

Advisory Notice

Clearing House

08-80

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Monday, April 21, 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 after the close of business **Tuesday, April 22, 2008.**

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Index Futures Outright Rates

Nasdaq-100 Index (ND)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$16,250	\$13,000	\$13,750	\$11,000
Hedge/Member	Decrease	\$13,000	\$13,000	\$11,000	\$11,000

CME Index Futures Inter-Commodity Spread Rates

CME E-mini FTSE/Xinhua China 25 Index (FXN) vs. Nasdaq-100 Index (ND) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	65.00%	65.00%	60.00%	60.00%

Russell 2000 Stock Index (RL) vs. S&P 500/BARRA Value Index (SU) (1:2)

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

NIKKEI 225 Stock Index (NK) vs. S&P Small Cap 600 (SMP) (5:4)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	70.00%	70.00%	65.00%	65.00%

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	Decrease	65.00%	65.00%	40.00%	40.00%

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	Decrease	85.00%	85.00%	80.00%	80.00%

S&P 500 Stock Index (SP) vs. Dow Jones (CBOT) (11) (1:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	90.00%	90.00%	85.00%	85.00%

S&P 500/BARRA Value Index (SU) vs. Dow Jones (CBOT) (11) (2:3)

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 Stock Index (SP) (1:1)

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

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

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

Yen-based Nikkei (N1) vs. S&P Small Cap 600 (SMP) (5:1)

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

Yen-based Nikkei (N1) vs. E-Mini S&P Asia 50 Stock Index (PA)

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

CBOT Stock Index Futures Inter-Commodity Spread Rates

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	Decrease	85.00%	85.00%	80.00%	80.00%

Dow Jones (CBOT) (11) vs. S&P 500 Stock Index (SP) (3:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	90.00%	90.00%	85.00%	85.00%

Dow Jones (CBOT) (11) vs. S&P 500/BARRA Value Index (SU) (3:2)

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

CME Security Futures Outright Rates

Altera Corporation (AP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	15.00%	15.00%	11.00%	11.00%
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	Increase	8.00%	8.00%	12.00%	12.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Amerada Hess Corp. (HES)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.60%	6.60%	9.00%	9.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Amgen, Inc. (AI)

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%

Apartment Investment & Mgmt. Co. (AIV)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	19.00%	19.00%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Autozone Inc. (AZO)

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%

Bank of America Corp (BA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	5.50%	5.50%	8.00%	8.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Bemis Company Inc. (BMS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	10.00%	10.00%	6.00%	6.00%
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	Decrease	17.00%	17.00%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Biogen Idec, Inc. (GB)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	19.00%	19.00%	12.00%	12.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Boyd Gaming Corp. (BYD)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	17.00%	17.00%	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	22.00%	22.00%	26.00%	26.00%
Customer Rate	Increase	22.00%	22.00%	26.00%	26.00%

Centex Corp. (CTX)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	14.00%	14.00%	22.00%	22.00%
Customer Rate	Increase	20.00%	20.00%	22.00%	22.00%

Cheniere Energy Inc. (LNG)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	27.00%	27.00%	30.00%	30.00%
Customer Rate	Increase	27.00%	27.00%	30.00%	30.00%

Chicago Mercantile Holdings Inc. (US)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	18.00%	18.00%	15.00%	15.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

CIT Group Inc. (CIT)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	19.00%	19.00%	33.00%	33.00%
Customer Rate	Increase	20.00%	20.00%	33.00%	33.00%

Citizens Communication Company (LV)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	7.00%	7.00%	6.00%	6.00%
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	8.00%	8.00%	14.00%	14.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Comcast Corp. (CMX)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	22.00%	22.00%	19.00%	19.00%
Customer Rate	Decrease	22.00%	22.00%	20.00%	20.00%

Comerica Inc. (LR)

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%

Computer Associates (C2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	19.00%	19.00%	13.00%	13.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Constellation Energy Group (CEG)

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

Cree Inc. (CR9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	21.00%	21.00%	24.00%	24.00%
Customer Rate	Increase	21.00%	21.00%	24.00%	24.00%

Cummins Inc. (CMI)

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

Darden Restaurants, Inc. (DRI)

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%

Dell Computer (DL)

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%

HLTH Corporation (HLT)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	20.00%	20.00%	13.00%	13.00%
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	Decrease	15.00%	15.00%	11.00%	11.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

