

Market	Currency	Tier 1 Range (per point)	Tier 1 Margin (per point)	Tier 2 Range (per point)	Tier 2 Margin (per point)	Tier 3 Range (per point)	Tier 3 Margin (per point)	Tier 4 Range (per point)	Tier 4 Margin (per point)
3-month Eurodollar	USD	0 - 320	20%	320 - 1,280	20%	1,280 - 1,920	20%	1,920 +	20%
3-Month SOFR	USD	0 - 320	20%	320 - 1,280	20%	1,280 - 1,920	20%	1,920 +	20%
3-Month SONIA	GBP	0 - 260	20%	260 - 1,040	20%	1,040 - 1,560	20%	1,560 +	20%
Australian 30-Day Interbank Rate	AUD	0 - 200	20%	200 - 400	20%	400 - 600	20%	600 +	20%
Euribor Futures	EUR	0 - 300	20%	300 - 1,200	20%	1,200 - 1,800	20%	1,800 +	20%
Euroswiss Futures	CHF	0 - 110	20%	110 - 220	20%	220 - 330	20%	330 +	20%
French OAT	EUR	0 - 90	3.33%	90 - 180	3.33%	180 - 270	3.33%	270 +	4%
German Bobl	EUR	0 - 100	3.33%	100 - 200	3.33%	200 - 300	3.33%	300 +	3.33%
German Bund	EUR	0 - 75	3.33%	75 - 150	3.33%	150 - 225	3.33%	225 +	4%
German Buxl	EUR	0 - 85	3.33%	85 - 170	3.33%	170 - 255	3.5%	255 +	5%
German Schatz	EUR	0 - 110	3.33%	110 - 220	3.33%	220 - 330	3.33%	330 +	3.33%
Italian BTP	EUR	0 - 100	3.33%	100 - 200	3.33%	200 - 300	3.33%	300 +	3.33%
Italian BTS	EUR	0 - 110	3.33%	110 - 220	3.33%	220 - 330	3.33%	330 +	3.33%
Japanese Government Bond	JPY	0 - 31,615	3.33%	31,615 - 126,460	3.33%	126,460 - 189,690	3.33%	189,690 +	3.33%
Long-term BTP	GBP	0 - 100	3.33%	100 - 200	3.33%	200 - 300	3.33%	300 +	3.33%
US 10-Year T-Note Decimalised	USD	0 - 295	3.33%	295 - 1,180	3.33%	1,180 - 1,770	3.33%	1,770 +	3.33%
US 10-Year T-Note	USD	0 - 28,330	3.33%	28,330 - 113,320	3.33%	113,320 - 169,980	3.33%	169,980 +	4%
2-Year T-Note Decimalised	USD	0 - 315	3.33%	315 - 1,260	3.33%	1,260 - 1,890	3.33%	1,890 +	3.33%
2-Year T-Note	USD	0 - 30,885	3.33%	30,885 - 123,540	3.33%	123,540 - 185,310	3.33%	185,310 +	3.33%
US 30-Day Fed Funds Rate	USD	0 - 335	20%	335 - 1,340	20%	1,340 - 2,010	20%	2,010 +	20%
5-Year T-Note Decimalised	USD	0 - 305	3.33%	305 - 1,220	3.33%	1,220 - 1,830	3.33%	1,830 +	3.33%
T-NOTE	USD	0 - 29,340	3.33%	29,340 - 117,360	3.33%	117,360 - 176,040	3.33%	176,040 +	3.33%
US Treasury Bond Decimalised	USD	0 - 270	3.33%	270 - 1,080	3.33%	1,080 - 1,620	3.33%	1,620 +	4%
T-BOND	USD	0 - 25,840	3.33%	25,840 - 103,360	3.33%	103,360 - 155,040	3.33%	155,040 +	4%
US Ultra Treasury Bond	USD	0 - 24,300	3.33%	24,300 - 97,200	3.33%	97,200 - 145,800	3.33%	145,800 +	4%
US Ultra Treasury Bond Decimalised	USD	0 - 245	3.33%	245 - 980	3.33%	980 - 1,470	3.33%	1,470 +	4%