



09-322

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements – Effective Thursday, July 30th

DATE: Wednesday, July 29, 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

**Thursday, July 30, 2009.**

Current rates as of:

**Wednesday, July 29, 2009.**

# SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>CME INTEREST RATE FUTURES - Outright Rates</b>								
<b>EURO YEN FUTURES (EY)</b>								
EY	Spec	Month 1	Decrease	JPY	18,563	13,750	16,200	12,000
EY	Hedge/Member	Month 1	Decrease	JPY	13,750	13,750	12,000	12,000
EY	Spec	Month 2	Decrease	JPY	22,613	16,750	17,550	13,000
EY	Hedge/Member	Month 2	Decrease	JPY	16,750	16,750	13,000	13,000
EY	Spec	Month 3	Decrease	JPY	22,613	16,750	17,550	13,000
EY	Hedge/Member	Month 3	Decrease	JPY	16,750	16,750	13,000	13,000
EY	Spec	Months 4-5	Decrease	JPY	22,613	16,750	20,250	15,000
EY	Hedge/Member	Months 4-5	Decrease	JPY	16,750	16,750	15,000	15,000
EY	Spec	Months 6-10	Decrease	JPY	23,625	17,500	21,600	16,000
EY	Hedge/Member	Months 6-10	Decrease	JPY	17,500	17,500	16,000	16,000
EY	Spec	Months 11+	Decrease	JPY	32,063	23,750	27,000	20,000
EY	Hedge/Member	Months 11+	Decrease	JPY	23,750	23,750	20,000	20,000
<b>EURO YEN LIBOR FUTURES (EL)</b>								
EL	Spec	Month 1	Decrease	JPY	18,563	13,750	16,200	12,000
EL	Hedge/Member	Month 1	Decrease	JPY	13,750	13,750	12,000	12,000
EL	Spec	Month 2	Decrease	JPY	22,613	16,750	17,550	13,000
EL	Hedge/Member	Month 2	Decrease	JPY	16,750	16,750	13,000	13,000
EL	Spec	Month 3	Decrease	JPY	22,613	16,750	17,550	13,000
EL	Hedge/Member	Month 3	Decrease	JPY	16,750	16,750	13,000	13,000
EL	Spec	Months 4-5	Decrease	JPY	22,613	16,750	20,250	15,000
EL	Hedge/Member	Months 4-5	Decrease	JPY	16,750	16,750	15,000	15,000
EL	Spec	Months 6-10	Decrease	JPY	23,625	17,500	21,600	16,000
EL	Hedge/Member	Months 6-10	Decrease	JPY	17,500	17,500	16,000	16,000
EL	Spec	Months 11+	Decrease	JPY	32,063	23,750	27,000	20,000
EL	Hedge/Member	Months 11+	Decrease	JPY	23,750	23,750	20,000	20,000
<b>EURODOLLAR FUTURES (ED)</b>								
ED	Spec	Tier 01	Decrease	USD	1,148	850	1,013	750
ED	Hedge/Member	Tier 01	Decrease	USD	850	850	750	750
ED	Spec	Tier 02	Decrease	USD	1,148	850	1,013	750
ED	Hedge/Member	Tier 02	Decrease	USD	850	850	750	750
ED	Spec	Tier 06	Increase	USD	1,148	850	1,283	950
ED	Hedge/Member	Tier 06	Increase	USD	850	850	950	950
ED	Spec	Tier 07	Increase	USD	1,148	850	1,283	950
ED	Hedge/Member	Tier 07	Increase	USD	850	850	950	950
ED	Spec	Tier 08	Increase	USD	1,148	850	1,283	950
ED	Hedge/Member	Tier 08	Increase	USD	850	850	950	950
ED	Spec	Tier 09	Increase	USD	1,148	850	1,283	950
ED	Hedge/Member	Tier 09	Increase	USD	850	850	950	950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
ED	Spec	Tier 10	Increase	USD	1,148	850	1,283	950
ED	Hedge/Member	Tier 10	Increase	USD	850	850	950	950
ED	Spec	Tier 11	Increase	USD	1,148	850	1,283	950
ED	Hedge/Member	Tier 11	Increase	USD	850	850	950	950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>CME INTEREST RATE FUTURES - Intra Spreads</b>								
<b>Eurodollar (ED) - 1 Year Butterfly [Mo. 01] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	608	450	675	500
