



09-99

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, March 13, 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

Monday, March 16, 2009.

Current rates as of:

Friday, March 13, 2009.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Outright Rates

CME INTEREST RATE FUTURES - Outright Rates

EURODOLLAR FUTURES (ED)

ED	Spec	Tier 01	Decrease	USD	1,485	1,100	1,215	900
ED	Hedge/Member	Tier 01	Decrease	USD	1,100	1,100	900	900
ED	Spec	Tier 02	Decrease	USD	1,485	1,100	1,215	900
ED	Hedge/Member	Tier 02	Decrease	USD	1,100	1,100	900	900
ED	Spec	Tier 03	Decrease	USD	1,485	1,100	1,215	900
ED	Hedge/Member	Tier 03	Decrease	USD	1,100	1,100	900	900
ED	Spec	Tier 04	Decrease	USD	1,485	1,100	1,215	900
ED	Hedge/Member	Tier 04	Decrease	USD	1,100	1,100	900	900
ED	Spec	Tier 05	Decrease	USD	1,485	1,100	1,215	900
ED	Hedge/Member	Tier 05	Decrease	USD	1,100	1,100	900	900
ED	Spec	Tier 06	Decrease	USD	1,485	1,100	1,215	900
ED	Hedge/Member	Tier 06	Decrease	USD	1,100	1,100	900	900
ED	Spec	Tier 07	Decrease	USD	1,485	1,100	1,215	900
ED	Hedge/Member	Tier 07	Decrease	USD	1,100	1,100	900	900
ED	Spec	Tier 08	Decrease	USD	1,485	1,100	1,215	900
ED	Hedge/Member	Tier 08	Decrease	USD	1,100	1,100	900	900
ED	Spec	Tier 09	Decrease	USD	1,485	1,100	1,215	900
ED	Hedge/Member	Tier 09	Decrease	USD	1,100	1,100	900	900
ED	Spec	Tier 10	Decrease	USD	1,485	1,100	1,215	900
ED	Hedge/Member	Tier 10	Decrease	USD	1,100	1,100	900	900
ED	Spec	Tier 11	Decrease	USD	1,485	1,100	1,215	900
ED	Hedge/Member	Tier 11	Decrease	USD	1,100	1,100	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME SECURITY FUTURES - Outright Rates								
1st Source Corporation (SR8)								
SR8	Customer Rate		Increase	USD	25%	25%	30%	30%
SR8	Clearing		Increase	USD	25%	25%	30%	30%
Abercrombie & Fitch Co. (ANF)								
ANF	Customer Rate		Increase	USD	20%	20%	22%	22%
ANF	Clearing		Increase	USD	14%	14%	22%	22%
ADC TELECOMMUNICATIONS INC (ADC)								
AD	Customer Rate		Increase	USD	20%	20%	30%	30%
AD	Clearing		Increase	USD	18%	18%	30%	30%
AETNA INC (AET)								
AET	Customer Rate		Decrease	USD	24%	24%	20%	20%
AET	Clearing		Decrease	USD	24%	24%	17%	17%
AFLAC INCORPORATED (AFL)								
AFL	Customer Rate		Increase	USD	20%	20%	25%	25%
AFL	Clearing		Increase	USD	18%	18%	25%	25%
ALCOA INC. FUTURES (AO)								
AO	Customer Rate		Decrease	USD	28%	28%	21%	21%
AO	Clearing		Decrease	USD	28%	28%	21%	21%
ALLIED IRISH BANKS-SPONS ADR (AIB)								
AIB	Customer Rate		Increase	USD	21%	21%	30%	30%
AIB	Clearing		Increase	USD	21%	21%	30%	30%
ALLIED WORLD ASSURANCE CO. HOLDINGS (AWH)								
AW	Clearing		Decrease	USD	20%	20%	15%	15%
AMCORE FINANCIAL, INC. (AM8)								
AM8	Customer Rate		Increase	USD	20%	20%	30%	30%
AM8	Clearing		Increase	USD	20%	20%	30%	30%
AMERICAN FINANCIAL GROUP, INC. (AF9)								
AF9	Customer Rate		Increase	USD	20%	20%	30%	30%
AF9	Clearing		Increase	USD	20%	20%	30%	30%
AMERISOURCEBERGEN CORPORATION (ABC)								
ABC	Clearing		Decrease	USD	16%	16%	9%	9%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AnnTaylor Stores Corporation (ANN)								
AN	Customer Rate		Increase	USD	20%	20%	22%	22%
AN	Clearing		Increase	USD	14%	14%	22%	22%
APACHE CORP. (AY)								
AY	Customer Rate		Decrease	USD	23%	23%	20%	20%
AY	Clearing		Decrease	USD	23%	23%	18%	18%
APPLIED MATERIALS FUTURES (AM)								
AM	Clearing		Increase	USD	9%	9%	15%	15%
ARCH COAL INC (ACI)								
ACI	Customer Rate		Decrease	USD	27%	27%	21%	21%
ACI	Clearing		Decrease	USD	27%	27%	21%	21%
ARCHER DANIELS MIDLAND (ADM)								
AD	Customer Rate		Increase	USD	20%	20%	22%	22%
AD	Clearing		Increase	USD	15%	15%	22%	22%
ASPEN INSURANCE HOLDINGS LIMITED (AHL)								
AHL	Customer Rate		Increase	USD	20%	20%	30%	30%
AHL	Clearing		Increase	USD	20%	20%	30%	30%
ASTRAZENECA PLC (AZ9)								
AZ9	Customer Rate		Increase	USD	20%	20%	30%	30%
AZ9	Clearing		Increase	USD	20%	20%	30%	30%
ATHEROS COMMUNICATIONS, INC. (ATH)								
ATH	Customer Rate		Decrease	USD	28%	28%	20%	20%
ATH	Clearing		Decrease	USD	28%	28%	19%	19%
BAKER HUGHES INCORPORATED (BHI)								
BHI	Customer Rate		Decrease	USD	25%	25%	20%	20%
BHI	Clearing		Decrease	USD	25%	25%	20%	20%
BALLY TECHNOLOGIES, INC. (BYI)								
BYI	Customer Rate		Decrease	USD	30%	30%	20%	20%
BYI	Clearing		Decrease	USD	30%	30%	19%	19%
BANK MUTUAL CORPORATION (BKM)								
BK	Customer Rate		Increase	USD	20%	20%	26%	26%
BK	Clearing		Increase	USD	20%	20%	26%	26%
Bank of Florida Corporation (BOF)								
BOF	Customer Rate		Decrease	USD	30%	30%	24%	24%
BOF	Clearing		Decrease	USD	30%	30%	24%	24%