General Electric Co. (GC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	4.90%	4.90%	8.00%	8.00%
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	Increase	13.00%	13.00%	17.00%	17.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

H&R Block Inc. (HRB)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	10.10%	10.10%	13.00%	13.00%
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	Decrease	13.00%	13.00%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Humana Inc. (HUM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	13.00%	13.00%	19.00%	19.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Intercontinental Exchange (ICE)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	21.00%	21.00%	24.00%	24.00%
Customer Rate	Increase	21.00%	21.00%	24.00%	24.00%

Intersil Corp. (ISI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	13.00%	13.00%	18.00%	18.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Intuitive Surgical Inc. (ISR)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	27.00%	27.00%	30.00%	30.00%
Customer Rate	Increase	27.00%	27.00%	30.00%	30.00%

JP Morgan Chase & Co. (JM)

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%

KeyCorp (LO)

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

Legg Mason Inc. (LM9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	12.00%	12.00%	19.00%	19.00%
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	10.00%	10.00%	19.00%	19.00%
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	Decrease	14.00%	14.00%	10.00%	10.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Massey Energy Corp. (MEE)

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%

MBIA Inc. (MBI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	14.00%	14.00%	30.00%	30.00%
Customer Rate	Increase	20.00%	20.00%	30.00%	30.00%

McAfee Inc. (MFE)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	21.00%	21.00%	24.00%	24.00%
Customer Rate	Increase	21.00%	21.00%	24.00%	24.00%

MGIC Investment Corp. (MTG)

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

MGM Mirage (MG)

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

Monsanto Co. (MON)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.50%	7.50%	11.00%	11.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Mylan Laboratories Inc. (MYL)

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

National City Corporation (NS)

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%

NAVTEQ Corp. (NVT)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	21.00%	21.00%	24.00%	24.00%
Customer Rate	Increase	21.00%	21.00%	24.00%	24.00%

News Corporation CL A (QY)

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

Nicor Inc. (GAS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	8.00%	8.00%	5.00%	5.00%
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	Increase	23.00%	23.00%	26.00%	26.00%
Customer Rate	Increase	23.00%	23.00%	26.00%	26.00%

Nokia Corp. ADR (NO)

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%

Norfolk Southern Corp. (N)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.70%	6.70%	9.00%	9.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

NYSE Group Inc. (NY9)

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%

Omnicare Inc. (OCR)

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

OSI Pharmaceuticals, Inc. (L4)

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

Pfizer (PF)

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	Decrease	200.00%	20.00%	20.00%	20.00%

Public Service Enterprise Group, Inc. (PEG)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.30%	6.30%	9.00%	9.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Public Storage, Inc. (PSA)

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%

Qlogic Corp. (QL)

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%

Red Hat Inc. (RHA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	29.00%	29.00%	30.00%	30.00%
Customer Rate	Increase	29.00%	29.00%	30.00%	30.00%

Research In Motion Ltd. (RM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	28.00%	28.00%	25.00%	25.00%
Customer Rate	Decrease	28.00%	28.00%	25.00%	25.00%

SanDisk Corporation (DS)

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

Schering Plough Corp (SQ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	7.80%	7.80%	11.00%	11.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

SLM Corporation (SLM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	16.00%	16.00%	21.00%	21.00%
Customer Rate	Increase	20.00%	20.00%	21.00%	21.00%

Southwestern Energy Co. (SWN)

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%

Sprint Nextel Corporation (S7)

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%

Starwood Hotel & Resorts Worldwide, Inc. (LQ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.80%	6.80%	9.00%	9.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Symantec Corp. (SY)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	24.00%	24.00%	19.00%	19.00%
Customer Rate	Decrease	24.00%	24.00%	20.00%	20.00%

Tenet Healthcare Corp. (TE)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	18.00%	18.00%	15.00%	15.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Terex Corp. (TEX)

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%

UAL Corp. (UAU)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	28.00%	28.00%	17.00%	17.00%
Customer Rate	Decrease	28.00%	28.00%	20.00%	20.00%

UnitedHealth Group Inc. (UNH)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.30%	6.30%	9.00%	9.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Verisign Inc. (VRS)

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%

Vertex Pharmaceuticals (VR9)

