

Effective Close of Business August 2, 2011

<u>Spread Type</u>	<u>Priority Spread</u>	<u>Position</u>	<u>Current Rate</u>	<u>Period / Ratio</u>
Outright	N/A	2 Year Treasury Note (ZTE)	\$500	N/A
Outright	N/A	5 Year Treasury Note (ZFE)	\$900	N/A
Outright	N/A	10 Year Treasury Note (ZNE)	\$1,300	N/A
Outright	N/A	U.S. Treasury Bond (ZBE)	\$2,000	N/A
Outright	N/A	Ultra Long Bond (ZUE)	\$2,750	N/A
Outright	N/A	Eurodollar (GEE)	\$450	Mo.1-08
Outright	N/A	Eurodollar (GEE)	\$550	Mo.09-20
Outright	N/A	Eurodollar (GEE)	\$750	Mo.21-24
Intra	1	Eurodollar (GEE) - All Months Double Butterfly	\$50	Mo.17
Intra	2	Eurodollar (GEE) - All Months Double Butterfly	\$0	Mo.16
Intra	3	Eurodollar (GEE) - 3 Month Double Butterfly	\$0	Mo.13
Intra	4	Eurodollar (GEE) - 3 Month Double Butterfly	\$0	Mo.14
Intra	5	Eurodollar (GEE) - All Months Double Butterfly	\$0	Mo.15
Intra	6	Eurodollar (GEE) - 3 Month Double Butterfly	\$0	Mo.11
Intra	7	Eurodollar (GEE) - 3 Month Double Butterfly	\$0	Mo.12
Intra	8	Eurodollar (GEE) - All Months Double Butterfly	\$0	Mo.14
Intra	9	Eurodollar (GEE) - All Months Double Butterfly	\$50	Mo.05
Intra	10	Eurodollar (GEE) - All Months Double Butterfly	\$50	Mo.06
Intra	11	Eurodollar (GEE) - All Months Double Butterfly	\$50	Mo.07
Intra	12	Eurodollar (GEE) - All Months Double Butterfly	\$50	Mo.08
Intra	13	Eurodollar (GEE) - All Months Double Butterfly	\$50	Mo.09
Intra	14	Eurodollar (GEE) - All Months Double Butterfly	\$50	Mo.10
Intra	15	Eurodollar (GEE) - All Months Double Butterfly	\$50	Mo.11
Intra	16	Eurodollar (GEE) - All Months Double Butterfly	\$50	Mo.12
Intra	17	Eurodollar (GEE) - All Months Double Butterfly	\$50	Mo.13
Intra	18	Eurodollar (GEE) - All Months Double Butterfly	\$0	Mo.04
Intra	19	Eurodollar (GEE) - 3 Month Double Butterfly	\$100	Mo.06
Intra	20	Eurodollar (GEE) - 3 Month Double Butterfly	\$100	Mo.07
Intra	21	Eurodollar (GEE) - 3 Month Double Butterfly	\$100	Mo.08
Intra	22	Eurodollar (GEE) - 3 Month Double Butterfly	\$100	Mo.09
Intra	23	Eurodollar (GEE) - 3 Month Double Butterfly	\$100	Mo.10
Intra	24	Eurodollar (GEE) - 3 Month Double Butterfly	\$25	Mo.04
Intra	25	Eurodollar (GEE) - 3 Month Double Butterfly	\$125	Mo.05
Intra	26	Eurodollar (GEE) - 3 Month Double Butterfly	\$75	Mo.03
Intra	27	Eurodollar (GEE) - 3 Month Double Butterfly	\$0	Mo.02
Intra	28	Eurodollar (GEE) - All Months Double Butterfly	\$0	Mo.03
Intra	29	Eurodollar (GEE) - 3 Month Double Butterfly	\$50	Mo.01
Intra	30	Eurodollar (GEE) - All Months Double Butterfly	\$0	Mo.02
Intra	31	Eurodollar (GEE) - All Months Double Butterfly	\$100	Mo.01
Intra	32	Eurodollar (GEE) - All Months Double Condor	\$0	Mo.16