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Outright Rates								
BANK OF MONTREAL (BMO)								
BM	Clearing		Decrease	USD	19%	19%	14%	14%
BANNER CORPORATION (BAN)								
BAN	Customer Rate		Increase	USD	20%	20%	30%	30%
BAN	Clearing		Increase	USD	20%	20%	30%	30%
BEST BUY COMPANY, INC. FUTURES (BB)								
BB	Clearing		Increase	USD	13%	13%	19%	19%
BIOMARIN PHARMACEUTICAL, INC. (BMR)								
BM	Customer Rate		Increase	USD	20%	20%	25%	25%
BM	Clearing		Increase	USD	15%	15%	25%	25%
BJ SERVICES CO (BJS)								
BJS	Customer Rate		Decrease	USD	29%	29%	20%	20%
BJS	Clearing		Decrease	USD	29%	29%	19%	19%
BLUE NILE, INC (NLE)								
NLE	Customer Rate		Decrease	USD	29%	29%	20%	20%
NLE	Clearing		Decrease	USD	29%	29%	20%	20%
BOSTON PRIVATE FINANCIAL HOLDINGS (BPF)								
BPF	Customer Rate		Increase	USD	20%	20%	25%	25%
BPF	Clearing		Increase	USD	20%	20%	25%	25%
BP P.L.C. (BP9)								
BP9	Clearing		Decrease	USD	20%	20%	15%	15%
BROOKLINE BANCORP, INC. (BRK)								
BRK	Clearing		Decrease	USD	20%	20%	15%	15%
CABELA'S INCORPORATED (CAB)								
CAB	Customer Rate		Increase	USD	25%	25%	30%	30%
CAB	Clearing		Increase	USD	25%	25%	30%	30%
CANADIAN IMPERIAL BANK OF COMMERCE (CM7)								
CM	Customer Rate		Increase	USD	20%	20%	26%	26%
CM	Clearing		Increase	USD	16%	16%	26%	26%
CANADIAN SOLAR INC. (CSI)								
CSI	Customer Rate		Decrease	USD	30%	30%	25%	25%
CSI	Clearing		Decrease	USD	30%	30%	25%	25%
CAPITAL BANK CORP (CBK)								
CBK	Customer Rate		Increase	USD	20%	20%	23%	23%
CBK	Clearing		Increase	USD	18%	18%	23%	23%

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Outright Rates								
CAPITAL ONE FINANCIAL (COF)								
CO	Customer Rate		Increase	USD	20%	20%	24%	24%
CO	Clearing		Increase	USD	16%	16%	24%	24%
CARDINAL HEALTH, INC. (CAH)								
CA	Customer Rate		Increase	USD	20%	20%	23%	23%
CA	Clearing		Increase	USD	13%	13%	23%	23%
CATERPILLAR FUTURES (CL)								
CL	Clearing		Increase	USD	12%	12%	19%	19%
CENTERPOINT ENERGY, INC. (CNP)								
CN	Clearing		Decrease	USD	20%	20%	14%	14%
CHEMICAL FINANCIAL CORPORATION (CF9)								
CF9	Customer Rate		Increase	USD	20%	20%	28%	28%
CF9	Clearing		Increase	USD	20%	20%	28%	28%
CHEVRON TEXACO CORP FUTURES (CT)								
CT	Clearing		Increase	USD	14%	14%	20%	20%
CHIPOTLE MEXICAN GRILL, INC.-CI A (CMG)								
CM	Customer Rate		Decrease	USD	30%	30%	23%	23%
CM	Clearing		Decrease	USD	30%	30%	23%	23%
CITIZENS, INC. (CIA)								
CIA	Customer Rate		Decrease	USD	26%	26%	20%	20%
CIA	Clearing		Decrease	USD	26%	26%	19%	19%
CITY BANK LYNNWOOD WA (CTB)								
CTB	Customer Rate		Increase	USD	26%	26%	30%	30%
CTB	Clearing		Increase	USD	26%	26%	30%	30%
CLAYMORE/BNY BRIC ETF (EEB)								
EEB	Customer Rate		Increase	USD	21%	21%	30%	30%
EEB	Clearing		Increase	USD	21%	21%	30%	30%
Columbia Bancorp - OR (CBB)								
CBB	Customer Rate		Increase	USD	20%	20%	26%	26%
CBB	Clearing		Increase	USD	20%	20%	26%	26%
COMCAST CORPORATION FUTURES (C4)								
C4	Customer Rate		Decrease	USD	30%	30%	20%	20%
C4	Clearing		Decrease	USD	30%	30%	19%	19%
COMMUNITY BANK SYSTEM, INC. (CBU)								
CB	Clearing		Decrease	USD	20%	20%	14%	14%

