

Advisory Notice

Clearing House

08-35

TO: Clearing Member Firms
 Chief Financial Officers
 Back Office Managers
 Margin Managers

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Wednesday, March 05, 2008

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 Notices 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. These margins are effective close of business on **Thursday, March 6, 2008**.

SPAN® MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Index Futures Outright Rates

E-Mini S&P Asia 50 Stock Index (PA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$4,375	\$3,500	\$5,000	\$4,000
Hedge/Member	Increase	\$3,500	\$3,500	\$4,000	\$4,000

CME Index Futures Inter-Commodity Spread Rates

E-Mini MSCI Emerging Markets Index (EMI) vs. CME E-mini FTSE/Xinhua China 25 Index (FXN) (3:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	50.00%	50.00%	65.00%	65.00%

Nasdaq-100 Index (ND) vs. Dow Jones (CBOT) (11) (2:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	75.00%	75.00%	85.00%	85.00%

Nasdaq-100 Index (ND) vs. Russell 2000 Stock Index (RL) (2:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	70.00%	70.00%	85.00%	85.00%

Nasdaq-100 Index (ND) vs. S&P 500/BARRA Value Index (SU) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	75.00%	75.00%	85.00%	85.00%

Nasdaq-100 Index (ND) vs. S&P Small Cap 600 (SMP) (2:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	60.00%	60.00%	80.00%	80.00%

NIKKEI 225 Stock Index (NK) vs. Dow Jones (CBOT) (11) (4:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	80.00%	80.00%	75.00%	75.00%

Russell 2000 Stock Index (RL) vs. Dow Jones (CBOT) (11) (1:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	75.00%	75.00%	85.00%	85.00%

Russell 2000 Stock Index (RL) vs. S&P Small Cap 600 (SMP) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	80.00%	80.00%	90.00%	90.00%

S&P Midcap 400 (MD) vs. Nasdaq-100 Index (ND) (2:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	80.00%	80.00%	75.00%	75.00%

S&P Midcap 400 (MD) vs. Russell 2000 Stock Index (RL) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	80.00%	80.00%

S&P Midcap 400 (MD) vs. S&P 500/BARRA Growth Index (SG) ## (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	80.00%	80.00%	75.00%	75.00%

CBOT Stock Index Futures Inter-Commodity Spread Rates

Dow Jones (CBOT) (11) vs. CBOT Dow Jones Real Estate Index (JR) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	80.00%	80.00%	75.00%	75.00%

Dow Jones (CBOT) (11) vs. Nasdaq-100 Index (ND) (3:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	75.00%	75.00%	85.00%	85.00%

Dow Jones (CBOT) (11) vs. NIKKEI 225 Stock Index (NK) (3:4)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	80.00%	80.00%	75.00%	75.00%

Dow Jones (CBOT) (11) vs. Russell 2000 Stock Index (RL) (3:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	75.00%	75.00%	85.00%	85.00%

CME Security Futures Outright Rates

Abbott Laboratories (AB)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	9.00%	9.00%	5.00%	5.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Abraxis BioScience, Inc. (ABB)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	24.00%	24.00%	20.00%	20.00%
Customer Rate	Decrease	24.00%	24.00%	20.00%	20.00%

Advanced Micro Devices (AV)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	28.00%	28.00%	22.00%	22.00%
Customer Rate	Decrease	28.00%	28.00%	22.00%	22.00%

Affiliated Computer Services, Inc. (QX)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	17.00%	17.00%	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Akamai Technologies (AKA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	23.00%	23.00%	16.00%	16.00%
Customer Rate	Decrease	23.00%	23.00%	20.00%	20.00%

Allegheny Technologies (ATI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	15.00%	15.00%	12.00%	12.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Altera Corporation (AP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	11.00%	11.00%	15.00%	15.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Altria Corp. (PM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	11.00%	11.00%	8.00%	8.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Amazon, Inc. (AZ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	32.00%	32.00%	28.00%	28.00%
Customer Rate	Decrease	32.00%	32.00%	28.00%	28.00%

American International Group (AG)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.00%	7.00%	12.00%	12.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Aon Corporation (Q7)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	19.00%	19.00%	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Apartment Investment & Mgmt. Co. (AIV)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.00%	6.00%	19.00%	19.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Arch Coal Inc. (ACI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.20%	8.20%	12.00%	12.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Archer Daniels Midland (ADM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	12.00%	12.00%	9.00%	9.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Avery Dennison Corporation (AVY)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	11.00%	11.00%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

BB&T Corporation (BT)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	5.00%	5.00%	8.00%	8.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Best Buy Co. Inc. (BB)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	14.00%	14.00%	17.00%	17.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Biogen Idec, Inc. (BG)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	13.80%	13.80%	19.00%	19.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Cablevision Systems Corp. (CVC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	17.00%	17.00%	22.00%	22.00%
Customer Rate	Increase	20.00%	20.00%	22.00%	22.00%

Capital One Financial (COF)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.00%	7.00%	11.00%	11.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Carpenter Technology (CRS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	17.00%	17.00%	22.00%	22.00%
Customer Rate	Increase	20.00%	20.00%	22.00%	22.00%

Centex Corp. (CTX)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.50%	7.50%	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Cheniere Energy Inc. (LNG)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	32.00%	32.00%	27.00%	27.00%
Customer Rate	Decrease	32.00%	32.00%	27.00%	27.00%

Chicago Mercantile Holdings Inc. (US)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	12.00%	12.00%	18.00%	18.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Circuit City Stores Inc. (CC9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	18.00%	18.00%	21.00%	21.00%
Customer Rate	Increase	20.00%	20.00%	21.00%	21.00%

CIT Group Inc. (CIT)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	11.00%	11.00%	19.00%	19.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Citigroup, Inc. (CG)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	5.60%	5.60%	9.00%	9.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Citizens Communication Company (LV)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.00%	6.00%	7.00%	7.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Clear Channel Communications Inc. (CCU)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.00%	7.00%	8.00%	8.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Cognizant Tech Solutions (CTS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	30.00%	30.00%	21.00%	21.00%
Customer Rate	Decrease	30.00%	30.00%	21.00%	21.00%

Comcast Corp. (CMX)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	13.00%	13.00%	22.00%	22.00%
Customer Rate	Increase	20.00%	20.00%	22.00%	22.00%

Computer Associates (C2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	13.10%	13.10%	19.00%	19.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Continental Airlines Inc. (CAL)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	14.00%	14.00%	19.00%	19.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Corning Inc. (GW)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.00%	8.00%	12.00%	12.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Countrywide Financial Corp. (C8)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	18.00%	18.00%	32.00%	32.00%
Customer Rate	Increase	20.00%	20.00%	32.00%	32.00%

