

12-359

TO: Clearing Member Firms

Chief Financial Officers Back Office Managers Margin Managers

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, August 17, 2012

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

Monday, August 20, 2012.

Current rates as of:

Friday, August 17, 2012.

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra S	Spreads							
			AGRIC	CULTURE	E - Intra Sprea	ads		
Corn (Calendar Swap (C	CS) - 2nd New (Crop v 2nd N	ew Crop	(Dec through	Sen)		
ccs	Spec		Increase	USD	405	300	574	425
ccs	Hedge/Member		Increase	USD	300	300	425	425
Corn (Calendar Swap (C	CCS) - Current C	op v 2nd Ne	w Crop (Dec through	Sep)		
ccs	Spec	•	Increase	USD	1,215	900	1,688	1,250
ccs	Hedge/Member		Increase	USD	900	900	1,250	1,250
Corn (Calendar Swap (C	CCS) - Current C	op v Curren	t Crop				
ccs	Spec	-	Increase	USD	473	350	776	575
ccs	Hedge/Member		Increase	USD	350	350	575	575
Corn (Calendar Swap (C	CCS) - Current C	op v New Cı	op (Dec	through Sep)			
ccs	Spec		Increase	USD	1,215	900	1,485	1,100
ccs	Hedge/Member		Increase	USD	900	900	1,100	1,100
Corn (Calendar Swap (C	CCS) - Mth 1 v 2n	d New Crop	(Dec thro	ough Sep)			
ccs	Spec		Increase	USD	1,350	1,000	1,755	1,300
ccs	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300
Corn (Calendar Swap (C	CS) - New Crop	v 2nd New C	Crop (Dec	through Sep)		
ccs	Spec		Increase	USD	1,350	1,000	1,688	1,250
ccs	Hedge/Member		Increase	USD	1,000	1,000	1,250	1,250
Corn (Calendar Swap (C	CCS) - New Crop	v New Crop	(Dec thro	ough Sep)			
ccs	Spec		Increase	USD	473	350	776	575
ccs	Hedge/Member		Increase	USD	350	350	575	575
Soybe	ean Calendar Swa	p (SNS) - Mth 1-	2 v 2nd New	Crop (No	ov through Se	ep)		
SNS	Spec		Increase	USD	2,025	1,500	2,700	2,000
SNS	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Wheat	t Calendar Swap ((WCS) - Current	Crop v 2nd N	lew Crop	(Jul through	May)		
wcs	Spec		Increase	USD	473	350	810	600
WCS	Hedge/Member		Increase	USD	350	350	600	600
Wheat	t Calendar Swap ((WCS) - Current	Crop v Curre	ent Crop				
wcs	Spec		Increase	USD	473	350	608	450
wcs	Hedge/Member		Increase	USD	350	350	450	450
Wheat	t Calendar Swap ((WCS) - Current	Crop v New	Crop (Ju	I through Ma	y)		
wcs	Spec		Increase	USD	473	350	810	600
wcs	Hedge/Member		Increase	USD	350	350	600	600
Wheat	t Calendar Swap ((WCS) - New Cro	p v 2nd New	Crop (J	ul through Ma	ay)		
WCS	Spec		Increase	USD	473	350	810	600

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra S	preads							
WCS	Hedge/Member		Increase	USD	350	350	600	600
Wheat	Calendar Swap (\	NCS) - New Cro	p v New Cro	op (Jul thr	ough May)			
WCS	Spec		Increase	USD	473	350	675	500
wcs	Hedge/Member		Increase	USD	350	350	500	500

