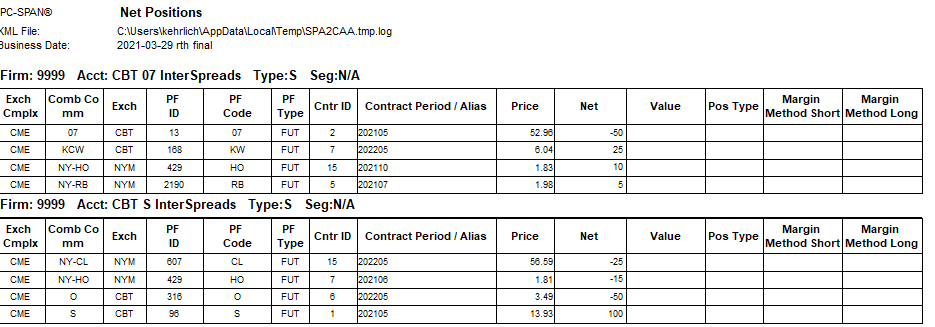
Changes to pa2 parameter file generation process to allow tiered delta-based inter commodity spreading for CBT Soybeans and Soybean oil ( 06, 07, 31, and S combined commodities ). The existing process implements ( forces ) a single overall inter commodity spread tier for these combined commodities even though multiple inter tier definitions may exist.

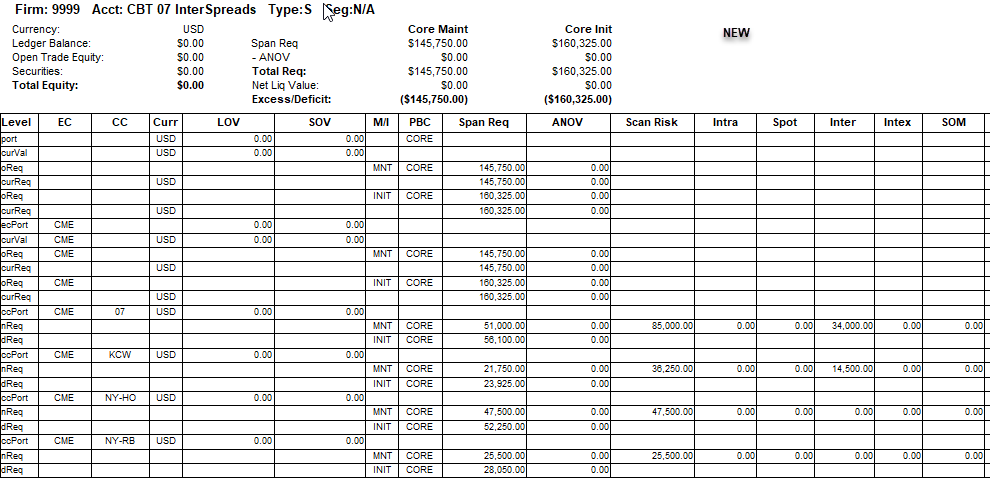
The test portfolios described below ( “CBT 07 InterSpreads”, “CBT S InterSpreads” ) were run with the 3/29 production “S” pa2 file ( Prod ) and a test pa2 file ( New ) to show the effect of the changes on the inter commodity spread process. Screen shots of the resulting RiskReporter “PB Requirements”, “Spreads Detail”, “Intercommodity Spreading Tier Requirements” reports are provided below as well as a comparison of the pa2 files showing the differences.

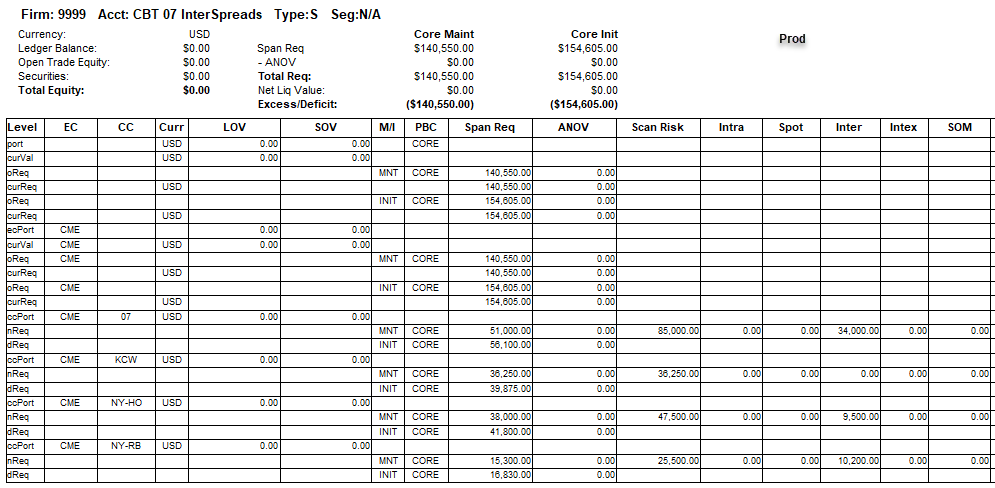
====================================================================================================================================================================================

