

## Advisory Notice

Clearing House

08-234

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

FROM: CME Clearing

SUBJECT: Revised Performance Bond Requirements – Effective Tuesday, September 23, 2008

DATE: September 22, 2008

**To receive advanced notification of Performance Bond (margin) changes through our free automated mailing list, go to: <http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html> and subscribe to the Performance Bond Rates Advisory Notices listserver.**

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc. Clearing House Risk Management staff approved the performance bond requirements for the product listed below. These margins will become effective at the close of business on **Tuesday, September 23, 2008**.

### CBT Interest Rate Futures Outright Rates

10 Year Swap (CBT) (66) - All Months

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

5 Year Swap (CBT) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,485	\$1,100	\$2,363	\$1,750
Hedge/Member	Increase	\$1,100	\$1,100	\$1,750	\$1,750

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

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$270	\$200	\$473	\$350
Hedge/Member	Increase	\$200	\$200	\$350	\$350

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
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Spec	Increase	\$135	\$100	\$270	\$200
Hedge/Member	Increase	\$100	\$100	\$200	\$200

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$135	\$100	\$270	\$200
Hedge/Member	Increase	\$100	\$100	\$200	\$200

Eurodollar (ED) - All Months Butterfly [Mo.4]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$68	\$50	\$203	\$150
Hedge/Member	Increase	\$50	\$50	\$150	\$150

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

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

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

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

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

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

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

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

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

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

Eurodollar (ED) - All Months Butterfly [Mos.10-Subsequent]

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

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$473	\$350	\$945	\$700
Hedge/Member	Increase	\$350	\$350	\$700	\$700

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$338	\$250	\$675	\$500
Hedge/Member	Increase	\$250	\$250	\$500	\$500

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$338	\$250	\$675	\$500
Hedge/Member	Increase	\$250	\$250	\$500	\$500

Eurodollar (ED) - All Months Butterfly Skip-1 [Mo.4]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$236	\$175	\$473	\$350
Hedge/Member	Increase	\$175	\$175	\$350	\$350

Eurodollar (ED) - All Months Butterfly Skip-1 [Mo.5]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$203	\$150	\$405	\$300
Hedge/Member	Increase	\$150	\$150	\$300	\$300

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

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

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

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

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

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

Eurodollar (ED) - All Months Butterfly Skip-1 [Mo.9]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$101	\$75	\$135	\$100
Hedge/Member	Increase	\$75	\$75	\$100	\$100

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$608	\$450	\$1,215	\$900
Hedge/Member	Increase	\$450	\$450	\$900	\$900

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$540	\$400	\$1,080	\$800
Hedge/Member	Increase	\$400	\$400	\$800	\$800

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.3]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$405	\$300	\$810	\$600
Hedge/Member	Increase	\$300	\$300	\$600	\$600

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$338	\$250	\$675	\$500
Hedge/Member	Increase	\$250	\$250	\$500	\$500

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.5]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$270	\$200	\$338	\$250
Hedge/Member	Increase	\$200	\$200	\$250	\$250

Eurodollar (ED) - All Months Butterfly Skip-2 [Mo.6]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$203	\$150	\$338	\$250
Hedge/Member	Increase	\$150	\$150	\$250	\$250

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$169	\$125	\$338	\$250
Hedge/Member	Increase	\$125	\$125	\$250	\$250

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$169	\$125	\$338	\$250
Hedge/Member	Increase	\$125	\$125	\$250	\$250

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$810	\$600	\$1,620	\$1,200
Hedge/Member	Increase	\$600	\$600	\$1,200	\$1,200

Eurodollar (ED) - All Months Butterfly Skip-3 [Mo.2]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$1,350	\$1,000
Hedge/Member	Increase	\$500	\$500	\$1,000	\$1,000

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$540	\$400	\$1,080	\$800
Hedge/Member	Increase	\$400	\$400	\$800	\$800

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$405	\$300	\$675	\$500
Hedge/Member	Increase	\$300	\$300	\$500	\$500

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

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

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$236	\$175	\$473	\$350
Hedge/Member	Increase	\$175	\$175	\$350	\$350

Eurodollar (ED) - All Months Butterfly Skip-3 [Mo.7]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$203	\$150	\$405	\$300
Hedge/Member	Increase	\$150	\$150	\$300	\$300

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$203	\$150	\$405	\$300
Hedge/Member	Increase	\$150	\$150	\$300	\$300

Eurodollar (ED) - All Months Butterfly Skip-3 [Mo.9]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	N/A	\$203	\$150	\$203	\$150
Hedge/Member	N/A	\$150	\$150	\$150	\$150

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$338	\$250	\$675	\$500
Hedge/Member	Increase	\$250	\$250	\$500	\$500

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$270	\$200	\$473	\$350
Hedge/Member	Increase	\$200	\$200	\$350	\$350

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$203	\$150	\$405	\$300
Hedge/Member	Increase	\$150	\$150	\$300	\$300

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$203	\$150	\$338	\$250
Hedge/Member	Increase	\$150	\$150	\$250	\$250

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

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

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

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

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

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

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

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

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$540	\$400	\$1,080	\$800
Hedge/Member	Increase	\$400	\$400	\$800	\$800

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$473	\$350	\$945	\$700
Hedge/Member	Increase	\$350	\$350	\$700	\$700

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$338	\$250	\$675	\$500
Hedge/Member	Increase	\$250	\$250	\$500	\$500

Eurodollar (ED) - All Months Condor Skip-1 [Mo.4]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$270	\$200	\$540	\$400
Hedge/Member	Increase	\$200	\$200	\$400	\$400