Cummins Inc. (CMI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	17.00%	17.00%	23.00%	23.00%
Customer Rate	Increase	20.00%	20.00%	23.00%	23.00%

D R Horton Inc. (DHI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.50%	8.50%	12.00%	12.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Darden Restaurants, Inc. (DRI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	10.00%	10.00%	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Deere & Company (O8)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.00%	8.00%	11.00%	11.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Dow Chemical Company (DH)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	4.90%	4.90%	7.00%	7.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Duke Energy Corp. (O1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	9.00%	9.00%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

E Trade Financial Corp. (ET9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.40%	8.40%	30.00%	30.00%
Customer Rate	Increase	20.00%	20.00%	30.00%	30.00%

eBay (EB)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	16.00%	16.00%	19.00%	19.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

El Paso Corp. (EP9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	18.00%	18.00%	11.00%	11.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Electronic Data Systems (DE)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	9.00%	9.00%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Entergy Corp. (X8)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.00%	7.00%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Equity Residential (M7)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	9.00%	9.00%	12.00%	12.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Expeditors Intl of Wash (EXP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	12.00%	12.00%	15.00%	15.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

HLTH Corporation (HLT)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	11.50%	11.50%	20.00%	20.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

F5 Networks Inc. (FFI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	30.00%	30.00%	33.00%	33.00%
Customer Rate	Increase	30.00%	30.00%	33.00%	33.00%

Fannie Mae (FA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	9.00%	9.00%	19.00%	19.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

First Horizon National Corporation (M8)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	10.00%	10.00%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Foot Locker Inc. (FL)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	10.00%	10.00%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Ford Motor Co. (FD)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	11.20%	11.20%	9.00%	9.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Frontier Oil Corp. (FTO)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.40%	8.40%	15.00%	15.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Gannett Co., Inc. (GCI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	3.40%	3.40%	6.00%	6.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Genentech Inc. (DN)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	5.00%	5.00%	15.00%	15.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Gilead Sciences Inc. (GIL)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	16.00%	16.00%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Goldman Sachs Group Inc. (GS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	5.10%	5.10%	8.00%	8.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Goodyear Tire & Rubber (GT9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	16.00%	16.00%	12.00%	12.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

The Gap, Inc. (GPS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	15.00%	15.00%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Harley-Davidson, Inc. (HOG)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	9.00%	9.00%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Hasbro Inc. (I8)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	11.00%	11.00%	8.00%	8.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Host Hotels & Resorts, Inc. (HST)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	10.00%	10.00%	7.00%	7.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Huntington Bancshares Inc. (HBA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.00%	7.00%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

IBM (IM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.00%	6.00%	9.00%	9.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Intel Corp. (IT)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.20%	8.20%	11.00%	11.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

International Game Technology (IZ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.00%	7.00%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Intersil Corp. (ISI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	16.00%	16.00%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Intuit (IN9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	16.00%	16.00%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

J.C. Penny Company, Inc. (JC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.00%	6.00%	9.00%	9.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Jabil Circuit Inc. (JB9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	14.00%	14.00%	15.00%	15.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

JetBlue Airways Corp. (JX)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	18.00%	18.00%	21.00%	21.00%
Customer Rate	Increase	20.00%	20.00%	21.00%	21.00%

JP Morgan Chase & Co. (JM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	4.80%	4.80%	8.00%	8.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

KB Home (KB)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.30%	7.30%	15.00%	15.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

KeyCorp (LO)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.00%	7.00%	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Kinetic Concepts Inc. (KCI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	21.00%	21.00%	16.00%	16.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Lam Research Corp. (LRC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	16.00%	16.00%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Lehman Brothers Holdings (LX)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.00%	7.00%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Lennar Corp. (LF)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.80%	7.80%	16.00%	16.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Lowes Cos Inc. (LW)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.10%	7.10%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Marathon Oil Corp. (ON)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	13.00%	13.00%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Marshall & Isley Corp. (MI9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	5.00%	5.00%	8.00%	8.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Masco Corporation (OM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.00%	8.00%	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Mattel, Inc. (M9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.20%	6.20%	11.00%	11.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Maxim Integrated Products (MI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.60%	7.60%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

McAfee Inc. (MFE)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	18.00%	18.00%	21.00%	21.00%
Customer Rate	Increase	20.00%	20.00%	21.00%	21.00%

Medtronic, Inc. (MH)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	14.00%	14.00%	11.00%	11.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Merrill Lynch & Co., Inc. (ML)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.00%	7.00%	11.00%	11.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Metlife, Inc. (MF)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	4.20%	4.20%	7.00%	7.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Micron Technology, Inc. (MT)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.70%	8.70%	11.00%	11.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

The McGraw-Hill Companies, Inc. (MHP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	8.00%	8.00%	7.00%	7.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

National Oilwell Varco (NOV)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	9.00%	9.00%	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Network Appliance Inc. (NTA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	17.00%	17.00%	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

New York Times Co. (NYT)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	5.30%	5.30%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Nvidia Corporation (NC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	26.00%	26.00%	23.00%	23.00%
Customer Rate	Decrease	26.00%	26.00%	23.00%	23.00%

Nokia Corp. ADR (NO)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	14.00%	14.00%	17.00%	17.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Nortel Networks Corp. (NT9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.00%	6.00%	23.00%	23.00%
Customer Rate	Increase	20.00%	20.00%	23.00%	23.00%

NYSE Group Inc. (NY9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	9.00%	9.00%	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Odyssey Healthcare (ODS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	23.00%	23.00%	15.00%	15.00%
Customer Rate	Decrease	23.00%	23.00%	20.00%	20.00%

Office Depot Inc. (ODP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	10.00%	10.00%	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Oracle Corp (OC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.90%	6.90%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

OSI Pharmaceuticals, Inc. (L4)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	24.00%	24.00%	27.00%	27.00%
Customer Rate	Increase	24.00%	24.00%	27.00%	27.00%

Oceaneering Intl. Inc. (OII)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.00%	8.00%	11.00%	11.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

PMI Group Inc. (PM9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	27.00%	27.00%	21.00%	21.00%
Customer Rate	Decrease	27.00%	27.00%	21.00%	21.00%

Pulte Homes Inc. (PHM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	10.00%	10.00%	20.00%	20.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Regions Financial Corporation (RC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.00%	7.00%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Reynolds America Inc. (RJ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	10.90%	10.90%	8.00%	8.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Ryland Group, Inc. (RYL)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.80%	8.80%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

SAFECO Corporation (SAF)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	4.00%	4.00%	7.00%	7.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

SanDisk Corporation (DS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	20.00%	20.00%	27.00%	27.00%
Customer Rate	Increase	20.00%	20.00%	27.00%	27.00%