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spre	ad Rates					
	EQUI	TY INDEX - Into	er-commodity S	Spread Rates		
EMINI SP 500 CONS S	TAPLES SECTOR	X (XAP) vs \$10	DOW JONES F	UTURES (11)		
Spread Credit Rate	Increase	+2:-1	60%	60%	75%	75%
EMINI SP 500 CONS S	TAPLES SECTOR	X (XAP) vs E-N	IINI S&P CNX N	IIFTY INDEX FU	TURES (EMF)	
Spread Credit Rate	Decrease	+3:-2	65%	65%	50%	50%
EMINI SP500 - FINANC	CIAL SECT INDEX (XAF) vs E-MIN	I S&P CNX NIFT	Y INDEX FUTUR	RES (EMF)	
Spread Credit Rate	Decrease	+3:-2	70%	70%	55%	55%
EMINI SP500 - FINANC	CIAL SECT INDEX (XAF) vs NASD	AQ 100 FUTURI	ES (ND)		
Spread Credit Rate	Decrease	+6:-1	55%	55%	0%	0%
EMINI SP500-INDUSTI	RIAL SECTOR INDE	X (XAI) vs E-N	IINI S&P CNX N	IFTY INDEX FUT	URES (EMF)	
Spread Credit Rate	Decrease	+3:-2	75%	75%	50%	50%
EMINI SP500-INDUSTI	RIAL SECTOR INDE	X (XAI) vs EM	INI SP500-UTILI	TIES SECTOR IN	NDEX (XAU)	
Spread Credit Rate	Decrease	+1:-1	70%	70%	50%	50%
EMINI SP500-TECHNO	LOGY SECTOR IN	DEX (XAK) vs	E-MINI S&P CI	NX NIFTY INDEX	FUTURES (EMF	=)
Spread Credit Rate	Decrease	+2:-1	65%	65%	50%	50%
EMINI SP500-UTILITIE	S SECTOR INDEX	(XAU) vs E-MIN	II S&P CNX NIF	TY INDEX FUTU	RES (EMF)	
Spread Credit Rate	Decrease	+3:-2	60%	60%	0%	0%
EMINI SP500-UTILITIE	S SECTOR INDEX	(XAU) vs E-MIN	II SP500 CONS	DISCRET SECT	OR IX (XAY)	
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
EMINI SP500-UTILITIE	S SECTOR INDEX	(XAU) vs NASE	AQ 100 FUTUR	RES (ND)		
Spread Credit Rate	Decrease	+6:-1	70%	70%	55%	55%

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spre	ad Rates					
		FX - Inter-com	modity Spread	Rates		
AFRICAN RAND (RA -	CME) vs RUSSIAN	RUBLE (RU - 0	CME)			
Spread Credit Rate	New	+4:-5			45%	45%
AFRICAN RAND (RA -	CME) vs TURKISH	LIRA FX (USD)	(TRY - CME)			
Spread Credit Rate	New	+1:-3			45%	45%
AUSTRALIAN DOLLAI	R (AD - CME) vs AF	RICAN RAND (RA - CME)			
Spread Credit Rate	Increase	+2:-3	30%	30%	50%	50%
AUSTRALIAN DOLLAI	R (AD - CME) vs HU	JNGARIAN FOR	RINT (FR - CME)			
Spread Credit Rate	New	+1:-2			45%	45%
AUSTRALIAN DOLLAI	R (AD - CME) vs KC	REAN WON (K	(RW - CME)			
Spread Credit Rate	New	+4:-5			50%	50%
AUSTRALIAN DOLLAI	R (AD - CME) vs RU	JSSIAN RUBLE	(RU - CME)			
Spread Credit Rate	Increase	+1:-1	30%	30%	60%	60%
AUSTRALIAN DOLLAI	R (AD - CME) vs SV	VISS FRANC (S	F - CME)			
Spread Credit Rate	Increase	+4:-3	50%	50%	60%	60%
BRITISH POUND (BP -	CME) vs AFRICAN	I RAND (RA - C	ME)			
Spread Credit Rate	Increase	+3:-2	30%	30%	60%	60%
BRITISH POUND (BP -	CME) vs CZECH K	ORUNA (CZ - C	CME)			
Spread Credit Rate	New	+2:-5			30%	30%
BRITISH POUND (BP -	CME) vs EURO FX	(EC - CME)				
Spread Credit Rate	Increase	+2:-1	45%	45%	55%	55%
BRITISH POUND (BP -	CME) vs NEW ZEA	ALAND DOLLA	R (NE - CME)			
Spread Credit Rate	Increase	+3:-2	50%	50%	65%	65%
BRITISH POUND (BP -	CME) vs NORWE	SIAN KRONE (U	IN - CME)			
Spread Credit Rate	Increase	+4:-1	55%	55%	60%	60%
BRITISH POUND (BP -	CME) vs RUSSIAN	RUBLE (RU - 0	CME)			
Spread Credit Rate	Increase	+1:-1	30%	30%	55%	55%
BRITISH POUND (BP -	CME) vs SWEDISH	H KRONA (SE -	CME)			
Spread Credit Rate	Increase	+3:-1	50%	50%	60%	60%
British Pound (BP) vs.	Swiss Franc (SF)					
Spread Credit Rate	Increase	+4:-5	50%	50%	60%	60%
CANADIAN DOLLAR (CD - CME) vs AFRI	CAN RAND (RA	A - CME)			
Spread Credit Rate	New	+3:-2			50%	50%

