mth 29-32 ]

| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$203                  | \$150                      | \$270              | \$200                  |
| Intra-Commodity Spread - Hedge  | Increase      | \$150                  | \$150                      | \$200              | \$200                  |
| Intra-Commodity Spread - Member | Increase      | \$150                  | \$150                      | \$200              | \$200                  |

Eurodollar (ED) - Tier 6 vs. Tier 9 [mth 21-24 vs. mth 33-36 ]

| <b>Rate Type</b>                | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|---------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec   | Increase      | \$270                  | \$200                      | \$405              | \$300                  |
| Intra-Commodity Spread - Hedge  | Increase      | \$200                  | \$200                      | \$300              | \$300                  |
| Intra-Commodity Spread - Member | Increase      | \$200                  | \$200                      | \$300              | \$300                  |

Eurodollar (ED) - Tier 7 vs. Tier 10 [mth 25-28 vs. mth 37-40 ]

| <b>Rate Type</b>               | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|--------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec  | Increase      | \$270                  | \$200                      | \$405              | \$300                  |
| Intra-Commodity Spread - Hedge | Increase      | \$200                  | \$200                      | \$300              | \$300                  |

Eurodollar (ED) - Tier 7 vs. Tier 11 [mth 25-28 vs. mth 41-44 ]

| <b>Rate Type</b>              | <b>Change</b> | <b>Current Initial</b> | <b>Current Maintenance</b> | <b>New Initial</b> | <b>New Maintenance</b> |
|-------------------------------|---------------|------------------------|----------------------------|--------------------|------------------------|
| Intra-Commodity Spread - Spec | Increase      | \$338                  | \$250                      | \$405              | \$300                  |



|                                 |          |       |       |       |       |
|---------------------------------|----------|-------|-------|-------|-------|
| Intra-Commodity Spread - Hedge  | Increase | \$250 | \$250 | \$300 | \$300 |
| Intra-Commodity Spread - Member | Increase | \$250 | \$250 | \$300 | \$300 |

Eurodollar (ED) - Tier 7 vs. Tier 7 [mth 25-28 vs. mth 25-28 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$68            | \$50                | \$101       | \$75            |
| Intra-Commodity Spread - Hedge  | Increase | \$50            | \$50                | \$75        | \$75            |
| Intra-Commodity Spread - Member | Increase | \$50            | \$50                | \$75        | \$75            |

Eurodollar (ED) - Tier 7 vs. Tier 8 [mth 25-28 vs. mth 29-32 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$135           | \$100               | \$203       | \$150           |
| Intra-Commodity Spread - Hedge  | Increase | \$100           | \$100               | \$150       | \$150           |
| Intra-Commodity Spread - Member | Increase | \$100           | \$100               | \$150       | \$150           |

Eurodollar (ED) - Tier 7 vs. Tier 9 [mth 25-28 vs. mth 33-36 ]

| Rate Type                       | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec   | Increase | \$203           | \$150               | \$270       | \$200           |
| Intra-Commodity Spread - Hedge  | Increase | \$150           | \$150               | \$200       | \$200           |
| Intra-Commodity Spread - Member | Increase | \$150           | \$150               | \$200       | \$200           |

Eurodollar (ED) - Tier 8 vs. Tier 10 [mth 29-32 vs. mth 37-40 ]

| Rate Type                      | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Intra-Commodity Spread - Spec  | Increase | \$203           | \$150               | \$270       | \$200           |
| Intra-Commodity Spread - Hedge | Increase | \$150           | \$150               | \$200       | \$200           |

|                                 |          |       |       |       |       |
|---------------------------------|----------|-------|-------|-------|-------|
| Intra-Commodity Spread - Member | Increase | \$150 | \$150 | \$200 | \$200 |
|---------------------------------|----------|-------|-------|-------|-------|

Euroyen (EY) - T1 (Month 1) vs. T3 (Month 3) [mth 01 vs. mth 03 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Decrease | ¥17,550         | ¥13,000             | ¥16,200     | ¥12,000         |
| Hedge/Member | Decrease | ¥13,000         | ¥13,000             | ¥12,000     | ¥12,000         |