SBC Communications (S1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.00%	8.00%	5.00%	5.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Sherwin-Williams Co. (SHW)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	N/A	8.00%	8.00%	8.00%	8.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Smith International Inc. (SII)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.40%	6.40%	9.00%	9.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Southern Copper Corp. (PCU)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	27.00%	27.00%	22.00%	22.00%
Customer Rate	Decrease	27.00%	27.00%	22.00%	22.00%

Sovereign Bancorp. Inc. (S9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	10.00%	10.00%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Steel Dynamics Inc. (STL)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	14.00%	14.00%	17.00%	17.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Talisman Energy Inc. (TLM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	3.60%	3.60%	7.00%	7.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

TD Ameritrade Holding (AM9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	13.90%	13.90%	20.00%	20.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Temple-Inland, Inc. (TIN)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.00%	8.00%	16.00%	16.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Teva Pharmaceutical Industries Ltd (TEV)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	4.00%	4.00%	8.00%	8.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Toll Brothers Inc. (TOL)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.50%	8.50%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Tyco International (TY)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.10%	6.10%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

UAL Corp. (UAU)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	10.40%	10.40%	28.00%	28.00%
Customer Rate	Increase	20.00%	20.00%	28.00%	28.00%

Unisys Corp. (U)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	19.00%	19.00%	23.00%	23.00%
Customer Rate	Increase	20.00%	20.00%	23.00%	23.00%

UnumProvident Corporation (UNM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	25.00%	25.00%	16.00%	16.00%
Customer Rate	Decrease	25.00%	25.00%	20.00%	20.00%

Verisign Inc. (VRS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	14.00%	14.00%	16.00%	16.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Verizon Communications Inc. (VZ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	4.30%	4.30%	7.00%	7.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Vulcan Materials Company (VMC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	16.00%	16.00%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Wachovia Corp. (WB9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	5.50%	5.50%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Walgreen Co. (WAG)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	5.60%	5.60%	9.00%	9.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Walter Industries Inc. (WLT)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	13.00%	13.00%	17.00%	17.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Washington Mutual, Inc. (WA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	9.00%	9.00%	15.00%	15.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Waste Management, Inc. (WO)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	5.80%	5.80%	9.00%	9.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Wells Fargo (WF)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.00%	7.00%	12.00%	12.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Whirlpool Corp. (WHR)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.00%	7.00%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Whole Foods Market, Inc. (WFM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	24.00%	24.00%	18.00%	18.00%
Customer Rate	Decrease	24.00%	24.00%	20.00%	20.00%

Yamana Gold, Inc. (AUY)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	8.00%	8.00%	12.00%	12.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

YUM! Brands, Inc. (YUM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	13.00%	13.00%	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Zimmer Holdings Inc. (ZMH)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	12.00%	12.00%	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

CME Interest Rate Futures Outright Rates

LIBOR (1-Month) (EM) Mths 1-4

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$743	\$550	\$608	\$450
Hedge/Member	Decrease	\$550	\$550	\$450	\$450

LIBOR (1-Month) (EM) Mths 5-9

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$1,013	\$750	\$878	\$650
Hedge/Member	Decrease	\$750	\$750	\$650	\$650

Euroyen (EY) Mths 01-01

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥10,125	¥7,500	¥16,200	¥12,000
Hedge/Member	Increase	¥7,500	¥7,500	¥12,000	¥12,000

Euroyen (EY) Mths 02-02

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥12,150	¥9,000	¥17,550	¥13,000
Hedge/Member	Increase	¥9,000	¥9,000	¥13,000	¥13,000

Euroyen (EY) Mths 03-03

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥14,175	¥10,500	¥21,600	¥16,000
Hedge/Member	Increase	¥10,500	¥10,500	¥16,000	¥16,000

Euroyen (EY) Mths 04-05

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥16,875	¥12,500	¥27,000	¥20,000
Hedge/Member	Increase	¥12,500	¥12,500	¥20,000	¥20,000

Euroyen (EY) Mths 06-10

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥19,575	¥14,500	¥31,050	¥23,000
Hedge/Member	Increase	¥14,500	¥14,500	¥23,000	¥23,000

Euroyen (EY) Mths 11-20

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥28,350	¥21,000	¥43,200	¥32,000
Hedge/Member	Increase	¥21,000	¥21,000	¥32,000	¥32,000

CME Interest Rate Futures Intra-Commodity Spread Rates

Eurodollar (ED) - All Months Butterfly [Mo. 1]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$405	\$300	\$270	\$200
Hedge/Member	Decrease	\$300	\$300	\$200	\$200

Eurodollar (ED) - All Months Butterfly [Mo. 2]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$338	\$250	\$135	\$100
Hedge/Member	Decrease	\$250	\$250	\$100	\$100

Eurodollar (ED) - All Months Butterfly [Mo. 3]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$169	\$125	\$101	\$75
Hedge/Member	Decrease	\$125	\$125	\$75	\$75

Eurodollar (ED) - All Months Butterfly [Mo.5]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$68	\$50	\$101	\$75
Hedge/Member	Increase	\$50	\$50	\$75	\$75

Eurodollar (ED) - All Months Butterfly Skip-1 [Mo. 1]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$540	\$400	\$405	\$300
Hedge/Member	Decrease	\$400	\$400	\$300	\$300

Eurodollar (ED) - All Months Butterfly Skip-1 [Mo.2]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$405	\$300	\$338	\$250
Hedge/Member	Decrease	\$300	\$300	\$250	\$250

Eurodollar (ED) - All Months Butterfly Skip-1 [Mo.7]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$135	\$100	\$101	\$75
Hedge/Member	Decrease	\$100	\$100	\$75	\$75

Eurodollar (ED) - All Months Butterfly Skip-1 [Mo.8]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$101	\$75	\$68	\$50
Hedge/Member	Decrease	\$75	\$75	\$50	\$50

Eurodollar (ED) - All Months Butterfly skip-1 [Mos.10-14]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$68	\$50	\$34	\$25
Hedge/Member	Decrease	\$50	\$50	\$25	\$25

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.1]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$675	\$500	\$540	\$400
Hedge/Member	Decrease	\$500	\$500	\$400	\$400

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.2]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$675	\$500	\$540	\$400
Hedge/Member	Decrease	\$500	\$500	\$400	\$400

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.5]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$338	\$250	\$270	\$200
Hedge/Member	Decrease	\$250	\$250	\$200	\$200

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.7]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$203	\$150	\$135	\$100
Hedge/Member	Decrease	\$150	\$150	\$100	\$100

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.8]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$203	\$150	\$101	\$75
Hedge/Member	Decrease	\$150	\$150	\$75	\$75

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.9]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$135	\$100	\$68	\$50
Hedge/Member	Decrease	\$100	\$100	\$50	\$50