Eurodollar (ED) - All Months Condor Skip-1 [Mo.5]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$203	\$150	\$270	\$200
Hedge/Member	Increase	\$150	\$150	\$200	\$200

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$169	\$125	\$270	\$200
Hedge/Member	Increase	\$125	\$125	\$200	\$200

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$135	\$100	\$270	\$200
Hedge/Member	Increase	\$100	\$100	\$200	\$200

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$135	\$100	\$270	\$200
Hedge/Member	Increase	\$100	\$100	\$200	\$200

Eurodollar (ED) - All Months Condor Skip-1 [Mo.9]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$135	\$100	\$203	\$150
Hedge/Member	Increase	\$100	\$100	\$150	\$150

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$810	\$600	\$1,620	\$1,200
Hedge/Member	Increase	\$600	\$600	\$1,200	\$1,200

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$1,350	\$1,000
Hedge/Member	Increase	\$500	\$500	\$1,000	\$1,000

Eurodollar (ED) - All Months Condor Skip-2 [Mo.3]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$473	\$350	\$945	\$700
Hedge/Member	Increase	\$350	\$350	\$700	\$700

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$338	\$250	\$540	\$400
Hedge/Member	Increase	\$250	\$250	\$400	\$400

Eurodollar (ED) - All Months Condor Skip-2 [Mo.5]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$270	\$200	\$540	\$400
Hedge/Member	Increase	\$200	\$200	\$400	\$400



Eurodollar (ED) - All Months Condor Skip-2 [Mo.6]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$270	\$200	\$540	\$400
Hedge/Member	Increase	\$200	\$200	\$400	\$400

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$270	\$200	\$540	\$400
Hedge/Member	Increase	\$200	\$200	\$400	\$400

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$270	\$200	\$473	\$350
Hedge/Member	Increase	\$200	\$200	\$350	\$350

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	N/A	\$270	\$200	\$270	\$200
Hedge/Member	N/A	\$200	\$200	\$200	\$200

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$945	\$700	\$1,890	\$1,400
Hedge/Member	Increase	\$700	\$700	\$1,400	\$1,400

Eurodollar (ED) - All Months Condor Skip-3 [Mo.2]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$1,350	\$1,000
Hedge/Member	Increase	\$500	\$500	\$1,000	\$1,000

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$473	\$350	\$945	\$700
Hedge/Member	Increase	\$350	\$350	\$700	\$700

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$338	\$250	\$675	\$500
Hedge/Member	Increase	\$250	\$250	\$500	\$500

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$338	\$250	\$675	\$500
Hedge/Member	Increase	\$250	\$250	\$500	\$500

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$338	\$250	\$675	\$500
Hedge/Member	Increase	\$250	\$250	\$500	\$500

Eurodollar (ED) - All Months Condor Skip-3 [Mo.7]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$338	\$250	\$608	\$450
Hedge/Member	Increase	\$250	\$250	\$450	\$450

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

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

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$203	\$150	\$405	\$300
Hedge/Member	Increase	\$150	\$150	\$300	\$300

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$135	\$100	\$270	\$200
Hedge/Member	Increase	\$100	\$100	\$200	\$200

Eurodollar (ED) - All Months ED Double Butterfly [Mo.4]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$135	\$100	\$270	\$200
Hedge/Member	Increase	\$100	\$100	\$200	\$200

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

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

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

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

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

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

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

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

Eurodollar (ED) - All Months ED Double Butterfly [Mo.9-19]

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

Eurodollar (ED) - All Months ED Double Butterfly [Mos.20-Subsequent]

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

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$473	\$350	\$945	\$700
Hedge/Member	Increase	\$350	\$350	\$700	\$700

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

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

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

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

Eurodollar (ED) - All Months ED Double Butterfly Skip-1 [Mo.4]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$236	\$175	\$473	\$350
Hedge/Member	Increase	\$175	\$175	\$350	\$350

Eurodollar (ED) - All Months ED Double Butterfly Skip-1 [Mo.5]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$236	\$175	\$473	\$350
Hedge/Member	Increase	\$175	\$175	\$350	\$350

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$169	\$125	\$338	\$250
Hedge/Member	Increase	\$125	\$125	\$250	\$250

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

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

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

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$135	\$100	\$203	\$150
Hedge/Member	Increase	\$100	\$100	\$150	\$150

Eurodollar (ED) - All Months ED Double Butterfly Skip-1 [Mo.9]

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

Eurodollar (ED) - All Months ED Double Butterfly Skip-1 [Mos.10-Subsequent]

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$101	\$75	\$135	\$100
Hedge/Member	Increase	\$75	\$75	\$100	\$100

Eurodollar (ED) - All Months ED Double Condor (Mo.1)

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

Eurodollar (ED) - All Months ED Double Condor (Mo.2)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$169	\$125	\$270	\$200
Hedge/Member	Increase	\$125	\$125	\$200	\$200

Eurodollar (ED) - All Months ED Double Condor (Mo.3)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$135	\$100	\$270	\$200
Hedge/Member	Increase	\$100	\$100	\$200	\$200

Eurodollar (ED) - All Months ED Double Condor (Mo.4)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$135	\$100	\$270	\$200
Hedge/Member	Increase	\$100	\$100	\$200	\$200

Eurodollar (ED) - All Months ED Double Condor (Mo.5)

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

Eurodollar (ED) - All Months ED Double Condor (Mo.6)

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

Eurodollar (ED) - All Months ED Double Condor (Mo.7)

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

Eurodollar (ED) - All Months ED Double Condor (Mo.8-Subsequent)

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