	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Sprea	ad Rates					
CANADIAN DOLLAR (CD - CME) vs CRO	OSS RATE CANA	ADIAN DOLLAR	/JAPANESE YE	N (CY - CME)	
Spread Credit Rate	Increase	+2:-1	55%	55%	70%	70%
CANADIAN DOLLAR (CD - CME) vs KOF	REAN WON (KRV	W - CME)			
Spread Credit Rate	New	+1:-1			50%	50%
CANADIAN DOLLAR (CD - CME) vs RUS	SSIAN RUBLE (R	U - CME)			
Spread Credit Rate	New	+1:-1			50%	50%
CANADIAN DOLLAR (CD - CME) vs TUF	RKISH LIRA FX (I	USD) (TRY - CM	IE)		
Spread Credit Rate	New	+2:-5			50%	50%
CROSS RATE BRITISH	H POUND/SWISS I	FRANC (BF - CM	E) vs BRITISH	POUND (BP - C	ME)	
Spread Credit Rate	New	+1:-1			45%	45%
CROSS RATE BRITISH	H POUND/SWISS I	FRANC (BF - CM	E) vs CROSS R	ATE EURO FX/	BRITISH POUND	(RP - CME)
Spread Credit Rate	New	+1:-1	_,		45%	
CROSS RATE BRITISH	H POUND/SWISS I	FRANC (BF - CM	E) vs CROSS R	ATE EURO FX/	JAPANESE YEN	(RY - CME)
Spread Credit Rate	New	+1:-1			45%	45%
CROSS RATE BRITISH	H POUND/SWISS I	FRANC (BF - CM	E) vs TURKISH	LIRA FX (EUR)	(TRE - CME)	
Spread Credit Rate	New	+1:-1			45%	45%
Spread Credit Rate CROSS RATE CANAD			- CME) vs CRO	SS RATE EUR		
CROSS RATE CANAD	IAN DOLLAR/JAP	ANESE YEN (CY			O FX/JAPANESE	EYEN (RY - CM
CROSS RATE CANAD Spread Credit Rate	Decrease	+1:-1	80%	80%	O FX/JAPANESE	EYEN (RY - CM
CROSS RATE CANAD Spread Credit Rate CROSS RATE CANAD	Decrease	+1:-1 PANESE YEN (CY	80% ' - CME) vs JAF	80% PANESE YEN (J	70% 70% Y - CME)	E YEN (RY - CM 70%
CROSS RATE CANAD Spread Credit Rate CROSS RATE CANAD Spread Credit Rate	Decrease PIAN DOLLAR/JAP Increase	+1:-1 PANESE YEN (CY +1:+1	80% ' - CME) vs JAF 30%	80% PANESE YEN (J	70% Y - CME)	70% 50%
CROSS RATE CANAD Spread Credit Rate CROSS RATE CANAD Spread Credit Rate CROSS RATE EURO F	Decrease INCOME DECREASE INCOME DECREASE INCOME DECREASE FX/BRITISH POUN	+1:-1 PANESE YEN (CY +1:+1 D (RP - CME) vs	80% ' - CME) vs JAF 30% CROSS RATE	80% PANESE YEN (J 30% EURO FX/JAPA	70% Y - CME) 50% NESE YEN (RY	70% 50% - CME)
CROSS RATE CANAD Spread Credit Rate CROSS RATE CANAD Spread Credit Rate CROSS RATE EURO F Spread Credit Rate	Decrease Increase FX/BRITISH POUN Decrease	+1:-1 PANESE YEN (CY +1:+1 D (RP - CME) vs +1:-1	80% 7 - CME) vs JAF 30% CROSS RATE 70%	80% PANESE YEN (J' 30% EURO FX/JAPA 70%	70% Y - CME) 50% NESE YEN (RY - 60%	70% 50% - CME)
CROSS RATE CANAD Spread Credit Rate CROSS RATE CANAD Spread Credit Rate CROSS RATE EURO F	Decrease Increase FX/BRITISH POUN Decrease	+1:-1 PANESE YEN (CY +1:+1 D (RP - CME) vs +1:-1	80% 7 - CME) vs JAF 30% CROSS RATE 70%	80% PANESE YEN (J' 30% EURO FX/JAPA 70%	70% Y - CME) 50% NESE YEN (RY - 60%	70% 50% - CME)
CROSS RATE CANAD Spread Credit Rate CROSS RATE CANAD Spread Credit Rate CROSS RATE EURO F Spread Credit Rate	Decrease Increase FX/BRITISH POUN Decrease	+1:-1 PANESE YEN (CY +1:+1 D (RP - CME) vs +1:-1	80% 7 - CME) vs JAF 30% CROSS RATE 70%	80% PANESE YEN (J' 30% EURO FX/JAPA 70%	70% Y - CME) 50% NESE YEN (RY - 60%	50% - CME) - (SJ - CME)
CROSS RATE CANAD Spread Credit Rate CROSS RATE CANAD Spread Credit Rate CROSS RATE EURO F Spread Credit Rate CROSS RATE EURO F	Decrease Increase FX/BRITISH POUN Decrease FX/BRITISH POUN New	+1:-1 PANESE YEN (CY +1:+1 D (RP - CME) vs +1:-1 D (RP - CME) vs +1:-1	80% 7 - CME) vs JAF 30% CROSS RATE 70% CROSS RATE	80% PANESE YEN (J 30% EURO FX/JAPA 70% SWISS FRANC/	70% Y - CME) 50% NESE YEN (RY 60% JAPANESE YEN	50% - CME) - (SJ - CME)