Eurodollar (ED) - All Months Butterfly Skip-2 [Mos.10]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$101	\$75	\$68	\$50
Hedge/Member	Decrease	\$75	\$75	\$50	\$50

Eurodollar (ED) - All Months Butterfly Skip-3 [Mo.4]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$473	\$350	\$405	\$300
Hedge/Member	Decrease	\$350	\$350	\$300	\$300

Eurodollar (ED) - All Months Butterfly Skip-3 [Mo.5]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$338	\$250	\$270	\$200
Hedge/Member	Decrease	\$250	\$250	\$200	\$200

Eurodollar (ED) - All Months Butterfly Skip-3 [Mo.6]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$270	\$200	\$203	\$150
Hedge/Member	Decrease	\$200	\$200	\$150	\$150

Eurodollar (ED) - All Months Butterfly Skip-3 [Mo.8]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$203	\$150	\$135	\$100
Hedge/Member	Decrease	\$150	\$150	\$100	\$100

Eurodollar (ED) - All Months Condor [Mo.1]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$405	\$300	\$338	\$250
Hedge/Member	Decrease	\$300	\$300	\$250	\$250

Eurodollar (ED) - All Months Condor [Mo.2]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$270	\$200	\$203	\$150
Hedge/Member	Decrease	\$200	\$200	\$150	\$150

Eurodollar (ED) - All Months Condor Skip-1 [Mo.5]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$270	\$200	\$203	\$150
Hedge/Member	Decrease	\$200	\$200	\$150	\$150

Eurodollar (ED) - All Months Condor Skip-1 [Mo.6]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$270	\$200	\$203	\$150
Hedge/Member	Decrease	\$200	\$200	\$150	\$150

Eurodollar (ED) - All Months Condor Skip-2 [Mo.5]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$338	\$250	\$270	\$200
Hedge/Member	Decrease	\$250	\$250	\$200	\$200

Eurodollar (ED) - All Months Condor Skip-2 [Mo.6]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$270	\$200	\$203	\$150
Hedge/Member	Decrease	\$200	\$200	\$150	\$150

Eurodollar (ED) - All Months Condor Skip-2 [Mo.8]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$203	\$150	\$135	\$100
Hedge/Member	Decrease	\$150	\$150	\$100	\$100

Eurodollar (ED) - All Months Condor Skip-3 [Mos.11-12]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$101	\$75	\$135	\$100
Hedge/Member	Increase	\$75	\$75	\$100	\$100

Eurodollar (ED) - All Months Condor Skip-3 [Mos.15-20]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$101	\$75	\$68	\$50
Hedge/Member	Decrease	\$75	\$75	\$50	\$50

Eurodollar (ED) - All Months ED Double Butterfly [Mo.1]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$675	\$500	\$338	\$250
Hedge/Member	Decrease	\$500	\$500	\$250	\$250

Eurodollar (ED) - All Months ED Double Butterfly [Mo.2]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$270	\$200	\$203	\$150
Hedge/Member	Decrease	\$200	\$200	\$150	\$150

Eurodollar (ED) - All Months ED Double Butterfly [Mo.3]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$135	\$100	\$101	\$75
Hedge/Member	Decrease	\$100	\$100	\$75	\$75

Eurodollar (ED) - All Months ED Double Butterfly [Mo.4]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$68	\$50	\$101	\$75
Hedge/Member	Increase	\$50	\$50	\$75	\$75

Eurodollar (ED) - All Months ED Double Butterfly [Mo.5]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$68	\$50	\$101	\$75
Hedge/Member	Increase	\$50	\$50	\$75	\$75

Eurodollar (ED) - All Months ED Double Butterfly [Mo.6]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$68	\$50	\$101	\$75
Hedge/Member	Increase	\$50	\$50	\$75	\$75

Eurodollar (ED) - All Months ED Double Butterfly [Mo.7]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$68	\$50	\$101	\$75
Hedge/Member	Increase	\$50	\$50	\$75	\$75

Eurodollar (ED) - All Months ED Double Condor (Mo.1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$405	\$300	\$338	\$250
Hedge/Member	Decrease	\$300	\$300	\$250	\$250

Eurodollar (ED) - All Months ED Double Condor (Mo.2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$270	\$200	\$203	\$150
Hedge/Member	Decrease	\$200	\$200	\$150	\$150

Eurodollar (ED) - All Months ED Double Condor (Mo.3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$135	\$100	\$101	\$75
Hedge/Member	Decrease	\$100	\$100	\$75	\$75

Eurodollar (ED) - All Months ED Double Condor (Mo.5)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$68	\$50	\$101	\$75
Hedge/Member	Increase	\$50	\$50	\$75	\$75

Eurodollar (ED) - Tier 1 vs. Tier 10 [mth 01-04 vs. mth 37-40]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$945	\$700	\$743	\$550
Intra-Commodity Spread - Hedge	Decrease	\$700	\$700	\$550	\$550
Intra-Commodity Spread - Member	Decrease	\$700	\$700	\$550	\$550

Eurodollar (ED) - Tier 1 vs. Tier 11 [mth 01-04 vs. mth 41-44]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$945	\$700	\$743	\$550
Intra-Commodity Spread - Hedge	Decrease	\$700	\$700	\$550	\$550
Intra-Commodity Spread - Member	Decrease	\$700	\$700	\$550	\$550

Eurodollar (ED) - Tier 1 vs. Tier 2 [mth 01-04 vs. mth 05-08]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$810	\$600	\$608	\$450
Intra-Commodity Spread - Hedge	Decrease	\$600	\$600	\$450	\$450
Intra-Commodity Spread - Member	Decrease	\$600	\$600	\$450	\$450

Eurodollar (ED) - Tier 1 vs. Tier 3 [mth 01-04 vs. mth 09-12]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$878	\$650	\$743	\$550
Intra-Commodity Spread - Hedge	Decrease	\$650	\$650	\$550	\$550
Intra-Commodity Spread - Member	Decrease	\$650	\$650	\$550	\$550

Eurodollar (ED) - Tier 1 vs. Tier 4 [mth 01-04 vs. mth 13-16]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$878	\$650	\$743	\$550
Intra-Commodity Spread - Hedge	Decrease	\$650	\$650	\$550	\$550
Intra-Commodity Spread - Member	Decrease	\$650	\$650	\$550	\$550

Eurodollar (ED) - Tier 1 vs. Tier 5 [mth 01-04 vs. mth 17-20]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$878	\$650	\$743	\$550
Intra-Commodity Spread - Hedge	Decrease	\$650	\$650	\$550	\$550
Intra-Commodity Spread - Member	Decrease	\$650	\$650	\$550	\$550

