



10-357

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, August 12, 2010

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

<http://www.cmegroup.com/Decreasesletter/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

Friday, August 13, 2010.

Current rates as of:

Thursday, August 12, 2010.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

CME INTEREST RATE FUTURES - Outright Rates

EURODOLLAR FUTURES (ED)

ED	Spec	Tier 01	Decrease	USD	1,013	750	878	650
ED	Hedge/Member	Tier 01	Decrease	USD	750	750	650	650
ED	Spec	Tier 02	Decrease	USD	1,013	750	878	650
ED	Hedge/Member	Tier 02	Decrease	USD	750	750	650	650
ED	Spec	Tier 03	Decrease	USD	1,148	850	1,013	750
ED	Hedge/Member	Tier 03	Decrease	USD	850	850	750	750
ED	Spec	Tier 04	Decrease	USD	1,148	850	1,013	750
ED	Hedge/Member	Tier 04	Decrease	USD	850	850	750	750
ED	Spec	Tier 05	Decrease	USD	1,148	850	1,013	750
ED	Hedge/Member	Tier 05	Decrease	USD	850	850	750	750
ED	Spec	Tier 06	Decrease	USD	1,283	950	1,148	850
ED	Hedge/Member	Tier 06	Decrease	USD	950	950	850	850
ED	Spec	Tier 07	Decrease	USD	1,283	950	1,148	850
ED	Hedge/Member	Tier 07	Decrease	USD	950	950	850	850
ED	Spec	Tier 08	Decrease	USD	1,283	950	1,148	850
ED	Hedge/Member	Tier 08	Decrease	USD	950	950	850	850
ED	Spec	Tier 09	Decrease	USD	1,283	950	1,148	850
ED	Hedge/Member	Tier 09	Decrease	USD	950	950	850	850
ED	Spec	Tier 10	Decrease	USD	1,283	950	1,148	850
ED	Hedge/Member	Tier 10	Decrease	USD	950	950	850	850
ED	Spec	Tier 11	Decrease	USD	1,283	950	1,148	850
ED	Hedge/Member	Tier 11	Decrease	USD	950	950	850	850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	Decrease	Decrease Maintenance
Intra Spreads								
CBOT INTEREST RATE FUTURES - Intra Spreads								
Fed Funds (CBOT) (41) - All Months Butterfly [Mos. 3] (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	405	300	270	200
41	Hedge/Member		Decrease	USD	300	300	200	200
Fed Funds (CBOT) (41) - All Months Butterfly [Mos. 4] (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	203	150	135	100
41	Hedge/Member		Decrease	USD	150	150	100	100
Fed Funds (CBOT) (41) - All Months Butterfly [Mos. 5-subsequent] (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	68	150	135	100
41	Hedge/Member		Decrease	USD	150	150	100	100
Fed Funds (CBOT) (41) - Tier 2 vs. Tier 2 [mth 2-4 vs. mth 2-4] (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	203	150	135	100
41	Hedge/Member		Decrease	USD	150	150	100	100
Fed Funds (CBOT) (41) - Tier 2 vs. Tier 3 [mth 2-4 vs. mth 5-12] (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	405	300	270	200
41	Hedge/Member		Decrease	USD	300	300	200	200
Fed Funds (CBOT) (41) - Tier 3 vs. Tier 3 [mth 5-12 vs. mth 5-12] (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	203	150	135	100
41	Hedge/Member		Decrease	USD	150	150	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	Decrease	Decrease Maintenance
Intra Spreads								
CME INTEREST RATE FUTURES - Intra Spreads								
Eurodollar (ED) - 1 Year Butterfly [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	608	450
ED	Hedge/Member		Decrease	USD	500	500	450	450
Eurodollar (ED) - 1 Year Butterfly [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	608	450	473	350
ED	Hedge/Member		Decrease	USD	450	450	350	350
Eurodollar (ED) - 1 Year Butterfly [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD			473	350
ED	Hedge/Member		Decrease	USD			350	350
Eurodollar (ED) - 1 Year Butterfly [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD			338	250
ED	Hedge/Member		Decrease	USD			250	250
Eurodollar (ED) - 1 Year Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	270	200
ED	Hedge/Member		Decrease	USD	250	250	200	200
Eurodollar (ED) - 1 Year Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - 1 Year Condor (Mo. 01) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	675	500	608	450
ED	Hedge/Member		Decrease	USD	500	500	450	450
Eurodollar (ED) - 1 Year Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD			540	400
ED	Hedge/Member		Decrease	USD			400	400
Eurodollar (ED) - 1 Year Condor [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD			540	400
ED	Hedge/Member		Decrease	USD			400	400