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Outright Rates								
CONN'S, INC. (CON)								
CO	Customer Rate		Decrease	USD	30%	30%	20%	20%
CO	Clearing		Decrease	USD	30%	30%	20%	20%
CONSTELLATION BRANDS, INC.-CI (STZ)								
STZ	Clearing		Decrease	USD	17%	17%	11%	11%
COVIDIEN LTD. (COV)								
CO	Customer Rate		Decrease	USD	30%	30%	22%	22%
CO	Clearing		Decrease	USD	30%	30%	22%	22%
Crown Castle International Corp. (CCI)								
CCI	Customer Rate		Increase	USD	20%	20%	23%	23%
CCI	Clearing		Increase	USD	14%	14%	23%	23%
DEAN FOOD COMPANY (DNF)								
DNF	Customer Rate		Decrease	USD	24%	24%	20%	20%
DNF	Clearing		Decrease	USD	24%	24%	17%	17%
DEUTSCHE SUISSE GROUP (DB9)								
DB9	Customer Rate		Increase	USD	24%	24%	30%	30%
DB9	Clearing		Increase	USD	24%	24%	30%	30%
Dime Community Bancshares, Inc. (DCO)								
DC	Customer Rate		Increase	USD	20%	20%	27%	27%
DC	Clearing		Increase	USD	20%	20%	27%	27%
Dollar Financial Corp. (DLL)								
DLL	Customer Rate		Increase	USD	20%	20%	30%	30%
DLL	Clearing		Increase	USD	15%	15%	30%	30%
Donegal Group, Inc. - CI A (DGI)								
DGI	Clearing		Increase	USD	12%	12%	19%	19%
ENCANA CORPORATION (EC9)								
EC9	Customer Rate		Decrease	USD	30%	30%	20%	20%
EC9	Clearing		Decrease	USD	30%	30%	17%	17%
Enstar Group Ltd. (ESG)								
ES	Customer Rate		Decrease	USD	30%	30%	23%	23%
ES	Clearing		Decrease	USD	30%	30%	23%	23%
Evercore Partners Inc. - CI A (EVR)								
EVR	Customer Rate		Increase	USD	25%	25%	30%	30%
EVR	Clearing		Increase	USD	25%	25%	30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FIRST BANCORP PUERTO RICO (FBP)								
FBP	Customer Rate		Decrease	USD	26%	26%	21%	21%
FBP	Clearing		Decrease	USD	26%	26%	21%	21%
FIRST COMMONWEALTH FINANCIAL CORPOR (FCF)								
FCF	Clearing		Increase	USD	12%	12%	20%	20%
FIRST NIAGARA FIN FUT (FNF)								
FNF	Clearing		Decrease	USD	20%	20%	15%	15%
FIRST SOLAR, INC. (FSR)								
FSR	Customer Rate		Increase	USD	22%	22%	30%	30%
FSR	Clearing		Increase	USD	22%	22%	30%	30%
First South Bancorp, Inc. - NC (FSB)								
FSB	Customer Rate		Increase	USD	20%	20%	25%	25%
FSB	Clearing		Increase	USD	19%	19%	25%	25%
FORD MOTOR COMPANY FUTURES (FD)								
FD	Customer Rate		Increase	USD	25%	25%	30%	30%
FD	Clearing		Increase	USD	25%	25%	30%	30%
FOSTER WHEELER LTD. (FWL)								
FW	Customer Rate		Increase	USD	20%	20%	22%	22%
FW	Clearing		Increase	USD	16%	16%	22%	22%
FX ENERGY, INC. (FXE)								
FXE	Customer Rate		Decrease	USD	30%	30%	25%	25%
FXE	Clearing		Decrease	USD	30%	30%	25%	25%
GERON CORPORATION FUTURES (GE9)								
GE9	Customer Rate		Increase	USD	21%	21%	26%	26%
GE9	Clearing		Increase	USD	21%	21%	26%	26%
Global Cash Access Holdings, Inc. (GCA)								
GC	Customer Rate		Increase	USD	20%	20%	30%	30%
GC	Clearing		Increase	USD	20%	20%	30%	30%
GOLDMAN SACHS GROUP, INC. FUTURES (GS)								
GS	Customer Rate		Increase	USD	20%	20%	28%	28%
GS	Clearing		Increase	USD	19%	19%	28%	28%
HealthSpring, Inc. (HSI)								
HSI	Customer Rate		Increase	USD	20%	20%	22%	22%
HSI	Clearing		Increase	USD	13%	13%	22%	22%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HSBC HOLDINGS PLC (HBC)								
HB	Customer Rate		Increase	USD	20%	20%	26%	26%
HB	Clearing		Increase	USD	9%	9%	26%	26%
IMS HEALTH INCORPORATED (IHI)								
IHI	Customer Rate		Decrease	USD	21%	21%	20%	20%
IHI	Clearing		Decrease	USD	21%	21%	14%	14%
ING GROEP N.V.-SPONSORED ADR (ING)								
ING	Customer Rate		Increase	USD	20%	20%	30%	30%
ING	Clearing		Increase	USD	20%	20%	30%	30%
INTL FLAVORS & FRAGRANCES, INC (IFF)								
IFF	Clearing		Increase	USD	11%	11%	18%	18%
ISHARES MSCI EAFE GROWTH INDEX FUND (EFG)								
EFG	Customer Rate		Increase	USD	20%	20%	29%	29%
EFG	Clearing		Increase	USD	20%	20%	29%	29%
J.C. PENNY FUTURES (JC)								
JC	Clearing		Increase	USD	9%	9%	14%	14%
JDS UNIPHASE CORPORATION (JDS)								
JDS	Customer Rate		Decrease	USD	30%	30%	25%	25%
JDS	Clearing		Decrease	USD	30%	30%	25%	25%
KIMCO COMPANY FUTUR (KIM)								
KIM	Customer Rate		Decrease	USD	27%	27%	22%	22%
KIM	Clearing		Decrease	USD	27%	27%	22%	22%
KNIGHTSBRIDGE TANKERS LIMITED (VLC)								
VLC	Customer Rate		Decrease	USD	30%	30%	24%	24%
VLC	Clearing		Decrease	USD	30%	30%	24%	24%
KOHL'S CORPORATION (KI)								
KI	Clearing		Increase	USD	8%	8%	13%	13%
LaBRANCHE & CO INC. (LA9)								
LA9	Customer Rate		Increase	USD	20%	20%	25%	25%
LA9	Clearing		Increase	USD	20%	20%	25%	25%
LA-Z-BOY INCORPORATED (LZB)								
LZB	Customer Rate		Increase	USD	25%	25%	30%	30%
LZB	Clearing		Increase	USD	25%	25%	30%	30%
LLOYDS TSB GROUP PLC -SP ADR (LYG)								
LYG	Customer Rate		Increase	USD	20%	20%	30%	30%
LYG	Clearing		Increase	USD	18%	18%	30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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Outright Rates								
LSB INDUSTRIES, INC. (LXU)								
LXU	Customer Rate		Decrease	USD	30%	30%	23%	23%
LXU	Clearing		Decrease	USD	30%	30%	23%	23%
M.D.C. HOLDINGS, INC. (MDC)								
MD	Clearing		Increase	USD	12%	12%	20%	20%
MARSHALL LISLEY CORP. FUTURES (MI9)								
MI9	Customer Rate		Increase	USD	24%	24%	30%	30%
MI9	Clearing		Increase	USD	24%	24%	30%	30%
MARVELL TECHNOLOGY GROUP LTD. (MRV)								
MR	Customer Rate		Decrease	USD	30%	30%	24%	24%
MR	Clearing		Decrease	USD	30%	30%	24%	24%
MATTEL, INC. FUTURES (M9)								
M9	Clearing		Increase	USD	11%	11%	18%	18%
MCDONALD'S CORPORATION FUTURES (MA)								
MA	Clearing		Decrease	USD	14%	14%	8%	8%
MOBILE TELESYSTEMS OJSC (MBT)								
MB	Customer Rate		Increase	USD	25%	25%	30%	30%
MB	Clearing		Increase	USD	25%	25%	30%	30%
MYRIAD GENETICS, INC. (MYG)								
MY	Customer Rate		Increase	USD	20%	20%	25%	25%
MY	Clearing		Increase	USD	18%	18%	25%	25%
NEWMONT MINING CORP. HLDG. CO. (NW)								
NW	Customer Rate		Increase	USD	20%	20%	23%	23%
NW	Clearing		Increase	USD	15%	15%	23%	23%
NEWS CORPORATION FUTURE (QY)								
QY	Customer Rate		Decrease	USD	30%	30%	20%	20%
QY	Clearing		Decrease	USD	30%	30%	19%	19%
NORTHSTAR REALTY FINANCE CORP. (NRF)								
NRF	Customer Rate		Increase	USD	20%	20%	24%	24%
NRF	Clearing		Increase	USD	18%	18%	24%	24%
Oceaneering International, Inc., (OII)								
OII	Customer Rate		Increase	USD	20%	20%	24%	24%
OII	Clearing		Increase	USD	19%	19%	24%	24%
ODYSSEY HEALTHCARE, INC. (ODS)								
OD	Customer Rate		Decrease	USD	30%	30%	25%	25%
OD	Clearing		Decrease	USD	30%	30%	25%	25%

