



A CME/Chicago Board of Trade/NYMEX Company

09-202

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Tuesday, May 12, 2009

To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to

<http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html>

and subscribe to the Performance Bond Rates Advisory Notice listserver.

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below.

The rates will be effective after the close of business on

Wednesday, May 13, 2009.

Current rates as of:

Tuesday, May 12, 2009.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CME INTEREST RATE FUTURES - Intra Spreads								
Eurodollar (ED) - 1 Year Butterfly [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	338	250
ED	Hedge/Member		Decrease	USD	350	350	250	250
Eurodollar (ED) - 1 Year Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	338	250
ED	Hedge/Member		Decrease	USD	300	300	250	250
Eurodollar (ED) - 1 Year Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	270	200
ED	Hedge/Member		Decrease	USD	300	300	200	200
Eurodollar (ED) - 1 Year Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - 1 Year Butterfly [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - 1 Year Butterfly [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - 1 Year Butterfly [Mo. 14] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 1 Year Butterfly [Mo. 15] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 1 Year Butterfly [Mo. 16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 1 Year Butterfly [Mo. 17-Subsequent] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 1 Year Condor (Mo. 01) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,890	1,400	810	600
ED	Hedge/Member		Decrease	USD	1,400	1,400	600	600
Eurodollar (ED) - 1 Year Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	540	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ED	Hedge/Member		Decrease	USD	500	500	400	400
Eurodollar (ED) - 1 Year Condor [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	473	350
ED	Hedge/Member		Decrease	USD	500	500	350	350
Eurodollar (ED) - 1 Year Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	405	300
ED	Hedge/Member		Decrease	USD	400	400	300	300
Eurodollar (ED) - 1 Year Condor [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	270	200
ED	Hedge/Member		Decrease	USD	350	350	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	270	200
ED	Hedge/Member		Decrease	USD	250	250	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - 1 Year Condor [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - 1 Year Condor [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - 1 Year Condor [Mo. 11] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - 1 Year Condor [Mo. 12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - 1 Year Condor [Mo. 13] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
Eurodollar (ED) - 1 Year Condor [Mo. 14] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - 1 Year Condor [Mo. 15] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	101	75
ED	Hedge/Member		Decrease	USD	150	150	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - 1 Year Condor [Mo. 16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 3 Month Butterfly [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	203	150	236	175
ED	Hedge/Member		Increase	USD	150	150	175	175
Eurodollar (ED) - 3 Month Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - 3 Month Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - 3 Month Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - 3 Month Condor [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	405	300
ED	Hedge/Member		Decrease	USD	350	350	300	300
Eurodollar (ED) - 3 Month Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	338	250	405	300
ED	Hedge/Member		Increase	USD	250	250	300	300
Eurodollar (ED) - 3 Month Condor [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	810	600	270	200
ED	Hedge/Member		Decrease	USD	600	600	200	200
Eurodollar (ED) - 3 Month Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	203	150
ED	Hedge/Member		Decrease	USD	250	250	150	150
Eurodollar (ED) - 3 Month Condor [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	203	150
ED	Hedge/Member		Decrease	USD	250	250	150	150
Eurodollar (ED) - 3 Month Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - 3 Month Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - 3 Month Condor [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	101	75
ED	Hedge/Member		Decrease	USD	150	150	75	75
Eurodollar (ED) - 3 Month Condor [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 3 Month Condor [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - 3 Month Condor [Mo. 11] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 3 Month Condor [Mo. 12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 3 Month Condor [Mo. 13] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 3 Month Condor [Mo. 14] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 3 Month Condor [Mo. 15] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 3 Month Double Butterfly [Mo.01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	338	250
