



## Advisory Notice

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TO: Clearing Member Firms  
Chief Financial Officers  
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Margin Managers

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: July 23, 2007

**To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to: <https://www.cme-ch.com/listserve/addlistserve.asp> and subscribe to the Performance Bond Rates Advisory Notices listserver.**

Chicago Mercantile Exchange Inc., Performance Bond staff approved the performance bond requirements for the following products listed below. These margins will become effective with the close of business on **Tuesday, July 24, 2007.**

### SPAN<sup>®</sup> MINIMUM PERFORMANCE BOND REQUIREMENTS

#### CME Agricultural Futures Outright Rates

##### Live Cattle (LC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$1,013	\$750	\$945	\$700
Hedge/Member	Decrease	\$750	\$750	\$700	\$700
Delivery Month - Spec	Decrease	\$1,013	\$750	\$945	\$700
Delivery Month - Hedge/Member	Decrease	\$750	\$750	\$700	\$700

##### Lean Hogs (LN)

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

Goldman Sachs Commodity Index (GI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$6,000	\$4,000	\$5,250	\$3,500
Hedge/Member	Decrease	\$4,000	\$4,000	\$3,500	\$3,500

**CME Agricultural Futures Inter-Commodity Spread Rates**

Butter (DB) vs. Class IV Milk (DK) (4:1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	25.00%	50.00%

Butter (DB) vs. Nonfat Dry Milk (NF) (2:1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	40.00%	50.00%

Class IV Milk (DK) vs. Nonfat Dry Milk (NF) (3:2)

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

CME Cash-Settled Butter Futures (CB) vs. Class IV Milk (DK) (8:1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	25.00%	50.00%

CME Cash-Settled Butter Futures (CB) vs. Nonfat Dry Milk (NF) (4:1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	40.00%	50.00%

Feeder Cattle (FC) vs. Live Cattle (LC) \*\* (2:3)

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

**CME Currency Futures Outright Rates**

CME Israeli Shekel (IS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$6,075	\$4,500	\$5,400	\$4,000
Hedge/Member	Decrease	\$4,500	\$4,500	\$4,000	\$4,000

Czech Koruna (CZ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$3,780	\$2,800	\$3,240	\$2,400
Hedge/Member	Decrease	\$2,800	\$2,800	\$2,400	\$2,400

Hungarian Forint (FR)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$4,725	\$3,500	\$4,050	\$3,000
Hedge/Member	Decrease	\$3,500	\$3,500	\$3,000	\$3,000

Polish Zloty (PZ)

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

Cross Rate Canadian Dollar/Japanese Yen (CY)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥540,000	¥400,000	¥513,000	¥380,000
Hedge/Member	Decrease	¥400,000	¥400,000	¥380,000	¥380,000

Cross Rate Euro FX/Canadian Dollar (CC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	CAD3,645	CAD2,700	CAD3,105	CAD2,300
Hedge/Member	Decrease	CAD2,700	CAD2,700	CAD2,300	CAD2,300

Cross Rate Swiss Franc/Japanese Yen (SJ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥405,000	¥300,000	¥371,250	¥275,000
Hedge/Member	Decrease	¥300,000	¥300,000	¥275,000	¥275,000

Japanese Yen (JY)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,430	\$1,800	\$2,025	\$1,500
Hedge/Member	Decrease	\$1,800	\$1,800	\$1,500	\$1,500

E-Mini Japanese Yen (J7)

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

Swiss Franc (SF)

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

South African Rand (RA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,700	\$2,000	\$2,363	\$1,750
Hedge/Member	Decrease	\$2,000	\$2,000	\$1,750	\$1,750

CME Chinese Renminbi/U.S. Dollar (RMB)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$743	\$550	\$1,350	\$1,000
Hedge/Member	Increase	\$550	\$550	\$1,000	\$1,000

Euro/Czech Koruna Cross-Rate (K)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	EUR2,025	EUR1,500	EUR1,620	EUR1,200
Hedge/Member	Decrease	EUR1,500	EUR1,500	EUR1,200	EUR1,200

Euro/Hungarian Forint Cross-Rate (R)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	EUR3,375	EUR2,500	EUR2,025	EUR1,500
Hedge/Member	Decrease	EUR2,500	EUR2,500	EUR1,500	EUR1,500

**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	\$1,400	\$1,000	\$700	\$500
Hedge/Member	Decrease	\$1,000	\$1,000	\$500	\$500