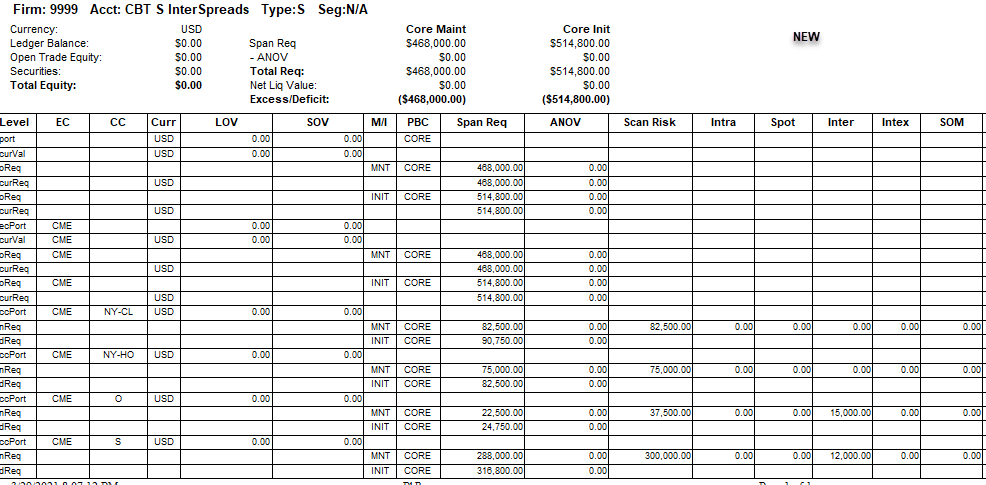


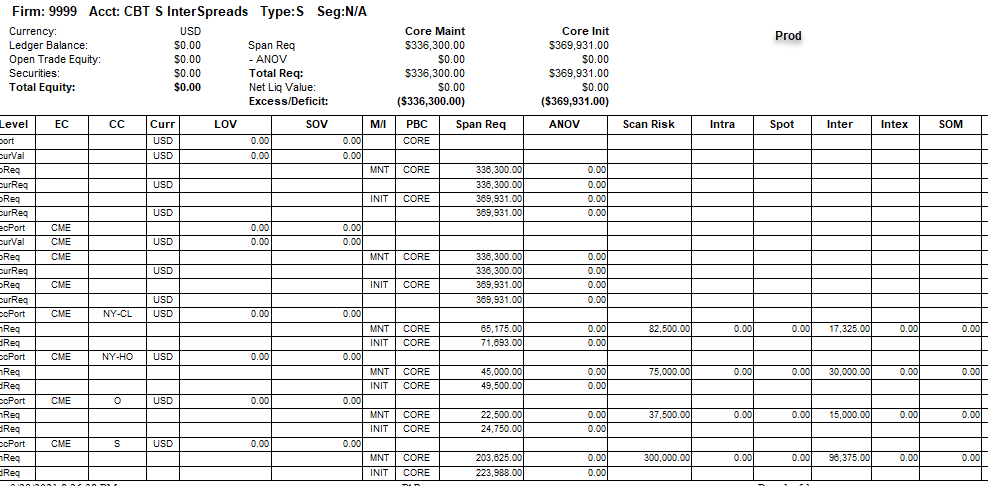
======================================================================================================================

Pb Requirements





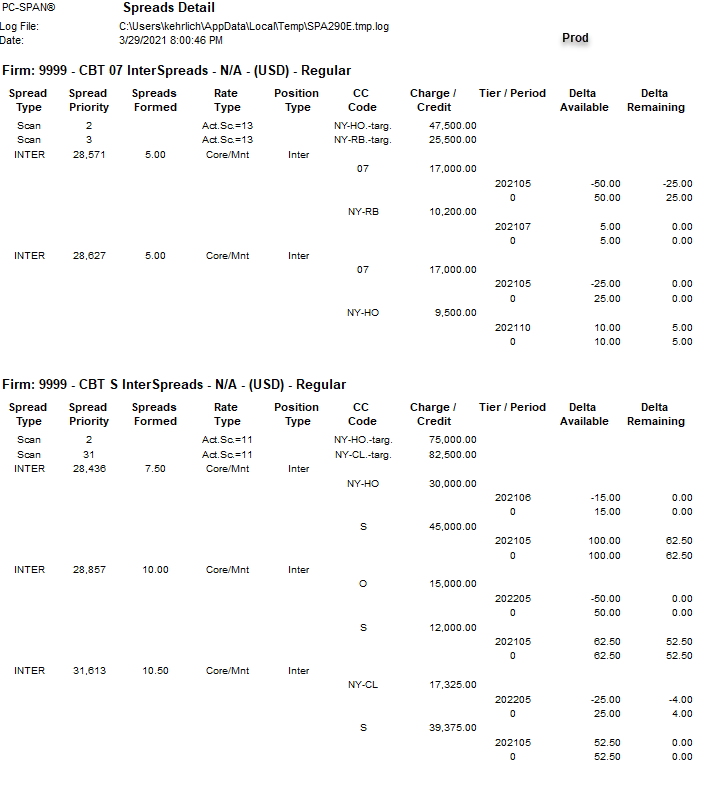




========================================================================================================================================

