

10-454

TO: Clearing Member Firms

Chief Financial Officers Back Office Managers Margin Managers

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, October 29, 2010

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 Notice 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 will be effective after the close of business on

Saturday, October 30, 2010.

Current rates as of:

Friday, October 29, 2010.

In this current advisory there are changes to the Short Option Minimum and/or the Volatility Scan Range. Below are descriptions of what each change affects:

The Short Option Minimum (SOM) is a charge that is applied only to portfolios concentrated in short options that do not generate a minimum margin requirement level when margins are calculated using the normal 16 SPAN scenarios. The SOM charge per short calls or short puts is a percentage of the outright margin on one underlying futures contract.

The volatility scan range is the change in implied volatility that is used in each of SPAN's 16 scenarios.

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	jht Rates							
			CME WEATH	HER FUT	URES - Out	right Rates		
CHICA	AGO O'HARE MON	NTHLY RAIN SY	NTH (IR)					
IR	Spec		New	USD			57%	42%
IR	Hedge/Member		New	USD			42%	42%
CHICA	AGO O'HARE MON	NTHLY RAINFAL	L (CJR)					
CJR	Spec		New	USD			57%	42%
CJR	Hedge/Member		New	USD			42%	42%
CHICA	AGO O'HARE RAII	NFALL STR (CR	J)					
CRJ	Spec		New	USD			57%	42%
CRJ	Hedge/Member		New	USD			42%	42%
CHICA	AGO O'HARE RAII	NFALL STR (CR	K)					
CRK	Spec		New	USD			57%	42%
CRK	Hedge/Member		New	USD			42%	42%
CHICA	AGO O'HARE RAII	NFALL STR (CR	M)					
CRM	Spec		New	USD			57%	42%
CRM	Hedge/Member		New	USD			42%	42%
CHICA	AGO O'HARE RAII	NFALL STR (CR	N)					
CRN	Spec		New	USD			57%	42%
CRN	Hedge/Member		New	USD			42%	42%
CHICA	AGO O'HARE RAII	NFALL STR (CR	Q)					
CRQ	Spec		New	USD			57%	42%
CRQ	Hedge/Member		New	USD			42%	42%
CHICA	AGO O'HARE RAII	NFALL STR (CR	U)					
CRU	Spec		New	USD			57%	42%
CRU	Hedge/Member		New	USD			42%	42%
CHICA	AGO O'HARE RAII	NFALL STRIP (C	RH)					
CRH	Spec		New	USD			57%	42%
CRH	Hedge/Member		New	USD			42%	42%
CHIC/	AGO O'HARE STR	IP RAIN SYNTH	(IRH)					
IRH	Spec		New	USD			57%	42%
IRH	Hedge/Member		New	USD			42%	42%
CHICA	AGO O'HARE STR	IP RAIN SYNTH	(IRJ)					
IRJ	Spec		New	USD			57%	42%
IRJ	Hedge/Member		New	USD			42%	42%
CHICA	AGO O'HARE STR	IP RAIN SYNTH	(IRK)					
IRK	Spec		New	USD			57%	42%

ht Rates					Maintenance		Maintenance
Hedge/Member		New	USD			42%	42%
GO O'HARE STRI	P RAIN SYNTH	(IRM)					
Spec		New	USD			57%	42%
Hedge/Member		New	USD			42%	42%
GO O'HARE STRI	P RAIN SYNTH	(IRN)					
Spec		New	USD			57%	42%
Hedge/Member		New	USD			42%	42%
GO O'HARE STRI	P RAIN SYNTH	(IRQ)					
Spec		New	USD			57%	42%
Hedge/Member		New	USD			42%	42%
GO O'HARE STRI	P RAIN SYNTH	(IRU)					
Spec		New	USD			57%	42%
Hedge/Member		New	USD			42%	42%
AS/FT WORTH RA	NFL MTHLY (V	VR)					
	•	New	USD			85%	63%
Hedge/Member		New	USD			63%	63%
AS/FT WORTH RA	NFL STRIP (W	RH)					
	`		USD			85%	63%
Hedge/Member		New	USD			63%	63%
AS/FT WORTH RA	NFL STRIP (W	RJ)					
	`		USD			85%	63%
Hedge/Member		New	USD			63%	63%
AS/FT WORTH RA	NFL STRIP (W	RK)					
			USD			85%	63%
Hedge/Member		New	USD			63%	63%
AS/FT WORTH RA	NFL STRIP (W	RM)					
		•	USD			85%	63%
•		New	USD			63%	63%
•	NFL STRIP (W						
	(11		USD			85%	63%
•		New					63%
•	NFI STRIP (W					/•	
	311(11 (44		חפוו			Q 5 0/.	63%
•							63%
•	NEI STDID (M		300			00 /0	0070
	INTL SIKIP (W		LICD			050/	000/
Spec Hedge/Member		New New	USD			85% 63%	63% 63%
	Spec Hedge/Member GO O'HARE STRI Spec Hedge/Member GO O'HARE STRI Spec Hedge/Member GO O'HARE STRI Spec Hedge/Member AS/FT WORTH RAI Spec Hedge/Member	Spec Hedge/Member GO O'HARE STRIP RAIN SYNTH Spec Hedge/Member GO O'HARE STRIP RAIN SYNTH Spec Hedge/Member GO O'HARE STRIP RAIN SYNTH Spec Hedge/Member AS/FT WORTH RAINFL MTHLY (W Spec Hedge/Member AS/FT WORTH RAINFL STRIP (W Spec	GO O'HARE STRIP RAIN SYNTH (IRN) Spec New Hedge/Member New GO O'HARE STRIP RAIN SYNTH (IRQ) Spec New Hedge/Member New GO O'HARE STRIP RAIN SYNTH (IRQ) Spec New Hedge/Member New AS/FT WORTH RAINFL MTHLY (WR) Spec New Hedge/Member New AS/FT WORTH RAINFL STRIP (WRH) Spec New Hedge/Member New AS/FT WORTH RAINFL STRIP (WRJ) Spec New Hedge/Member New AS/FT WORTH RAINFL STRIP (WRK) Spec New Hedge/Member New AS/FT WORTH RAINFL STRIP (WRK) Spec New Hedge/Member New AS/FT WORTH RAINFL STRIP (WRM) Spec New Hedge/Member New AS/FT WORTH RAINFL STRIP (WRM) Spec New Hedge/Member New AS/FT WORTH RAINFL STRIP (WRN) Spec New Hedge/Member New AS/FT WORTH RAINFL STRIP (WRN) Spec New Hedge/Member New AS/FT WORTH RAINFL STRIP (WRQ) Spec New Hedge/Member New AS/FT WORTH RAINFL STRIP (WRQ) Spec New Hedge/Member New AS/FT WORTH RAINFL STRIP (WRQ) Spec New Hedge/Member New AS/FT WORTH RAINFL STRIP (WRQ)	Spec New USD GO O'HARE STRIP RAIN SYNTH (IRN) Spec New USD Hedge/Member New USD GO O'HARE STRIP RAIN SYNTH (IRQ) Spec New USD Hedge/Member New USD GO O'HARE STRIP RAIN SYNTH (IRQ) Spec New USD Hedge/Member New USD GO O'HARE STRIP RAIN SYNTH (IRU) Spec New USD Hedge/Member New USD AS/FT WORTH RAINFL MTHLY (WR) Spec New USD AS/FT WORTH RAINFL STRIP (WRH) Spec New USD AS/FT WORTH RAINFL STRIP (WRJ) Spec New USD AS/FT WORTH RAINFL STRIP (WRJ) Spec New USD AS/FT WORTH RAINFL STRIP (WRK) Spec New USD AS/FT WORTH RAINFL STRIP (WRK) Spec New USD AS/FT WORTH RAINFL STRIP (WRM) Spec New USD AS/FT WORTH RAINFL STRIP (WRN) Spec New USD AS/FT WORTH RAINFL STRIP (WRQ) Spec New USD AS/FT WORTH RAINFL STRIP (WRQ) Spec New USD Hedge/Member New USD AS/FT WORTH RAINFL STRIP (WRQ) Spec New USD AS/FT WORTH RAINFL STRIP (WRQ)	New USD Hedge/Member New USD	Spec	Spec