Intra	33	Eurodollar (GEE) - All Months Double Condor	\$0	Mo.14
Intra	34	Eurodollar (GEE) - All Months Double Condor	\$0	Mo.15
Intra	35	Eurodollar (GEE) - All Months Double Condor	\$0	Mo.13
Intra	36	Eurodollar (GEE) - All Months Double Condor	\$50	Mo.05
Intra	37	Eurodollar (GEE) - All Months Double Condor	\$50	Mo.06
Intra	38	Eurodollar (GEE) - All Months Double Condor	\$50	Mo.07
Intra	39	Eurodollar (GEE) - All Months Double Condor	\$50	Mo.08
Intra	40	Eurodollar (GEE) - All Months Double Condor	\$50	Mo.09
Intra	41	Eurodollar (GEE) - All Months Double Condor	\$50	Mo.10

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Intra	42	Eurodollar (GEE) - All Months Double Condor	\$50	Mo.11
Intra	43	Eurodollar (GEE) - All Months Double Condor	\$100	Mo.12
Intra	44	Eurodollar (GEE) - All Months Double Condor	\$0	Mo.04
Intra	45	Eurodollar (GEE) - All Months Double Condor	\$0	Mo.02
Intra	46	Eurodollar (GEE) - All Months Double Condor	\$0	Mo.03
Intra	47	Eurodollar (GEE) - All Months Double Condor	\$25	Mo.01
Intra	48	Eurodollar (GEE) - All Months Butterfly	\$25	Mo.17
Intra	49	Eurodollar (GEE) - All Months Condor	\$25	Mo.17
Intra	50	Eurodollar (GEE) - All Months Butterfly	\$25	Mo.18
Intra	51	Eurodollar (GEE) - 6 Month Butterfly	\$25	Mo.14
Intra	52	Eurodollar (GEE) - 3 Month Butterfly	\$0	Mo.15
Intra	53	Eurodollar (GEE) - All Months Condor	\$0	Mo.16
Intra	54	Eurodollar (GEE) - All Months Butterfly	\$0	Mo.16
Intra	55	Eurodollar (GEE) - 3 Month Butterfly	\$0	Mo.16
Intra	56	Eurodollar (GEE) - All Months Condor	\$0	Mo.15
Intra	57	Eurodollar (GEE) - 3 Month Condor	\$0	Mo.11
Intra	58	Eurodollar (GEE) - 6 Month Butterfly	\$25	Mo.11
Intra	59	Eurodollar (GEE) - 3 Month Condor	\$0	Mo.12
Intra	60	Eurodollar (GEE) - 6 Month Butterfly	\$25	Mo.12
Intra	61	Eurodollar (GEE) - 3 Month Butterfly	\$0	Mo.13
Intra	62	Eurodollar (GEE) - 3 Month Condor	\$100	Mo.13
Intra	63	Eurodollar (GEE) - 6 Month Butterfly	\$25	Mo.13
Intra	64	Eurodollar (GEE) - All Months Condor	\$0	Mo.14
Intra	65	Eurodollar (GEE) - 3 Month Butterfly	\$0	Mo.14
Intra	66	Eurodollar (GEE) - 3 Month Condor	\$100	Mo.14
Intra	67	Eurodollar (GEE) - All Months Butterfly	\$0	Mo.15
Intra	68	Eurodollar (GEE) - 6 Month Condor	\$75	Mo.09
Intra	69	Eurodollar (GEE) - 1 Year Butterfly	\$50	Mo.09
Intra	70	Eurodollar (GEE) - 6 Month Condor	\$50	Mo.10
Intra	71	Eurodollar (GEE) - 1 Year Butterfly	\$50	Mo.10
Intra	72	Eurodollar (GEE) - 6 Month Condor	\$150	Mo.11
Intra	73	Eurodollar (GEE) - 1 Year Butterfly	\$50	Mo.11
Intra	74	Eurodollar (GEE) - 1 Year Butterfly	\$50	Mo.12
Intra	75	Eurodollar (GEE) - 6 Month Condor	\$75	Mo.08
Intra	76	Eurodollar (GEE) - 1 Year Condor	\$125	Mo.08
