

<u>Spread Type</u>	<u>Priority Spread #</u>	<u>Position</u>	<u>Hedge Initial and Maintenance</u>	<u>Non-Hedge Initial</u>	<u>Period / Ratio</u>
Outright	N/A	Eurodollar (GEE)	\$275	\$303	Mo.1-03
Outright	N/A	Eurodollar (GEE)	\$365	\$402	Mo.04-08
Outright	N/A	Eurodollar (GEE)	\$465	\$512	Mo.09-12
Outright	N/A	Eurodollar (GEE)	\$500	\$550	Mo.13-16
Outright	N/A	Eurodollar (GEE)	\$540	\$594	Mo.17-20
Outright	N/A	Eurodollar (GEE)	\$555	\$611	Mo.21-24
Intra	1	Eurodollar - Tier 6 vs. Tier 6	\$90	\$99	Mo.21-24 v. 21-24
Intra	2	Eurodollar - Tier 5 vs. Tier 6	\$200	\$220	Mo.17-20 v. 21-24
Intra	3	Eurodollar - Tier 5 vs. Tier 5	\$110	\$121	Mo.17-20 v. Mo.17-20
Intra	4	Eurodollar - Tier 4 vs. Tier 6	\$290	\$319	Mo.13-16 v. Mo.21-24
Intra	5	Eurodollar - Tier 4 vs. Tier 5	\$230	\$253	Mo.13-16 v. Mo.17-20
Intra	6	Eurodollar - Tier 4 vs. Tier 4	\$145	\$160	Mo.13-16 v. Mo.13-16
Intra	7	Eurodollar - Tier 3 vs. Tier 6	\$385	\$424	Mo.9-12 v. Mo.21-24
Intra	8	Eurodollar - Tier 3 vs. Tier 5	\$350	\$385	Mo.9-12 v. Mo.17-20
Intra	9	Eurodollar - Tier 3 vs. Tier 4	\$305	\$336	Mo.9-12 v. Mo.13-16
Intra	10	Eurodollar - Tier 3 vs. Tier 3	\$175	\$193	Mo.9-12 v. Mo.9-12
Intra	11	Eurodollar - Tier 2 vs. Tier 6	\$375	\$413	Mo.5-8 v. Mo.21-24
Intra	12	Eurodollar - Tier 2 vs. Tier 5	\$445	\$490	Mo.5-8 v. Mo.17-20
Intra	13	Eurodollar - Tier 2 vs. Tier 4	\$350	\$385	Mo.5-8 v. Mo.13-16
Intra	14	Eurodollar - Tier 2 vs. Tier 3	\$320	\$352	Mo.5-8 v. Mo.9-12
Intra	15	Eurodollar - Tier 2 vs. Tier 2	\$280	\$308	Mo.5-8 v. Mo.5-8
Intra	16	Eurodollar - Tier 1 vs. Tier 6	\$295	\$325	Mo.1-4 v. Mo.21-24
Intra	17	Eurodollar - Tier 1 vs. Tier 5	\$295	\$325	Mo.1-4 v. Mo.17-20
Intra	18	Eurodollar - Tier 1 vs. Tier 4	\$305	\$336	Mo.1-4 v. Mo.13-16
Intra	19	Eurodollar - Tier 1 vs. Tier 3	\$295	\$325	Mo.1-4 v. Mo.9-12
Intra	20	Eurodollar - Tier 1 vs. Tier 2	\$255	\$281	Mo.1-4 v. Mo.5-8
Intra	21	Eurodollar - Tier 1 vs. Tier 1	\$80	\$88	Mo.1-4 v. Mo.1-4

Note: Calendar spread margin requirements may differ from the published amounts due to Scan Risk applied to spreads for products in which the months are configured into tiers. The difference in outright rates for each tier is applied in addition to the published rate.