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Outright Rates								
Old Second Bancorp, Inc. (OSB)								
OS	Customer Rate		Increase	USD	20%	20%	30%	30%
OS	Clearing		Increase	USD	20%	20%	30%	30%
ONYX PHARMACEUTICALS, INC. (ONX)								
ON	Customer Rate		Increase	USD	20%	20%	25%	25%
ON	Clearing		Increase	USD	17%	17%	25%	25%
OPPENHEIMER HOLDINGS INC. - CI A (OPY)								
OP	Customer Rate		Increase	USD	20%	20%	25%	25%
OP	Clearing		Increase	USD	18%	18%	25%	25%
Park National Corporation (PRK)								
PRK	Customer Rate		Increase	USD	20%	20%	25%	25%
PRK	Clearing		Increase	USD	20%	20%	25%	25%
PLAINS EXPLORATION & PRODUCTION CO. (PXP)								
PXP	Customer Rate		Decrease	USD	30%	30%	24%	24%
PXP	Clearing		Decrease	USD	30%	30%	24%	24%
Platinum Underwriters Holdings, Ltd (PTP)								
PTP	Clearing		Decrease	USD	20%	20%	14%	14%
PNC Financial Services (GH)								
GH	Customer Rate		Increase	USD	20%	20%	26%	26%
GH	Clearing		Increase	USD	15%	15%	26%	26%
POPULAR, INC. (BPO)								
BP	Customer Rate		Increase	USD	20%	20%	30%	30%
BP	Clearing		Increase	USD	15%	15%	30%	30%
POWERSHARES DYNAMIC OIL & GAS PORT (PXJ)								
PXJ	Customer Rate		Increase	USD	20%	20%	30%	30%
PXJ	Clearing		Increase	USD	20%	20%	30%	30%
POWERSHARES QQQ (Q99)								
Q99	Clearing		Increase	USD	10%	10%	17%	17%
PRIVATEBANCORP, INC. (PVB)								
PVB	Customer Rate		Increase	USD	20%	20%	25%	25%
PVB	Clearing		Increase	USD	17%	17%	25%	25%
Provident Financial Services, Inc. (PFS)								
PFS	Customer Rate		Increase	USD	20%	20%	30%	30%
PFS	Clearing		Increase	USD	20%	20%	30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PUBLIC STORAGE, INC. (PSA)								
PSA	Customer Rate		Increase	USD	20%	20%	22%	22%
PSA	Clearing		Increase	USD	14%	14%	22%	22%
RANGE RESOURCES CORPORATION (RNG)								
RN	Customer Rate		Increase	USD	20%	20%	30%	30%
RN	Clearing		Increase	USD	20%	20%	30%	30%
Republic Bancorp, Inc. - CI A (RB8)								
RB8	Customer Rate		Increase	USD	23%	23%	28%	28%
RB8	Clearing		Increase	USD	23%	23%	28%	28%
Republic First Bancorp, Inc. (FRB)								
FRB	Clearing		Increase	USD	9%	9%	19%	19%
RESOURCE AMERICA, INC.- CL A (REX)								
REX	Customer Rate		Increase	USD	20%	20%	26%	26%
REX	Clearing		Increase	USD	20%	20%	26%	26%
RIVERBED TECHNOLOGY, INC. (RVB)								
RVB	Customer Rate		Decrease	USD	30%	30%	20%	20%
RVB	Clearing		Decrease	USD	30%	30%	17%	17%
RIVERVIEW BANCORP INC (RVS)								
RVS	Customer Rate		Increase	USD	21%	21%	30%	30%
RVS	Clearing		Increase	USD	21%	21%	30%	30%
Rowan Companies, Inc. (RDC)								
RD	Customer Rate		Increase	USD	20%	20%	26%	26%
RD	Clearing		Increase	USD	20%	20%	26%	26%
S.Y. Bancorp, Inc. (SYB)								
SYB	Clearing		Increase	USD	14%	14%	19%	19%
Sanders Morris Harris Group Inc. (SMH)								
SM	Customer Rate		Increase	USD	20%	20%	28%	28%
SM	Clearing		Increase	USD	17%	17%	28%	28%
SEAGATE TECHNOLOGY (STX)								
STX	Customer Rate		Increase	USD	20%	20%	30%	30%
STX	Clearing		Increase	USD	13%	13%	30%	30%
Selective Insurance Group, Inc. (SI9)								
SI9	Customer Rate		Increase	USD	20%	20%	26%	26%
SI9	Clearing		Increase	USD	20%	20%	26%	26%
Sherwin-Williams Co. (SHW)								
SH	Clearing		Increase	USD	11%	11%	19%	19%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SM SCHLUMBERGER LTD (SM)								
SM	Customer Rate		Increase	USD	20%	20%	27%	27%
SM	Clearing		Increase	USD	18%	18%	27%	27%
Southwest Airlines Co. (LUV)								
LUV	Clearing		Increase	USD	7%	7%	14%	14%
SPDR TRUST SERIES 1 (SY9)								
SY9	Clearing		Increase	USD	9%	9%	17%	17%
ST JUDE MEDICAL INC (STJ)								
STJ	Clearing		Increase	USD	10%	10%	15%	15%
STATE AUTO FINANCIAL CORPORATION (STF)								
STF	Customer Rate		Increase	USD	20%	20%	26%	26%
STF	Clearing		Increase	USD	20%	20%	26%	26%
STATE STREET CORP. (STT)								
STT	Customer Rate		Increase	USD	21%	21%	30%	30%
STT	Clearing		Increase	USD	21%	21%	30%	30%
STEWART INFORMATION SERVICES CORPOR (STC)								
STC	Customer Rate		Increase	USD	20%	20%	26%	26%
STC	Clearing		Increase	USD	20%	20%	26%	26%
STRATEGIC HOTELS & RESORTS, INC. (BEE)								
BEE	Customer Rate		Increase	USD	26%	26%	30%	30%
BEE	Clearing		Increase	USD	26%	26%	30%	30%
STREET TRACKS GOLD TRUST FUTURES (GL9)								
GL9	Customer Rate		Decrease	USD	30%	30%	20%	20%
GL9	Clearing		Decrease	USD	30%	30%	18%	18%
Sun Bancorp, Inc. - NJ (SNB)								
SNB	Clearing		Increase	USD	14%	14%	20%	20%
SUNTRUST BANKS, INC. FUTURES (OZ)								
OZ	Customer Rate		Increase	USD	20%	20%	26%	26%
OZ	Clearing		Increase	USD	19%	19%	26%	26%
SY SYMANTEC CORP (SY)								
SY	Customer Rate		Decrease	USD	26%	26%	20%	20%
SY	Clearing		Decrease	USD	26%	26%	20%	20%
TEMPLE-INLAND, INC FUTURES (TIN)								
TIN	Customer Rate		Increase	USD	23%	23%	29%	29%
TIN	Clearing		Increase	USD	23%	23%	29%	29%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TEXTRON INC. FUTURES (TXT)								
TXT	Customer Rate		Increase	USD	24%	24%	30%	30%
TXT	Clearing		Increase	USD	24%	24%	30%	30%
THE BANK OF NOVA SCOTIA (BNS)								
BNS	Customer Rate		Increase	USD	20%	20%	27%	27%
BNS	Clearing		Increase	USD	20%	20%	27%	27%
THE MEDICINES COMPANY (MDO)								
MD	Customer Rate		Decrease	USD	30%	30%	20%	20%
MD	Clearing		Decrease	USD	30%	30%	17%	17%
THE PEPSI BOTTLING GROUP, INC. (PBG)								
PB	Customer Rate		Decrease	USD	30%	30%	20%	20%
PB	Clearing		Increase	USD	30%	30%	9%	9%
TierOne Corporation (TON)								
TO	Customer Rate		Increase	USD	20%	20%	30%	30%
TO	Clearing		Increase	USD	17%	17%	30%	30%
TIVO INC. (TVO)								
TVO	Customer Rate		Increase	USD	25%	25%	30%	30%
TVO	Clearing		Increase	USD	25%	25%	30%	30%
TORONTO-DOMINION BANK (TD0)								
TD0	Clearing		Increase	USD	11%	11%	20%	20%
TOTAL S.A. (TOT)								
TOT	Customer Rate		Decrease	USD	26%	26%	21%	21%
TOT	Clearing		Decrease	USD	26%	26%	21%	21%
TRANSOCEAN INC. (RIG)								
RIG	Customer Rate		Decrease	USD	27%	27%	20%	20%
RIG	Clearing		Decrease	USD	27%	27%	20%	20%
U.S. BANCORP (UB)								
UB	Clearing		Increase	USD	11%	11%	16%	16%
UCBH Holdings, Inc. (UCB)								
UC	Customer Rate		Increase	USD	20%	20%	30%	30%
UC	Clearing		Increase	USD	20%	20%	30%	30%
ULTRA PETROLEUM CORP. (UPL)								
UPL	Customer Rate		Decrease	USD	30%	30%	22%	22%
UPL	Clearing		Decrease	USD	30%	30%	22%	22%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
Umpqua Holdings Corporation (UMP)								
UM	Customer Rate		Increase	USD	20%	20%	29%	29%
UM	Clearing		Increase	USD	20%	20%	29%	29%
United Bankshares, Inc. (UB8)								
UB8	Customer Rate		Increase	USD	20%	20%	26%	26%
UB8	Clearing		Increase	USD	20%	20%	26%	26%
UNITED STATES OIL FUND (USO)								
US	Clearing		Increase	USD	7%	7%	13%	13%
UNITED STATES STEEL CORP (X)								
X	Customer Rate		Decrease	USD	30%	30%	21%	21%
X	Clearing		Decrease	USD	30%	30%	21%	21%
UNITED THERAPEUTICS CORPORATION (UTH)								
UTH	Customer Rate		Increase	USD	20%	20%	23%	23%
UTH	Clearing		Increase	USD	13%	13%	23%	23%
UNUMPROVIDENT CORP FUTURES (UNM)								
UN	Clearing		Increase	USD	22%	22%	30%	30%
UN	Customer Rate		Increase	USD	22%	22%	30%	30%
URBAN OUTFITTERS, INC. (URB)								
UR	Customer Rate		Decrease	USD	30%	30%	21%	21%
UR	Clearing		Decrease	USD	30%	30%	21%	21%
V.F. CORPORATION FUTURES (VFC)								
VFC	Clearing		Increase	USD	8%	8%	13%	13%
WASHINGTON BANKING CO (WBC)								
WB	Customer Rate		Decrease	USD	21%	21%	20%	20%
WB	Clearing		Decrease	USD	21%	21%	14%	14%
Webster Financial Corporation (WB8)								
WB	Customer Rate		Increase	USD	20%	20%	30%	30%
WB	Clearing		Increase	USD	20%	20%	30%	30%
WELLS FARGO & CO. FUTURES (WF)								
WF	Customer Rate		Increase	USD	24%	24%	30%	30%
WF	Clearing		Increase	USD	24%	24%	30%	30%
Wilshire Bancorp, Inc. (WIB)								
WIB	Customer Rate		Decrease	USD	28%	28%	22%	22%
WIB	Clearing		Decrease	USD	28%	28%	22%	22%
WYETH FUTURES (WY)								
WY	Clearing		Increase	USD	9%	9%	15%	15%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
XEROX CORPORATION (XRX)								
XRX	Customer Rate		Decrease	USD	30%	30%	22%	22%
XRX	Clearing		Decrease	USD	30%	30%	22%	22%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								