ED	Hedge/Member		Increase	USD	450	450	500	500
<b>Eurodollar (ED) - 1 Year Butterfly [Mo. 09] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
<b>Eurodollar (ED) - 1 Year Butterfly [Mo. 10] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
<b>Eurodollar (ED) - 1 Year Butterfly [Mo. 11] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
<b>Eurodollar (ED) - 1 Year Butterfly [Mo. 12] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	135	100	0	0
ED	Hedge/Member		Decrease	USD	100	100	0	0
<b>Eurodollar (ED) - 1 Year Butterfly [Mo. 13] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	135	100	0	0
ED	Hedge/Member		Decrease	USD	100	100	0	0
<b>Eurodollar (ED) - 1 Year Butterfly [Mo. 14] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	101	75	0	0
ED	Hedge/Member		Decrease	USD	75	75	0	0
<b>Eurodollar (ED) - 1 Year Butterfly [Mo. 15] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	101	75	0	0
ED	Hedge/Member		Decrease	USD	75	75	0	0
<b>Eurodollar (ED) - 1 Year Butterfly [Mo. 16] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	101	75	0	0
ED	Hedge/Member		Decrease	USD	75	75	0	0
<b>Eurodollar (ED) - 1 Year Butterfly [Mo. 17-Subsequent] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	68	50	135	100
ED	Hedge/Member		Increase	USD	50	50	100	100
<b>Eurodollar (ED) - 1 Year Condor (Mo. 01) (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	810	600	675	500
ED	Hedge/Member		Decrease	USD	600	600	500	500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - 1 Year Condor [Mo. 02] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			540	400
ED	Hedge/Member		New	USD			400	400
<b>Eurodollar (ED) - 1 Year Condor [Mo. 03] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	473	350	540	400
ED	Hedge/Member		Increase	USD	350	350	400	400
<b>Eurodollar (ED) - 1 Year Condor [Mo. 04] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	405	300	338	250
ED	Hedge/Member		Decrease	USD	300	300	250	250
<b>Eurodollar (ED) - 1 Year Condor [Mo. 05] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
<b>Eurodollar (ED) - 1 Year Condor [Mo. 06] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
<b>Eurodollar (ED) - 1 Year Condor [Mo. 07] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
<b>Eurodollar (ED) - 1 Year Condor [Mo. 08] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
<b>Eurodollar (ED) - 1 Year Condor [Mo. 09] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	203	150	270	200
ED	Hedge/Member		Increase	USD	150	150	200	200
<b>Eurodollar (ED) - 1 Year Condor [Mo. 10] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	203	150	270	200
ED	Hedge/Member		Increase	USD	150	150	200	200
<b>Eurodollar (ED) - 1 Year Condor [Mo. 11] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	203	150	270	200
ED	Hedge/Member		Increase	USD	150	150	200	200
<b>Eurodollar (ED) - 1 Year Condor [Mo. 12] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	203	150	270	200
ED	Hedge/Member		Increase	USD	150	150	200	200
<b>Eurodollar (ED) - 1 Year Condor [Mo. 13] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			135	100
ED	Hedge/Member		New	USD			100	100