Intra	77	Eurodollar (GEE) - All Months Butterfly	\$25	Mo.10
Intra	78	Eurodollar (GEE) - All Months Butterfly	\$25	Mo.11
Intra	79	Eurodollar (GEE) - All Months Butterfly	\$25	Mo.12
Intra	80	Eurodollar (GEE) - All Months Butterfly	\$25	Mo.13
Intra	81	Eurodollar (GEE) - All Months Butterfly	\$25	Mo.14
Intra	82	Eurodollar (GEE) - All Months Butterfly	\$50	Mo.05
Intra	83	Eurodollar (GEE) - All Months Butterfly	\$50	Mo.06
Intra	84	Eurodollar (GEE) - All Months Butterfly	\$50	Mo.07
Intra	85	Eurodollar (GEE) - All Months Condor	\$50	Mo.07
Intra	86	Eurodollar (GEE) - All Months Condor	\$50	Mo.08
Intra	87	Eurodollar (GEE) - All Months Butterfly	\$50	Mo.08
Intra	88	Eurodollar (GEE) - All Months Butterfly	\$50	Mo.09
Intra	89	Eurodollar (GEE) - All Months Condor	\$50	Mo.09
Intra	90	Eurodollar (GEE) - All Months Condor	\$50	Mo.10
Intra	91	Eurodollar (GEE) - All Months Condor	\$50	Mo.11

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Intra	92	Eurodollar (GEE) - All Months Condor	\$50	Mo.12
Intra	93	Eurodollar (GEE) - All Months Condor	\$50	Mo.13
Intra	94	Eurodollar (GEE) - All Months Condor	\$75	Mo.05
Intra	95	Eurodollar (GEE) - All Months Condor	\$75	Mo.06
Intra	96	Eurodollar (GEE) - All Months Condor	\$0	Mo.04
Intra	97	Eurodollar (GEE) - All Months Butterfly	\$0	Mo.04
Intra	98	Eurodollar (GEE) - 3 Month Butterfly	\$100	Mo.05
Intra	99	Eurodollar (GEE) - 3 Month Butterfly	\$100	Mo.06
Intra	100	Eurodollar (GEE) - 3 Month Butterfly	\$100	Mo.07
Intra	101	Eurodollar (GEE) - 1 Year Condor	\$200	Mo.07
Intra	102	Eurodollar (GEE) - 3 Month Condor	\$150	Mo.08
Intra	103	Eurodollar (GEE) - 3 Month Butterfly	\$100	Mo.08
Intra	104	Eurodollar (GEE) - 3 Month Condor	\$100	Mo.09
Intra	105	Eurodollar (GEE) - 3 Month Butterfly	\$100	Mo.09
Intra	106	Eurodollar (GEE) - 6 Month Butterfly	\$125	Mo.09
Intra	107	Eurodollar (GEE) - 3 Month Condor	\$100	Mo.10
Intra	108	Eurodollar (GEE) - 3 Month Butterfly	\$100	Mo.10
Intra	109	Eurodollar (GEE) - 6 Month Butterfly	\$125	Mo.10
Intra	110	Eurodollar (GEE) - 3 Month Butterfly	\$100	Mo.11
Intra	111	Eurodollar (GEE) - 3 Month Butterfly	\$100	Mo.12
Intra	112	Eurodollar (GEE) - 3 Month Butterfly	\$25	Mo.04
Intra	113	Eurodollar (GEE) - 3 Month Butterfly	\$50	Mo.03
Intra	114	Eurodollar (GEE) - 3 Month Condor	\$175	Mo.05
Intra	115	Eurodollar (GEE) - 3 Month Condor	\$175	Mo.06
Intra	116	Eurodollar (GEE) - 6 Month Butterfly	\$150	Mo.06
Intra	117	Eurodollar (GEE) - 3 Month Condor	\$150	Mo.07
Intra	118	Eurodollar (GEE) - 6 Month Butterfly	\$150	Mo.07
Intra	119	Eurodollar (GEE) - 6 Month Butterfly	\$150	Mo.08
Intra	120	Eurodollar (GEE) - 3 Month Condor	\$100	Mo.03