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrio	ght Rates							
DALL	AS/FT WRTH RAIN	N MO SYNTH (LI	₹)					
LR	Spec		New	USD			85%	63%
LR	Hedge/Member		New	USD			63%	63%
DALL	AS/FT WRTH RAIN	N ST SYNTH (LR	ι Η)					
LRH	Spec		New	USD			85%	63%
LRH	Hedge/Member		New	USD			63%	63%
DALL	AS/FT WRTH RAIN	N ST SYNTH (LR	J)					
LRJ	Spec		New	USD			85%	63%
LRJ	Hedge/Member		New	USD			63%	63%
DALL	AS/FT WRTH RAIN	N ST SYNTH (LR	K)					
LRK	Spec	<u> </u>	New	USD			85%	63%
LRK	Hedge/Member		New	USD			63%	63%
DALL	AS/FT WRTH RAIN	N ST SYNTH (LR	M)					
LRM	Spec		New	USD			85%	63%
LRM	Hedge/Member		New	USD			63%	63%
DALL	AS/FT WRTH RAIN	N ST SYNTH (LR	N)					
LRN	Spec		New	USD			85%	63%
LRN	Hedge/Member		New	USD			63%	63%
DALL	AS/FT WRTH RAIN	N ST SYNTH (LR	(Q)					
LRQ	Spec		New	USD			85%	63%
LRQ	Hedge/Member		New	USD			63%	63%
DALL	AS/FT WRTH RAIN	N ST SYNTH (LR	U)					
LRU	Spec		New	USD			85%	63%
LRU	Hedge/Member		New	USD			63%	63%
DES N	MOINES RAIN SYN	ITH MO (TL)						
TL	Spec		New	USD			61%	45%
TL	Hedge/Member		New	USD			45%	45%
DES N	MOINES RAIN SYN	ITH STRP (TLH)						
TLH	Spec		New	USD			61%	45%
TLH	Hedge/Member		New	USD			45%	45%
DES N	MOINES RAIN SYN	ITH STRP (TLJ)						
TLJ	Spec		New	USD			61%	45%
TLJ	Hedge/Member		New	USD			45%	45%
DES N	MOINES RAIN SYN	ITH STRP (TLK)						
TLK	Spec	<u> </u>	New	USD			61%	45%
TLK	Hedge/Member		New	USD			45%	45%

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	ght Rates							
DES N	MOINES RAIN SYN	ITH STRP (TLM)					
TLM	Spec		New	USD			61%	45%
TLM	Hedge/Member		New	USD			45%	45%
DES N	MOINES RAIN SYN	ITH STRP (TLN))					
TLN	Spec		New	USD			61%	45%
TLN	Hedge/Member		New	USD			45%	45%
DES N	MOINES RAIN SYN	ITH STRP (TLQ))					
TLQ	Spec		New	USD			61%	45%
TLQ	Hedge/Member		New	USD			45%	45%
DES N	MOINES RAIN SYN	ITH STRP (TLU))					
TLU	Spec	· · ·	New	USD			61%	45%
TLU	Hedge/Member		New	USD			45%	45%
DES N	MOINES RAINFL M	ITHLY (MR)						
MR	Spec	· , ,	New	USD			61%	45%
MR	Hedge/Member		New	USD			45%	45%
DES N	MOINES RAINFL S	TRIP (MRH)						
MRH	Spec		New	USD			61%	45%
MRH	Hedge/Member		New	USD			45%	45%
DES N	MOINES RAINFL S	TRIP (MRJ)						
MRJ	Spec		New	USD			61%	45%
MRJ	Hedge/Member		New	USD			45%	45%
DES N	MOINES RAINFL S	TRIP (MRK)						
MRK	Spec		New	USD			61%	45%
MRK	Hedge/Member		New	USD			45%	45%
DES N	MOINES RAINFL S	TRIP (MRM)						
MRM	Spec	<u> </u>	New	USD			61%	45%
MRM	Hedge/Member		New	USD			45%	45%
DES N	MOINES RAINFL S	TRIP (MRN)						
MRN	Spec		New	USD			61%	45%
MRN	Hedge/Member		New	USD			45%	45%
DES N	MOINES RAINFL S	TRIP (MRQ)						
MRQ	Spec	· ,	New	USD			61%	45%
MRQ	Hedge/Member		New	USD			45%	45%
DES N	MOINES RAINFL S	TRIP (MRU)						
MRU	Spec	(-/	New	USD			61%	45%
MRU	Hedge/Member		New	USD			45%	

