



10-454

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, October 29, 2010

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

Saturday, October 30, 2010.

Current rates as of:

Friday, October 29, 2010.

In this current advisory there are changes to the Short Option Minimum and/or the Volatility Scan Range. Below are descriptions of what each change affects:

The Short Option Minimum (SOM) is a charge that is applied only to portfolios concentrated in short options that do not generate a minimum margin requirement level when margins are calculated using the normal 16 SPAN scenarios. The SOM charge per short calls or short puts is a percentage of the outright margin on one underlying futures contract.

The volatility scan range is the change in implied volatility that is used in each of SPAN's 16 scenarios.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME WEATHER FUTURES - Outright Rates								
CHICAGO O'HARE MONTHLY RAIN SYNTH (IR)								
IR	Spec		New	USD			57%	42%
IR	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE MONTHLY RAINFALL (CJR)								
CJR	Spec		New	USD			57%	42%
CJR	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE RAINFALL STR (CRJ)								
CRJ	Spec		New	USD			57%	42%
CRJ	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE RAINFALL STR (CRK)								
CRK	Spec		New	USD			57%	42%
CRK	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE RAINFALL STR (CRM)								
CRM	Spec		New	USD			57%	42%
CRM	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE RAINFALL STR (CRN)								
CRN	Spec		New	USD			57%	42%
CRN	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE RAINFALL STR (CRQ)								
CRQ	Spec		New	USD			57%	42%
CRQ	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE RAINFALL STR (CRU)								
CRU	Spec		New	USD			57%	42%
CRU	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE RAINFALL STRIP (CRH)								
CRH	Spec		New	USD			57%	42%
CRH	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE STRIP RAIN SYNTH (IRH)								
IRH	Spec		New	USD			57%	42%
IRH	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE STRIP RAIN SYNTH (IRJ)								
IRJ	Spec		New	USD			57%	42%
IRJ	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE STRIP RAIN SYNTH (IRK)								
IRK	Spec		New	USD			57%	42%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
IRK	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE STRIP RAIN SYNTH (IRM)								
IRM	Spec		New	USD			57%	42%
IRM	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE STRIP RAIN SYNTH (IRN)								
IRN	Spec		New	USD			57%	42%
IRN	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE STRIP RAIN SYNTH (IRQ)								
IRQ	Spec		New	USD			57%	42%
IRQ	Hedge/Member		New	USD			42%	42%
CHICAGO O'HARE STRIP RAIN SYNTH (IRU)								
IRU	Spec		New	USD			57%	42%
IRU	Hedge/Member		New	USD			42%	42%
DALLAS/FT WORTH RAINFL MTHLY (WR)								
WR	Spec		New	USD			85%	63%
WR	Hedge/Member		New	USD			63%	63%
DALLAS/FT WORTH RAINFL STRIP (WRH)								
WRH	Spec		New	USD			85%	63%
WRH	Hedge/Member		New	USD			63%	63%
DALLAS/FT WORTH RAINFL STRIP (WRJ)								
WRJ	Spec		New	USD			85%	63%
WRJ	Hedge/Member		New	USD			63%	63%
DALLAS/FT WORTH RAINFL STRIP (WRK)								
WRK	Spec		New	USD			85%	63%