Cross Rate Australian Dollar/Japanese Yen (AJ) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥5,400	¥4,000	¥8,100	¥6,000
Hedge/Member	Increase	¥4,000	¥4,000	¥6,000	¥6,000

Cross Rate Swiss Franc/Japanese Yen (SJ) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥13,500	¥10,000	¥10,125	¥7,500
Hedge/Member	Decrease	¥10,000	¥10,000	¥7,500	¥7,500

### CME Currency Futures Inter-Commodity Spread Rates

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

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

Australian Dollar (AD) vs. Canadian Dollar (CD) (1:1)

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

Australian Dollar (AD) vs. Euro FX (EC) (2:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	60.00%	50.00%

Australian Dollar (AD) vs. Japanese Yen (JY) (3:2)

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

Australian Dollar (AD) vs. Swiss Franc (SF) (3:2)

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

British Pound (BP) vs. Euro FX (EC) vs. Cross Rate EuroFX/British Pound (RP) (+7:-5:+5)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	98.00%	99.00%

British Pound (BP) vs. Japanese Yen (JY) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	45.00%	60.00%

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

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

Canadian Dollar (CD) vs. Japanese Yen (JY) (3:2)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	60.00%	50.00%

Cross Rate Australian Dollar/Japanese Yen (AJ) vs. Japanese Yen (JY) (+4:+5)

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

Cross Rate Euro FX/Australian Dollar (CA) vs. Euro FX (EC) (1:1)

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

Japanese Yen (JY) vs. Cross Rate Swiss Franc/Japanese Yen (SJ) (+1:+1)

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

### FXMS Currency Spot Outright Rates

#### Japanese Yen Spot (USDJP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥295,650	¥219,000	¥247,050	¥183,000
Hedge/Member	Decrease	¥219,000	¥219,000	¥183,000	¥183,000

#### Swiss Franc Spot (USDCH)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	CHF1,485	CHF1,100	CHF1,620	CHF1,200
Hedge/Member	Increase	CHF1,100	CHF1,100	CHF1,200	CHF1,200

### FXMS Currency Spot Inter-Commodity Spread Rates

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

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

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

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

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

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

#### Australian Dollar Spot (AUDUS) vs. Canadian Dollar (CD) (1:1)

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

#### Australian Dollar Spot (AUDUS) vs. Canadian Dollar Spot (USDCA) (+1:+1)

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

#### Australian Dollar Spot (AUDUS) vs. Euro FX (EC) (2:2)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	60.00%	50.00%

#### Australian Dollar Spot (AUDUS) vs. Euro FX Spot (EURUS) (2:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	60.00%	50.00%

#### Australian Dollar Spot (AUDUS) vs. Japanese Yen (JY) (3:4)

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

Australian Dollar Spot (AUDUS) vs. Japanese Yen Spot (USDJP) (+3:+2)

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

Australian Dollar Spot (AUDUS) vs. Swiss Franc (SF) (3:2)

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

Australian Dollar Spot (AUDUS) vs. Swiss Franc Spot (USDCH) (+3:+2)

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

British Pound Spot (GBPUS) vs. Euro FX (EC) vs.  
Cross Rate EuroFX/British Pound (RP) (+7:-5:+5)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	98.00%	99.00%

British Pound Spot (GBPUS) vs. Japanese Yen (JY) (1:2)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	45.00%	60.00%

British Pound Spot (GBPUS) vs. Japanese Yen Spot (USDJP) (+1:+1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	45.00%	60.00%

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

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

Canadian Dollar Spot (USDCA) vs. Australian Dollar (AD) (+1:+1)

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

Canadian Dollar Spot (USDCA) vs. Japanese Yen (JY) (+3:+4)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	60.00%	50.00%

Canadian Dollar Spot (USDCA) vs. Japanese Yen Spot (USDJP) (3:2)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	60.00%	50.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs. British Pound (BP)  
vs. Euro FX (EC) (+5:+7:-5)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	98.00%	99.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs. British Pound (BP)  
vs. Euro FX Spot (EURUS) (+5:+7:-5)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	98.00%	99.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs. Euro FX (EC) vs.  
British Pound Spot (GBPUS) (+5:-10:+7)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	98.00%	99.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs. Euro FX Spot (EURUS)  
vs. British Pound Spot (GBPUS) (+5:-5:+7)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	98.00%	99.00%

Euro FX Spot (EURUS) vs. Australian Dollar (AD) (1:2)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	60.00%	50.00%

Euro FX Spot (EURUS) vs. British Pound (BP) vs.  
Cross Rate EuroFX/British Pound (RP) (-5:+7:+5)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	98.00%	99.00%