Euroyen (EY) - T1 (Month 1) vs. T4 (Months. 4-5) [mth 01 vs. mth 04-05 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥21,600         | ¥16,000             | ¥24,975     | ¥18,500         |
| Hedge/Member | Increase | ¥16,000         | ¥16,000             | ¥18,500     | ¥18,500         |

Euroyen (EY) - T1 (Month 1) vs. T5 (Months. 6-10) [mth 01 vs. mth 06-10 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥22,950         | ¥17,000             | ¥27,000     | ¥20,000         |
| Hedge/Member | Increase | ¥17,000         | ¥17,000             | ¥20,000     | ¥20,000         |

Euroyen (EY) - T1 (Month 1) vs. T6 (Months. 11-20) [mth 01 vs. mth 11-20 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Decrease | ¥31,050         | ¥23,000             | ¥27,000     | ¥20,000         |
| Hedge/Member | Decrease | ¥23,000         | ¥23,000             | ¥20,000     | ¥20,000         |

Euroyen (EY) - T2 (Month 2) vs. T3 (Month 3) [mth 02 vs. mth 03 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Decrease | ¥14,850         | ¥11,000             | ¥13,500     | ¥10,000         |
| Hedge/Member | Decrease | ¥11,000         | ¥11,000             | ¥10,000     | ¥10,000         |

Euroyen (EY) - T2 (Month 2) vs. T4 (Months. 4-5) [mth 02 vs. mth 04-05 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥18,900         | ¥14,000             | ¥21,600     | ¥16,000         |
| Hedge/Member | Increase | ¥14,000         | ¥14,000             | ¥16,000     | ¥16,000         |

Euroyen (EY) - T2 (Month 2) vs. T5 (Months. 6-10) [mth 02 vs. mth 06-10 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥18,900         | ¥14,000             | ¥24,300     | ¥18,000         |
| Hedge/Member | Increase | ¥14,000         | ¥14,000             | ¥18,000     | ¥18,000         |

Euroyen (EY) - T2 (Month 2) vs. T6 (Months. 11-20) [mth 02 vs. mth 11-20 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Decrease | ¥28,350         | ¥21,000             | ¥24,975     | ¥18,500         |
| Hedge/Member | Decrease | ¥21,000         | ¥21,000             | ¥18,500     | ¥18,500         |

Euroyen (EY) - T3 (Month 3) vs. T4 (Months. 4-5) [mth 03 vs. mth 04-05 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥12,150         | ¥9,000              | ¥16,200     | ¥12,000         |
| Hedge/Member | Increase | ¥9,000          | ¥9,000              | ¥12,000     | ¥12,000         |

Euroyen (EY) - T3 (Month 3) vs. T5 (Months. 6-10) [mth 03 vs. mth 06-10 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥12,150         | ¥9,000              | ¥19,575     | ¥14,500         |
| Hedge/Member | Increase | ¥9,000          | ¥9,000              | ¥14,500     | ¥14,500         |

Euroyen (EY) - T4 (Months. 4-5) vs. T4 (Months. 4-5) [mth 04-05 vs. mth 04-05 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥5,400          | ¥4,000              | ¥6,750      | ¥5,000          |
| Hedge/Member | Increase | ¥4,000          | ¥4,000              | ¥5,000      | ¥5,000          |

Euroyen (EY) - T4 (Months. 4-5) vs. T5 (Months. 6-10) [mth 04-05 vs. mth 06-10 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥6,075          | ¥4,500              | ¥12,825     | ¥9,500          |
| Hedge/Member | Increase | ¥4,500          | ¥4,500              | ¥9,500      | ¥9,500          |