WRK	Hedge/Member		New	USD			63%	63%
DALLAS/FT WORTH RAINFL STRIP (WRM)								
WRM	Spec		New	USD			85%	63%
WRM	Hedge/Member		New	USD			63%	63%
DALLAS/FT WORTH RAINFL STRIP (WRN)								
WRN	Spec		New	USD			85%	63%
WRN	Hedge/Member		New	USD			63%	63%
DALLAS/FT WORTH RAINFL STRIP (WRQ)								
WRQ	Spec		New	USD			85%	63%
WRQ	Hedge/Member		New	USD			63%	63%
DALLAS/FT WORTH RAINFL STRIP (WRU)								
WRU	Spec		New	USD			85%	63%
WRU	Hedge/Member		New	USD			63%	63%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DALLAS/FT WRTH RAIN MO SYNTH (LR)								
LR	Spec		New	USD			85%	63%
LR	Hedge/Member		New	USD			63%	63%
DALLAS/FT WRTH RAIN ST SYNTH (LRH)								
LRH	Spec		New	USD			85%	63%
LRH	Hedge/Member		New	USD			63%	63%
DALLAS/FT WRTH RAIN ST SYNTH (LRJ)								
LRJ	Spec		New	USD			85%	63%
LRJ	Hedge/Member		New	USD			63%	63%
DALLAS/FT WRTH RAIN ST SYNTH (LRK)								
LRK	Spec		New	USD			85%	63%
LRK	Hedge/Member		New	USD			63%	63%
DALLAS/FT WRTH RAIN ST SYNTH (LRM)								
LRM	Spec		New	USD			85%	63%
LRM	Hedge/Member		New	USD			63%	63%
DALLAS/FT WRTH RAIN ST SYNTH (LRN)								
LRN	Spec		New	USD			85%	63%
LRN	Hedge/Member		New	USD			63%	63%
DALLAS/FT WRTH RAIN ST SYNTH (LRQ)								
LRQ	Spec		New	USD			85%	63%
LRQ	Hedge/Member		New	USD			63%	63%
DALLAS/FT WRTH RAIN ST SYNTH (LRU)								
LRU	Spec		New	USD			85%	63%
LRU	Hedge/Member		New	USD			63%	63%
DES MOINES RAIN SYNTH MO (TL)								
TL	Spec		New	USD			61%	45%
TL	Hedge/Member		New	USD			45%	45%
DES MOINES RAIN SYNTH STRP (TLH)								
TLH	Spec		New	USD			61%	45%
TLH	Hedge/Member		New	USD			45%	45%
DES MOINES RAIN SYNTH STRP (TLJ)								
TLJ	Spec		New	USD			61%	45%
TLJ	Hedge/Member		New	USD			45%	45%
DES MOINES RAIN SYNTH STRP (TLK)								
TLK	Spec		New	USD			61%	45%
TLK	Hedge/Member		New	USD			45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DES MOINES RAIN SYNTH STRP (TLM)								
TLM	Spec		New	USD			61%	45%
TLM	Hedge/Member		New	USD			45%	45%
DES MOINES RAIN SYNTH STRP (TLN)								
TLN	Spec		New	USD			61%	45%
TLN	Hedge/Member		New	USD			45%	45%
DES MOINES RAIN SYNTH STRP (TLQ)								
TLQ	Spec		New	USD			61%	45%
TLQ	Hedge/Member		New	USD			45%	45%
DES MOINES RAIN SYNTH STRP (TLU)								
TLU	Spec		New	USD			61%	45%
TLU	Hedge/Member		New	USD			45%	45%
DES MOINES RAINFL MTHLY (MR)								
MR	Spec		New	USD			61%	45%
MR	Hedge/Member		New	USD			45%	45%
DES MOINES RAINFL STRIP (MRH)								
MRH	Spec		New	USD			61%	45%
MRH	Hedge/Member		New	USD			45%	45%
DES MOINES RAINFL STRIP (MRJ)								
MRJ	Spec		New	USD			61%	45%
MRJ	Hedge/Member		New	USD			45%	45%
DES MOINES RAINFL STRIP (MRK)								
MRK	Spec		New	USD			61%	45%
MRK	Hedge/Member		New	USD			45%	45%
DES MOINES RAINFL STRIP (MRM)								
MRM	Spec		New	USD			61%	45%
MRM	Hedge/Member		New	USD			45%	45%
DES MOINES RAINFL STRIP (MRN)								
MRN	Spec		New	USD			61%	45%
MRN	Hedge/Member		New	USD			45%	45%
DES MOINES RAINFL STRIP (MRQ)								
MRQ	Spec		New	USD			61%	45%
MRQ	Hedge/Member		New	USD			45%	45%
DES MOINES RAINFL STRIP (MRU)								
MRU	Spec		New	USD			61%	45%
MRU	Hedge/Member		New	USD			45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DETROIT MET RAIN SYNTH MO (QL)								
QL	Spec		New	USD			54%	40%
QL	Hedge/Member		New	USD			40%	40%
DETROIT MET RAIN SYNTH STRP (QLH)								