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - 1 Year Condor [Mo. 14] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			135	100
ED	Hedge/Member		New	USD			100	100
<b>Eurodollar (ED) - 1 Year Condor [Mo. 15] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
<b>Eurodollar (ED) - 1 Year Condor [Mo. 16] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
<b>Eurodollar (ED) - 1 Year Condor [Mo. 17] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			101	75
ED	Hedge/Member		New	USD			75	75
<b>Eurodollar (ED) - 1 Year Condor [Mo. 18] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			101	75
ED	Hedge/Member		New	USD			75	75
<b>Eurodollar (ED) - 1 Year Condor [Mo. 19] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			101	75
ED	Hedge/Member		New	USD			75	75
<b>Eurodollar (ED) - 1 Year Condor [Mo. 20] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			101	75
ED	Hedge/Member		New	USD			75	75
<b>Eurodollar (ED) - 1 Year Condor [Mo. 21-Subsequent] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			101	75
ED	Hedge/Member		New	USD			75	75
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 01] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	473	350	338	250
ED	Hedge/Member		Decrease	USD	350	350	250	250
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 02] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			270	200
ED	Hedge/Member		New	USD			200	200
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 03] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	236	175	203	150
ED	Hedge/Member		Decrease	USD	175	175	150	150
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 04] (EURODOLLAR FUTURES)</b>								
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
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 05] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			135	100
ED	Hedge/Member		New	USD			100	100
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 06] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			135	100
ED	Hedge/Member		New	USD			100	100
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 07] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			135	100
ED	Hedge/Member		New	USD			100	100
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 08] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			135	100
ED	Hedge/Member		New	USD			100	100
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 09] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			135	100
ED	Hedge/Member		New	USD			100	100
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 10] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 11] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 12] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 13] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 14] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 15] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 16] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - 3 Month Butterfly [Mo. 17-Subsequent] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - 3 Month Condor [Mo. 01] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	405	300	540	400
ED	Hedge/Member		Increase	USD	300	300	400	400
<b>Eurodollar (ED) - 3 Month Condor [Mo. 02] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	405	300	540	400
ED	Hedge/Member		Increase	USD	300	300	400	400
<b>Eurodollar (ED) - 3 Month Condor [Mo. 04] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
<b>Eurodollar (ED) - 3 Month Condor [Mo. 10] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
<b>Eurodollar (ED) - 3 Month Condor [Mo. 11] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - 3 Month Condor [Mo. 12] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - 3 Month Condor [Mo. 13] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
<b>Eurodollar (ED) - 3 Month Condor [Mo. 14] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
<b>Eurodollar (ED) - 3 Month Condor [Mo. 15] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - 3 Month Condor [Mo. 16] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - 3 Month Condor [Mo. 17] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			101	75
ED	Hedge/Member		New	USD			75	75