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

Viacom Inc. Cl. B (VI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	6.40%	6.40%	15.00%	15.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Vornado Realty Trust (VO)

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%

Wal-Mart (WM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	5.50%	5.50%	5.00%	5.00%
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	15.00%	15.00%	18.00%	18.00%
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	12.00%	12.00%	15.00%	15.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

XM Satellite Radio Hldgs (XMS)

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%

Yamana Gold, Inc. (AUY)

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%

CME Currency Futures Outright Rates

Canadian Dollar (CD)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,700	\$2,000	\$2,565	\$1,900
Hedge/Member	Decrease	\$2,000	\$2,000	\$1,900	\$1,900

CME Korean Won/US Dollar (KRW)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,295	\$1,700	\$2,970	\$2,200
Hedge/Member	Increase	\$1,700	\$1,700	\$2,200	\$2,200

Cross Rate Australian Dollar/Canadian Dollar (AC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	CAD3,915	CAD2,900	CAD3,645	CAD2,700
Hedge/Member	Decrease	CAD2,900	CAD2,900	CAD2,700	CAD2,700

Cross Rate Australian Dollar/New Zealand Dollar (AN)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	NZD3,915	NZD2,900	NZD3,375	NZD2,500
Hedge/Member	Decrease	NZD2,900	NZD2,900	NZD2,500	NZD2,500

Cross Rate Chinese Renminbi/Japanese Yen (RMY)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥337,500	¥250,000	¥472,500	¥350,000
Hedge/Member	Increase	¥250,000	¥250,000	¥350,000	¥350,000

Cross Rate Euro FX/Norwegian Krone (CN)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	NKr16,200	NKr12,000	NKr27,000	NKr20,000
Hedge/Member	Increase	NKr12,000	NKr12,000	NKr20,000	NKr20,000

Cross Rate Euro FX/Swedish Krona (KE)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	SEK12,015	SEK8,900	SEK10,260	SEK7,600
Hedge/Member	Decrease	SEK8,900	SEK8,900	SEK7,600	SEK7,600

Czech Koruna (CZ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$5,670	\$4,200	\$4,995	\$3,700
Hedge/Member	Decrease	\$4,200	\$4,200	\$3,700	\$3,700

Norwegian Krone (UN)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$11,205	\$8,300	\$13,500	\$10,000
Hedge/Member	Increase	\$8,300	\$8,300	\$10,000	\$10,000

Polish Zloty (PZ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$4,725	\$3,500	\$3,300	\$3,300

CME Currency Futures Intra-Commodity Spread Rates

Australian Dollar (AD) - All Months

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

British Pound (BP) - All Months

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

Cross Rate Euro FX/Swiss Franc (RF) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	CHF34	CHF25	CHF101	CHF75
Hedge/Member	Increase	CHF25	CHF25	\$75	\$75

E-Mini Euro FX (E7) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$18	\$13	\$26	\$19
Hedge/Member	Increase	\$13	\$13	\$19	\$19

Euro FX (EC) - All Months

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

CME Currency Futures Inter-Commodity Spread Rates

British Pound (BP) vs. Cross Rate British Pound/Japanese Yen (BY) (2:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	45.00%	45.00%

British Pound (BP) vs. Cross Rate British Pound/Japanese Yen Spot (GBPJP) (2:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	45.00%	45.00%

British Pound (BP) vs. Swiss Franc (SF) (1:1)

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

British Pound (BP) vs. Swiss Franc Spot (USDCH) (+1:+1)

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. Swiss Franc (SF) (4:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	30.00%	30.00%	35.00%	35.00%

Canadian Dollar (CD) vs. Swiss Franc Spot (USDCH) (+4:+3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	30.00%	30.00%	35.00%	35.00%

Cross Rate Australian Dollar/New Zealand Dollar (AN) vs. New Zealand Dollar (NE) (+1:+2)

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

Cross Rate British Pound/Japanese Yen (BY) vs. British Pound Spot (GBPUS) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	45.00%	45.00%

Cross Rate British Pound/Japanese Yen (BY) vs. Japanese Yen (JY) (+1:+2)

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

Cross Rate British Pound/Swiss Franc (BF) vs. Swiss Franc (SF) (+1:+2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	55.00%	55.00%	70.00%	70.00%