CROSS RATE CANAD Spread Credit Rate CROSS RATE CANAD Spread Credit Rate CROSS RATE EURO F Spread Credit Rate CROSS RATE EURO F	Decrease Increase FX/BRITISH POUN Decrease FX/BRITISH POUN New	+1:-1 PANESE YEN (CY +1:+1 D (RP - CME) vs +1:-1 D (RP - CME) vs +1:-1	80% 7 - CME) vs JAF 30% CROSS RATE 70% CROSS RATE	80% PANESE YEN (J 30% EURO FX/JAPA 70% SWISS FRANC/	70% Y - CME) 50% NESE YEN (RY 60% JAPANESE YEN	50% - CME) 60% 45%
CROSS RATE CANAD Spread Credit Rate CROSS RATE CANAD Spread Credit Rate CROSS RATE EURO F Spread Credit Rate CROSS RATE EURO F Spread Credit Rate CROSS RATE EURO F	Decrease DIAN DOLLAR/JAP Increase EX/BRITISH POUN Decrease EX/BRITISH POUN New EX/BRITISH POUN New New	+1:-1 PANESE YEN (CY +1:+1 D (RP - CME) vs +1:-1 D (RP - CME) vs +3:-4 D (RP - CME) vs +1:+1	80% 7 - CME) vs JAP 30% CROSS RATE 70% CROSS RATE	80% PANESE YEN (J 30% EURO FX/JAPA 70% SWISS FRANC/	70% Y - CME) 50% NESE YEN (RY - 60% JAPANESE YEN 45% CME)	50% - CME) 60% 45%
Spread Credit Rate CROSS RATE CANAD Spread Credit Rate CROSS RATE CANAD Spread Credit Rate CROSS RATE EURO F	Decrease DIAN DOLLAR/JAP Increase EX/BRITISH POUN Decrease EX/BRITISH POUN New EX/BRITISH POUN New New	+1:-1 PANESE YEN (CY +1:+1 D (RP - CME) vs +1:-1 D (RP - CME) vs +3:-4 D (RP - CME) vs +1:+1	80% 7 - CME) vs JAP 30% CROSS RATE 70% CROSS RATE	80% PANESE YEN (J 30% EURO FX/JAPA 70% SWISS FRANC/	70% Y - CME) 50% NESE YEN (RY - 60% JAPANESE YEN 45% CME)	50% - CME) 60% 45%
CROSS RATE CANAD Spread Credit Rate CROSS RATE CANAD Spread Credit Rate CROSS RATE EURO F	Decrease Increase FX/BRITISH POUN New FX/BRITISH POUN	+1:-1 PANESE YEN (CY +1:-1 D (RP - CME) vs +1:-1 D (RP - CME) vs +3:-4 D (RP - CME) vs +1:+1 D (RP - CME) vs +1:-1	80% 7 - CME) vs JAF 30% CROSS RATE 70% CROSS RATE	80% PANESE YEN (J' 30% EURO FX/JAPA 70% SWISS FRANC/ (/EURO FX (Z -	70% Y - CME) 50% NESE YEN (RY - 60% JAPANESE YEN 45% CME) 45% 5 - CME)	50% - CME) 60% 45%
Spread Credit Rate CROSS RATE CANAD Spread Credit Rate CROSS RATE EURO F	Decrease IIAN DOLLAR/JAP Increase FX/BRITISH POUN Decrease FX/BRITISH POUN New FX/BRITISH POUN	+1:-1 PANESE YEN (CY +1:-1 D (RP - CME) vs +1:-1 D (RP - CME) vs +3:-4 D (RP - CME) vs +1:+1 D (RP - CME) vs +1:-1 N (RY - CME) vs	80% 7 - CME) vs JAF 30% CROSS RATE 70% CROSS RATE	80% PANESE YEN (J' 30% EURO FX/JAPA 70% SWISS FRANC/ (/EURO FX (Z -	70% Y - CME) 50% NESE YEN (RY - 60% JAPANESE YEN 45% CME) 45% CME)	50% - CME) 60% 45%
Spread Credit Rate CROSS RATE CANAD Spread Credit Rate CROSS RATE EURO F Spread Credit Rate	Decrease Increase Increase EX/BRITISH POUN Decrease EX/BRITISH POUN New EX/JAPANESE YEI New	+1:-1 PANESE YEN (CY +1:-1 D (RP - CME) vs +1:-1 D (RP - CME) vs +3:-4 D (RP - CME) vs +1:-1 D (RP - CME) vs +1:-1 N (RY - CME) vs +1:-1	80% 7 - CME) vs JAF 30% CROSS RATE 70% CROSS RATE POLISH ZLOTY	80% PANESE YEN (J' 30% EURO FX/JAPA 70% SWISS FRANC/ (/EURO FX (Z -	70% Y - CME) 50% NESE YEN (RY - 60% JAPANESE YEN 45% CME) 45% CME) 45% CME)	50% - CME) 60% 45% 45%