Eurodollar (ED) - 1 Year Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	405	300
ED	Hedge/Member		Decrease	USD	250	250	300	300
Eurodollar (ED) - 3 Month Butterfly [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	350	405	300
ED	Hedge/Member		Decrease	USD	350	350	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	Decrease	Decrease Maintenance
Intra Spreads								
Eurodollar (ED) - 3 Month Butterfly [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD			270	200
ED	Hedge/Member		Decrease	USD			200	200
Eurodollar (ED) - 3 Month Butterfly [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	270	200
ED	Hedge/Member		Decrease	USD	150	150	200	200
Eurodollar (ED) - 3 Month Butterfly [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	203	150
ED	Hedge/Member		Decrease	USD	100	100	150	150
Eurodollar (ED) - 3 Month Condor [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	405	300
ED	Hedge/Member		Decrease	USD	400	400	300	300
Eurodollar (ED) - 3 Month Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	405	300
ED	Hedge/Member		Decrease	USD	400	400	300	300
Eurodollar (ED) - 3 Month Condor [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD			270	200
ED	Hedge/Member		Decrease	USD			200	200
Eurodollar (ED) - 3 Month Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	203	150
ED	Hedge/Member		Decrease	USD	100	100	150	150
Eurodollar (ED) - 3 Month Condor [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - 3 Month Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - 3 Month Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - 3 Month Double Butterfly [Mo.01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	405	300
ED	Hedge/Member		Decrease	USD	150	150	300	300
Eurodollar (ED) - 3 Month Double Butterfly [Mo.02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	270	200
ED	Hedge/Member		Decrease	USD	100	100	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	Decrease	Decrease Maintenance
Intra Spreads								
Eurodollar (ED) - 3 Month Double Butterfly [Mo.03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	236	175
ED	Hedge/Member		Decrease	USD	150	150	175	175
Eurodollar (ED) - 3 Month Double Butterfly [Mo.04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	135	100
ED	Hedge/Member		Decrease	USD	50	50	100	100
Eurodollar (ED) - 3 Month Double Butterfly [Mo.05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - 3 Month Double Butterfly [Mo.06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - 3 Month Double Butterfly [Mo.07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 3 Month Double Butterfly [Mo.08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 3 Month 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) - 3 Month Double Butterfly [Mo.10] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	101	75
ED	Hedge/Member		Decrease	USD	50	50	75	75
Eurodollar (ED) - 6 Month Butterfly [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	473	350
ED	Hedge/Member		Decrease	USD	400	400	350	350
Eurodollar (ED) - 6 Month Butterfly [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD			405	300
ED	Hedge/Member		Decrease	USD			300	300
Eurodollar (ED) - 6 Month Butterfly [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	405	300
ED	Hedge/Member		Decrease	USD	250	250	300	300
Eurodollar (ED) - 6 Month Butterfly [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	203	150
ED	Hedge/Member		Decrease	USD	100	100	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	Decrease	Decrease Maintenance
Intra Spreads								
Eurodollar (ED) - 6 Month Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - 6 Month Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - 6 Month Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - 6 Month Butterfly [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	135	100
ED	Hedge/Member		Decrease	USD	125	125	100	100
Eurodollar (ED) - 6 Month Condor [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	743	550	608	450
ED	Hedge/Member		Decrease	USD	550	550	450	450
Eurodollar (ED) - 6 Month Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	540	400
ED	Hedge/Member		Decrease	USD	350	350	400	400
Eurodollar (ED) - 6 Month Condor [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD			405	300