Euroyen (EY) - T4 (Months. 4-5) vs. T6 (Months. 11-20) [mth 04-05 vs. mth 11-20 ]

| Rate Type | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------|----------|-----------------|---------------------|-------------|-----------------|
| Spec      | Increase | ¥21,600         | ¥16,000             | ¥22,950     | ¥17,000         |

|              |          |         |         |         |         |
|--------------|----------|---------|---------|---------|---------|
| Hedge/Member | Increase | ¥16,000 | ¥16,000 | ¥17,000 | ¥17,000 |
|--------------|----------|---------|---------|---------|---------|

Euroyen (EY) - T5 (Months. 6-10) vs. T5 (Months. 6-10) [mth 06-10 vs. mth 06-10 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥3,375          | ¥2,500              | ¥7,425      | ¥5,500          |
| Hedge/Member | Increase | ¥2,500          | ¥2,500              | ¥5,500      | ¥5,500          |

Euroyen (EY) - T5 (Months. 6-10) vs. T6 (Months. 11-20) [mth 06-10 vs. mth 11-20 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥20,925         | ¥15,500             | ¥23,625     | ¥17,500         |
| Hedge/Member | Increase | ¥15,500         | ¥15,500             | ¥17,500     | ¥17,500         |

Euroyen (EY) - T6 (Months. 11-20) vs. T6 (Months. 11-20) [mth 11-20 vs. mth 11-20 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | ¥20,925         | ¥15,500             | ¥23,625     | ¥17,500         |
| Hedge/Member | Increase | ¥15,500         | ¥15,500             | ¥17,500     | ¥17,500         |

**CME Interest Rate Futures Inter-Commodity Spread Rates**

CME Lehman Brothers US Aggregate Index (LBA) vs. 10 Year Swap (CBOT) (66)  
 (1:1)

| Rate Type          | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spread Credit Rate | Decrease | 60.00%          | 60.00%              | 35.00%      | 35.00%          |

CME Lehman Brothers US Aggregate Index (LBA) vs. 10 Year Treasury Note (21)  
 (1:1)

| Rate Type          | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spread Credit Rate | Decrease | 60.00%          | 60.00%              | 40.00%      | 40.00%          |

CME Lehman Brothers US Aggregate Index (LBA) vs. 2 Year Treasury Note (26) (1:1)

| Rate Type          | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spread Credit Rate | Decrease | 70.00%          | 70.00%              | 50.00%      | 50.00%          |

CME Lehman Brothers US Aggregate Index (LBA) vs. 5 Year Swap (CBOT) (NG)  
 (1:1)

| Rate Type          | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spread Credit Rate | Decrease | 60.00%          | 60.00%              | 50.00%      | 50.00%          |

CME Lehman Brothers US Aggregate Index (LBA) vs. 5 Year Treasury Note (25) (1:1)

| Rate Type          | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spread Credit Rate | Decrease | 60.00%          | 60.00%              | 50.00%      | 50.00%          |

CME Lehman Brothers US Aggregate Index (LBA) vs. US Long Bond (17) (2:1)

| Rate Type          | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spread Credit Rate | Decrease | 60.00%          | 60.00%              | 50.00%      | 50.00%          |

Eurodollar (ED) vs. CME Eurozone HICP Inflation Index (HC) (1:1)

| Rate Type          | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spread Credit Rate | Decrease | 65.00%          | 65.00%              | 60.00%      | 60.00%          |

**CBOT Interest Rate Futures Intra-Commodity Spread Rates**

10 Year Treasury Note (21) - All Months

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$169           | \$125               | \$270       | \$200           |
| Hedge/Member | Increase | \$125           | \$125               | \$200       | \$200           |

2 Year Treasury Note (26) - All Months

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$270           | \$200               | \$338       | \$250           |
| Hedge/Member | Increase | \$200           | \$200               | \$250       | \$250           |

5 Year Treasury Note (25) - All Months

|  |  | Current | Current | New | New |
|--|--|---------|---------|-----|-----|
|  |  |         |         |     |     |

| Rate Type    | Change   | Initial | Maintenance | Initial | Maintenance |
|--------------|----------|---------|-------------|---------|-------------|
| Spec         | Increase | \$169   | \$125       | \$338   | \$250       |
| Hedge/Member | Increase | \$125   | \$125       | \$250   | \$250       |