Eurodollar (ED) - Tier 1 vs. Tier 6 [mth 01-04 vs. mth 21-24]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$878	\$650	\$743	\$550
Intra-Commodity Spread - Hedge	Decrease	\$650	\$650	\$550	\$550
Intra-Commodity Spread - Member	Decrease	\$650	\$650	\$550	\$550

Eurodollar (ED) - Tier 1 vs. Tier 7 [mth 01-04 vs. mth 25-28]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$878	\$650	\$743	\$550
Intra-Commodity Spread - Hedge	Decrease	\$650	\$650	\$550	\$550
Intra-Commodity Spread - Member	Decrease	\$650	\$650	\$550	\$550

Eurodollar (ED) - Tier 1 vs. Tier 8 [mth 01-04 vs. mth 29-32]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$945	\$700	\$743	\$550
Intra-Commodity Spread - Hedge	Decrease	\$700	\$700	\$550	\$550
Intra-Commodity Spread - Member	Decrease	\$700	\$700	\$550	\$550

Eurodollar (ED) - Tier 1 vs. Tier 9 [mth 01-04 vs. mth 33-36]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$945	\$700	\$743	\$550
Intra-Commodity Spread - Hedge	Decrease	\$700	\$700	\$550	\$550
Intra-Commodity Spread - Member	Decrease	\$700	\$700	\$550	\$550

Eurodollar (ED) - Tier 2 vs. Tier 10 [mth 05-08 vs. mth 37-40]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$743	\$550	\$675	\$500
Intra-Commodity Spread - Hedge	Decrease	\$550	\$550	\$500	\$500
Intra-Commodity Spread - Member	Decrease	\$550	\$550	\$500	\$500

Eurodollar (ED) - Tier 2 vs. Tier 11 [mth 05-08 vs. mth 41-44]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$810	\$600	\$675	\$500
Intra-Commodity Spread - Hedge	Decrease	\$600	\$600	\$500	\$500
Intra-Commodity Spread - Member	Decrease	\$600	\$600	\$500	\$500

Eurodollar (ED) - Tier 2 vs. Tier 2 [mth 05-08 vs. mth 05-08]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$473	\$350	\$405	\$300
Intra-Commodity Spread - Hedge	Decrease	\$350	\$350	\$300	\$300
Intra-Commodity Spread - Member	Decrease	\$350	\$350	\$300	\$300

Eurodollar (ED) - Tier 2 vs. Tier 3 [mth 05-08 vs. mth 09-12]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$675	\$500	\$608	\$450
Intra-Commodity Spread - Hedge	Decrease	\$500	\$500	\$450	\$450
Intra-Commodity Spread - Member	Decrease	\$500	\$500	\$450	\$450

Eurodollar (ED) - Tier 2 vs. Tier 4 [mth 05-08 vs. mth 13-16]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$675	\$500	\$608	\$450
Intra-Commodity Spread - Hedge	Decrease	\$500	\$500	\$450	\$450
Intra-Commodity Spread - Member	Decrease	\$500	\$500	\$450	\$450

Eurodollar (ED) - Tier 2 vs. Tier 9 [mth 05-08 vs. mth 33-36]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$743	\$550	\$675	\$500
Intra-Commodity Spread - Hedge	Decrease	\$550	\$550	\$500	\$500
Intra-Commodity Spread - Member	Decrease	\$550	\$550	\$500	\$500

Eurodollar (ED) - Tier 3 vs. Tier 10 [mth 09-12 vs. mth 37-40]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Increase	\$540	\$400	\$608	\$450
Intra-Commodity Spread - Hedge	Increase	\$400	\$400	\$450	\$450
Intra-Commodity Spread - Member	Increase	\$400	\$400	\$450	\$450

Eurodollar (ED) - Tier 3 vs. Tier 11 [mth 09-12 vs. mth 41-44]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Increase	\$540	\$400	\$675	\$500
Intra-Commodity Spread - Hedge	Increase	\$400	\$400	\$500	\$500
Intra-Commodity Spread - Member	Increase	\$400	\$400	\$500	\$500

Eurodollar (ED) - Tier 3 vs. Tier 3 [mth 09-12 vs. mth 09-12]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Increase	\$135	\$100	\$236	\$175
Intra-Commodity Spread - Hedge	Increase	\$100	\$100	\$175	\$175
Intra-Commodity Spread - Member	Increase	\$100	\$100	\$175	\$175

Eurodollar (ED) - Tier 3 vs. Tier 4 [mth 09-12 vs. mth 13-16]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Increase	\$203	\$150	\$405	\$300
Intra-Commodity Spread - Hedge	Increase	\$150	\$150	\$300	\$300
Intra-Commodity Spread - Member	Increase	\$150	\$150	\$300	\$300

Eurodollar (ED) - Tier 3 vs. Tier 5 [mth 09-12 vs. mth 17-20]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Increase	\$338	\$250	\$405	\$300
Intra-Commodity Spread - Hedge	Increase	\$250	\$250	\$300	\$300
Intra-Commodity Spread - Member	Increase	\$250	\$250	\$300	\$300

Eurodollar (ED) - Tier 3 vs. Tier 7 [mth 09-12 vs. mth 25-28]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Increase	\$405	\$300	\$473	\$350
Intra-Commodity Spread - Hedge	Increase	\$300	\$300	\$350	\$350
Intra-Commodity Spread - Member	Increase	\$300	\$300	\$350	\$350

Eurodollar (ED) - Tier 3 vs. Tier 9 [mth 09-12 vs. mth 33-36]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Increase	\$540	\$400	\$608	\$450
Intra-Commodity Spread - Hedge	Increase	\$400	\$400	\$450	\$450
Intra-Commodity Spread - Member	Increase	\$400	\$400	\$450	\$450

Eurodollar (ED) - Tier 4 vs. Tier 10 [mth 13-16 vs. mth 37-40]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Increase	\$473	\$350	\$540	\$400
Intra-Commodity Spread - Hedge	Increase	\$350	\$350	\$400	\$400
Intra-Commodity Spread - Member	Increase	\$350	\$350	\$400	\$400

Eurodollar (ED) - Tier 4 vs. Tier 11 [mth 13-16 vs. mth 41-44]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Increase	\$473	\$350	\$608	\$450
Intra-Commodity Spread - Hedge	Increase	\$350	\$350	\$450	\$450
Intra-Commodity Spread - Member	Increase	\$350	\$350	\$450	\$450

Eurodollar (ED) - Tier 4 vs. Tier 4 [mth 13-16 vs. mth 13-16]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Increase	\$101	\$75	\$169	\$125
Intra-Commodity Spread - Hedge	Increase	\$75	\$75	\$125	\$125
Intra-Commodity Spread - Member	Increase	\$75	\$75	\$125	\$125