Intra	121	Eurodollar (GEE) - 3 Month Condor	\$100	Mo.04
Intra	122	Eurodollar (GEE) - 1 Year Condor	\$275	Mo.06
Intra	123	Eurodollar (GEE) - 1 Year Butterfly	\$175	Mo.08
Intra	124	Eurodollar (GEE) - 6 Month Butterfly	\$150	Mo.02
Intra	125	Eurodollar (GEE) - 6 Month Butterfly	\$150	Mo.03
Intra	126	Eurodollar (GEE) - 6 Month Butterfly	\$100	Mo.04
Intra	127	Eurodollar (GEE) - 6 Month Butterfly	\$200	Mo.05
Intra	128	Eurodollar (GEE) - 1 Year Condor	\$225	Mo.05
Intra	129	Eurodollar (GEE) - 1 Year Butterfly	\$225	Mo.06
Intra	130	Eurodollar (GEE) - 1 Year Butterfly	\$225	Mo.07
Intra	131	Eurodollar (GEE) - 6 Month Condor	\$225	Mo.03
Intra	132	Eurodollar (GEE) - 6 Month Condor	\$200	Mo.04
Intra	133	Eurodollar (GEE) - 6 Month Condor	\$300	Mo.05
Intra	134	Eurodollar (GEE) - 6 Month Condor	\$300	Mo.06
Intra	135	Eurodollar (GEE) - 6 Month Condor	\$275	Mo.07
Intra	136	Eurodollar (GEE) - 1 Year Butterfly	\$300	Mo.01
Intra	137	Eurodollar (GEE) - All Months Condor	\$0	Mo.02
Intra	138	Eurodollar (GEE) - 6 Month Condor	\$225	Mo.02
Intra	139	Eurodollar (GEE) - 1 Year Butterfly	\$300	Mo.02
Intra	140	Eurodollar (GEE) - All Months Condor	\$100	Mo.03
Intra	141	Eurodollar (GEE) - All Months Butterfly	\$0	Mo.03

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Intra	142	Eurodollar (GEE) - 1 Year Butterfly	\$300	Mo.03
Intra	143	Eurodollar (GEE) - 1 Year Butterfly	\$200	Mo.04
Intra	144	Eurodollar (GEE) - 1 Year Butterfly	\$300	Mo.05
Intra	145	Eurodollar (GEE) - 3 Month Butterfly	\$50	Mo.02
Intra	146	Eurodollar (GEE) - 3 Month Butterfly	\$100	Mo.01
Intra	147	Eurodollar (GEE) - 3 Month Condor	\$200	Mo.01
Intra	148	Eurodollar (GEE) - 1 Year Condor	\$325	Mo.01
Intra	149	Eurodollar (GEE) - 3 Month Condor	\$200	Mo.02
Intra	150	Eurodollar (GEE) - 1 Year Condor	\$325	Mo.02
Intra	151	Eurodollar (GEE) - 1 Year Condor	\$325	Mo.03
Intra	152	Eurodollar (GEE) - 1 Year Condor	\$325	Mo.04
Intra	153	Eurodollar (GEE) - 6 Month Butterfly	\$150	Mo.01
Intra	154	Eurodollar (GEE) - All Months Condor	\$100	Mo.01
Intra	155	Eurodollar (GEE) - All Months Butterfly	\$100	Mo.01
Intra	156	Eurodollar (GEE) - 6 Month Condor	\$325	Mo.01
Intra	157	Eurodollar (GEE) - All Months Butterfly	\$100	Mo.02
Intra	174	Eurodollar (GEE) - All Months Consecutive Spread	\$200	Mo.01-02
Intra	175	Eurodollar (GEE) - All Months Consecutive Spread	\$200	Mo.02-03
Intra	176	Eurodollar (GEE) - All Months Consecutive Spread	\$200	Mo.03-04
Intra	177	Eurodollar (GEE) - All Months Consecutive Spread	\$200	Mo.04-05
Intra	178	Eurodollar (GEE) - All Months Consecutive Spread	\$200	Mo.05-06
Intra	179	Eurodollar (GEE) - All Months Consecutive Spread	\$200	Mo.06-07