QLH	Spec		New	USD			54%	40%
QLH	Hedge/Member		New	USD			40%	40%
DETROIT MET RAIN SYNTH STRP (QLJ)								
QLJ	Spec		New	USD			54%	40%
QLJ	Hedge/Member		New	USD			40%	40%
DETROIT MET RAIN SYNTH STRP (QLK)								
QLK	Spec		New	USD			54%	40%
QLK	Hedge/Member		New	USD			40%	40%
DETROIT MET RAIN SYNTH STRP (QLM)								
QLM	Spec		New	USD			54%	40%
QLM	Hedge/Member		New	USD			40%	40%
DETROIT MET RAIN SYNTH STRP (QLN)								
QLN	Spec		New	USD			54%	40%
QLN	Hedge/Member		New	USD			40%	40%
DETROIT MET RAIN SYNTH STRP (QLQ)								
QLQ	Spec		New	USD			54%	40%
QLQ	Hedge/Member		New	USD			40%	40%
DETROIT MET RAIN SYNTH STRP (QLU)								
QLU	Spec		New	USD			54%	40%
QLU	Hedge/Member		New	USD			40%	40%
DETROIT MET RAINFL STRP (VLH)								
VLH	Spec		New	USD			54%	40%
VLH	Hedge/Member		New	USD			40%	40%
DETROIT MET RAINFL STRP (VLJ)								
VLJ	Spec		New	USD			54%	40%
VLJ	Hedge/Member		New	USD			40%	40%
DETROIT MET RAINFL STRP (VLK)								
VLK	Spec		New	USD			54%	40%
VLK	Hedge/Member		New	USD			40%	40%
DETROIT MET RAINFL STRP (VLM)								
VLM	Spec		New	USD			54%	40%
VLM	Hedge/Member		New	USD			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DETROIT MET RAINFL STRP (VLN)								
VLN	Spec		New	USD			54%	40%
VLN	Hedge/Member		New	USD			40%	40%
DETROIT MET RAINFL STRP (VLQ)								
VLQ	Spec		New	USD			54%	40%
VLQ	Hedge/Member		New	USD			40%	40%
DETROIT MET RAINFL STRP (VLU)								
VLU	Spec		New	USD			54%	40%
VLU	Hedge/Member		New	USD			40%	40%
DETROIT METRO AIRPT RAINFL MTHLY (VL)								
VL	Spec		New	USD			54%	40%
VL	Hedge/Member		New	USD			40%	40%
JACKSONVILLE INT RAINFL MTHLY (LF)								
LF	Spec		New	USD			57%	42%
LF	Hedge/Member		New	USD			42%	42%
JACKSONVILLE INT RAINFL STRP (LFH)								
LFH	Spec		New	USD			57%	42%
LFH	Hedge/Member		New	USD			42%	42%
JACKSONVILLE INT RAINFL STRP (LFJ)								
LFJ	Spec		New	USD			57%	42%
LFJ	Hedge/Member		New	USD			42%	42%
JACKSONVILLE INT RAINFL STRP (LFK)								
LFK	Spec		New	USD			57%	42%
LFK	Hedge/Member		New	USD			42%	42%
JACKSONVILLE INT RAINFL STRP (LFM)								
LFM	Spec		New	USD			57%	42%
LFM	Hedge/Member		New	USD			42%	42%
JACKSONVILLE INT RAINFL STRP (LFN)								
LFN	Spec		New	USD			57%	42%
LFN	Hedge/Member		New	USD			42%	42%
JACKSONVILLE INT RAINFL STRP (LFQ)								
LFQ	Spec		New	USD			57%	42%
LFQ	Hedge/Member		New	USD			42%	42%
JACKSONVILLE INT RAINFL STRP (LFU)								
LFU	Spec		New	USD			57%	42%
LFU	Hedge/Member		New	USD			42%	42%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
JACKSONVILLE RAIN SYNTH M (EF)								
EF	Spec		New	USD			57%	42%
EF	Hedge/Member		New	USD			42%	42%
JACKSONVILLE RAINF SYNTH ST (EFH)								
EFH	Spec		New	USD			57%	42%
EFH	Hedge/Member		New	USD			42%	42%
JACKSONVILLE RAINF SYNTH ST (EFJ)								
EFJ	Spec		New	USD			57%	42%
EFJ	Hedge/Member		New	USD			42%	42%
JACKSONVILLE RAINF SYNTH ST (EFK)								
EFK	Spec		New	USD			57%	42%
EFK	Hedge/Member		New	USD			42%	42%
JACKSONVILLE RAINF SYNTH ST (EFM)								
EFM	Spec		New	USD			57%	42%
EFM	Hedge/Member		New	USD			42%	42%
JACKSONVILLE RAINF SYNTH ST (EFN)								
EFN	Spec		New	USD			57%	42%
EFN	Hedge/Member		New	USD			42%	42%
JACKSONVILLE RAINF SYNTH ST (EFQ)								
EFQ	Spec		New	USD			57%	42%
EFQ	Hedge/Member		New	USD			42%	42%