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Sprea	d Rates					
CROSS RATE EURO FX	K/SWISS FRANC (I	RF - CME) vs CI	ROSS RATE SV	VISS FRANC/JAI	PANESE YEN (S	J - CME)
Spread Credit Rate	New	+2:-3			45%	45%
CROSS RATE EURO FX	K/SWISS FRANC (I	RF - CME) vs P(DLISH ZLOTY/E	EURO FX (Z - CM	E)	
Spread Credit Rate	New	+1:-1			45%	45%
CROSS RATE EURO FX	K/SWISS FRANC (I	RF - CME) vs Tl	JRKISH LIRA F	X (EUR) (TRE - 0	CME)	
Spread Credit Rate	New	+1:-1			45%	45%
CZECH KORUNA (CZ -	CME) vs NORWEC	SIAN KRONE (U	N - CME)			
Spread Credit Rate	Increase	+5:-3	40%	40%	50%	50%
CZECH KORUNA (CZ -	CME) vs SWEDISI	H KRONA (SE -	CME)			
Spread Credit Rate	Increase	+4:-3	50%	50%	60%	60%
EURO FX (EC - CME) vs	s CROSS RATE EL	JRO FX/BRITISI	H POUND (RP -	· CME)		
Spread Credit Rate	Decrease	+1:-1	65%	65%	45%	45%
EURO FX (EC - CME) vs	s CROSS RATE EL	JRO FX/SWISS	FRANC (RF - C	ME)		
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
EURO FX (EC - CME) vs	s SWISS FRANC (SF - CME)				
Spread Credit Rate	Increase	+2:-3	55%	55%	70%	70%
EURO FX (EC - CME) vs	s TURKISH LIRA F	X (USD) (TRY -	CME)			
Spread Credit Rate	Increase	+2:-6	30%	30%	45%	45%
HUNGARIAN FORINT (I	FR - CME) vs AFRI	CAN RAND (RA	A - CME)			
Spread Credit Rate	New	+5:-2			30%	30%
HUNGARIAN FORINT (I	FR - CME) vs KOR	EAN WON (KR)	W - CME)			
Spread Credit Rate	New	+3:-2			30%	30%
HUNGARIAN FORINT (I	FR - CME) vs NEW	ZEALAND DOI	LAR (NE - CM	E)		
Spread Credit Rate	New	+5:-2			30%	30%
HUNGARIAN FORINT (I	FR - CME) vs NOR	WEGIAN KRON	E (UN - CME)			
Spread Credit Rate	New	+2:-5			30%	30%
HUNGARIAN FORINT (I	FR - CME) vs SWE	DISH KRONA (SE - CME)			
Spread Credit Rate	New	+1:-2			45%	45%
HUNGARIAN FORINT (I	FR - CME) vs TUR	KISH LIRA FX (USD) (TRY - CN	ΛE)		
Spread Credit Rate	New	+3:-4			30%	30%
JAPANESE YEN (JY - C	CME) vs CHINESE	RENMINBI/JAP	ANESE YEN (R	MY - CME)		
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
KOREAN WON (KRW -	CME) vs AFRICAN	I RAND (RA - C	ME)			
Spread Credit Rate	New	+5:-3			50%	50%