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - 3 Month Condor [Mo. 18] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			101	75
ED	Hedge/Member		New	USD			75	75
<b>Eurodollar (ED) - 3 Month Condor [Mo. 19] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			101	75
ED	Hedge/Member		New	USD			75	75
<b>Eurodollar (ED) - 3 Month Condor [Mo. 20-Subsequent] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			101	75
ED	Hedge/Member		New	USD			75	75
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.01] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	338	250	203	150
ED	Hedge/Member		Decrease	USD	250	250	150	150
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.02] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.03] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.04] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	203	150	68	50
ED	Hedge/Member		Decrease	USD	150	150	50	50
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.05] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			203	150
ED	Hedge/Member		New	USD			150	150
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.10] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.11] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.12] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.13] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0

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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.14] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.15] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.16] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.17] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.18] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.19] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - 3 Month Double Butterfly [Mo.20-Subesquent] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - 6 Month Butterfly [Mo. 04] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
<b>Eurodollar (ED) - 6 Month Butterfly [Mo. 05] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	203	150	270	200
ED	Hedge/Member		Increase	USD	150	150	200	200
<b>Eurodollar (ED) - 6 Month Butterfly [Mo. 06] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			203	150
ED	Hedge/Member		New	USD			150	150
<b>Eurodollar (ED) - 6 Month Butterfly [Mo. 07] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			203	150
ED	Hedge/Member		New	USD			150	150
<b>Eurodollar (ED) - 6 Month Butterfly [Mo. 10] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - 6 Month Butterfly [Mo. 11] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - 6 Month Butterfly [Mo. 12] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - 6 Month Butterfly [Mo. 13] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - 6 Month Butterfly [Mo. 14] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - 6 Month Butterfly [Mo. 15] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - 6 Month Butterfly [Mo. 16] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - 6 Month Butterfly [Mo. 17] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
<b>Eurodollar (ED) - 6 Month Butterfly [Mo. 18-Subsequent] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
<b>Eurodollar (ED) - 6 Month Condor [Mo. 01] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	540	400	743	550
ED	Hedge/Member		Increase	USD	400	400	550	550
<b>Eurodollar (ED) - 6 Month Condor [Mo. 04] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	338	250	270	200
ED	Hedge/Member		Decrease	USD	250	250	200	200
<b>Eurodollar (ED) - 6 Month Condor [Mo. 08] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
<b>Eurodollar (ED) - 6 Month Condor [Mo. 09] (EURODOLLAR FUTURES)</b>								
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
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - 6 Month Condor [Mo. 10] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
<b>Eurodollar (ED) - 6 Month Condor [Mo. 11] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	135	100	203	150
ED	Hedge/Member		Increase	USD	100	100	150	150
<b>Eurodollar (ED) - 6 Month Condor [Mo. 13] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
<b>Eurodollar (ED) - 6 Month Condor [Mo. 14] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	101	75	0	0
ED	Hedge/Member		Decrease	USD	75	75	0	0
<b>Eurodollar (ED) - 6 Month Condor [Mo. 15] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	101	75	0	0
ED	Hedge/Member		Decrease	USD	75	75	0	0
<b>Eurodollar (ED) - 6 Month Condor [Mo. 16] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	101	75	0	0
ED	Hedge/Member		Decrease	USD	75	75	0	0
<b>Eurodollar (ED) - 6 Month Condor [Mo. 17] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			101	75
ED	Hedge/Member		New	USD			75	75
<b>Eurodollar (ED) - 6 Month Condor [Mo. 18] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			101	75
ED	Hedge/Member		New	USD			75	75
<b>Eurodollar (ED) - 6 Month Condor [Mo. 19] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			101	75
ED	Hedge/Member		New	USD			75	75
<b>Eurodollar (ED) - 6 Month Condor [Mo. 20-Subsequent] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			101	75
ED	Hedge/Member		New	USD			75	75
<b>Eurodollar (ED) - All Months Butterfly [Mo. 03] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	135	100	0	0
ED	Hedge/Member		Decrease	USD	100	100	0	0
<b>Eurodollar (ED) - All Months Butterfly [Mo. 04] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	101	75	0	0
ED	Hedge/Member		Decrease	USD	75	75	0	0

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - All Months Butterfly [Mo. 10] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Butterfly [Mo. 11] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Butterfly [Mo. 12] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Butterfly [Mo. 13] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Butterfly [Mo. 14] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Butterfly [Mo. 15] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0
<b>Eurodollar (ED) - All Months Butterfly [Mo. 16] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0
<b>Eurodollar (ED) - All Months Butterfly [Mo. 17] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Butterfly [Mo. 18] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Butterfly [Mo. 19] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Butterfly [Mo. 20 - Subsequent] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Condor [Mo. 01] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	135	100	270	200
ED	Hedge/Member		Increase	USD	100	100	200	200