ED	Hedge/Member		Decrease	USD			300	300
Eurodollar (ED) - 6 Month Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	338	250
ED	Hedge/Member		Decrease	USD	200	200	250	250
Eurodollar (ED) - 6 Month Condor [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - 6 Month Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - All Months Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - All Months Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	203	150
ED	Hedge/Member		Decrease	USD	100	100	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	Decrease	Decrease Maintenance
Intra Spreads								
Eurodollar (ED) - All Months Condor [Mo. 03] (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 Butterfly [Mo.05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - All Months ED Double Butterfly [Mo.06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - All Months ED Double Butterfly [Mo.07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - All Months ED Double Butterfly [Mo.08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - All Months ED Double Butterfly [Mo.09] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - All Months ED Double Butterfly [Mo.10] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - All Months ED Double Butterfly [Mo.11] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - All Months ED Double Condor (Mo.1) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	203	150
ED	Hedge/Member		Decrease	USD	100	100	150	150
Eurodollar (ED) - Tier 1 vs. Tier 1 [mth 01-04 vs. mth 01-04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	135	100
ED	Hedge/Member		Decrease	USD	250	250	100	100
Eurodollar (ED) - Tier 1 vs. Tier 10 [mth 01-04 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	675	500
ED	Hedge/Member		Decrease	USD	350	350	500	500
Eurodollar (ED) - Tier 1 vs. Tier 11 [mth 01-04 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	675	500
ED	Hedge/Member		Decrease	USD	350	350	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	Decrease	Decrease Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 1 vs. Tier 2 [mth 01-04 vs. mth 05-08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	270	200
ED	Hedge/Member		Decrease	USD	300	300	200	200
Eurodollar (ED) - Tier 1 vs. Tier 3 [mth 01-04 vs. mth 09-12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	608	450	473	350
ED	Hedge/Member		Decrease	USD	450	450	350	350
Eurodollar (ED) - Tier 1 vs. Tier 4 [mth 01-04 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	675	500
ED	Hedge/Member		Decrease	USD	400	400	500	500
Eurodollar (ED) - Tier 1 vs. Tier 5 [mth 01-04 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	675	500
ED	Hedge/Member		Decrease	USD	400	400	500	500
Eurodollar (ED) - Tier 1 vs. Tier 6 [mth 01-04 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	675	500
ED	Hedge/Member		Decrease	USD	300	300	500	500
Eurodollar (ED) - Tier 1 vs. Tier 7 [mth 01-04 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	675	500
ED	Hedge/Member		Decrease	USD	300	300	500	500
Eurodollar (ED) - Tier 1 vs. Tier 8 [mth 01-04 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	675	500
ED	Hedge/Member		Decrease	USD	300	300	500	500
Eurodollar (ED) - Tier 1 vs. Tier 9 [mth 01-04 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	675	500
ED	Hedge/Member		Decrease	USD	350	350	500	500
Eurodollar (ED) - Tier 10 vs. Tier 11 [mth 37-40 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - Tier 11 vs. Tier 11 [mth 41-44 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - Tier 2 vs. Tier 10 [mth 05-08 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	675	500
ED	Hedge/Member		Decrease	USD	400	400	500	500
Eurodollar (ED) - Tier 2 vs. Tier 11 [mth 05-08 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	675	500
ED	Hedge/Member		Decrease	USD	400	400	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	Decrease	Decrease Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 2 vs. Tier 2 [mth 05-08 vs. mth 05-08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	236	175
ED	Hedge/Member		Decrease	USD	350	350	175	175
Eurodollar (ED) - Tier 2 vs. Tier 3 [mth 05-08 vs. mth 09-12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	506	375