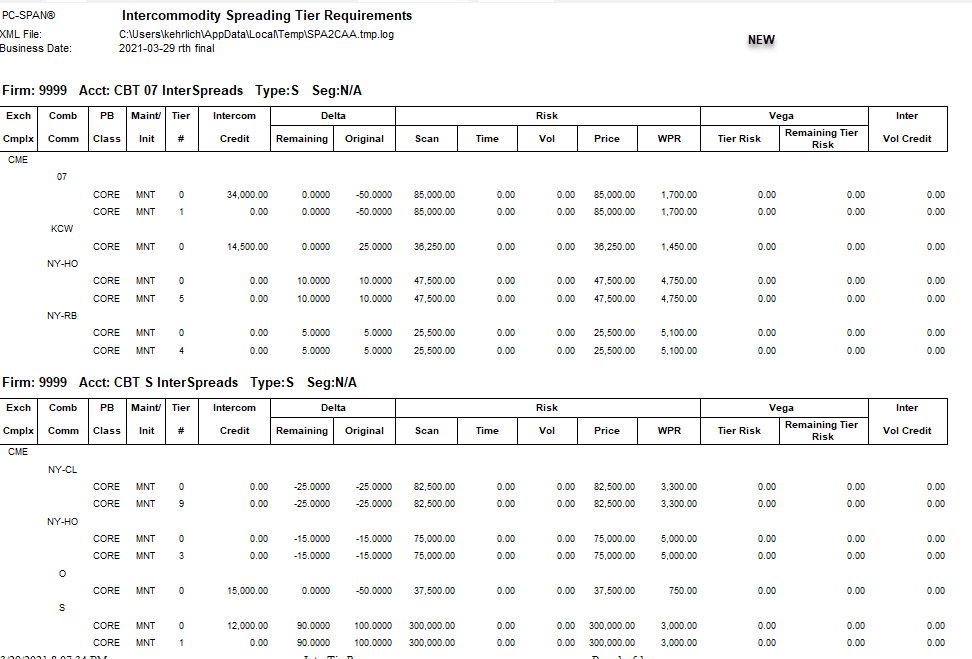
Spreads Details

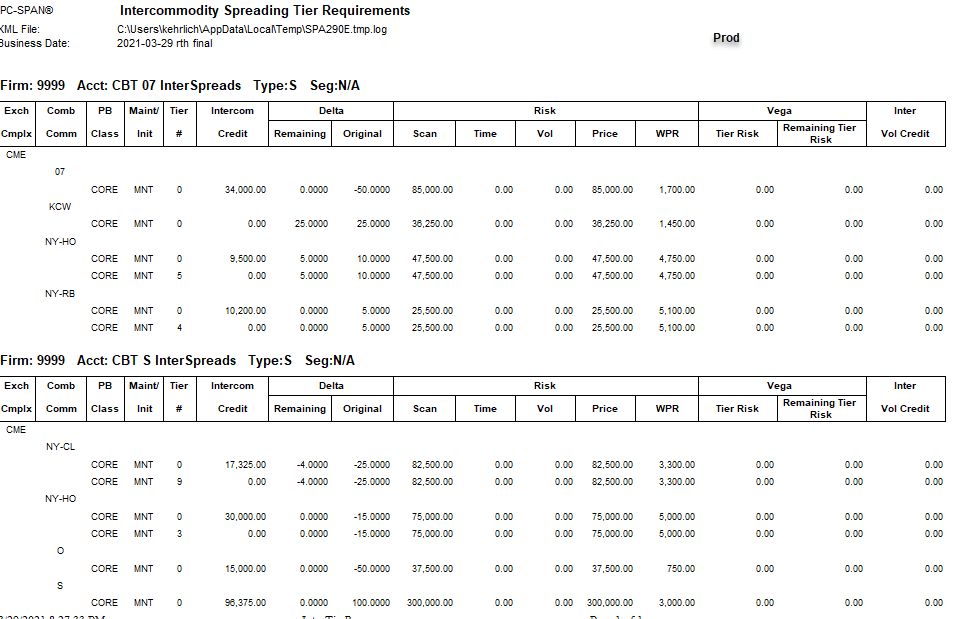




======================================================================================================================

Intercommodity Spreading Tier Requirements





==================================================================================================================================

Pa2 file compare