ED	Hedge/Member		Decrease	USD	350	350	250	250
Eurodollar (ED) - 3 Month Double Butterfly [Mo.02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	270	200
ED	Hedge/Member		Decrease	USD	300	300	200	200
Eurodollar (ED) - 3 Month Double Butterfly [Mo.03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	270	200
ED	Hedge/Member		Decrease	USD	250	250	200	200
Eurodollar (ED) - 3 Month Double Butterfly [Mo.04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	203	150
ED	Hedge/Member		Decrease	USD	250	250	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - 3 Month Double Butterfly [Mo.05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	203	150
ED	Hedge/Member		Decrease	USD	250	250	150	150
Eurodollar (ED) - 3 Month Double Butterfly [Mo.06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	203	150
ED	Hedge/Member		Decrease	USD	250	250	150	150
Eurodollar (ED) - 3 Month Double Butterfly [Mo.07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	135	100
ED	Hedge/Member		Decrease	USD	250	250	100	100
Eurodollar (ED) - 3 Month Double Butterfly [Mo.08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	135	100
ED	Hedge/Member		Decrease	USD	250	250	100	100
Eurodollar (ED) - 3 Month Double Butterfly [Mo.10-Subsequent] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 6 Month Butterfly [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	338	250
ED	Hedge/Member		Decrease	USD	300	300	250	250
Eurodollar (ED) - 6 Month Butterfly [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	203	150
ED	Hedge/Member		Decrease	USD	300	300	150	150
Eurodollar (ED) - 6 Month Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	203	150
ED	Hedge/Member		Decrease	USD	300	300	150	150
Eurodollar (ED) - 6 Month Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	203	150
ED	Hedge/Member		Decrease	USD	250	250	150	150
Eurodollar (ED) - 6 Month Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	203	150
ED	Hedge/Member		Decrease	USD	250	250	150	150
Eurodollar (ED) - 6 Month Butterfly [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	169	125
ED	Hedge/Member		Decrease	USD	150	150	125	125
Eurodollar (ED) - 6 Month Butterfly [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - 6 Month Butterfly [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - 6 Month Butterfly [Mo. 11] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - 6 Month Butterfly [Mo. 12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - 6 Month Butterfly [Mo. 13] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 6 Month Butterfly [Mo. 14] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 6 Month Butterfly [Mo. 15] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 6 Month Butterfly [Mo. 16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 6 Month Butterfly [Mo. 17] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 6 Month Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	338	250
ED	Hedge/Member		Decrease	USD	300	300	250	250
Eurodollar (ED) - 6 Month Condor [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	270	200
ED	Hedge/Member		Decrease	USD	250	250	200	200
Eurodollar (ED) - 6 Month Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	270	200
ED	Hedge/Member		Decrease	USD	250	250	200	200
Eurodollar (ED) - 6 Month Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - 6 Month Condor [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - 6 Month Condor [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - 6 Month Condor [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	135	100
ED	Hedge/Member		Decrease	USD	125	125	100	100
Eurodollar (ED) - 6 Month Condor [Mo. 13] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 6 Month Condor [Mo. 14] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 6 Month Condor [Mo. 15] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - All Months Condor [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
Eurodollar (ED) - All Months Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - All Months Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - All Months Condor [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - All Months Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - All Months Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - All Months Condor [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - All Months Condor [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - All Months ED Double Butterfly [Mo.01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	203	150
ED	Hedge/Member		Decrease	USD	250	250	150	150
Eurodollar (ED) - All Months ED Double Condor (Mo.1) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	203	150
ED	Hedge/Member		Decrease	USD	250	250	150	150
Eurodollar (ED) - All Months ED Double Condor (Mo.2) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	101	75
ED	Hedge/Member		Decrease	USD	150	150	75	75