ED	Hedge/Member		Decrease	USD	300	300	375	375
Eurodollar (ED) - Tier 2 vs. Tier 4 [mth 05-08 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	675	500
ED	Hedge/Member		Decrease	USD	300	300	500	500
Eurodollar (ED) - Tier 2 vs. Tier 5 [mth 05-08 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	675	500
ED	Hedge/Member		Decrease	USD	400	400	500	500
Eurodollar (ED) - Tier 2 vs. Tier 6 [mth 05-08 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	675	500
ED	Hedge/Member		Decrease	USD	250	250	500	500
Eurodollar (ED) - Tier 2 vs. Tier 7 [mth 05-08 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	675	500
ED	Hedge/Member		Decrease	USD	250	250	500	500
Eurodollar (ED) - Tier 2 vs. Tier 8 [mth 05-08 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	675	500
ED	Hedge/Member		Decrease	USD	250	250	500	500
Eurodollar (ED) - Tier 2 vs. Tier 9 [mth 05-08 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	675	500
ED	Hedge/Member		Decrease	USD	300	300	500	500
Eurodollar (ED) - Tier 3 vs. Tier 10 [mth 09-12 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD			473	350
ED	Hedge/Member		Decrease	USD			350	350
Eurodollar (ED) - Tier 3 vs. Tier 11 [mth 09-12 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	540	400	473	350
ED	Hedge/Member		Decrease	USD	400	400	350	350
Eurodollar (ED) - Tier 3 vs. Tier 3 [mth 09-12 vs. mth 09-12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - Tier 3 vs. Tier 4 [mth 09-12 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD			338	250
ED	Hedge/Member		Decrease	USD			250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	Decrease	Decrease Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 3 vs. Tier 5 [mth 09-12 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	371	275
ED	Hedge/Member		Decrease	USD	350	350	275	275
Eurodollar (ED) - Tier 3 vs. Tier 6 [mth 09-12 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD			405	300
ED	Hedge/Member		Decrease	USD			300	300
Eurodollar (ED) - Tier 4 vs. Tier 11 [mth 13-16 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	338	250
ED	Hedge/Member		Decrease	USD	300	300	250	250
Eurodollar (ED) - Tier 4 vs. Tier 4 [mth 13-16 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	101	75
ED	Hedge/Member		Decrease	USD	150	150	75	75
Eurodollar (ED) - Tier 4 vs. Tier 5 [mth 13-16 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - Tier 4 vs. Tier 6 [mth 13-16 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	236	175
ED	Hedge/Member		Decrease	USD	150	150	175	175
Eurodollar (ED) - Tier 4 vs. Tier 7 [mth 13-16 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	236	175
ED	Hedge/Member		Decrease	USD	200	200	175	175
Eurodollar (ED) - Tier 4 vs. Tier 8 [mth 13-16 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	270	200
ED	Hedge/Member		Decrease	USD	250	250	200	200
Eurodollar (ED) - Tier 4 vs. Tier 9 [mth 13-16 vs. mth 33-36] (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 10 [mth 17-20 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	236	175
ED	Hedge/Member		Decrease	USD	200	200	175	175
Eurodollar (ED) - Tier 5 vs. Tier 5 [mth 17-20 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - Tier 5 vs. Tier 6 [mth 17-20 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	135	100
ED	Hedge/Member		Decrease	USD	50	50	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	Decrease	Decrease Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 5 vs. Tier 7 [mth 17-20 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	203	150
ED	Hedge/Member		Decrease	USD	100	100	150	150
Eurodollar (ED) - Tier 5 vs. Tier 8 [mth 17-20 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	236	175
ED	Hedge/Member		Decrease	USD	150	150	175	175
Eurodollar (ED) - Tier 5 vs. Tier 9 [mth 17-20 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	236	175
ED	Hedge/Member		Decrease	USD	150	150	175	175
Eurodollar (ED) - Tier 6 vs. Tier 10 [mth 21-24 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 6 vs. Tier 6 [mth 21-24 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - Tier 6 vs. Tier 7 [mth 21-24 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	101	75