Cross Rate Canadian Dollar/Japanese Yen (CY) vs. Japanese Yen (JY) (+1:+1)

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

Cross Rate Euro FX/Japanese Yen (RY) vs. Euro FX Spot (EURUS) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	55.00%	55.00%	35.00%	35.00%

Cross Rate EuroFX/British Pound (RP) vs. Euro FX Spot (EURUS) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	55.00%	55.00%

Euro FX (EC) vs. Cross Rate Euro FX/British Pound Spot (EURGB) (2:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	55.00%	55.00%

Euro FX (EC) vs. Cross Rate Euro FX/Japanese Yen (RY) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	55.00%	55.00%	35.00%	35.00%

Euro FX (EC) vs. Cross Rate Euro FX/Japanese Yen Spot (EURJP) (2:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	55.00%	55.00%	35.00%	35.00%

Euro FX (EC) vs. Cross Rate EuroFX/British Pound (RP) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	55.00%	55.00%

Euro FX (EC) vs. New Zealand Dollar (NE) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	60.00%	60.00%	40.00%	40.00%

Euro FX (EC) vs. New Zealand Dollar Spot (NZDUS) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	60.00%	60.00%	40.00%	40.00%

Japanese Yen (JY) vs. Swiss Franc (SF) (1:1)

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

New Zealand Dollar (NE) vs. Euro FX Spot (EURUS) (2:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	60.00%	60.00%	40.00%	40.00%

Swiss Franc (SF) vs. British Pound Spot (GBPUS) (1:1)

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. Canadian Dollar Spot (USDCA) (+3:+4)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	30.00%	30.00%	35.00%	35.00%

FXMS Currency Spot Outright Rates

Canadian Dollar Spot (USDCA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,700	\$2,000	\$2,565	\$1,900
Hedge/Member	Decrease	\$2,000	\$2,000	\$1,900	\$1,900

FXMS Currency Spot Intra-Commodity Spread Rates

Australian Dollar Spot (AUDUS) - All Months

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

British Pound Spot (GBPUS) - All Months

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

FXMS Currency Spot Inter-Commodity Spread Rates

British Pound Spot (GBPUS) vs. Cross Rate British Pound/Japanese Yen (BY) (2:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	45.00%	45.00%

British Pound Spot (GBPUS) vs. Swiss Franc (SF) (1:1)

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

British Pound Spot (GBPUS) vs. Swiss Franc Spot (USDCH) (+1:+1)

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. Swiss Franc (SF) (+4:+3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	30.00%	30.00%	35.00%	35.00%

Canadian Dollar Spot (USDCA) vs. Swiss Franc Spot (USDCH) (4:3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	30.00%	30.00%	35.00%	35.00%

Cross Rate British Pound/Japanese Yen Spot (GBPJP) vs. British Pound (BP) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	45.00%	45.00%

Cross Rate British Pound/Japanese Yen Spot (GBPJP) vs. British Pound Spot (GBPUS) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	45.00%	45.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs. Euro FX (EC) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	55.00%	55.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs. Euro FX Spot (EURUS) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	55.00%	55.00%

Cross Rate Euro FX/Japanese Yen Spot (EURJP) vs. Euro FX (EC) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	55.00%	55.00%	35.00%	35.00%

Cross Rate Euro FX/Japanese Yen Spot (EURJP) vs. Euro FX Spot (EURUS) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	55.00%	55.00%	35.00%	35.00%

Euro FX Spot (EURUS) vs. Cross Rate Euro FX/Japanese Yen (RY) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	55.00%	55.00%	35.00%	35.00%

Euro FX Spot (EURUS) vs. Cross Rate EuroFX/British Pound (RP) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	35.00%	35.00%	55.00%	55.00%

Euro FX Spot (EURUS) vs. New Zealand Dollar (NE) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	60.00%	60.00%	40.00%	40.00%

Euro FX Spot (EURUS) vs. New Zealand Dollar Spot (NZDUS) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	60.00%	60.00%	40.00%	40.00%

New Zealand Dollar Spot (NZDUS) vs. Euro FX (EC) (2:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	60.00%	60.00%	40.00%	40.00%

Swiss Franc Spot (USDCH) vs. British Pound (BP) (+1:+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 Spot (USDCH) vs. Canadian Dollar (CD) (+3:+4)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	30.00%	30.00%	35.00%	35.00%