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	ght Rates							
DETR	OIT MET RAIN SY	NTH MO (QL)						
QL	Spec		New	USD			54%	40%
QL	Hedge/Member		New	USD			40%	40%
DETR	OIT MET RAIN SY	NTH STRP (QLI	- H)					
QLH	Spec		New	USD			54%	40%
QLH	Hedge/Member		New	USD			40%	40%
DETR	OIT MET RAIN SY	NTH STRP (QL.	J)					
QLJ	Spec		New	USD			54%	40%
QLJ	Hedge/Member		New	USD			40%	40%
DETR	OIT MET RAIN SY	NTH STRP (QL	()					
QLK	Spec		New	USD			54%	40%
QLK	Hedge/Member		New	USD			40%	40%
DETR	OIT MET RAIN SY	NTH STRP (QLI	M)					
QLM	Spec		New	USD			54%	40%
QLM	Hedge/Member		New	USD			40%	40%
DETR	OIT MET RAIN SY	NTH STRP (QLI	N)					
QLN	Spec		New	USD			54%	40%
QLN	Hedge/Member		New	USD			40%	40%
DETR	OIT MET RAIN SY	NTH STRP (QLC	Q)					
QLQ	Spec		New	USD			54%	40%
QLQ	Hedge/Member		New	USD			40%	40%
DETR	OIT MET RAIN SY	NTH STRP (QLU	J)					
QLU	Spec		New	USD			54%	40%
QLU	Hedge/Member		New	USD			40%	40%
DETR	OIT MET RAINFL	STRP (VLH)						
VLH	Spec		New	USD			54%	40%
VLH	Hedge/Member		New	USD			40%	40%
DETR	OIT MET RAINFL	STRP (VLJ)						
VLJ	Spec		New	USD			54%	40%
VLJ	Hedge/Member		New	USD			40%	40%
DETR	OIT MET RAINFL	STRP (VLK)						
VLK	Spec		New	USD			54%	40%
VLK	Hedge/Member		New	USD			40%	40%
DETR	OIT MET RAINFL	STRP (VLM)						
VLM	Spec	<u> </u>	New	USD			54%	40%
VLM	Hedge/Member		New	USD			40%	

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	ght Rates							
DETR	OIT MET RAINFL	STRP (VLN)						
VLN	Spec		New	USD			54%	40%
VLN	Hedge/Member		New	USD			40%	40%
DETR	OIT MET RAINFL	STRP (VLQ)						
VLQ	Spec		New	USD			54%	40%
VLQ	Hedge/Member		New	USD			40%	40%
DETR	OIT MET RAINFL	STRP (VLU)						
VLU	Spec		New	USD			54%	40%
VLU	Hedge/Member		New	USD			40%	40%
DETR	OIT METRO AIRP	T RAINFL MTHL	Y (VL)					
VL	Spec		New	USD			54%	40%
VL	Hedge/Member		New	USD			40%	40%
JACK	SONVILLE INT RA	NINFL MTHLY (L	.F)					
LF	Spec	•	New	USD			57%	42%
LF	Hedge/Member		New	USD			42%	42%
JACK	SONVILLE INT RA	AINFL STRP (LF	Н)					
LFH	Spec		New	USD			57%	42%
LFH	Hedge/Member		New	USD			42%	42%
JACK	SONVILLE INT RA	AINFL STRP (LF	J)					
LFJ	Spec		New	USD			57%	42%
LFJ	Hedge/Member		New	USD			42%	42%
JACK	SONVILLE INT RA	AINFL STRP (LF	K)					
LFK	Spec		New	USD			57%	42%
LFK	Hedge/Member		New	USD			42%	42%
JACK	SONVILLE INT RA	AINFL STRP (LF	M)					
LFM	Spec		New	USD			57%	42%
LFM	Hedge/Member		New	USD			42%	42%
JACK	SONVILLE INT RA	AINFL STRP (LF	N)					
LFN	Spec		New	USD			57%	42%
LFN	Hedge/Member		New	USD			42%	42%
JACK	SONVILLE INT RA	AINFL STRP (LF	Q)					
LFQ	Spec		New	USD			57%	42%
LFQ	Hedge/Member		New	USD			42%	42%
JACK	SONVILLE INT RA	AINFL STRP (LF	U)					
LFU	Spec	<u> </u>	New	USD			57%	42%
LFU	Hedge/Member		New	USD			42%	42%