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - All Months Condor [Mo. 02] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			135	100
ED	Hedge/Member		New	USD			100	100
<b>Eurodollar (ED) - All Months Condor [Mo. 03] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	135	100	270	200
ED	Hedge/Member		Increase	USD	100	100	200	200
<b>Eurodollar (ED) - All Months Condor [Mo. 04] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	101	75	0	0
ED	Hedge/Member		Decrease	USD	75	75	0	0
<b>Eurodollar (ED) - All Months Condor [Mo. 11] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	34	25	68	50
ED	Hedge/Member		Increase	USD	25	25	50	50
<b>Eurodollar (ED) - All Months Condor [Mo. 12] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Condor [Mo. 13] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Condor [Mo. 14] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0
<b>Eurodollar (ED) - All Months Condor [Mo. 15] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Condor [Mo. 16] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0
<b>Eurodollar (ED) - All Months Condor [Mo. 17] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Condor [Mo. 18] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Condor [Mo. 19] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - All Months Condor [Mo. 20-Subsequent] (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months Consecutive Spread [Mo. 04-05] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
<b>Eurodollar (ED) - All Months Consecutive Spread [Mo. 05-06] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
<b>Eurodollar (ED) - All Months Consecutive Spread [Mo. 06-07] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
<b>Eurodollar (ED) - All Months Consecutive Spread [Mo. 07-08] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
<b>Eurodollar (ED) - All Months ED Double Butterfly [Mo.02] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	135	100	0	0
ED	Hedge/Member		Decrease	USD	100	100	0	0
<b>Eurodollar (ED) - All Months ED Double Butterfly [Mo.03] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	101	75	0	0
ED	Hedge/Member		Decrease	USD	75	75	0	0
<b>Eurodollar (ED) - All Months ED Double Butterfly [Mo.04] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	101	75	0	0
ED	Hedge/Member		Decrease	USD	75	75	0	0
<b>Eurodollar (ED) - All Months ED Double Butterfly [Mo.14] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - All Months ED Double Butterfly [Mo.15] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - All Months ED Double Butterfly [Mo.16] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.1) (EURODOLLAR FUTURES)</b>								
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
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.10) (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.11) (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.12) (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.13) (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.14) (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.15) (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.16) (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			0	0
ED	Hedge/Member		New	USD			0	0
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.17) (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.18) (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.19) (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.2) (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	101	75	0	0
ED	Hedge/Member		Decrease	USD	75	75	0	0
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.20 - Subsequent) (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.3) (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	101	75	0	0
ED	Hedge/Member		Decrease	USD	75	75	0	0
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.4) (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	101	75	0	0
ED	Hedge/Member		Decrease	USD	75	75	0	0
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.8) (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - All Months ED Double Condor (Mo.9) (EURODOLLAR FUTURES)</b>								
ED	Spec		New	USD			68	50
ED	Hedge/Member		New	USD			50	50
<b>Eurodollar (ED) - Tier 1 vs. Tier 10 [mth 01-04 vs. mth 37-40 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	1,148	850	1,080	800
ED	Hedge/Member		Decrease	USD	850	850	800	800
<b>Eurodollar (ED) - Tier 1 vs. Tier 3 [mth 01-04 vs. mth 09-12 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	743	550	608	450
ED	Hedge/Member		Decrease	USD	550	550	450	450
<b>Eurodollar (ED) - Tier 1 vs. Tier 4 [mth 01-04 vs. mth 13-16 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	878	650	743	550
ED	Hedge/Member		Decrease	USD	650	650	550	550
<b>Eurodollar (ED) - Tier 1 vs. Tier 5 [mth 01-04 vs. mth 17-20 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	945	700	810	600
ED	Hedge/Member		Decrease	USD	700	700	600	600
<b>Eurodollar (ED) - Tier 1 vs. Tier 6 [mth 01-04 vs. mth 21-24 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	1,148	850	878	650
ED	Hedge/Member		Decrease	USD	850	850	650	650
<b>Eurodollar (ED) - Tier 1 vs. Tier 7 [mth 01-04 vs. mth 25-28 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	1,148	850	878	650
ED	Hedge/Member		Decrease	USD	850	850	650	650
<b>Eurodollar (ED) - Tier 1 vs. Tier 8 [mth 01-04 vs. mth 29-32 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	1,148	850	945	700
ED	Hedge/Member		Decrease	USD	850	850	700	700
<b>Eurodollar (ED) - Tier 1 vs. Tier 9 [mth 01-04 vs. mth 33-36 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	1,148	850	1,013	750
ED	Hedge/Member		Decrease	USD	850	850	750	750