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. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,620	1,200	608	450
ED	Hedge/Member		Decrease	USD	1,200	1,200	450	450
Eurodollar (ED) - 1 Year Butterfly [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,350	1,000	473	350
ED	Hedge/Member		Decrease	USD	1,000	1,000	350	350
Eurodollar (ED) - 1 Year Butterfly [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,080	800	473	350
ED	Hedge/Member		Decrease	USD	800	800	350	350
Eurodollar (ED) - 1 Year Butterfly [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	743	550	473	350
ED	Hedge/Member		Decrease	USD	550	550	350	350
Eurodollar (ED) - 1 Year Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	405	300
ED	Hedge/Member		Decrease	USD	500	500	300	300
Eurodollar (ED) - 1 Year Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	405	300
ED	Hedge/Member		Decrease	USD	500	500	300	300
Eurodollar (ED) - 1 Year Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	270	200
ED	Hedge/Member		Decrease	USD	500	500	200	200
Eurodollar (ED) - 1 Year Butterfly [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	608	450	270	200
ED	Hedge/Member		Decrease	USD	450	450	200	200
Eurodollar (ED) - 1 Year Butterfly [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	203	150
ED	Hedge/Member		Decrease	USD	250	250	150	150
Eurodollar (ED) - 1 Year Butterfly [Mo. 17-Subsequent] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 1 Year Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,350	1,000	675	500
ED	Hedge/Member		Decrease	USD	1,000	1,000	500	500