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	ght Rates							
JACK	SONVILLE RAIN S	SYNTH M (EF)						
EF	Spec		New	USD			57%	42%
EF	Hedge/Member		New	USD			42%	42%
JACK	SONVILLE RAINF	SYNTH ST (EFI	H)					
EFH	Spec		New	USD			57%	42%
EFH	Hedge/Member		New	USD			42%	42%
JACK	SONVILLE RAINF	SYNTH ST (EF.	J)					
EFJ	Spec		New	USD			57%	42%
EFJ	Hedge/Member		New	USD			42%	42%
JACK	SONVILLE RAINF	SYNTH ST (EFI	<)					
EFK	Spec		New	USD			57%	42%
EFK	Hedge/Member		New	USD			42%	42%
JACK	SONVILLE RAINF	SYNTH ST (EFI	M)					
EFM	Spec		New	USD			57%	42%
EFM	Hedge/Member		New	USD			42%	42%
JACK	SONVILLE RAINF	SYNTH ST (EFI	N)					
EFN	Spec		New	USD			57%	42%
EFN	Hedge/Member		New	USD			42%	42%
JACK	SONVILLE RAINF	SYNTH ST (EF	2)					
EFQ	Spec		New	USD			57%	42%
EFQ	Hedge/Member		New	USD			42%	42%
JACK	SONVILLE RAINF	SYNTH ST (EF	J)					
EFU	Spec		New	USD			57%	42%
EFU	Hedge/Member		New	USD			42%	42%
LA/US	C CAMPUS RAIN	MO SYNTH (CL	.)					
CL	Spec		New	USD			99%	73%
CL	Hedge/Member		New	USD			73%	73%
LA/US	C CAMPUS RAIN	ST SYNTH (CLI	H)					
CLH	Spec		New	USD			99%	73%
CLH	Hedge/Member		New	USD			73%	73%
LA/US	C CAMPUS RAIN	ST SYNTH (CL.	J)					
CLJ	Spec		New	USD			99%	73%
CLJ	Hedge/Member		New	USD			73%	73%
LA/US	SC CAMPUS RAIN	ST SYNTH (CL	K)					
CLK	Spec		New	USD			99%	73%
CLK	Hedge/Member		New	USD			73%	73%

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	ht Rates							
LA/US	C CAMPUS RAIN	ST SYNTH (CLI	VI)					
CLM	Spec		New	USD			99%	73%
CLM	Hedge/Member		New	USD			73%	73%
LA/US	C CAMPUS RAIN	ST SYNTH (CL	N)					
CLN	Spec		New	USD			99%	73%
CLN	Hedge/Member		New	USD			73%	73%
LA/US	C CAMPUS RAIN	ST SYNTH (CLC	2)					
CLQ	Spec		New	USD			99%	73%
CLQ	Hedge/Member		New	USD			73%	73%
LA/US	C CAMPUS RAIN	ST SYNTH (CLU	J)					
CLU	Spec		New	USD			99%	73%
CLU	Hedge/Member		New	USD			73%	73%
LA/US	C CAMPUS RAIN	FL MTHLY (AR)						
AR	Spec		New	USD			99%	73%
AR	Hedge/Member		New	USD			73%	73%
LA/US	C CAMPUS RAIN	FL STRIP (ARH))					
ARH	Spec		New	USD			99%	73%
ARH	Hedge/Member		New	USD			73%	73%
LA/US	C CAMPUS RAIN	FL STRIP (ARJ)						
ARJ	Spec		New	USD			99%	73%
ARJ	Hedge/Member		New	USD			73%	73%
LA/US	C CAMPUS RAIN	FL STRIP (ARK)						
ARK	Spec		New	USD			99%	73%
ARK	Hedge/Member		New	USD			73%	73%
LA/US	C CAMPUS RAIN	FL STRIP (ARM))					
ARM	Spec		New	USD			99%	73%
ARM	Hedge/Member		New	USD			73%	73%
LA/US	C CAMPUS RAIN	FL STRIP (ARQ))					
ARQ	Spec		New	USD			99%	73%
ARQ	Hedge/Member		New	USD			73%	73%
LA/US	C CAMPUS RAIN	FL STRIP (ARU))					
ARU	Spec		New	USD			99%	73%
ARU	Hedge/Member		New	USD			73%	73%
NY LA	GUARDIA RAIN S	SYNTH MO (YF)						
YF	Spec		New	USD			65%	48%
YF	Hedge/Member		New	USD			48%	48%

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	jht Rates							
NY LA	GUARDIA RAIN S	YNTH STRP (Y	FH)					
YFH	Spec		New	USD			65%	48%
YFH	Hedge/Member		New	USD			48%	48%
NY LA	GUARDIA RAIN S	YNTH STRP (Y	FJ)					
YFJ	Spec		New	USD			65%	48%
YFJ	Hedge/Member		New	USD			48%	48%
NY LA	GUARDIA RAIN S	YNTH STRP (Y	FK)					
YFK	Spec		New	USD			65%	48%
YFK	Hedge/Member		New	USD			48%	48%
NY LA	GUARDIA RAIN S	YNTH STRP (Y	FM)					
YFM	Spec		New	USD			65%	48%
YFM	Hedge/Member		New	USD			48%	48%
NY LA	GUARDIA RAIN S	YNTH STRP (Y	FN)					
YFN	Spec		New	USD			65%	48%
YFN	Hedge/Member		New	USD			48%	48%
NY LA	GUARDIA RAIN S	YNTH STRP (Y	FQ)					
YFQ	Spec		New	USD			65%	48%
YFQ	Hedge/Member		New	USD			48%	48%
NY LA	GUARDIA RAIN S	YNTH STRP (Y	FU)					
YFU	Spec		New	USD			65%	48%
YFU	Hedge/Member		New	USD			48%	48%
NY LA	GUARDIA RAINFI	L MTHLY (YA)						
ΥA	Spec		New	USD			65%	48%
ΥA	Hedge/Member		New	USD			48%	48%
NY LA	GUARDIA RAINFI	L STRP (YAH)						
YAH	Spec		New	USD			65%	48%
YAH	Hedge/Member		New	USD			48%	48%
NY LA	GUARDIA RAINFI	L STRP (YAJ)						
YAJ	Spec		New	USD			65%	48%
YAJ	Hedge/Member		New	USD			48%	48%
NY LA	GUARDIA RAINFI	L STRP (YAK)						
YAK	Spec		New	USD			65%	48%
YAK	Hedge/Member		New	USD			48%	48%
NY LA	GUARDIA RAINFI	L STRP (YAM)						
YAM	Spec		New	USD			65%	48%
YAM	Hedge/Member		New	USD			48%	48%