ED	Hedge/Member		Decrease	USD	150	150	75	75
Eurodollar (ED) - Tier 6 vs. Tier 8 [mth 21-24 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
Eurodollar (ED) - Tier 6 vs. Tier 9 [mth 21-24 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	169	125
ED	Hedge/Member		Decrease	USD	200	200	125	125
Eurodollar (ED) - Tier 7 vs. Tier 10 [mth 25-28 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - Tier 7 vs. Tier 11 [mth 25-28 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	169	125
ED	Hedge/Member		Decrease	USD	150	150	125	125
Eurodollar (ED) - Tier 7 vs. Tier 7 [mth 25-28 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD			68	50
ED	Hedge/Member		Decrease	USD			50	50
Eurodollar (ED) - Tier 7 vs. Tier 8 [mth 25-28 vs. mth 29-32] (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	Decrease	Decrease Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 7 vs. Tier 9 [mth 25-28 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - Tier 8 vs. Tier 10 [mth 29-32 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - Tier 8 vs. Tier 11 [mth 29-32 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	135	100
ED	Hedge/Member		Decrease	USD	150	150	100	100
Eurodollar (ED) - Tier 8 vs. Tier 8 [mth 29-32 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD			68	50
ED	Hedge/Member		Decrease	USD			50	50
Eurodollar (ED) - Tier 8 vs. Tier 9 [mth 29-32 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - Tier 9 vs. Tier 10 [mth 33-36 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - Tier 9 vs. Tier 11 [mth 33-36 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	101	75
ED	Hedge/Member		Decrease	USD	150	150	75	75
Eurodollar (ED) - Tier 9 vs. Tier 9 [mth 33-36 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD			68	50
ED	Hedge/Member		Decrease	USD			50	50
LIBOR (1-Month) (EM) - All Months Consecutive Month 1 vs. Month 2 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		Decrease	USD	203	150	135	100
EM	Hedge/Member		Decrease	USD	150	150	100	100
LIBOR (1-Month) (EM) - All Months Consecutive Month 2 vs. Month 3 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		Decrease	USD	203	150	135	100
EM	Hedge/Member		Decrease	USD	150	150	100	100
LIBOR (1-Month) (EM) - All Months Consecutive Month 3 vs. Month 4 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		Decrease	USD	203	150	135	100
EM	Hedge/Member		Decrease	USD	150	150	100	100
LIBOR (1-Month) (EM) - All Months Consecutive Month 4 vs. Month 5 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		Decrease	USD	203	150	135	100
EM	Hedge/Member		Decrease	USD	150	150	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	Decrease	Decrease Maintenance
Intra Spreads								
LIBOR (1-Month) (EM) - All Months Consecutive Month 5-Subsequent (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		Decrease	USD	203	150	135	100
EM	Hedge/Member		Decrease	USD	150	150	100	100
LIBOR (1-Month) (EM) - Tier 1 vs Tier 1 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		Decrease	USD	405	300	203	150
EM	Hedge/Member		Decrease	USD	300	300	150	150
LIBOR (1-Month) (EM) - Tier 1 vs Tier 2 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		Decrease	USD	405	300	203	150
EM	Hedge/Member		Decrease	USD	300	300	150	150
LIBOR (1-Month) (EM) - Tier 2 vs Tier 2 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		Decrease	USD	405	300	203	150
EM	Hedge/Member		Decrease	USD	300	300	150	150
Libor Butterfly: Mos 1,2,3 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		Decrease	USD	203	150	135	100
EM	Hedge/Member		Decrease	USD	150	150	100	100
Libor Butterfly: Mos 2,3,4 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		Decrease	USD	203	150	135	100
EM	Hedge/Member		Decrease	USD	150	150	100	100
Libor Butterfly: Mos 3,4,5 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		Decrease	USD	203	150	135	100
EM	Hedge/Member		Decrease	USD	150	150	100	100
Libor Butterfly: Mos 4,5,6 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		Decrease	USD	203	150	135	100
EM	Hedge/Member		Decrease	USD	150	150	100	100
Libor Butterfly: Mos 5,6,7 (ONE MONTH EURODOLLAR FUTURES)								
EM	Spec		Decrease	USD	203	150	135	100
EM	Hedge/Member		Decrease	USD	150	150	100	100