Intra	180	Eurodollar (GEE) - All Months Consecutive Spread	\$200	Mo.07-08
Intra	173	Eurodollar (GEE) - All Months Consecutive Spread	\$0	Mo.08-09
Intra	169	Eurodollar (GEE) - All Months Consecutive Spread	\$75	Mo.09-10
Intra	170	Eurodollar (GEE) - All Months Consecutive Spread	\$75	Mo.10-11
Intra	171	Eurodollar (GEE) - All Months Consecutive Spread	\$75	Mo.11-12
Intra	172	Eurodollar (GEE) - All Months Consecutive Spread	\$75	Mo.12-13
Intra	158	Eurodollar (GEE) - All Months Consecutive Spread	\$50	Mo.13-14
Intra	159	Eurodollar (GEE) - All Months Consecutive Spread	\$50	Mo.14-15
Intra	160	Eurodollar (GEE) - All Months Consecutive Spread	\$50	Mo.15-16
Intra	161	Eurodollar (GEE) - All Months Consecutive Spread	\$50	Mo.16-17
Intra	162	Eurodollar (GEE) - All Months Consecutive Spread	\$50	Mo.17-18
Intra	163	Eurodollar (GEE) - All Months Consecutive Spread	\$50	Mo.18-19
Intra	164	Eurodollar (GEE) - All Months Consecutive Spread	\$50	Mo.19-20
Intra	165	Eurodollar (GEE) - All Months Consecutive Spread	\$50	Mo.20-21
Intra	166	Eurodollar (GEE) - All Months Consecutive Spread	\$50	Mo.21-22
Intra	167	Eurodollar (GEE) - All Months Consecutive Spread	\$50	Mo.22-23
Intra	168	Eurodollar (GEE) - All Months Consecutive Spread	\$50	Mo.23-24
Intra	1	Eurodollar (GEE) - Tier 6 vs. Tier 6	\$75	Mo.21-24 vs. Mo.21-24
Intra	2	Eurodollar (GEE) - Tier 5 vs. Tier 6	\$100	Mo.17-20 vs. Mo.21-24
Intra	3	Eurodollar (GEE) - Tier 4 vs. Tier 6	\$250	Mo.13-16 vs. Mo.21-24
Intra	4	Eurodollar (GEE) - Tier 5 vs. Tier 5	\$100	Mo.17-20 vs. Mo.17-20
Intra	5	Eurodollar (GEE) - Tier 4 vs. Tier 4	\$150	Mo.13-16 vs. Mo.13-16
Intra	6	Eurodollar (GEE) - Tier 3 vs. Tier 6	\$400	Mo.09-12 vs. Mo.21-24
Intra	7	Eurodollar (GEE) - Tier 3 vs. Tier 3	\$300	Mo.09-12 vs. Mo.09-12
Intra	8	Eurodollar (GEE) - Tier 4 vs. Tier 5	\$300	Mo.13-16 vs. Mo.17-20
Intra	9	Eurodollar (GEE) - Tier 3 vs. Tier 4	\$450	Mo.09-12 vs. Mo.13-16
Intra	10	Eurodollar (GEE) - Tier 3 vs. Tier 5	\$500	Mo.09-12 vs. Mo.17-20
Intra	11	Eurodollar (GEE) - Tier 1 vs. Tier 1	\$200	Mo.01-04 vs. Mo.01-04

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Intra	12	Eurodollar (GEE) - Tier 1 vs. Tier 6	\$550	Mo.01-04 vs. Mo.21-24
Intra	13	Eurodollar (GEE) - Tier 2 vs. Tier 6	\$550	Mo.05-08 vs. Mo.21-24
Intra	14	Eurodollar (GEE) - Tier 1 vs. Tier 3	\$450	Mo.01-04 vs. Mo.09-12
Intra	15	Eurodollar (GEE) - Tier 2 vs. Tier 2	\$350	Mo.05-08 vs. Mo.05-08
Intra	16	Eurodollar (GEE) - Tier 2 vs. Tier 3	\$450	Mo.05-08 vs. Mo.09-12
Intra	17	Eurodollar (GEE) - Tier 1 vs. Tier 2	\$350	Mo.01-04 vs. Mo.05-08
Intra	18	Eurodollar (GEE) - Tier 1 vs. Tier 4	\$650	Mo.01-04 vs. Mo.13-16