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	jht Rates							
NY LA	AGUARDIA RAINF	L STRP (YAN)						
YAN	Spec		New	USD			65%	48%
YAN	Hedge/Member		New	USD			48%	48%
NY LA	AGUARDIA RAINF	L STRP (YAQ)						
YAQ	Spec		New	USD			65%	48%
YAQ	Hedge/Member		New	USD			48%	48%
NY LA	AGUARDIA RAINF	L STRP (YAU)						
YAU	Spec		New	USD			65%	48%
YAU	Hedge/Member		New	USD			48%	48%
PORT	LAND INT APT RA	AINFL MTHLY (F	PR)					
PR	Spec	<u> </u>	New	USD			38%	28%
PR	Hedge/Member		New	USD			28%	28%
PORT	LAND INT APT RA	AINFL STRP (PF	RH)					
PRH	Spec		New	USD			38%	28%
PRH	Hedge/Member		New	USD			28%	28%
PORT	LAND INT APT RA	AINFL STRP (PF	RJ)					
PRJ	Spec		New	USD			38%	28%
PRJ	Hedge/Member		New	USD			28%	28%
PORT	LAND INT APT RA	AINFL STRP (PF	RK)					
PRK	Spec		New	USD			38%	28%
PRK	Hedge/Member		New	USD			28%	28%
PORT	LAND INT APT RA	AINFL STRP (PF	RM)					
PRM	Spec		New	USD			38%	28%
PRM	Hedge/Member		New	USD			28%	28%
PORT	LAND INT APT RA	AINFL STRP (PF	RN)					
PRN	Spec		New	USD			38%	28%
PRN	Hedge/Member		New	USD			28%	28%
PORT	LAND INT APT RA	AINFL STRP (PF	RQ)					
PRQ	Spec		New	USD			38%	28%
PRQ	Hedge/Member		New	USD			28%	28%
PORT	LAND INT APT RA	NINFL STRP (PR	RU)					
PRU	Spec		New	USD			38%	28%
PRU	Hedge/Member		New	USD			28%	28%
PORT	LAND RAIN SYNT	H MO (XR)						
XR	Spec		New	USD			38%	28%
XR	Hedge/Member		New	USD			28%	28%

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	ght Rates							
PORT	LAND RAIN SYNT	H STRP (XRH)						
XRH	Spec		New	USD			38%	28%
XRH	Hedge/Member		New	USD			28%	28%
PORT	LAND RAIN SYNT	H STRP (XRJ)						
XRJ	Spec		New	USD			38%	28%
XRJ	Hedge/Member		New	USD			28%	28%
PORT	LAND RAIN SYNT	H STRP (XRK)						
XRK	Spec		New	USD			38%	28%
XRK	Hedge/Member		New	USD			28%	28%
PORT	LAND RAIN SYNT	H STRP (XRM)						
XRM	Spec		New	USD			38%	28%
XRM	Hedge/Member		New	USD			28%	28%
PORT	LAND RAIN SYNT	H STRP (XRN)						
XRN	Spec		New	USD			38%	28%
XRN	Hedge/Member		New	USD			28%	28%
PORT	LAND RAIN SYNT	H STRP (XRQ)						
XRQ	Spec		New	USD			38%	28%
XRQ	Hedge/Member		New	USD			28%	28%
PORT	LAND RAIN SYNT	H STRP (XRU)						
XRU	Spec		New	USD			38%	28%
XRU	Hedge/Member		New	USD			28%	28%
RALE	IGH/DURHAM INT	RAINFL MTHL	Y (DF)					
DF	Spec		New	USD			53%	39%
DF	Hedge/Member		New	USD			39%	39%
RALE	IGH/DURHAM INT	RAINFL STRP	(DFH)					
DFH	Spec		New	USD			53%	39%
DFH	Hedge/Member		New	USD			39%	39%
RALE	IGH/DURHAM INT	RAINFL STRP	(DFJ)					
DFJ	Spec		New	USD			53%	39%
DFJ	Hedge/Member		New	USD			39%	39%
RALE	IGH/DURHAM INT	RAINFL STRP	(DFK)					
DFK	Spec		New	USD			53%	39%
DFK	Hedge/Member		New	USD			39%	39%
RALE	IGH/DURHAM INT	RAINFL STRP	(DFM)					
DFM	Spec		New	USD			53%	39%
DFM	Hedge/Member		New	USD			39%	39%