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spre	ead Rates					
KOREAN WON (KRW	- CME) vs NEW ZE	ALAND DOLLA	R (NE - CME)			
Spread Credit Rate	New	+5:-3			50%	50%
KOREAN WON (KRW	- CME) vs RUSSIAI	N RUBLE (RU -	CME)			
Spread Credit Rate	New	+4:-3			50%	50%
KOREAN WON (KRW	- CME) vs SWEDIS	H KRONA (SE -	· CME)			
Spread Credit Rate	New	+3:-1			50%	50%
KOREAN WON (KRW	- CME) vs TURKISH	H LIRA FX (USE) (TRY - CME)			
Spread Credit Rate	New	+1:-2			50%	50%
NEW ZEALAND DOLL	AR (NE - CME) vs A	AFRICAN RANG	(RA - CME)			
Spread Credit Rate	Increase	+1:-1	30%	30%	50%	50%
NEW ZEALAND DOLL	.AR (NE - CME) vs F	RUSSIAN RUBL	E (RU - CME)			
Spread Credit Rate	Increase	+5:-6	30%	30%	50%	50%
POLISH ZLOTY (PZ -	CME) vs NORWEGI	AN KRONE (UN	N - CME)			
Spread Credit Rate	New	+1:-2			40%	40%
POLISH ZLOTY (PZ - 0	CME) vs SWEDISH	KRONA (SE - C	ME)			
Spread Credit Rate	New	+3:-5			40%	40%
SWISS FRANC (SF - C	CME) vs AFRICAN F	RAND (RA - CM	E)			
Spread Credit Rate	New	+2:-1			50%	50%
SWISS FRANC (SF - C	CME) vs CROSS RA	TE BRITISH PO	OUND/SWISS FI	RANC (BF - CME)	
Spread Credit Rate	Increase	+2:+1	45%	45%	65%	65%
SWISS FRANC (SF - C	ME) vs HUNGARIA	N FORINT (FR	- CME)			
Spread Credit Rate	New	+3:-4			50%	50%
SWISS FRANC (SF - C	CME) vs POLISH ZL	OTY (PZ - CME	i)			
Spread Credit Rate	New	+3:-5			45%	45%
SWISS FRANC (SF - C	CME) vs RUSSIAN R	RUBLE (RU - CI	ME)			
Spread Credit Rate	New	+3:-2			45%	45%
SWISS FRANC (SF - C	CME) vs SWEDISH F	KRONA (SE - C	ME)			
Spread Credit Rate	New	+2:-5			50%	50%
TURKISH LIRA FX (EL	JR) (TRE - CME) vs	POLISH ZLOT	Y/EURO FX (Z -	CME)		
Spread Credit Rate	New	+1:-1			45%	45%
TURKISH LIRA FX (EL			A FX (USD) (TRY	Y - CME)		
Spread Credit Rate	New	+5:-6	. /\	•	45%	45%
-1111111111-					.370	.576