CME Agricultural Futures Outright Rates

CME Dry Whey Futures (DY)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$1,620	\$1,200	\$1,215	\$900
Hedge/Member	Decrease	\$1,200	\$1,200	\$900	\$900

CME Cash-Settled Butter Futures (CB)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$1,215	\$900	\$810	\$600
Hedge/Member	Decrease	\$900	\$900	\$600	\$600

Milk (DA) Mths 02-05

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,025	\$1,500	\$1,755	\$1,300
Hedge/Member	Decrease	\$1,500	\$1,500	\$1,300	\$1,300

Milk (DA) Mths 06-12

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,025	\$1,500	\$1,755	\$1,300
Hedge/Member	Decrease	\$1,500	\$1,500	\$1,300	\$1,300

Class IV Milk (DK) Mths 01-01

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,025	\$1,500	\$1,350	\$1,000
Hedge/Member	Decrease	\$1,500	\$1,500	\$1,000	\$1,000

Class IV Milk (DK) Mths 02-05

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,025	\$1,500	\$1,350	\$1,000
Hedge/Member	Decrease	\$1,500	\$1,500	\$1,000	\$1,000

Class IV Milk (DK) Mths 06-12

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,025	\$1,500	\$1,350	\$1,000
Hedge/Member	Decrease	\$1,500	\$1,500	\$1,000	\$1,000

Butter (DB)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,430	\$1,800	\$1,620	\$1,200
Hedge/Member	Decrease	\$1,800	\$1,800	\$1,200	\$1,200

Nonfat Dry Milk (NF)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,700	\$2,000	\$2,025	\$1,500
Hedge/Member	Decrease	\$2,000	\$2,000	\$1,500	\$1,500

Goldman Sachs Commodity Index (GI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$10,500	\$7,000	\$12,000	\$8,000
Hedge/Member	Increase	\$7,000	\$7,000	\$8,000	\$8,000

CME Agricultural Futures Inter-Commodity Spread Rates

Class IV Milk (DK) vs. CME Dry Whey Futures (DY) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	50.00%	50.00%	70.00%	70.00%

CME Cash-Settled Butter Futures (CB) vs. Milk (DA) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	40.00%	40.00%	75.00%	75.00%

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	Decrease	80.00%	80.00%	70.00%	70.00%

Feeder Cattle (FC) vs. Lean Hogs (LN) (1:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	50.00%	50.00%	45.00%	45.00%

GSCI ER Futures (GA) vs. Goldman Sachs Commodity Index (GI) (3:2)

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

Live Cattle (LC) vs. Frozen Pork Bellies (PB) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	40.00%	40.00%	35.00%	35.00%

Live Cattle (LC) vs. Lean Hogs (LN) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	50.00%	50.00%	45.00%	45.00%

Milk (DA) vs. Butter (DB) (2:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	40.00%	40.00%	75.00%	75.00%

Milk (DA) vs. CME Dry Whey Futures (DY) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	50.00%	50.00%	80.00%	80.00%

CME Forest Product Futures Outright Rates

Northern Bleached Softwood Kraft Pulp (WP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$375	\$250	\$300	\$200
Hedge/Member	Decrease	\$250	\$250	\$200	\$200

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	\$1,013	\$750	\$1,350	\$1,000
Hedge/Member	Increase	\$750	\$750	\$1,000	\$1,000

Corn (CBOT) (C)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Speculative - Old Crop	Decrease	\$2,025	\$1,500	\$1,350	\$1,000
Hedge/Member - Old Crop	Decrease	\$1,500	\$1,500	\$1,000	\$1,000
Speculative - New Crop	Decrease	\$2,025	\$1,500	\$1,350	\$1,000
Hedge/Member - New Crop	Decrease	\$1,500	\$1,500	\$1,000	\$1,000

Mini-Corn (CBOT) (YC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Speculative - Old Crop	Decrease	\$405	\$300	\$270	\$200
Hedge/Member - Old Crop	Decrease	\$300	\$300	\$200	\$200
Speculative - New Crop	Decrease	\$405	\$300	\$270	\$200
Hedge/Member - New Crop	Decrease	\$300	\$300	\$200	\$200