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outrig	ght Rates							
RALE	IGH/DURHAM INT	RAINFL STRP (DFN)					
DFN	Spec		New	USD			53%	39%
DFN	Hedge/Member		New	USD			39%	39%
RALE	IGH/DURHAM INT	RAINFL STRP (DFQ)					
DFQ	Spec		New	USD			53%	39%
DFQ	Hedge/Member		New	USD			39%	39%
RALE	IGH/DURHAM INT	RAINFL STRP (DFU)					
DFU	Spec		New	USD			53%	39%
DFU	Hedge/Member		New	USD			39%	39%
RALE	IGH/DURHAM RAI	IN SYNTH MO (X	(F)					
XF	Spec		New	USD			53%	39%
XF	Hedge/Member		New	USD			39%	39%
RALE	IGH/DURHAM RAI	IN SYNTH ST (XI	FH)					
XFH	Spec		New	USD			53%	39%
XFH	Hedge/Member		New	USD			39%	39%
RALE	IGH/DURHAM RAI	IN SYNTH ST (XI	FJ)					
XFJ	Spec	-	New	USD			53%	39%
XFJ	Hedge/Member		New	USD			39%	39%
RALE	IGH/DURHAM RAI	IN SYNTH ST (XI	FK)					
XFK	Spec	· · · · · · · · · · · · · · · · · · ·	New	USD			53%	39%
XFK	Hedge/Member		New	USD			39%	39%
RALE	IGH/DURHAM RAI	IN SYNTH ST (XI	FM)					
XFM	Spec	· · ·	New	USD			53%	39%
XFM	Hedge/Member		New	USD			39%	39%
RALE	IGH/DURHAM RAI	IN SYNTH ST (XI	FN)					
XFN	Spec	,	New	USD			53%	39%
XFN	Hedge/Member		New	USD			39%	39%
RALE	IGH/DURHAM RAI	IN SYNTH ST (XI	FQ)					
XFQ	Spec	•	New	USD			53%	39%
XFQ	Hedge/Member		New	USD			39%	39%
RALE	IGH/DURHAM RAI	IN SYNTH ST (XI	FU)					
XFU	Spec	- (-	New	USD			53%	39%
XFU	Hedge/Member		New	USD			39%	39%
	-	EN			DDUCTS - O	utright Rates		
DAII Y	Y EUROP UNION A							
EUL	Spec		New	EUR			880	800
	Hedge/Member		New	EUR			800	800

Description Change ISO Current

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ntra S	Spreads							
			CME WEAT	HER FUT	TURES - Intr	a Spreads		
Chica	go O'Hare Interna	ational Airport R	ainfall Index	- All Mo	nths (CHIC	AGO O'HARE MO	NTHLY RAINF	ALL)
CJR	Spec		New	USD			270	200
CJR	Hedge/Member		New	USD			200	200
Dallas	s-Fort Worth Inter	national Airport l	Rainfall Strip	o - All Mo	onths (DALL	AS/FT WORTH R	RAINFL MTHLY)	
WR	Spec		New	USD			270	200
WR	Hedge/Member		New	USD			200	200
Des N	loines Internation	al Airport Rainfa	II Strip - All	Months ((DES MOINE	S RAINFL MTHL	.Y)	
MR	Spec		New	USD			270	200
MR	Hedge/Member		New	USD			200	200
Detro	it Metro Airport R	Rainfall Strip - All	Months (DE	TROIT N	IETRO AIRP	T RAINFL MTHL	Υ)	
VL	Spec		New	USD			270	200
VL	Hedge/Member		New	USD			200	200
JACK	SONVILLE INTER	NATIONAL AIRP	ORT RAINF	ALL IND	EX - AllMon	ths (JACKSONV	ILLE INT RAINF	L MTHLY)
LF	Spec		New	USD			270	200
LF	Hedge/Member		New	USD			200	200
LOS A	ANGELES DOWN	TOWN USC CAM	PUS RAINF	ALL IND	EX - All Mon	ths (LA/USC CA	MPUS RAINFL I	MTHLY)
AR	Spec		New	USD			270	200
AR	Hedge/Member		New	USD			200	200
NEW	YORK LAGUARD	IA AIRPORT RAI	NFALL INDE	EX - AII N	Months (NY	LAGUARDIA RAI	NFL MTHLY)	
ΥA	Spec		New	USD			270	200
ΥA	Hedge/Member		New	USD			200	200
Portla	and International	Airport Rainfall S	Strip - All Mo	onths (PC	ORTLAND IN	IT APT RAINFL N	/ITHLY)	
PR	Spec		New	USD			270	200
PR	Hedge/Member		New	USD			200	200
Raleig	gh/Durham Interna	ational Airport R	ainfall Strip	- All Mo	nths (RALEI	GH/DURHAM IN	ΓRAINFL MTHL	.Y)
DF	Spec		New	USD			270	200
DF	Hedge/Member		New	USD			200	200
		El	NVIRONMEN	ITAL PR	ODUCTS - Ir	ntra Spreads		
Daily	European Union A	Allowance (EUA)	Futures - Al	I Months	S (DAILY EU	ROP UNION ALL	.OWANCE(EUA)) FU)
EUL	Spec	<u> </u>	New	EUR			330	300
EUL	Hedge/Member		New	EUR			300	300