Eurodollar (ED) - All Months ED Double Condor (Mo.3) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - All Months ED Double Condor (Mo.4) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - All Months ED Double Condor (Mo.5) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - All Months ED Double Condor (Mo.6) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - All Months ED Double Condor (Mo.7) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - All Months ED Double Condor (Mo.8-Subsequent) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - Tier 1 vs. Tier 3 [mth 01-04 vs. mth 09-12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	810	600	743	550
ED	Hedge/Member		Decrease	USD	600	600	550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 1 vs. Tier 4 [mth 01-04 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	945	700	878	650
ED	Hedge/Member		Decrease	USD	700	700	650	650
Eurodollar (ED) - Tier 1 vs. Tier 5 [mth 01-04 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,013	750	945	700
ED	Hedge/Member		Decrease	USD	750	750	700	700
Eurodollar (ED) - Tier 2 vs. Tier 10 [mth 05-08 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,148	850	1,080	800
ED	Hedge/Member		Decrease	USD	850	850	800	800
Eurodollar (ED) - Tier 2 vs. Tier 11 [mth 05-08 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,215	900	1,080	800
ED	Hedge/Member		Decrease	USD	900	900	800	800
Eurodollar (ED) - Tier 2 vs. Tier 2 [mth 05-08 vs. mth 05-08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	405	300
ED	Hedge/Member		Decrease	USD	350	350	300	300
Eurodollar (ED) - Tier 2 vs. Tier 3 [mth 05-08 vs. mth 09-12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	743	550	675	500
ED	Hedge/Member		Decrease	USD	550	550	500	500
Eurodollar (ED) - Tier 2 vs. Tier 4 [mth 05-08 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	945	700	810	600
ED	Hedge/Member		Decrease	USD	700	700	600	600
Eurodollar (ED) - Tier 3 vs. Tier 10 [mth 09-12 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	878	650	743	550
ED	Hedge/Member		Decrease	USD	650	650	550	550
Eurodollar (ED) - Tier 3 vs. Tier 11 [mth 09-12 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	878	650	743	550
ED	Hedge/Member		Decrease	USD	650	650	550	550
Eurodollar (ED) - Tier 3 vs. Tier 3 [mth 09-12 vs. mth 09-12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	270	200
ED	Hedge/Member		Decrease	USD	250	250	200	200
Eurodollar (ED) - Tier 3 vs. Tier 5 [mth 09-12 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	608	450	540	400
ED	Hedge/Member		Decrease	USD	450	450	400	400
Eurodollar (ED) - Tier 3 vs. Tier 6 [mth 09-12 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	743	550	540	400
ED	Hedge/Member		Decrease	USD	550	550	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 3 vs. Tier 7 [mth 09-12 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	743	550	608	450
ED	Hedge/Member		Decrease	USD	550	550	450	450
Eurodollar (ED) - Tier 3 vs. Tier 8 [mth 09-12 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	810	600	743	550
ED	Hedge/Member		Decrease	USD	600	600	550	550
Eurodollar (ED) - Tier 3 vs. Tier 9 [mth 09-12 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	810	600	743	550
ED	Hedge/Member		Decrease	USD	600	600	550	550
Eurodollar (ED) - Tier 4 vs. Tier 10 [mth 13-16 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	608	450	473	350
ED	Hedge/Member		Decrease	USD	450	450	350	350
Eurodollar (ED) - Tier 4 vs. Tier 11 [mth 13-16 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	473	350
ED	Hedge/Member		Decrease	USD	500	500	350	350
Eurodollar (ED) - Tier 4 vs. Tier 5 [mth 13-16 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	338	250
ED	Hedge/Member		Decrease	USD	300	300	250	250
Eurodollar (ED) - Tier 4 vs. Tier 6 [mth 13-16 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	338	250
ED	Hedge/Member		Decrease	USD	350	350	250	250
Eurodollar (ED) - Tier 4 vs. Tier 7 [mth 13-16 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	405	300
ED	Hedge/Member		Decrease	USD	350	350	300	300
Eurodollar (ED) - Tier 4 vs. Tier 8 [mth 13-16 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	473	350
ED	Hedge/Member		Decrease	USD	400	400	350	350
Eurodollar (ED) - Tier 4 vs. Tier 9 [mth 13-16 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	473	350
ED	Hedge/Member		Decrease	USD	400	400	350	350
Eurodollar (ED) - Tier 5 vs. Tier 6 [mth 17-20 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - Tier 5 vs. Tier 8 [mth 17-20 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	338	250
ED	Hedge/Member		Decrease	USD	300	300	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 5 vs. Tier 9 [mth 17-20 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	338	250
ED	Hedge/Member		Decrease	USD	300	300	250	250
Eurodollar (ED) - Tier 6 vs. Tier 10 [mth 21-24 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	270	200
ED	Hedge/Member		Decrease	USD	250	250	200	200
Eurodollar (ED) - Tier 6 vs. Tier 11 [mth 21-24 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	270	200
ED	Hedge/Member		Decrease	USD	250	250	200	200
Eurodollar (ED) - Tier 7 vs. Tier 10 [mth 25-28 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - Tier 7 vs. Tier 7 [mth 25-28 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - Tier 7 vs. Tier 9 [mth 25-28 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - Tier 8 vs. Tier 10 [mth 29-32 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100