Ratio

Change

Current

Current

New Initial

New

rtato Typo	Change	rano	Initial	Maintenance	110W IIIIII	Maintenance
Inter-commodity Spre	ad Rates					
	INTE	REST RATES - Int	er-commodity	Spread Rates		
10 Year Treasury Note	e (21) vs. Eurodoll	ar (ED) Tier 01				
Spread Credit Rate	Increase	+2:-5	50%	50%	60%	60%
10 Year Treasury Note	e (21) vs. Eurodoll	ar (ED) Tier 02				
Spread Credit Rate	Increase	+2:-5	50%	50%	60%	60%
10 Year Treasury Note	e (21) vs. Eurodoll	ar (ED) Tier 03				
Spread Credit Rate	Increase	+2:-5	50%	50%	60%	60%
10 Year Treasury Note	e (21) vs. Eurodoll	ar (ED) Tier 04				
Spread Credit Rate	Increase	+2:-5	50%	50%	60%	60%
10 Year Treasury Note	e (21) vs. Eurodoll	ar (ED) Tier 05				
Spread Credit Rate	Increase	+2:-5	50%	50%	60%	60%
10 Year Treasury Note	e (21) vs. Eurodoll	ar (ED) Tier 06				
Spread Credit Rate	Increase	+2:-5	50%	50%	60%	60%
10 Year Treasury Note	e (21) vs. Eurodoll	ar (ED) Tier 07				
Spread Credit Rate	Increase	+2:-5	50%	50%	60%	60%
10 Year Treasury Note	e (21) vs. Eurodoll	ar (ED) Tier 08				
Spread Credit Rate	Increase	+2:-5	50%	50%	60%	60%
10 Year Treasury Note	e (21) vs. Eurodoll	ar (ED) Tier 09				
Spread Credit Rate	Increase	+2:-5	50%	50%	60%	60%
10 Year Treasury Note	e (21) vs. Eurodoll	ar (ED) Tier 10				
Spread Credit Rate	Increase	+2:-5	50%	50%	60%	60%
10 Year Treasury Note	e (21) vs. Eurodoll	ar (ED) Tier 11				
Spread Credit Rate	Increase	+2:-5	50%	50%	60%	60%
2 Year Treasury Note	(26) vs. Eurodolla	r (ED) Tier 01				
Spread Credit Rate	Increase	+2:-3	50%	50%	60%	60%
2 Year Treasury Note	(26) vs. Eurodolla	ır (ED) Tier 02				
Spread Credit Rate	Increase	+2:-3	50%	50%	60%	60%
2 Year Treasury Note	(26) vs. Eurodolla	ır (ED) Tier 03				
Spread Credit Rate	Increase	+2:-3	50%	50%	60%	60%
2 Year Treasury Note	(26) vs. Eurodolla	r (ED) Tier 04				
Spread Credit Rate	Increase	+2:-3	50%	50%	60%	60%
2 Year Treasury Note	(26) vs. Eurodolla	r (ED) Tier 05				
Spread Credit Rate	Increase	+2:-3	50%	50%	60%	60%