Eurodollar (ED) - Tier 6 vs. Tier 10 [mth 21-24 vs. mth 37-40]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$405	\$300	\$338	\$250
Intra-Commodity Spread - Hedge	Decrease	\$300	\$300	\$250	\$250
Intra-Commodity Spread - Member	Decrease	\$300	\$300	\$250	\$250

Eurodollar (ED) - Tier 7 vs. Tier 10 [mth 25-28 vs. mth 37-40]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$338	\$250	\$270	\$200
Intra-Commodity Spread - Hedge	Decrease	\$250	\$250	\$200	\$200
Intra-Commodity Spread - Member	Decrease	\$250	\$250	\$200	\$200

Eurodollar (ED) - Tier 7 vs. Tier 11 [mth 25-28 vs. mth 41-44]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$405	\$300	\$338	\$250
Intra-Commodity Spread - Hedge	Decrease	\$300	\$300	\$250	\$250
Intra-Commodity Spread - Member	Decrease	\$300	\$300	\$250	\$250

Eurodollar (ED) - Tier 7 vs. Tier 8 [mth 25-28 vs. mth 29-32]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$203	\$150	\$135	\$100
Intra-Commodity Spread - Hedge	Decrease	\$150	\$150	\$100	\$100
Intra-Commodity Spread - Member	Decrease	\$150	\$150	\$100	\$100

Eurodollar (ED) - Tier 7 vs. Tier 9 [mth 25-28 vs. mth 33-36]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra-Commodity Spread - Spec	Decrease	\$270	\$200	\$203	\$150
Intra-Commodity Spread - Hedge	Decrease	\$200	\$200	\$150	\$150
Intra-Commodity Spread - Member	Decrease	\$200	\$200	\$150	\$150

Euroyen (EY) - T1 (Month 1) vs. T2 (Month 2) [mth 01 vs. mth 02]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥7,425	¥5,500	¥10,125	¥7,500
Hedge/Member	Increase	¥5,500	¥5,500	¥7,500	¥7,500

Euroyen (EY) - T1 (Month 1) vs. T3 (Month 3) [mth 01 vs. mth 03]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥8,775	¥6,500	¥16,200	¥12,000
Hedge/Member	Increase	¥6,500	¥6,500	¥12,000	¥12,000

Euroyen (EY) - T1 (Month 1) vs. T4 (Months. 4-5) [mth 01 vs. mth 04-05]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥12,150	¥9,000	¥20,250	¥15,000
Hedge/Member	Increase	¥9,000	¥9,000	¥15,000	¥15,000

Euroyen (EY) - T1 (Month 1) vs. T5 (Months. 6-10) [mth 01 vs. mth 06-10]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥15,525	¥11,500	¥25,650	¥19,000
Hedge/Member	Increase	¥11,500	¥11,500	¥19,000	¥19,000

Euroyen (EY) - T1 (Month 1) vs. T6 (Months. 11-20) [mth 01 vs. mth 11-20]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥19,575	¥14,500	¥35,775	¥26,500
Hedge/Member	Increase	¥14,500	¥14,500	¥26,500	¥26,500

Euroyen (EY) - T2 (Month 2) vs. T3 (Month 3) [mth 02 vs. mth 03]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥5,400	¥4,000	¥11,475	¥8,500
Hedge/Member	Increase	¥4,000	¥4,000	¥8,500	¥8,500

Euroyen (EY) - T2 (Month 2) vs. T4 (Months. 4-5) [mth 02 vs. mth 04-05]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥9,450	¥7,000	¥14,850	¥11,000
Hedge/Member	Increase	¥7,000	¥7,000	¥11,000	¥11,000

Euroyen (EY) - T2 (Month 2) vs. T5 (Months. 6-10) [mth 02 vs. mth 06-10]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥13,500	¥10,000	¥18,900	¥14,000
Hedge/Member	Increase	¥10,000	¥10,000	¥14,000	¥14,000

Euroyen (EY) - T2 (Month 2) vs. T6 (Months. 11-20) [mth 02 vs. mth 11-20]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥17,550	¥13,000	¥31,725	¥23,500
Hedge/Member	Increase	¥13,000	¥13,000	\$23,500	\$23,500

Euroyen (EY) - T3 (Month 3) vs. T4 (Months. 4-5) [mth 03 vs. mth 04-05]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥7,425	¥5,500	¥11,475	¥8,500
Hedge/Member	Increase	¥5,500	¥5,500	¥8,500	¥8,500

Euroyen (EY) - T3 (Month 3) vs. T5 (Months. 6-10) [mth 03 vs. mth 06-10]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥11,475	¥8,500	¥17,550	¥13,000
Hedge/Member	Increase	¥8,500	¥8,500	¥13,000	¥13,000

Euroyen (EY) - T3 (Month 3) vs. T6 (Months. 11-20) [mth 03 vs. mth 11-20]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥16,200	¥12,000	¥31,725	¥23,500
Hedge/Member	Increase	¥12,000	¥12,000	¥23,500	¥23,500

Euroyen (EY) - T4 (Months. 4-5) vs. T5 (Months. 6-10) [mth 04-05 vs. mth 06-10]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥8,775	¥6,500	¥10,125	¥7,500
Hedge/Member	Increase	¥6,500	¥6,500	¥7,500	¥7,500

Euroyen (EY) - T4 (Months. 4-5) vs. T6 (Months. 11-20) [mth 04-05 vs. mth 11-20]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥14,850	¥11,000	¥27,675	¥20,500
Hedge/Member	Increase	¥11,000	¥11,000	¥20,500	¥20,500

Euroyen (EY) - T5 (Months. 6-10) vs. T5 (Months. 6-10) [mth 06-10 vs. mth 06-10]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥7,425	¥5,500	¥8,775	¥6,500
Hedge/Member	Increase	¥5,500	¥5,500	¥6,500	¥6,500

Euroyen (EY) - T5 (Months. 6-10) vs. T6 (Months. 11-20) [mth 06-10 vs. mth 11-20]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥13,500	¥10,000	¥25,650	¥19,000
Hedge/Member	Increase	¥10,000	¥10,000	¥19,000	¥19,000

Euroyen (EY) - T6 (Months. 11-20) vs. T6 (Months. 11-20) [mth 11-20 vs. mth 11-20]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥12,150	¥9,000	¥24,300	¥18,000
Hedge/Member	Increase	¥9,000	¥9,000	¥18,000	¥18,000

CME Interest Rate Futures Inter-Commodity Spread Rates

CME Lehman Brothers US Aggregate Index (LBA) vs. 10 Year Swap (CBOT) (66) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	70.00%	70.00%

CME Lehman Brothers US Aggregate Index (LBA) vs. 10 Year Treasury Note (21) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	70.00%	70.00%

CME Lehman Brothers US Aggregate Index (LBA) vs. 2 Year Treasury Note (26) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	70.00%	70.00%