Soybean (CBOT) (S)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Speculative - Old Crop	Decrease	\$5,400	\$4,000	\$4,725	\$3,500
Hedge/Member - Old Crop	Decrease	\$4,000	\$4,000	\$3,500	\$3,500
Speculative - New Crop	Decrease	\$5,400	\$4,000	\$4,725	\$3,500
Hedge/Member - New Crop	Decrease	\$4,000	\$4,000	\$3,500	\$3,500

Mini-Soybean (CBOT) (YK)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Speculative - Old Crop	Decrease	\$1,080	\$800	\$945	\$700
Hedge/Member - Old Crop	Decrease	\$800	\$800	\$700	\$700
Speculative - New Crop	Decrease	\$1,080	\$800	\$945	\$700
Hedge/Member - New Crop	Decrease	\$800	\$800	\$700	\$700

Soybean Oil (CBOT) (07)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Speculative - Old Crop	Increase	\$2,025	\$1,500	\$2,295	\$1,700
Hedge/Member - Old Crop	Increase	\$1,500	\$1,500	\$1,700	\$1,700
Speculative - New Crop	Increase	\$2,025	\$1,500	\$2,295	\$1,700
Hedge/Member - New Crop	Increase	\$1,500	\$1,500	\$1,700	\$1,700

Soybean Crush Option Spread (CBOT) (31)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$3,584	\$2,655	\$14,641	\$10,845
Hedge/Member	Increase	\$2,655	\$2,655	\$10,845	\$10,845

CBOT Agricultural Futures Intra-Commodity Spread Rates

Wheat (CBOT) (W) - Old Crop Year vs. New Crop Year (July through May)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$3,375	\$2,500	\$2,700	\$2,000
Hedge/Member	Decrease	\$2,500	\$2,500	\$2,000	\$2,000

Rough Rice (CBOT) (14) - Old Crop Year vs. New Crop Year

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$945	\$700	\$1215	\$900
Hedge/Member	Decrease	\$700	\$700	\$900	\$900

Wheat (CBOT) (W) - Wheat

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$1,688	\$1,250	\$1,350	\$1,000
Hedge/Member	Decrease	\$1,250	\$1,250	\$1,000	\$1,000

CBOT Agricultural Futures Inter-Commodity/Inter-Exchange 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	Decrease	80.00%	80.00%	70.00%	70.00%

Corn (CBOT) (C) vs. Soybean (CBOT) (S) (5:2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	65.00%	65.00%	55.00%	55.00%

Corn (CBOT) (C) vs. Wheat (CBOT) (W) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	30.00%	30.00%	40.00%	40.00%

Soymeal (CBOT) (06) vs. Soybean (CBOT) (S) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Decrease	75.00%	75.00%	60.00%	60.00%

Soymeal (CBOT) (06) vs. Soybean Oil (CBOT) (07) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	50.00%	50.00%	75.00%	75.00%

Wheat (KCBOT) (KW) vs. Wheat (CBOT) (W) (1:1)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	50.00%	50.00%	70.00%	70.00%

CBOT Energy Products Inter-Commodity Spread Rates

CBOT OTC Ethanol Previous Month Swap (72) vs. CBOT Ethanol Futures (EH) (2:1)

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

CME Housing Futures Outright Rates

Dow Jones Real Estate Index (JR)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,755	\$1,300	\$2,295	\$1,700
Hedge/Member	Increase	\$1,300	\$1,300	\$1,700	\$1,700

CME Housing Futures Intra-Commodity Spread Rates

Las Vegas Housing Index (LAV) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$810	\$600	\$945	\$700
Hedge/Member	Increase	\$600	\$600	\$700	\$700

San Francisco Housing Index (SFR) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$878	\$650
Hedge/Member	Increase	\$500	\$500	\$650	\$650

Washington DC Housing Index (WDC) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$878	\$650
Hedge/Member	Increase	\$500	\$500	\$650	\$650

In addition, the volatility scan range will change for the following products. The volatility scan range is the change in implied volatility that is used in each of SPAN's 16 scenarios.

Code	Product Name	Current Volatility Scan Range	New Volatility Scan Range
S	Soybeans	3.50%	5.00%
C	Corn	3.00%	5.00%
06	Soybean Meal	3.50%	5.00%
07	Soybean Oil	3.50%	5.00%
O	Oats	3.00%	5.00%
14	Rough Rice	3.00%	5.00%

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