Fed Funds (CBOT) (41) - All Months Consecutive Mos. 1-2

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$540           | \$400               | \$743       | \$550           |
| Hedge/Member | Increase | \$400           | \$400               | \$550       | \$550           |

Fed Funds (CBOT) (41) - Tier 1 vs. Tier 1 [mth 1-4 vs. mth 1-4 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$675           | \$500               | \$743       | \$550           |
| Hedge/Member | Increase | \$500           | \$500               | \$550       | \$550           |

Fed Funds (CBOT) (41) - Tier 1 vs. Tier 2 [mth 1-4 vs. mth 5-12 ]

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Decrease | \$945           | \$700               | \$878       | \$650           |
| Hedge/Member | Decrease | \$700           | \$700               | \$650       | \$650           |

### CBOT Interest Rate Futures Inter-Commodity Spread Rates

10 Year Swap (CBOT) (66) vs. CME Lehman Brothers US Aggregate Index (LBA)  
 (1:1)

| Rate Type          | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spread Credit Rate | Decrease | 60.00%          | 60.00%              | 35.00%      | 35.00%          |

10 Year Treasury Note (21) vs. CME Lehman Brothers US Aggregate Index (LBA)  
 (1:1)

| Rate Type          | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spread Credit Rate | Decrease | 60.00%          | 60.00%              | 40.00%      | 40.00%          |

2 Year Treasury Note (26) vs. CME Lehman Brothers US Aggregate Index (LBA) (1:1)

| Rate Type          | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spread Credit Rate | Decrease | 70.00%          | 70.00%              | 50.00%      | 50.00%          |

5 Year Swap (CBOT) (NG) vs. CME Lehman Brothers US Aggregate Index (LBA)  
 (1:1)

| Rate Type          | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spread Credit Rate | Decrease | 60.00%          | 60.00%              | 50.00%      | 50.00%          |

5 Year Treasury Note (25) vs. CME Lehman Brothers US Aggregate Index (LBA) (1:1)

| Rate Type          | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spread Credit Rate | Decrease | 60.00%          | 60.00%              | 50.00%      | 50.00%          |

5 Year Treasury Note (25) vs. Fed Funds (CBOT) (41) Tier 2 (Mos. 5-12) (3:2)

| Rate Type          | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spread Credit Rate | Decrease | 60.00%          | 60.00%              | 50.00%      | 50.00%          |

US Long Bond (17) vs. CME Lehman Brothers US Aggregate Index (LBA) (1:2)

| Rate Type          | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spread Credit Rate | Decrease | 60.00%          | 60.00%              | 50.00%      | 50.00%          |

### CME Agricultural Futures Outright Rates

Frozen Pork Bellies (PB)

| Rate Type                     | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec                          | Increase | \$1,620         | \$1,200             | \$1,890     | \$1,400         |
| Hedge/Member                  | Increase | \$1,200         | \$1,200             | \$1,400     | \$1,400         |
| Delivery Month - Spec         | N/A      | \$3,240         | \$2,400             | \$3,240     | \$2,400         |
| Delivery Month - Hedge/Member | N/A      | \$2,400         | \$2,400             | \$2,400     | \$2,400         |

Nonfat Dry Milk (NF)

| Rate Type | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------|----------|-----------------|---------------------|-------------|-----------------|
| Spec      | Decrease | \$2,025         | \$1,500             | \$1,485     | \$1,100         |

|              |          |         |         |         |         |
|--------------|----------|---------|---------|---------|---------|
| Hedge/Member | Decrease | \$1,500 | \$1,500 | \$1,100 | \$1,100 |
|--------------|----------|---------|---------|---------|---------|

**CME Forest Product Futures Intra-Commodity Spread Rates**

Northern Bleached Softwood Kraft Pulp (WP) - All Months

| Rate Type    | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec         | Increase | \$300           | \$200               | \$338       | \$225           |
| Hedge/Member | Increase | \$200           | \$200               | \$225       | \$225           |