CME Lehman Brothers US Aggregate Index (LBA) vs. 30 Year Swap (CBOT) (I3) (2:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	70.00%	70.00%

CME Lehman Brothers US Aggregate Index (LBA) vs. 5 Year Swap (CBOT) (NG) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	70.00%	70.00%

CME Lehman Brothers US Aggregate Index (LBA) vs. 5 Year Treasury Note (25) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	70.00%	70.00%

CME Lehman Brothers US Aggregate Index (LBA) vs. US Long Bond (17) (2:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	70.00%	70.00%

Eurodollar (ED) vs. CME Eurozone HICP Inflation Index (HC) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	75.00%	75.00%	65.00%	65.00%

Eurodollar (ED) vs. CME Lehman Brothers US Aggregate Index (LBA) (2:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	75.00%	75.00%	65.00%	65.00%

Eurodollar (ED) vs. Euroyen (EY) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	17.00%	17.00%	13.00%	13.00%

LIBOR (1-Month) (EM) vs. 2 Year Treasury Note (26) (2:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	50.00%	50.00%

LIBOR (1-Month) (EM) vs. 5 Year Treasury Note (25) (2:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	70.00%	70.00%	60.00%	60.00%

LIBOR (1-Month) (EM) vs. Euroyen (EY) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	50.00%	50.00%

LIBOR (1-Month) (EM) vs. Fed Funds (CBOT) (41) (5:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	50.00%	50.00%	60.00%	60.00%

CBOT Interest Rate Futures Outright Rates

30 Year Swap (CBOT) (I3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,835	\$2,100	\$3,780	\$2,800
Hedge/Member	Increase	\$2,100	\$2,100	\$2,800	\$2,800

5 Year Swap (CBOT) (NG)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,215	\$900	\$1,350	\$1,000
Hedge/Member	Increase	\$900	\$900	\$1,000	\$1,000

CBOT Interest Rate Futures Intra-Commodity Spread Rates

Fed Funds (CBOT) (41) - Tier 1 vs. Tier 2 [mth 1-4 vs. mth 5-12]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$608	\$450	\$743	\$550
Hedge/Member	Increase	\$450	\$450	\$550	\$550

CBOT Interest Rate Futures Inter-Commodity Spread Rates

10 Year Swap (CBOT) (66) vs. CME Lehman Brothers US Aggregate Index (LBA) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	70.00%	70.00%

10 Year Treasury Note (21) vs. CME Lehman Brothers US Aggregate Index (LBA) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	70.00%	70.00%

2 Year Treasury Note (26) vs. CME Lehman Brothers US Aggregate Index (LBA) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	70.00%	70.00%

2 Year Treasury Note (26) vs. LIBOR (1-Month) (EM) (3:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	50.00%	50.00%

30 Year Swap (CBOT) (I3) vs. CME Lehman Brothers US Aggregate Index (LBA) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	70.00%	70.00%

5 Year Swap (CBOT) (NG) vs. CME Lehman Brothers US Aggregate Index (LBA) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	70.00%	70.00%

5 Year Treasury Note (25) vs. CME Lehman Brothers US Aggregate Index (LBA) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	70.00%	70.00%

5 Year Treasury Note (25) vs. LIBOR (1-Month) (EM) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	70.00%	70.00%	60.00%	60.00%

Fed Funds (CBOT) (41) vs. LIBOR (1-Month) (EM) (3:5)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	50.00%	50.00%	60.00%	60.00%

US Long Bond (17) vs. CME Lehman Brothers US Aggregate Index (LBA) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	85.00%	85.00%	70.00%	70.00%

CME Currency Futures Outright Rates

CME Israeli Shekel (IS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$5,400	\$4,000	\$6,750	\$5,000
Hedge/Member	Increase	\$4,000	\$4,000	\$5,000	\$5,000

Cross Rate Euro FX/Japanese Yen (RY)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥540,000	¥400,000	¥405,000	¥300,000
Hedge/Member	Decrease	¥400,000	¥400,000	¥300,000	¥300,000

Cross Rate Euro FX/Norwegian Krone (CN)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	NKr17,550	NKr13,000	NKr14,850	NKr11,000
Hedge/Member	Decrease	NKr13,000	NKr13,000	NKr11,000	NKr11,000

Cross Rate EuroFX/British Pound (RP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	£1,350	£1,000	\$1,215	\$900
Hedge/Member	Decrease	£1,000	£1,000	\$900	\$900

Swiss Franc (SF)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,620	\$1,200	\$1,890	\$1,400
Hedge/Member	Increase	\$1,200	\$1,200	\$1,400	\$1,400

CME Currency Futures Intra-Commodity Spread Rates

Brazilian Real (BR) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$700	\$500	\$560	\$400
Hedge/Member	Decrease	\$500	\$500	\$400	\$400

CME Currency Futures Inter-Commodity Spread Rates*

Australian Dollar (AD) vs. British Pound (BP) (3:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	55.00%	55.00%	40.00%	40.00%

Australian Dollar (AD) vs. British Pound Spot (GBPUS) (3:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	55.00%	55.00%	40.00%	40.00%

Australian Dollar (AD) vs. Cross Rate Euro FX/Australian Dollar (CA) (+2:+1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	80.00%	80.00%	70.00%	70.00%

British Pound (BP) vs. Australian Dollar Spot (AUDUS) (2:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	55.00%	55.00%	40.00%	40.00%

British Pound (BP) vs. Canadian Dollar (CD) (3:4)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	65.00%	65.00%	45.00%	45.00%

British Pound (BP) vs. Canadian Dollar Spot (USDCA) (+3:+4)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	65.00%	65.00%	45.00%	45.00%

British Pound (BP) vs. New Zealand Dollar (NE) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	50.00%	50.00%	40.00%	40.00%

Canadian Dollar (CD) vs. British Pound Spot (GBPUS) (4:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	65.00%	65.00%	45.00%	45.00%

Cross Rate Euro FX/Australian Dollar (CA) vs. Australian Dollar Spot (AUDUS) (+1:+2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	80.00%	80.00%	\$70	\$70

Cross Rate Euro FX/Swiss Franc (RF) vs. Swiss Franc (SF) (+2:+3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	50.00%	50.00%	35.00%	35.00%

Cross Rate Euro FX/Swiss Franc (RF) vs. Swiss Franc Spot (USDCH) (2:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	50.00%	50.00%	35.00%	35.00%

New Zealand Dollar (NE) vs. British Pound Spot (GBPUS) (2:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	50.00%	50.00%	40.00%	40.00%

Swiss Franc (SF) vs. Cross Rate Euro FX/Swiss Franc Spot (EURCH) (+3:+2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	50.00%	50.00%	35.00%	35.00%