Euro FX Spot (EURUS) vs. British Pound Spot (GBPUS) vs.  
Cross Rate EuroFX/British Pound (RP) (-5:+7:+5)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	98.00%	99.00%

Euro FX Spot (EURUS) vs. Cross Rate Euro FX/Australian Dollar (CA) (1:1)

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

Japanese Yen Spot (USDJP) vs. Australian Dollar (AD) (+2:+3)

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

Japanese Yen Spot (USDJP) vs. British Pound (BP) (+1:+1)

Rate Type	Change	Current	New
Spread Credit Rate	Increase	45.00%	60.00%

Japanese Yen Spot (USDJP) vs. Canadian Dollar (CD) (+2:+3)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	60.00%	50.00%

Japanese Yen Spot (USDJP) vs. Cross Rate Australian Dollar/Japanese Yen (AJ) (5:4)

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

Japanese Yen Spot (USDJP) vs. Cross Rate Swiss Franc/Japanese Yen (SJ) (1:1)

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

Swiss Franc Spot (USDCH) vs. Australian Dollar (AD) (+2:+3)

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



### CME Index Futures Intra-Commodity Spread Rates

Nasdaq-100 Index (ND) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$94	\$75	\$156	\$125
Hedge/Member	Increase	\$75	\$75	\$125	\$125

S&P 500 Stock Index (SP) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$94	\$75	\$125	\$100
Hedge/Member	Increase	\$75	\$75	\$100	\$100

S&P Midcap 400 (MD) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$94	\$75	\$156	\$125
Hedge/Member	Increase	\$75	\$75	\$125	\$125

### 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	New
Spread Credit Rate	Increase	70.00%	75.00%

E-Mini Russell 2000 Index (ER) vs. E-mini Russell 1000 (RS) (1:1)

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

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

Rate Type	Change	Current	New
Spread Credit Rate	Increase	75.00%	80.00%

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

Rate Type	Change	Current	New
Spread Credit Rate	Increase	75.00%	80.00%

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

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

### CME Interest Rate Futures Outright Rates

Euroyen (EY) Mths 01-01

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥11,475	¥8,500	¥9,450	¥7,000
Hedge/Member	Decrease	¥8,500	¥8,500	¥7,000	¥7,000

Euroyen (EY) Mths 02-02

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥14,175	¥10,500	¥12,150	¥9,000
Hedge/Member	Decrease	¥10,500	¥10,500	¥9,000	¥9,000

Euroyen (EY) Mths 06-10

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥20,925	¥15,500	¥18,900	¥14,000
Hedge/Member	Decrease	¥15,500	¥15,500	¥14,000	¥14,000

Euroyen (EY) Mths 11-20

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥20,925	¥15,500	¥18,900	¥14,000
Hedge/Member	Decrease	¥15,500	¥15,500	¥14,000	¥14,000

**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	\$135	\$100	\$101	\$75
Hedge/Member	Decrease	\$100	\$100	\$75	\$75

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

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 [Mo. 1]

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

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$236	\$175	\$169	\$125
Hedge/Member	Decrease	\$175	\$175	\$125	\$125

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

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

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

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

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

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

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$473	\$350	\$338	\$250
Hedge/Member	Decrease	\$350	\$350	\$250	\$250

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

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

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

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

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

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

Eurodollar (ED) - All Months Butterfly Skip-3 [Mo.1]

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.4]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$135	\$100	\$169	\$125
Hedge/Member	Increase	\$100	\$100	\$125	\$125

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

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

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

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

Eurodollar (ED) - All Months Butterfly Skip-3 [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 Condor [Mo.1]

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.2]

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 Condor [Mo.3]

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 Condor Skip-1 [Mo.1]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$371	\$275	\$270	\$200
Hedge/Member	Decrease	\$275	\$275	\$200	\$200

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

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

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

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

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

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

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$473	\$350	\$338	\$250
Hedge/Member	Decrease	\$350	\$350	\$250	\$250

Eurodollar (ED) - All Months Condor Skip-2 [Mo.4]

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-2 [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 Condor Skip-2 [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 Condor Skip-3 [Mo.1]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$371	\$275	\$338	\$250
Hedge/Member	Decrease	\$275	\$275	\$250	\$250

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$169	\$125	\$203	\$150
Hedge/Member	Increase	\$125	\$125	\$150	\$150

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

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

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

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

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

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 Condor Skip-3 [Mos.13]