Rate Type

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spre	ad Rates					
2 Year Treasury Note	(26) vs. Eurodollar	(ED) Tier 06				
Spread Credit Rate	Increase	+2:-3	50%	50%	60%	60%
2 Year Treasury Note	(26) vs. Eurodollar	(ED) Tier 07				
Spread Credit Rate	Increase	+2:-3	50%	50%	60%	60%
2 Year Treasury Note	(26) vs. Eurodollar	(ED) Tier 08				
Spread Credit Rate	Increase	+2:-3	50%	50%	60%	60%
2 Year Treasury Note	(26) vs. Eurodollar	(ED) Tier 09				
Spread Credit Rate	Increase	+2:-3	50%	50%	60%	60%
2 Year Treasury Note	(26) vs. Eurodollar	(ED) Tier 10				
Spread Credit Rate	Increase	+2:-3	50%	50%	60%	60%
2 Year Treasury Note	(26) vs. Eurodollar	(ED) Tier 11				
Spread Credit Rate	Increase	+2:-3	50%	50%	60%	60%
2 Year Treasury Note	(26) vs. Fed Funds	(CBOT) (41) Ti	er 1 (Mos. 1-4)			
Spread Credit Rate	Increase	+3:-2	0%	0%	50%	50%
2 Year Treasury Note	(26) vs. Fed Funds	(CBOT) (41) Ti	er 2 (Mos. 5+)			
Spread Credit Rate	Increase	+3:-2	0%	0%	50%	50%
5 Year Note (25) vs. E	urodollar (ED) Tier	01				
Spread Credit Rate	Increase	+2:-1	50%	50%	60%	60%
5 Year Note (25) vs. E	urodollar (ED) Tier	02				
Spread Credit Rate	Increase	+2:-1	50%	50%	60%	60%
5 Year Note (25) vs. Eu	urodollar (ED) Tier	03				
Spread Credit Rate	Increase	+2:-1	50%	50%	60%	60%
5 Year Note (25) vs. Eu	urodollar (ED) Tier	04				
Spread Credit Rate	Increase	+2:-1	50%	50%	60%	60%
5 Year Note (25) vs. Eu	urodollar (ED) Tier	05				
Spread Credit Rate	Increase	+2:-1	50%	50%	60%	60%
5 Year Note (25) vs. E	urodollar (ED) Tier	06				
Spread Credit Rate	Increase	+2:-1	50%	50%	60%	60%
5 Year Note (25) vs. E	urodollar (ED) Tier					
Spread Credit Rate	Increase	+2:-1	50%	50%	60%	60%
5 Year Note (25) vs. E						
Spread Credit Rate	Increase	+2:-1	50%	50%	60%	60%
5 Year Note (25) vs. Eu						
Spread Credit Rate	Increase	+2:-1	50%	50%	60%	60%
1			2270		2370	2370

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spre	ead Rates					
5 Year Note (25) vs. E	urodollar (ED) Tie	er 10				
Spread Credit Rate	Increase	+2:-1	50%	50%	60%	60%
5 Year Note (25) vs. E	urodollar (ED) Tie	er 11				
Spread Credit Rate	Increase	+2:-1	50%	50%	60%	60%
U.S. Treasury Bond v	s. Eurodollar (ED)	Tier 01				
Spread Credit Rate	Increase	+1:-5	50%	50%	60%	60%
U.S. Treasury Bond v	s. Eurodollar (ED)	Tier 02				
Spread Credit Rate	Increase	+1:-5	50%	50%	60%	60%
U.S. Treasury Bond v	s. Eurodollar (ED)	Tier 03				
Spread Credit Rate	Increase	+1:-5	50%	50%	60%	60%
U.S. Treasury Bond v	s. Eurodollar (ED)	Tier 04				
Spread Credit Rate	Increase	+1:-5	50%	50%	60%	60%
U.S. Treasury Bond v	s. Eurodollar (ED)	Tier 05				
Spread Credit Rate	Increase	+1:-5	50%	50%	60%	60%
U.S. Treasury Bond v	s. Eurodollar (ED)	Tier 06				
Spread Credit Rate	Increase	+1:-5	50%	50%	60%	60%
U.S. Treasury Bond v	s. Eurodollar (ED)	Tier 07				
Spread Credit Rate	Increase	+1:-5	50%	50%	60%	60%
U.S. Treasury Bond v	s. Eurodollar (ED)	Tier 08				
Spread Credit Rate	Increase	+1:-5	50%	50%	60%	60%
U.S. Treasury Bond v	s. Eurodollar (ED)	Tier 09				
Spread Credit Rate	Increase	+1:-5	50%	50%	60%	60%
U.S. Treasury Bond v	s. Eurodollar (ED)	Tier 10				
Spread Credit Rate	Increase	+1:-5	50%	50%	60%	60%
U.S. Treasury Bond v	s. Eurodollar (ED)	Tier 11				
Spread Credit Rate	Increase	+1:-5	50%	50%	60%	60%