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. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	945	700	675	500
ED	Hedge/Member		Decrease	USD	700	700	500	500
Eurodollar (ED) - 1 Year Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	540	400
ED	Hedge/Member		Decrease	USD	500	500	400	400
Eurodollar (ED) - 1 Year Condor [Mo. 05] (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. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	338	250
ED	Hedge/Member		Decrease	USD	500	500	250	250
Eurodollar (ED) - 1 Year Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	608	450	270	200
ED	Hedge/Member		Decrease	USD	450	450	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 08] (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. 10] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	169	125	270	200
ED	Hedge/Member		Increase	USD	125	125	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 11] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	203	150	270	200
ED	Hedge/Member		Increase	USD	150	150	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 12] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	203	150	270	200
ED	Hedge/Member		Increase	USD	150	150	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 13] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	169	125	270	200
ED	Hedge/Member		Increase	USD	125	125	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 14] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	169	125	203	150
ED	Hedge/Member		Increase	USD	125	125	150	150
Eurodollar (ED) - 1 Year Condor [Mo. 15] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	169	125	203	150
ED	Hedge/Member		Increase	USD	125	125	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) - 1 Year Condor [Mo. 16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	135	100
ED	Hedge/Member		Decrease	USD	125	125	100	100
Eurodollar (ED) - 1 Year Condor [Mo. 17] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	101	75
ED	Hedge/Member		Decrease	USD	125	125	75	75
Eurodollar (ED) - 1 Year Condor [Mo. 18] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	101	75
ED	Hedge/Member		Decrease	USD	125	125	75	75
Eurodollar (ED) - 1 Year Condor [Mo. 19] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	101	75
ED	Hedge/Member		Decrease	USD	125	125	75	75
Eurodollar (ED) - 1 Year Condor [Mo. 20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	101	75
ED	Hedge/Member		Decrease	USD	125	125	75	75
Eurodollar (ED) - 1 Year Condor [Mo. 21-Subsequent] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - 3 Month Butterfly [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	945	700	473	350
ED	Hedge/Member		Decrease	USD	700	700	350	350
Eurodollar (ED) - 3 Month Butterfly [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	270	200
ED	Hedge/Member		Decrease	USD	500	500	200	200
Eurodollar (ED) - 3 Month Butterfly [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	203	150
ED	Hedge/Member		Decrease	USD	500	500	150	150
Eurodollar (ED) - 3 Month Butterfly [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	203	150
ED	Hedge/Member		Decrease	USD	350	350	150	150
Eurodollar (ED) - 3 Month Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	203	150
ED	Hedge/Member		Decrease	USD	350	350	150	150
Eurodollar (ED) - 3 Month Butterfly [Mo. 06] (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 Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - 3 Month Butterfly [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
Eurodollar (ED) - 3 Month Butterfly [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
Eurodollar (ED) - 3 Month Butterfly [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 3 Month Butterfly [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 Butterfly [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 Butterfly [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 Butterfly [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 Butterfly [Mo. 15-Subsequent] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	34	25	68	50
ED	Hedge/Member		Increase	USD	25	25	50	50
Eurodollar (ED) - 3 Month Condor [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,080	800	473	350
ED	Hedge/Member		Decrease	USD	800	800	350	350
Eurodollar (ED) - 3 Month Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	945	700	338	250
ED	Hedge/Member		Decrease	USD	700	700	250	250
Eurodollar (ED) - 3 Month Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	338	250
ED	Hedge/Member		Decrease	USD	500	500	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) - 3 Month Condor [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	338	250
ED	Hedge/Member		Decrease	USD	300	300	250	250
Eurodollar (ED) - 3 Month Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	270	200
ED	Hedge/Member		Decrease	USD	300	300	200	200
Eurodollar (ED) - 3 Month Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	270	200
ED	Hedge/Member		Decrease	USD	300	300	200	200
Eurodollar (ED) - 3 Month Condor [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	203	150
ED	Hedge/Member		Decrease	USD	300	300	150	150
Eurodollar (ED) - 3 Month Condor [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	135	100
ED	Hedge/Member		Decrease	USD	250	250	100	100
Eurodollar (ED) - 3 Month Condor [Mo. 10] (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. 11] (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. 12] (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. 13] (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. 14] (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. 15] (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. 16-Subsequent] (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) - 3 Month Double Butterfly [Mo.01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	945	700	473	350
ED	Hedge/Member		Decrease	USD	700	700	350	350
Eurodollar (ED) - 3 Month Double Butterfly [Mo.02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	608	450	405	300
ED	Hedge/Member		Decrease	USD	450	450	300	300
Eurodollar (ED) - 3 Month Double Butterfly [Mo.03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	338	250
ED	Hedge/Member		Decrease	USD	400	400	250	250
Eurodollar (ED) - 3 Month Double Butterfly [Mo.04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	338	250
ED	Hedge/Member		Decrease	USD	400	400	250	250
Eurodollar (ED) - 3 Month Double Butterfly [Mo.05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	338	250
ED	Hedge/Member		Decrease	USD	400	400	250	250
Eurodollar (ED) - 3 Month Double Butterfly [Mo.06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	338	250
ED	Hedge/Member		Decrease	USD	400	400	250	250
Eurodollar (ED) - 3 Month Double Butterfly [Mo.09] (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	203	150	101	75
ED	Hedge/Member		Decrease	USD	150	150	75	75
Eurodollar (ED) - 6 Month Butterfly [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,215	900	540	400
ED	Hedge/Member		Decrease	USD	900	900	400	400
Eurodollar (ED) - 6 Month Butterfly [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,080	800	405	300
ED	Hedge/Member		Decrease	USD	800	800	300	300
Eurodollar (ED) - 6 Month Butterfly [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	945	700	405	300
ED	Hedge/Member		Decrease	USD	700	700	300	300
Eurodollar (ED) - 6 Month Butterfly [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	743	550	405	300
ED	Hedge/Member		Decrease	USD	550	550	300	300