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

Eurodollar (ED) - All Months Condor Skip-3 [Mos.14]

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

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

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.1)

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	\$34	\$25	\$68	\$50
Hedge/Member	Increase	\$25	\$25	\$50	\$50

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	Increase	\$203	\$150	\$236	\$175
Intra-Commodity Spread - Hedge	Increase	\$150	\$150	\$175	\$175
Intra-Commodity Spread - Member	Increase	\$150	\$150	\$175	\$175

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	Increase	\$203	\$150	\$236	\$175
Intra-Commodity Spread - Hedge	Increase	\$150	\$150	\$175	\$175
Intra-Commodity Spread - Member	Increase	\$150	\$150	\$175	\$175

Eurodollar (ED) - Tier 3 vs. Tier 6 [mth 09-12 vs. mth 21-24 ]

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Intra-Commodity Spread - Spec	Decrease	\$236	\$175	\$203	\$150
Intra-Commodity Spread - Hedge	Decrease	\$175	\$175	\$150	\$150
Intra-Commodity Spread - Member	Decrease	\$175	\$175	\$150	\$150

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

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
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

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

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
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 4 vs. Tier 11 [mth 13-16 vs. mth 41-44 ]

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
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 4 vs. Tier 7 [mth 13-16 vs. mth 25-28 ]

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Intra-Commodity Spread - Spec	Decrease	\$169	\$125	\$135	\$100
Intra-Commodity Spread - Hedge	Decrease	\$125	\$125	\$100	\$100
Intra-Commodity Spread - Member	Decrease	\$125	\$125	\$100	\$100



Eurodollar (ED) - Tier 4 vs. Tier 8 [mth 13-16 vs. mth 29-32 ]

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Intra-Commodity Spread - Spec	Decrease	\$169	\$125	\$135	\$100
Intra-Commodity Spread - Hedge	Decrease	\$125	\$125	\$100	\$100
Intra-Commodity Spread - Member	Decrease	\$125	\$125	\$100	\$100

Eurodollar (ED) - Tier 4 vs. Tier 9 [mth 13-16 vs. mth 33-36 ]

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
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 5 vs. Tier 9 [mth 17-20 vs. mth 33-36 ]

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Intra-Commodity Spread - Spec	Decrease	\$135	\$100	\$101	\$75
Intra-Commodity Spread - Hedge	Decrease	\$100	\$100	\$75	\$75
Intra-Commodity Spread - Member	Decrease	\$100	\$100	\$75	\$75

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

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Spec	Decrease	\$10,800	\$8,000	\$6,750	\$5,000
Hedge/Member	Decrease	\$8,000	\$8,000	\$5,000	\$5,000

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

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Spec	Decrease	\$13,500	\$10,000	\$9,450	\$7,000
Hedge/Member	Decrease	\$10,000	\$10,000	\$7,000	\$7,000

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

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Spec	Decrease	\$22,950	\$17,000	\$16,200	\$12,000
Hedge/Member	Decrease	\$17,000	\$17,000	\$12,000	\$12,000

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	Decrease	\$13,500	\$10,000	\$10,800	\$8,000
Hedge/Member	Decrease	\$10,000	\$10,000	\$8,000	\$8,000

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	Decrease	\$20,250	\$15,000	\$14,850	\$11,000
Hedge/Member	Decrease	\$15,000	\$15,000	\$11,000	\$11,000

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	Decrease	\$9,450	\$7,000	\$8,100	\$6,000
Hedge/Member	Decrease	\$7,000	\$7,000	\$6,000	\$6,000

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	Decrease	\$17,550	\$13,000	\$13,500	\$10,000
Hedge/Member	Decrease	\$13,000	\$13,000	\$10,000	\$10,000

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	N/A	\$5,400	\$4,000	\$5,400	\$4,000
Hedge/Member	N/A	\$4,000	\$4,000	\$4,000	\$4,000

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	Decrease	\$16,200	\$12,000	\$12,150	\$9,000
Hedge/Member	Decrease	\$12,000	\$12,000	\$9,000	\$9,000

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	Decrease	\$8,100	\$6,000	\$6,750	\$5,000
Hedge/Member	Decrease	\$6,000	\$6,000	\$5,000	\$5,000

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	Decrease	\$16,200	\$12,000	\$12,150	\$9,000
Hedge/Member	Decrease	\$12,000	\$12,000	\$9,000	\$9,000

### CME Interest Rate Futures Inter-Commodity Spread Rates

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

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

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

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	35.00%	34.00%

### CME Security Futures Outright Rates

ADC Telecommunications (ADC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	18.50%	18.50%	14.50%	14.50%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