FXMS Currency Spot Outright Rates

Cross Rate Euro FX/British Pound Spot (EURGB)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	£1,350	£1,000	£1,215	£900
Hedge/Member	Decrease	£1,000	£1,000	£900	£900

Cross Rate Euro FX/Japanese Yen Spot (EURJP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥540,000	¥400,000	¥405,000	¥300,000
Hedge/Member	Decrease	¥400,000	¥400,000	¥300,000	¥300,000

Swiss Franc Spot (USDCH)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	CHF1,769	CHF1,310	CHF1,958	CHF1,450
Hedge/Member	Increase	CHF1,310	CHF1,310	CHF1,450	CHF1,450

FXMS Currency Spot Inter-Commodity Spread Rates*

Australian Dollar Spot (AUDUS) vs. British Pound (BP) (3:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	55.00%	55.00%	40.00%	40.00%

Australian Dollar Spot (AUDUS) vs. British Pound Spot (GBPUS) (3:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	55.00%	55.00%	40.00%	40.00%

Australian Dollar Spot (AUDUS) vs. Cross Rate Euro FX/Australian Dollar (CA) (+2:+1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	80.00%	80.00%	\$70	\$70

British Pound Spot (GBPUS) vs. Australian Dollar (AD) (2:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	55.00%	55.00%	40.00%	40.00%

British Pound Spot (GBPUS) vs. Canadian Dollar (CD) (3:4)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	65.00%	65.00%	45.00%	45.00%

British Pound Spot (GBPUS) vs. Canadian Dollar Spot (USDCA) (+3:+4)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	65.00%	65.00%	45.00%	45.00%

British Pound Spot (GBPUS) vs. New Zealand Dollar (NE) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	50.00%	50.00%	40.00%	40.00%

Canadian Dollar Spot (USDCA) vs. British Pound (BP) (+4:+3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	65.00%	65.00%	45.00%	45.00%

Cross Rate Euro FX/Swiss Franc Spot (EURCH) vs. Swiss Franc (SF) (+2:+3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	50.00%	50.00%	35.00%	35.00%

Cross Rate Euro FX/Swiss Franc Spot (EURCH) vs. Swiss Franc Spot (USDCH) (2:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	50.00%	50.00%	35.00%	35.00%

Swiss Franc Spot (USDCH) vs. Cross Rate Euro FX/Swiss Franc (RF) (3:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	50.00%	50.00%	35.00%	35.00%

CME Agricultural Futures Outright Rates

Feeder Cattle (FC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$1,553	\$1,150	\$1,350	\$1,000
Hedge/Member	Decrease	\$1,150	\$1,150	\$1,000	\$1,000
Delivery Month - Spec	Decrease	\$1,553	\$1,150	\$1,350	\$1,000
Delivery Month - Hedge/Member	Decrease	\$1,150	\$1,150	\$1,000	\$1,000

GSCI ER Futures (GA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Special	N/A	100.00%	100.00%	100.00%	100.00%
Normal (Speculative)	Increase	\$3,450	\$2,300	\$4,500	\$3,000
Normal (Hedge/Member)	Increase	\$2,300	\$2,300	\$3,000	\$3,000

CME Agricultural Futures Intra-Commodity Spread Rates

Feeder Cattle (FC) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$608	\$450	\$473	\$350
Hedge	Decrease	\$450	\$450	\$350	\$350
Member	Decrease	\$450	\$450	\$350	\$350

Frozen Pork Bellies (PB) - New

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$810	\$600	\$675	\$500
Hedge	Decrease	\$600	\$600	\$500	\$500
Member	Decrease	\$600	\$600	\$500	\$500

Milk (DA) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$1,620	\$1,200	\$1,350	\$1,000
Hedge/Member	Decrease	\$1,200	\$1,200	\$1,000	\$1,000

CME Agricultural Futures Inter-Commodity Spread Rates

Feeder Cattle (FC) vs. Corn (CBOT) (C) vs. Live Cattle (LC) (+2:+1:-4)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	70.00%	70.00%	80.00%	80.00%

Lean Hogs (LN) vs. Frozen Pork Bellies (PB) (3:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	45.00%	45.00%	55.00%	55.00%

CBOT Agricultural Futures Outright Rates

Dow Jones-AIG Commodity Index Excess Return (70)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$540	\$400	\$810	\$600
Hedge/Member	Increase	\$400	\$400	\$600	\$600

Oats (CBOT) (O)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$878	\$650	\$1,013	\$750
Hedge/Member	Increase	\$650	\$650	\$750	\$750

Rough Rice (CBOT) (14)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,013	\$750	\$1,215	\$900
Hedge/Member	Increase	\$750	\$750	\$900	\$900

CBOT Agricultural Futures Intra-Commodity Spread Rates

Rough Rice (CBOT) (14) - Old Crop vs New Crop Old/New

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$473	\$350	\$608	\$450
Hedge/Member	Increase	\$350	\$350	\$450	\$450

CBOT Agricultural Futures Inter-Commodity Spread Rates

Corn (CBOT) (C) vs. Feeder Cattle (FC) vs. Live Cattle (LC) (+1:+2:-4)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	70.00%	70.00%	80.00%	80.00%

New CME Index Futures Inter-Spread Ratio:

Yen-based Nikkei (N1) vs. NIKKEI 225 Stock Index (NK) (14:13)

*In addition, the following FXMS and CME Currency Inter-Commodity Spreads will no longer be offered:

Australian Dollar (AD) vs. Japanese Yen (JY)
Australian Dollar (AD) vs. Japanese Yen (USDJP)
Australian Dollar (AUDUS) vs. Japanese Yen (JY)
Australian Dollar (AUDUS) vs. Japanese Yen (USDJP)
Japanese Yen (JY) vs. New Zealand Dollar (NE)
Japanese Yen (JY) vs. New Zealand Dollar (NZDUS)
Japanese Yen (USDJP) vs. New Zealand Dollar (NE)
Japanese Yen (USDJP) vs. New Zealand Dollar (NZDUS)
Canadian Dollar (CD) vs. Japanese Yen (JY)
Canadian Dollar (USDCA) vs. Japanese Yen (JY)
Canadian Dollar (USDCA) vs. Japanese Yen (USDJP)
Canadian Dollar (CD) vs. Japanese Yen (USDJP)
Euro FX (EC) vs. Cross Rate Chinese Renminbi/Euro (RME)
Euro FX (EURUS) vs. Cross Rate Chinese Renminbi/Euro (RME)
Japanese Yen (JY) vs. Cross Rate Chinese Renminbi/Japanese Yen (RMY)
Japanese Yen (USDJP) vs. Cross Rate Chinese Renminbi/Japanese Yen (RMY)

Please contact the Risk Management Department at 312-648-3888, if you have any questions regarding these Performance Bond Changes.