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. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	405	300
ED	Hedge/Member		Decrease	USD	350	350	300	300
Eurodollar (ED) - 6 Month Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	338	250
ED	Hedge/Member		Decrease	USD	350	350	250	250
Eurodollar (ED) - 6 Month Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	338	250
ED	Hedge/Member		Decrease	USD	350	350	250	250
Eurodollar (ED) - 6 Month Butterfly [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	203	150
ED	Hedge/Member		Decrease	USD	350	350	150	150
Eurodollar (ED) - 6 Month Butterfly [Mo. 09] (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. 10] (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. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,620	1,200	540	400
ED	Hedge/Member		Decrease	USD	1,200	1,200	400	400
Eurodollar (ED) - 6 Month Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,350	1,000	473	350
ED	Hedge/Member		Decrease	USD	1,000	1,000	350	350
Eurodollar (ED) - 6 Month Condor [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	945	700	405	300
ED	Hedge/Member		Decrease	USD	700	700	300	300
Eurodollar (ED) - 6 Month Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	405	300
ED	Hedge/Member		Decrease	USD	400	400	300	300
Eurodollar (ED) - 6 Month Condor [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	338	250
ED	Hedge/Member		Decrease	USD	400	400	250	250
Eurodollar (ED) - 6 Month Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	338	250
ED	Hedge/Member		Decrease	USD	400	400	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) - 6 Month Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	270	200
ED	Hedge/Member		Decrease	USD	400	400	200	200
Eurodollar (ED) - 6 Month Condor [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	203	150
ED	Hedge/Member		Decrease	USD	400	400	150	150
Eurodollar (ED) - 6 Month Condor [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	203	150
ED	Hedge/Member		Decrease	USD	250	250	150	150
Eurodollar (ED) - 6 Month Condor [Mo. 15] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - All Months Butterfly [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	270	200
ED	Hedge/Member		Decrease	USD	350	350	200	200
Eurodollar (ED) - All Months Butterfly [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
Eurodollar (ED) - All Months Butterfly [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
Eurodollar (ED) - All Months Butterfly [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	101	75
ED	Hedge/Member		Decrease	USD	150	150	75	75
Eurodollar (ED) - All Months Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - All Months Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - All Months Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - All Months Butterfly [Mo. 10 & Subsequent] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	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. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	270	200
ED	Hedge/Member		Decrease	USD	500	500	200	200
Eurodollar (ED) - All Months Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	203	150
ED	Hedge/Member		Decrease	USD	350	350	150	150
Eurodollar (ED) - All Months Condor [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	135	100
ED	Hedge/Member		Decrease	USD	300	300	100	100
Eurodollar (ED) - All Months Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	135	100
ED	Hedge/Member		Decrease	USD	250	250	100	100
Eurodollar (ED) - All Months Condor [Mo. 05] (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. 06] (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. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	135	100
ED	Hedge/Member		Decrease	USD	125	125	100	100
Eurodollar (ED) - All Months Condor [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	135	100
ED	Hedge/Member		Decrease	USD	125	125	100	100
Eurodollar (ED) - All Months Condor [Mo. 09] (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 Butterfly [Mo.01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	338	250
ED	Hedge/Member		Decrease	USD	350	350	250	250
Eurodollar (ED) - All Months ED Double Butterfly [Mo.02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	135	100
ED	Hedge/Member		Decrease	USD	300	300	100	100
Eurodollar (ED) - All Months ED Double Butterfly [Mo.03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	101	75
ED	Hedge/Member		Decrease	USD	200	200	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) - All Months ED Double Butterfly [Mo.04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	101	75
ED	Hedge/Member		Decrease	USD	200	200	75	75
Eurodollar (ED) - All Months ED Double Butterfly [Mo.05] (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 Butterfly [Mo.06] (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 Butterfly [Mo.07] (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 Butterfly [Mo.08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	101	75
ED	Hedge/Member		Decrease	USD	125	125	75	75
Eurodollar (ED) - All Months ED Double Butterfly [Mo.09] (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 Butterfly [Mo.10] (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 Butterfly [Mo.11] (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 Butterfly [Mo.12] (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 Butterfly [Mo.13] (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 Butterfly [Mo.14] (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 Butterfly [Mo.15] (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 ED Double Butterfly [Mo.16] (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 Butterfly [Mo.17] (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 Butterfly [Mo.18] (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 Butterfly [Mo.19] (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.1) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	338	250
ED	Hedge/Member		Decrease	USD	350	350	250	250
Eurodollar (ED) - All Months ED Double Condor (Mo.2) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - All Months ED Double Condor (Mo.3) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
Eurodollar (ED) - All Months ED Double Condor (Mo.4) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
Eurodollar (ED) - All Months ED Double Condor (Mo.5) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - All Months ED Double Condor (Mo.6) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - All Months ED Double Condor (Mo.7) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	135	100
ED	Hedge/Member		Decrease	USD	125	125	100	100
Eurodollar (ED) - All Months ED Double Condor (Mo.8-Subsequent) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	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) - Tier 1 vs. Tier 1 [mth 01-04 vs. mth 01-04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	945	700	338	250
ED	Hedge/Member		Decrease	USD	700	700	250	250
Eurodollar (ED) - Tier 1 vs. Tier 10 [mth 01-04 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,485	1,100	1,148	850
ED	Hedge/Member		Decrease	USD	1,100	1,100	850	850
Eurodollar (ED) - Tier 1 vs. Tier 11 [mth 01-04 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,485	1,100	1,148	850
ED	Hedge/Member		Decrease	USD	1,100	1,100	850	850
Eurodollar (ED) - Tier 1 vs. Tier 2 [mth 01-04 vs. mth 05-08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,485	1,100	608	450
ED	Hedge/Member		Decrease	USD	1,100	1,100	450	450
Eurodollar (ED) - Tier 1 vs. Tier 3 [mth 01-04 vs. mth 09-12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,485	1,100	810	600
ED	Hedge/Member		Decrease	USD	1,100	1,100	600	600
Eurodollar (ED) - Tier 1 vs. Tier 4 [mth 01-04 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,485	1,100	945	700
ED	Hedge/Member		Decrease	USD	1,100	1,100	700	700
Eurodollar (ED) - Tier 1 vs. Tier 5 [mth 01-04 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,485	1,100	1,013	750
ED	Hedge/Member		Decrease	USD	1,100	1,100	750	750
Eurodollar (ED) - Tier 1 vs. Tier 6 [mth 01-04 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,485	1,100	1,148	850
ED	Hedge/Member		Decrease	USD	1,100	1,100	850	850
Eurodollar (ED) - Tier 1 vs. Tier 7 [mth 01-04 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,485	1,100	1,148	850
ED	Hedge/Member		Decrease	USD	1,100	1,100	850	850
Eurodollar (ED) - Tier 1 vs. Tier 8 [mth 01-04 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,485	1,100	1,148	850
ED	Hedge/Member		Decrease	USD	1,100	1,100	850	850
Eurodollar (ED) - Tier 1 vs. Tier 9 [mth 01-04 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,485	1,100	1,148	850
ED	Hedge/Member		Decrease	USD	1,100	1,100	850	850
Eurodollar (ED) - Tier 10 vs. Tier 11 [mth 37-40 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	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) - Tier 2 vs. Tier 2 [mth 05-08 vs. mth 05-08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	743	550	473	350
ED	Hedge/Member		Decrease	USD	550	550	350	350
Eurodollar (ED) - Tier 2 vs. Tier 3 [mth 05-08 vs. mth 09-12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,080	800	743	550
ED	Hedge/Member		Decrease	USD	800	800	550	550
Eurodollar (ED) - Tier 2 vs. Tier 4 [mth 05-08 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,080	800	945	700
ED	Hedge/Member		Decrease	USD	800	800	700	700
Eurodollar (ED) - Tier 2 vs. Tier 5 [mth 05-08 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,080	800	1,013	750
ED	Hedge/Member		Decrease	USD	800	800	750	750
Eurodollar (ED) - Tier 3 vs. Tier 10 [mth 09-12 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,148	850	878	650
ED	Hedge/Member		Decrease	USD	850	850	650	650
Eurodollar (ED) - Tier 3 vs. Tier 11 [mth 09-12 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,215	900	878	650
ED	Hedge/Member		Decrease	USD	900	900	650	650
Eurodollar (ED) - Tier 3 vs. Tier 3 [mth 09-12 vs. mth 09-12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	338	250
ED	Hedge/Member		Decrease	USD	400	400	250	250
Eurodollar (ED) - Tier 3 vs. Tier 4 [mth 09-12 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	608	450	473	350
ED	Hedge/Member		Decrease	USD	450	450	350	350
Eurodollar (ED) - Tier 3 vs. Tier 5 [mth 09-12 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	810	600	608	450
ED	Hedge/Member		Decrease	USD	600	600	450	450
Eurodollar (ED) - Tier 3 vs. Tier 6 [mth 09-12 vs. mth 21-24] (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 7 [mth 09-12 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	945	700	743	550
ED	Hedge/Member		Decrease	USD	700	700	550	550
Eurodollar (ED) - Tier 3 vs. Tier 8 [mth 09-12 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,013	750	810	600
ED	Hedge/Member		Decrease	USD	750	750	600	600