AES Corp. (AES)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	24.70%	24.70%	9.90%	9.90%
Customer Rate	Decrease	24.70%	24.70%	20.00%	20.00%

Alcatel-Lucent (ALU)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	11.00%	11.00%	3.20%	3.20%
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	10.70%	10.70%	8.00%	8.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

American International Group (AG)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	9.00%	9.00%	5.50%	5.50%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

American Tower Corp. (AMT)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	24.10%	24.10%	12.90%	12.90%
Customer Rate	Decrease	24.10%	24.10%	20.00%	20.00%

Analog Devices Inc. (ADI)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	9.50%	9.50%	7.40%	7.40%
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	15.30%	15.30%	10.10%	10.10%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Applied Materials (AM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	10.00%	10.00%	7.30%	7.30%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Barrick Gold Corp. (ABX)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	7.00%	7.00%	3.10%	3.10%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Baxter International Inc. (BAX)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	7.70%	7.70%	5.80%	5.80%
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	12.60%	12.60%	10.40%	10.40%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

BP plc (BP9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	4.00%	4.00%	2.00%	2.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

The Black & Decker Corporation (BDK)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	8.00%	8.00%	3.40%	3.40%
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	Decrease	17.70%	17.70%	13.50%	13.50%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Carnival Corporation (C0)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	7.50%	7.50%	5.20%	5.20%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

CenterPoint Energy, Inc. (CNP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	14.90%	14.90%	5.30%	5.30%
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	Decrease	8.20%	8.20%	6.90%	6.90%
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	Decrease	10.70%	10.70%	8.20%	8.20%
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	Decrease	9.10%	9.10%	5.40%	5.40%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Coca-Cola Company (CO)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	7.40%	7.40%	4.20%	4.20%
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	9.80%	9.80%	7.10%	7.10%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Continental Airlines Inc. (CAL)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	17.70%	17.70%	12.40%	12.40%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Crown Castle Int'l Corp. (CCI)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	17.30%	17.30%	9.50%	9.50%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Crown Holdings Inc. (CCK)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	16.40%	16.40%	8.90%	8.90%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Cypress Semiconductor (CY9)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	16.50%	16.50%	13.70%	13.70%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Dow Chemical Company (DH)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	7.00%	7.00%	4.90%	4.90%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

E Trade Financial Corp. (ET9)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	10.70%	10.70%	8.40%	8.40%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Edison International (EIX)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	9.20%	9.20%	4.60%	4.60%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

El Paso Corp. (EP9)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	28.50%	28.50%	11.90%	11.90%
Customer Rate	Decrease	28.50%	28.50%	20.00%	20.00%

Electronic Data Systems (DE)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	12.90%	12.90%	7.90%	7.90%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Embarq Corp. (EQ9)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	11.70%	11.70%	5.90%	5.90%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

EMC Corp MA (MC)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	12.90%	12.90%	9.00%	9.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Emulex Corp. (EU)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	13.90%	13.90%	11.20%	11.20%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

FPL Group, Inc. (8O)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	5.40%	5.40%	3.50%	3.50%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Franklin Resources, Inc. (BEN)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	5.00%	5.00%	2.70%	2.70%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Goldcorp, Inc. (GG9)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	9.00%	9.00%	4.80%	4.80%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Halliburton (HB)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	10.40%	10.40%	8.30%	8.30%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Home Depot Inc. (HD)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	7.40%	7.40%	5.00%	5.00%
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	Decrease	7.60%	7.60%	4.40%	4.40%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Ingersoll-Rand Co. Ltd. (IR)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	7.50%	7.50%	5.50%	5.50%
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	19.30%	19.30%	22.70%	22.70%
Customer Rate	Increase	20.00%	20.00%	22.70%	22.70%

Juniper Networks (JU)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	17.60%	17.60%	11.20%	11.20%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Keyspan Corporation (Q9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	6.10%	6.10%	3.70%	3.70%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Kinross Gold Corp. (KGC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	11.00%	11.00%	5.30%	5.30%
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	14.70%	14.70%	12.40%	12.40%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%



Loews Corp. (CG9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	7.20%	7.20%	4.80%	4.80%
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	Decrease	8.50%	8.50%	6.20%	6.20%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

McDonalds (MA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	8.30%	8.30%	5.60%	5.60%
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	Decrease	7.40%	7.40%	5.20%	5.20%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