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum	(SOM) Rate				
	CME WEATHE	R FUTURES - Short	Option Minimum (SOM) Rate	
CHICAGO O'HARE INT	ERNATIONAL AIRF	PORT BINARY RAIN	FALL INDEX (IR) - \$	SOM	
Clearing Member Rate	New			40.50	30.00
CHICAGO O'HARE INT	ERNATIONAL AIRF	ORT BINARY RAIN	FALL STRIP (IRH) -	SOM	
Clearing Member Rate	New			40.50	30.00
CHICAGO O'HARE INT	ERNATIONAL AIRF	ORT RAINFALL INC	EX (CJR) - SOM		
Clearing Member Rate	New			40.50	30.00
CHICAGO O'HARE INT	ERNATIONAL AIRF	PORT RAINFALL ST	RIP (CRH) - SOM		
Clearing Member Rate	New			40.50	30.00
DALLAS-FORT WORT	H INTERNATIONAL	AIRPORT BINARY R	AINFALL INDEX (L	•	
Clearing Member Rate	New			40.50	30.00
DALLAS-FORT WORT		AIRPORT BINARY R	AINFALL STRIP (L		
Clearing Member Rate	New			40.50	30.00
DALLAS-FORT WORT		AIRPORT RAINFALL	. INDEX (WR) - SOI		
Clearing Member Rate	New	AIDDODT DAINIEAL	OTDID (MDII)	40.50	30.00
DALLAS-FORT WORT		AIRPORT RAINFALL	- STRIP (WRH) - SC		
Clearing Member Rate	New	DINIADV DAINICALL	NDEV/TI\ COM	40.50	30.00
DES MOINES INTERNA		DINART RAINFALL I	NDEX (TL) - SOM	40.50	20.00
Clearing Member Rate DES MOINES INTERNA	New	DINADV DAINEALL	STDID (TI U) _ SOM	40.50	30.00
Clearing Member Rate	New	DINAKT KAINFALL	STRIF (TEII) - SOM	40.50	30.00
DES MOINES INTERNA		RAINFALL INDEX (N	IR) - SOM	40.50	30.00
Clearing Member Rate	New		,	40.50	30.00
DES MOINES INTERNA	-	RAINFALL STRIP (M	RH) - SOM	10.00	33.33
Clearing Member Rate	New	`		40.50	30.00
DETROIT METRO AIRI		NFALL INDEX (QL) -	SOM		
Clearing Member Rate	New	. ,		40.50	30.00
DETROIT METRO AIRE		NFALL STRIP (QLH)	- SOM		
Clearing Member Rate	New			40.50	30.00
DETROIT METRO AIRE	PORT RAINFALL IN	IDEX (VL) - SOM			
Clearing Member Rate	New			40.50	30.00
DETROIT METRO AIRI	PORT RAINFALLS	TRIP (VLH) - SOM			
Clearing Member Rate	New			40.50	30.00
JACKSONVILLE INTER	RNATIONAL AIRPO	RT BINARY RAINFA	LL INDEX (EF) - SC	DM	
Clearing Member Rate	New			40.50	30.00
JACKSONVILLE INTER	RNATIONAL AIRPO	RT BINARY RAINFA	LL STRIP (EFH) - S	ОМ	
Clearing Member Rate	New			40.50	30.00
JACKSONVILLE INTER	RNATIONAL AIRPO	RT RAINFALL INDE	K (LF) - SOM		
Clearing Member Rate	New			40.50	30.00

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum	(SOM) Rate				
JACKSONVILLE INTERI	NATIONAL AIRPORT	RAINFALL STRIP	(LFH) - SOM		
Clearing Member Rate LOS ANGELES DOWNT	New OWN USC CAMPUS	BINARY RAINFAL	.L INDEX (CL) - SO	40.50 M	30.00
Clearing Member Rate	New			40.50	30.00
LOS ANGELES DOWNT		BINARY RAINFAL	L STRIP (CLH) - SC		
Clearing Member Rate LOS ANGELES DOWNT	New OWN USC CAMPUS	RAINFALL INDEX	(AR) - SOM	40.50	30.00
Clearing Member Rate	New		(,	40.50	30.00
LOS ANGELES DOWNT	-	RAINFALL STRIP	(ARH) - SOM		33.33
Clearing Member Rate NEW YORK LAGUARDI	New A AIRPORT BINARY	RAINFALL INDEX	(YF) - SOM	40.50	30.00
Clearing Member Rate	New		, ,	40.50	30.00
NEW YORK LAGUARDI	A AIRPORT BINARY	RAINFALL STRIP	(YFH) - SOM		
Clearing Member Rate NEW YORK LAGUARDIA	New A AIRPORT RAINFA	.LL INDEX (YA) - SO	OM	40.50	30.00
Clearing Member Rate	New			40.50	30.00
NEW YORK LAGUARDI	A AIRPORT RAINFA	LL STRIP (YAH) - S	SOM		
Clearing Member Rate	New	IADV DAINEALL IN	IDEV (VB) COM	40.50	30.00
Classics Mambar Bata		IART KAINFALL IN	DEX (XK) - 30W	40.50	20.00
Clearing Member Rate PORTLAND INTERNATI	New ONAL AIRPORT BIN	IARY RAINFALL ST	TRIP (XRH) - SOM	40.50	30.00
Clearing Member Rate PORTLAND INTERNATI	New	INEALL INDEY (DD) - SOM	40.50	30.00
Clearing Member Rate		IN ALL INDEX (FR) - 00III	40.50	30.00
PORTLAND INTERNATI		INFALL STRIP (PR	H) - SOM		
Clearing Member Rate	New			40.50	30.00
RALEIGH/DURHAM INT	ERNATIONAL AIRPO	ORT BINARY RAIN	FALL INDEX (XF) -	SOM	
Clearing Member Rate RALEIGH/DURHAM INT	New ERNATIONAL AIRPO	ORT BINARY RAIN	FALL STRIP (XFH)	40.50 - SOM	30.00
Clearing Member Rate	New			40.50	30.00
RALEIGH/DURHAM INT	ERNATIONAL AIRPO	ORT RAINFALL IND	DEX (DF) - SOM		
Clearing Member Rate	New	ODT DAINEAU OT	DID (DEII) 2011	40.50	30.00
RALEIGH/DURHAM INT		OKI KAINFALL SI	KIP (DFH) - 50M	10.50	22.22
Clearing Member Rate	New	DDODLICTS Show	rt Ontion Minim…	40.50	30.00
	ENVIRONMENTAL			(SOW) Kate	
Clearing Member Rate	New	JA) FUTURES (NY-	EUL) - SOM	55.00	50.00
9 : : : : : : : : : : : : : : : : : : :					