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 9 [mth 09-12 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	1,080	800	810	600
ED	Hedge/Member		Decrease	USD	800	800	600	600
Eurodollar (ED) - Tier 4 vs. Tier 4 [mth 13-16 vs. mth 13-16] (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 10 [mth 17-20 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	608	450	405	300
ED	Hedge/Member		Decrease	USD	450	450	300	300
Eurodollar (ED) - Tier 5 vs. Tier 11 [mth 17-20 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	405	300
ED	Hedge/Member		Decrease	USD	500	500	300	300
Eurodollar (ED) - Tier 5 vs. Tier 7 [mth 17-20 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	270	200
ED	Hedge/Member		Decrease	USD	250	250	200	200
Eurodollar (ED) - Tier 5 vs. Tier 9 [mth 17-20 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	405	300
ED	Hedge/Member		Decrease	USD	400	400	300	300
Eurodollar (ED) - Tier 6 vs. Tier 10 [mth 21-24 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	338	250
ED	Hedge/Member		Decrease	USD	350	350	250	250
Eurodollar (ED) - Tier 6 vs. Tier 11 [mth 21-24 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	338	250
ED	Hedge/Member		Decrease	USD	400	400	250	250
Eurodollar (ED) - Tier 6 vs. Tier 7 [mth 21-24 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - Tier 6 vs. Tier 9 [mth 21-24 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	270	200
ED	Hedge/Member		Decrease	USD	300	300	200	200
Eurodollar (ED) - Tier 7 vs. Tier 10 [mth 25-28 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	270	200
ED	Hedge/Member		Decrease	USD	300	300	200	200
Eurodollar (ED) - Tier 7 vs. Tier 11 [mth 25-28 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	270	200
ED	Hedge/Member		Decrease	USD	300	300	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 8 vs. Tier 10 [mth 29-32 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 8 vs. Tier 11 [mth 29-32 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CME INTEREST RATE FUTURES - Inter-commodity Spread Rates						
Eurodollar (ED) Tier 1 vs. CME Eurozone HICP Inflation Index (HC)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Eurodollar (ED) Tier 1 vs. Euroyen (EY)						
Spread Credit Rate	Decrease	+1:-1	13%	13%	0%	0%
Eurodollar (ED) Tier 10 vs. CME Eurozone HICP Inflation Index (HC)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Eurodollar (ED) Tier 10 vs. Euroyen (EY)						
Spread Credit Rate	Decrease	+1:-1	13%	13%	0%	0%
Eurodollar (ED) Tier 11 vs. CME Eurozone HICP Inflation Index (HC)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Eurodollar (ED) Tier 11 vs. Euroyen (EY)						
Spread Credit Rate	Decrease	+1:-1	13%	13%	0%	0%
Eurodollar (ED) Tier 2 vs. CME Eurozone HICP Inflation Index (HC)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Eurodollar (ED) Tier 2 vs. Euroyen (EY)						
Spread Credit Rate	Decrease	+1:-1	13%	13%	0%	0%
Eurodollar (ED) Tier 3 vs. CME Eurozone HICP Inflation Index (HC)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Eurodollar (ED) Tier 3 vs. Euroyen (EY)						
Spread Credit Rate	Decrease	+1:-1	13%	13%	0%	0%
Eurodollar (ED) Tier 4 vs. CME Eurozone HICP Inflation Index (HC)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Eurodollar (ED) Tier 4 vs. Euroyen (EY)						
Spread Credit Rate	Decrease	+1:-1	13%	13%	0%	0%
Eurodollar (ED) Tier 5 vs. CME Eurozone HICP Inflation Index (HC)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Eurodollar (ED) Tier 5 vs. Euroyen (EY)						
Spread Credit Rate	Decrease	+1:-1	13%	13%	0%	0%
Eurodollar (ED) Tier 6 vs. CME Eurozone HICP Inflation Index (HC)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Eurodollar (ED) Tier 6 vs. Euroyen (EY)						
Spread Credit Rate	Decrease	+1:-1	13%	13%	0%	0%
Eurodollar (ED) Tier 7 vs. CME Eurozone HICP Inflation Index (HC)						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Eurodollar (ED) Tier 7 vs. Euroyen (EY)						
Spread Credit Rate	Decrease	+1:-1	13%	13%	0%	0%
Eurodollar (ED) Tier 8 vs. CME Eurozone HICP Inflation Index (HC)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Eurodollar (ED) Tier 8 vs. Euroyen (EY)						
Spread Credit Rate	Decrease	+1:-1	13%	13%	0%	0%
Eurodollar (ED) Tier 9 vs. CME Eurozone HICP Inflation Index (HC)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Eurodollar (ED) Tier 9 vs. Euroyen (EY)						
Spread Credit Rate	Decrease	+1:-1	13%	13%	0%	0%