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - Tier 3 vs. Tier 7 [mth 09-12 vs. mth 25-28 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	608	450	945	700
ED	Hedge/Member		Increase	USD	450	450	700	700
<b>Eurodollar (ED) - Tier 3 vs. Tier 8 [mth 09-12 vs. mth 29-32 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	743	550	945	700
ED	Hedge/Member		Increase	USD	550	550	700	700
<b>Eurodollar (ED) - Tier 3 vs. Tier 9 [mth 09-12 vs. mth 33-36 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	743	550	945	700
ED	Hedge/Member		Increase	USD	550	550	700	700
<b>Eurodollar (ED) - Tier 4 vs. Tier 10 [mth 13-16 vs. mth 37-40 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	473	350	675	500
ED	Hedge/Member		Increase	USD	350	350	500	500
<b>Eurodollar (ED) - Tier 4 vs. Tier 11 [mth 13-16 vs. mth 41-44 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	473	350	675	500
ED	Hedge/Member		Increase	USD	350	350	500	500
<b>Eurodollar (ED) - Tier 4 vs. Tier 5 [mth 13-16 vs. mth 17-20 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	338	250	473	350
ED	Hedge/Member		Increase	USD	250	250	350	350
<b>Eurodollar (ED) - Tier 4 vs. Tier 6 [mth 13-16 vs. mth 21-24 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	338	250	405	300
ED	Hedge/Member		Increase	USD	250	250	300	300
<b>Eurodollar (ED) - Tier 4 vs. Tier 7 [mth 13-16 vs. mth 25-28 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	405	300	540	400
ED	Hedge/Member		Increase	USD	300	300	400	400
<b>Eurodollar (ED) - Tier 4 vs. Tier 8 [mth 13-16 vs. mth 29-32 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	473	350	675	500
ED	Hedge/Member		Increase	USD	350	350	500	500
<b>Eurodollar (ED) - Tier 4 vs. Tier 9 [mth 13-16 vs. mth 33-36 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	473	350	675	500
ED	Hedge/Member		Increase	USD	350	350	500	500
<b>Eurodollar (ED) - Tier 5 vs. Tier 10 [mth 17-20 vs. mth 37-40 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	405	300	473	350
ED	Hedge/Member		Increase	USD	300	300	350	350
<b>Eurodollar (ED) - Tier 5 vs. Tier 11 [mth 17-20 vs. mth 41-44 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	675	500	473	350
ED	Hedge/Member		Decrease	USD	500	500	350	350

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Eurodollar (ED) - Tier 5 vs. Tier 6 [mth 17-20 vs. mth 21-24 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	203	150	68	50
ED	Hedge/Member		Decrease	USD	150	150	50	50
<b>Eurodollar (ED) - Tier 5 vs. Tier 7 [mth 17-20 vs. mth 25-28 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Decrease	USD	338	250	270	200
ED	Hedge/Member		Decrease	USD	250	250	200	200
<b>Eurodollar (ED) - Tier 5 vs. Tier 8 [mth 17-20 vs. mth 29-32 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	338	250	405	300
ED	Hedge/Member		Increase	USD	250	250	300	300
<b>Eurodollar (ED) - Tier 5 vs. Tier 9 [mth 17-20 vs. mth 33-36 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	338	250	405	300
ED	Hedge/Member		Increase	USD	250	250	300	300
<b>Eurodollar (ED) - Tier 6 vs. Tier 10 [mth 21-24 vs. mth 37-40 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	270	200	405	300
ED	Hedge/Member		Increase	USD	200	200	300	300
<b>Eurodollar (ED) - Tier 6 vs. Tier 11 [mth 21-24 vs. mth 41-44 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	270	200	473	350
ED	Hedge/Member		Increase	USD	200	200	350	350
<b>Eurodollar (ED) - Tier 6 vs. Tier 9 [mth 21-24 vs. mth 33-36 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	270	200	405	300
ED	Hedge/Member		Increase	USD	200	200	300	300
<b>Eurodollar (ED) - Tier 7 vs. Tier 10 [mth 25-28 vs. mth 37-40 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	203	150	270	200
ED	Hedge/Member		Increase	USD	150	150	200	200
<b>Eurodollar (ED) - Tier 7 vs. Tier 11 [mth 25-28 vs. mth 41-44 ] (EURODOLLAR FUTURES)</b>								
ED	Spec		Increase	USD	270	200	338	250
ED	Hedge/Member		Increase	USD	200	200	250	250