Intra	19	Eurodollar (GEE) - Tier 1 vs. Tier 5	\$650	Mo.01-04 vs. Mo.17-20
Intra	20	Eurodollar (GEE) - Tier 2 vs. Tier 4	\$650	Mo.05-08 vs. Mo.13-16
Intra	21	Eurodollar (GEE) - Tier 2 vs. Tier 5	\$650	Mo.05-08 vs. Mo.17-20
Intra	1	Treasury Bond (ZBE)	\$300	N/A
Intra	1	5 Year Treasury Note (ZFE)	\$150	N/A
Intra	1	10 Year Treasury Note (ZNE)	\$200	N/A
Intra	1	2 Year Treasury Note (ZTE)	\$225	N/A
Intra	1	Ultra Long Bond (ZUE)	\$125	N/A
Inter - Scan	1	Ultra Long Bond (ZUE) vs. U.S. Treasury Bond (ZBE) vs. 10 Year Treasury Note (ZNE) vs. 5 Year Treasury Note (ZFE)	70%	2:2:3:5
Inter	2	10 Year Treasury Note (ZNE) vs. Eurodollar (GEE) Tier 6	85%	2:5
Inter	3	U.S. Treasury Bond (ZBE) vs. Eurodollar (GEE) Tier 6	60%	1:5
Inter	4	10 Year Treasury Note (ZNE) vs. Eurodollar (GEE) Tier 3	85%	2:5
Inter	5	10 Year Treasury Note (ZNE) vs. Eurodollar (GEE) Tier 4	85%	2:5
Inter	6	10 Year Treasury Note (ZNE) vs. Eurodollar (GEE) Tier 5	85%	2:5
Inter	7	U.S. Treasury Bond (ZBE) vs. Eurodollar (GEE) Tier 5	60%	1:5
Inter	8	U.S. Treasury Bond (ZBE) vs. Eurodollar (GEE) Tier 4	40%	1:5
Inter	9	U.S. Treasury Bond (ZBE) vs. Eurodollar (GEE) Tier 3	40%	1:5
Inter	10	10 Year Treasury Note (ZNE) vs. Eurodollar (GEE) Tier 1	40%	2:5
Inter	11	10 Year Treasury Note (ZNE) vs. Eurodollar (GEE) Tier 2	40%	2:5
Inter	12	U.S. Treasury Bond (ZBE) vs. Eurodollar (GEE) Tier 1	40%	1:5
Inter	13	U.S. Treasury Bond (ZBE) vs. Eurodollar (GEE) Tier 2	40%	1:5
Inter	14	5 Year Treasury Note (ZFE) vs. Eurodollar (GEE) Tier 6	75%	1:2
Inter	15	5 Year Treasury Note (ZFE) vs. Eurodollar (GEE) Tier 4	75%	1:2
Inter	16	5 Year Treasury Note (ZFE) vs. Eurodollar (GEE) Tier 5	75%	1:2
Inter	17	5 Year Treasury Note (ZFE) vs. Eurodollar (GEE) Tier 3	75%	1:2
Inter	18	5 Year Treasury Note (ZFE) vs. Eurodollar (GEE) Tier 2	40%	1:2
Inter	19	5 Year Treasury Note (ZFE) vs. Eurodollar (GEE) Tier 1	40%	1:2
Inter	20	10 Year Treasury Note (ZNE) vs. 2 Year Treasury Note (ZTE)	70%	1:2
Inter	21	5 Year Treasury Note (ZFE) vs. 2 Year Treasury Note (ZTE)	60%	5:6
Inter	22	2 Year Treasury Note (ZTE) vs. Eurodollar (GEE) Tier 6	60%	2:3
Inter	23	2 Year Treasury Note (ZTE) vs. Eurodollar (GEE) Tier 4	60%	2:3
Inter	24	2 Year Treasury Note (ZTE) vs. Eurodollar (GEE) Tier 5	60%	2:3
Inter	25	2 Year Treasury Note (ZTE) vs. Eurodollar (GEE) Tier 3	60%	2:3
Inter	26	2 Year Treasury Note (ZTE) vs. Eurodollar (GEE) Tier 1	60%	2:3
Inter	27	2 Year Treasury Note (ZTE) vs. Eurodollar (GEE) Tier 2	60%	2:3
Inter	28	Ultra Long Bond (ZUE) vs. 2 Year Treasury Note (ZTE)	50%	1:3
Inter	29	U.S. Treasury Bond (ZBE) vs. 2 Year Treasury Note (ZTE)	40%	1:3

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.