MGIC Investment Corp. (MTG)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	9.50%	9.50%	6.50%	6.50%
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	Decrease	12.20%	12.20%	8.70%	8.70%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Microsoft Corp. (MS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	9.30%	9.30%	6.10%	6.10%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Minnesota Mining & Manufacturing Corp. (MN)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	8.80%	8.80%	6.60%	6.60%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Mirant Corp New (MIR)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	11.40%	11.40%	9.40%	9.40%
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	15.00%	15.00%	11.10%	11.10%
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	7.00%	7.00%	3.50%	3.50%
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	20.00%	20.00%	17.40%	17.40%
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	Decrease	20.00%	20.00%	2.70%	2.70%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

NYMEX HOLDINGS, INC. (NMX)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	27.90%	27.90%	14.50%	14.50%
Customer Rate	Decrease	27.90%	27.90%	20.00%	20.00%

NYSE Group Inc. (NY9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	21.50%	21.50%	10.40%	10.40%
Customer Rate	Decrease	21.50%	21.50%	20.00%	20.00%

Oracle Corp (OC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	10.60%	10.60%	6.90%	6.90%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

PMC Sierra Inc. (PN)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	20.50%	20.50%	14.60%	14.60%
Customer Rate	Decrease	20.50%	20.50%	20.00%	20.00%

PPG Industries Inc. (PPG)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	6.70%	6.70%	4.30%	4.30%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Qualcomm, Inc. (QC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	11.00%	11.00%	7.70%	7.70%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Qwest Communications Int'l, Inc (Q)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	20.00%	20.00%	10.80%	10.80%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Rambus Inc. (RM9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	22.20%	22.20%	24.40%	24.40%
Customer Rate	Increase	22.20%	22.20%	24.40%	24.40%

Red Hat Inc. (RHA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	15.60%	15.60%	17.80%	17.80%
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	Decrease	7.30%	7.30%	4.70%	4.70%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Sepracor Inc. (SEP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	19.40%	19.40%	13.40%	13.40%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Sirius Satellite Radio Inc. (SI)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	27.70%	27.70%	20.20%	20.20%
Customer Rate	Decrease	27.70%	27.70%	20.00%	20.00%

Southern Copper Corp. (PCU)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Increase	9.10%	9.10%	12.10%	12.10%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Starwood Hotel & Resorts Worldwide, Inc. (LQ)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	9.30%	9.30%	6.80%	6.80%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Suntech Power Holdings Co. Ltd. (STP)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	10.00%	10.00%	6.50%	6.50%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Synovus Financial Corp (N6)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	7.00%	7.00%	4.60%	4.60%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

The Charles Schwab Corp. (SC9)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	9.70%	9.70%	7.50%	7.50%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Talisman Energy Inc. (TLM)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	8.00%	8.00%	3.60%	3.60%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Target Corp. (TG)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	Decrease	8.90%	8.90%	6.00%	6.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Tesoro Corp. (TSO)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	23.30%	23.30%	11.80%	11.80%
Customer Rate	Decrease	23.30%	23.30%	20.00%	20.00%

Teva Pharmaceutical Industries Ltd (TEV)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	8.00%	8.00%	2.40%	2.40%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Titanium Metals Corp. (TI9)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	18.80%	18.80%	13.70%	13.70%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

U S G Corp. (USG)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	17.60%	17.60%	14.70%	14.70%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

U.S. Bancorp (UB)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	6.70%	6.70%	4.00%	4.00%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

United Technologies Corporation (UT)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Increase	0	0	4.90%	4.90%
Customer Rate	Increase	0	0	20.00%	20.00%

UnumProvident Corporation (UNM)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	16.50%	16.50%	11.00%	11.00%
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	13.90%	13.90%	10.90%	10.90%
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	Decrease	7.40%	7.40%	4.30%	4.30%
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	Decrease	11.50%	11.50%	7.10%	7.10%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Walt Disney Company (WT)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	7.50%	7.50%	5.50%	5.50%
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	Decrease	6.10%	6.10%	3.80%	3.80%
Customer Rate	N/A	20.00%	20.00%	20.00%	20.00%

Williams Companies (WB)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	26.50%	26.50%	8.50%	8.50%
Customer Rate	Decrease	26.50%	26.50%	20.00%	20.00%

Xilinx Inc. (XL)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing/Member Rate	Decrease	12.10%	12.10%	9.00%	9.00%
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	Decrease	24.80%	24.80%	16.80%	16.80%
Customer Rate	Decrease	24.80%	24.80%	20.00%	20.00%

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