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate				
	CME WEATH	IER FUTURES - Vola	atility Scan (volSca	n) Rate	
				·	
CHICAGO O'HARE INTE	RNATIONAL AIRP	ORT BINARY RAINF	FALL INDEX (IR) - v	olScan	
Clearing Member Rate	New				2.00%
CHICAGO O'HARE INTE		ORT BINARY RAINE	FALL STRIP (IRH) -	volScan	
Clearing Member Rate	New	ODT DAINEALL IND	NEV (C ID)IC	_	2.00%
CHICAGO O'HARE INTE		URI RAINFALL IND	JEX (CJR) - VoiScar	1	0.000/
Clearing Member Rate CHICAGO O'HARE INTE	New	ODT DAINEALL ST			2.00%
Clearing Member Rate	New	OKT KAINFALL STE	KIF (CKII) - VOISCAI	•	2.00%
DALLAS-FORT WORTH	-	AIRPORT BINARY R	AINFALL INDEX (L	R) - volScan	2.00%
Clearing Member Rate	New	Citi Billiani N	(L	,	2.00%
DALLAS-FORT WORTH	-	AIRPORT BINARY R	AINFALL STRIP (LI	RH) - volScan	2.0070
Clearing Member Rate	New		- (,	2.00%
DALLAS-FORT WORTH	_	AIRPORT RAINFALL	. INDEX (WR) - volS	Scan	2.0070
Clearing Member Rate	New		, ,		2.00%
DALLAS-FORT WORTH	INTERNATIONAL A	AIRPORT RAINFALL	STRIP (WRH) - vol	Scan	
Clearing Member Rate	New				2.00%
DES MOINES INTERNAT	TIONAL AIRPORT E	BINARY RAINFALL I	NDEX (TL) - volSca	ın	
Clearing Member Rate	New				2.00%
DES MOINES INTERNAT	TIONAL AIRPORT E	BINARY RAINFALL S	STRIP (TLH) - volSc	an	
Clearing Member Rate	New				2.00%
DES MOINES INTERNA	TIONAL AIRPORT F	RAINFALL INDEX (M	R) - volScan		
Clearing Member Rate	New				2.00%
DES MOINES INTERNAT	TIONAL AIRPORT F	RAINFALL STRIP (M	RH) - volScan		
Clearing Member Rate	New				2.00%
DETROIT METRO AIRPO	ORT BINARY RAIN	FALL INDEX (QL) - \	volScan		
Clearing Member Rate	New				2.00%
DETROIT METRO AIRPO	ORT BINARY RAIN	FALL STRIP (QLH) -	- volScan		
Clearing Member Rate	New				2.00%
DETROIT METRO AIRPO		DEX (VL) - volScan			
Clearing Member Rate	New	DID (((1))			2.00%
DETROIT METRO AIRPO		RIP (VLH) - VoiScan	l		0.000/
Clearing Member Rate	New	T DINADV DAINEA	II INDEV (EE) ve	Scan	2.00%
JACKSONVILLE INTERI		A DINAKT KAINFA	LL INDEX (EF) - VOI	JUMII	0.000/
Clearing Member Rate JACKSONVILLE INTERI	New	T RINADV DAINEA	II STRID/FEU\. w	olScan	2.00%
Clearing Member Rate	New	I DINAN I KAINFAI	LL SIRIF (EFA) - V	violail	2.00%
JACKSONVILLE INTERI	-	T RAINFALI INDEX	((LF) - volScan		2.00%
Clearing Member Rate	New		· () ***********************************		2.00%
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Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScar	n) Rate				
JACKSONVILLE INTER	NATIONAL AIRPOR	RT RAINFALL STRIP	(LFH) - volScan		
Clearing Member Rate	New				2.00%
LOS ANGELES DOWN	TOWN USC CAMPU	S BINARY RAINFAL	L INDEX (CL) - vol	IScan	
Clearing Member Rate	New				2.00%
LOS ANGELES DOWN	TOWN USC CAMPU	S BINARY RAINFAL	L STRIP (CLH) - v	olScan	
Clearing Member Rate	New				2.00%
LOS ANGELES DOWN	TOWN USC CAMPU	S RAINFALL INDEX	(AR) - volScan		
Clearing Member Rate	New				2.00%
LOS ANGELES DOWN	TOWN USC CAMPU	S RAINFALL STRIP	(ARH) - volScan		
Clearing Member Rate	New				2.00%
NEW YORK LAGUARD	IA AIRPORT BINAR	Y RAINFALL INDEX	(YF) - volScan		
Clearing Member Rate	New				2.00%
NEW YORK LAGUARD	IA AIRPORT BINAR	Y RAINFALL STRIP	(YFH) - volScan		
Clearing Member Rate	New				2.00%
NEW YORK LAGUARD	IA AIRPORT RAINF	ALL INDEX (YA) - vo	olScan		
Clearing Member Rate	New				2.00%
NEW YORK LAGUARD	IA AIRPORT RAINF	ALL STRIP (YAH) - v	/olScan		
Clearing Member Rate	New				2.00%
PORTLAND INTERNAT	IONAL AIRPORT B	INARY RAINFALL IN	IDEX (XR) - volSca	ın	
Clearing Member Rate	New				2.00%
PORTLAND INTERNAT	IONAL AIRPORT B	INARY RAINFALL S	TRIP (XRH) - volSc	an	
Clearing Member Rate	New				2.00%
PORTLAND INTERNAT	IONAL AIRPORT R	AINFALL INDEX (PR	t) - volScan		
Clearing Member Rate	New				2.00%
PORTLAND INTERNAT	IONAL AIRPORT R	AINFALL STRIP (PR	H) - volScan		
Clearing Member Rate	New				2.00%
RALEIGH/DURHAM INT	ERNATIONAL AIRF	ORT BINARY RAIN	FALL INDEX (XF) -	- volScan	
Clearing Member Rate	New				2.00%
RALEIGH/DURHAM INT	ERNATIONAL AIRP	ORT BINARY RAIN	FALL STRIP (XFH)) - volScan	
Clearing Member Rate	New				2.00%
RALEIGH/DURHAM INT	ERNATIONAL AIRF	ORT RAINFALL INI	DEX (DF) - volScar	1	
Clearing Member Rate	New				2.00%
RALEIGH/DURHAM INT	ERNATIONAL AIRF	ORT RAINFALL ST	RIP (DFH) - volSca	an	
Clearing Member Rate	New				2.00%
	ENVIRONMEN	TAL PRODUCTS - V	olatility Scan (volS	Scan) Rate	
DAILY EUROPEAN UNI	ON ALLOWANCE (E	EUA) FUTURES (NY-	EUL) - volScan		
Clearing Member Rate	New				0.04