JACKSONVILLE RAINF SYNTH ST (EFU)								
EFU	Spec		New	USD			57%	42%
EFU	Hedge/Member		New	USD			42%	42%
LA/USC CAMPUS RAIN MO SYNTH (CL)								
CL	Spec		New	USD			99%	73%
CL	Hedge/Member		New	USD			73%	73%
LA/USC CAMPUS RAIN ST SYNTH (CLH)								
CLH	Spec		New	USD			99%	73%
CLH	Hedge/Member		New	USD			73%	73%
LA/USC CAMPUS RAIN ST SYNTH (CLJ)								
CLJ	Spec		New	USD			99%	73%
CLJ	Hedge/Member		New	USD			73%	73%
LA/USC CAMPUS RAIN ST SYNTH (CLK)								
CLK	Spec		New	USD			99%	73%
CLK	Hedge/Member		New	USD			73%	73%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LA/USC CAMPUS RAIN ST SYNTH (CLM)								
CLM	Spec		New	USD			99%	73%
CLM	Hedge/Member		New	USD			73%	73%
LA/USC CAMPUS RAIN ST SYNTH (CLN)								
CLN	Spec		New	USD			99%	73%
CLN	Hedge/Member		New	USD			73%	73%
LA/USC CAMPUS RAIN ST SYNTH (CLQ)								
CLQ	Spec		New	USD			99%	73%
CLQ	Hedge/Member		New	USD			73%	73%
LA/USC CAMPUS RAIN ST SYNTH (CLU)								
CLU	Spec		New	USD			99%	73%
CLU	Hedge/Member		New	USD			73%	73%
LA/USC CAMPUS RAINFL MTHLY (AR)								
AR	Spec		New	USD			99%	73%
AR	Hedge/Member		New	USD			73%	73%
LA/USC CAMPUS RAINFL STRIP (ARH)								
ARH	Spec		New	USD			99%	73%
ARH	Hedge/Member		New	USD			73%	73%
LA/USC CAMPUS RAINFL STRIP (ARJ)								
ARJ	Spec		New	USD			99%	73%
ARJ	Hedge/Member		New	USD			73%	73%
LA/USC CAMPUS RAINFL STRIP (ARK)								
ARK	Spec		New	USD			99%	73%
ARK	Hedge/Member		New	USD			73%	73%
LA/USC CAMPUS RAINFL STRIP (ARM)								
ARM	Spec		New	USD			99%	73%
ARM	Hedge/Member		New	USD			73%	73%
LA/USC CAMPUS RAINFL STRIP (ARQ)								
ARQ	Spec		New	USD			99%	73%
ARQ	Hedge/Member		New	USD			73%	73%
LA/USC CAMPUS RAINFL STRIP (ARU)								
ARU	Spec		New	USD			99%	73%
ARU	Hedge/Member		New	USD			73%	73%
NY LAGUARDIA RAIN SYNTH MO (YF)								
YF	Spec		New	USD			65%	48%
YF	Hedge/Member		New	USD			48%	48%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY LAGUARDIA RAIN SYNTH STRP (YFH)								
YFH	Spec		New	USD			65%	48%
YFH	Hedge/Member		New	USD			48%	48%
NY LAGUARDIA RAIN SYNTH STRP (YFJ)								
YFJ	Spec		New	USD			65%	48%
YFJ	Hedge/Member		New	USD			48%	48%
NY LAGUARDIA RAIN SYNTH STRP (YFK)								
YFK	Spec		New	USD			65%	48%
YFK	Hedge/Member		New	USD			48%	48%
NY LAGUARDIA RAIN SYNTH STRP (YFM)								
YFM	Spec		New	USD			65%	48%
YFM	Hedge/Member		New	USD			48%	48%
NY LAGUARDIA RAIN SYNTH STRP (YFN)								
YFN	Spec		New	USD			65%	48%
YFN	Hedge/Member		New	USD			48%	48%
NY LAGUARDIA RAIN SYNTH STRP (YFQ)								
YFQ	Spec		New	USD			65%	48%
YFQ	Hedge/Member		New	USD			48%	48%
NY LAGUARDIA RAIN SYNTH STRP (YFU)								
YFU	Spec		New	USD			65%	48%
YFU	Hedge/Member		New	USD			48%	48%
NY LAGUARDIA RAINFL MTHLY (YA)								
YA	Spec		New	USD			65%	48%
YA	Hedge/Member		New	USD			48%	48%
NY LAGUARDIA RAINFL STRP (YAH)								
YAH	Spec		New	USD			65%	48%
YAH	Hedge/Member		New	USD			48%	48%
NY LAGUARDIA RAINFL STRP (YAJ)								
YAJ	Spec		New	USD			65%	48%
YAJ	Hedge/Member		New	USD			48%	48%
NY LAGUARDIA RAINFL STRP (YAK)								
YAK	Spec		New	USD			65%	48%
YAK	Hedge/Member		New	USD			48%	48%
NY LAGUARDIA RAINFL STRP (YAM)								
YAM	Spec		New	USD			65%	48%
YAM	Hedge/Member		New	USD			48%	48%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY LAGUARDIA RAINFL STRP (YAN)								
YAN	Spec		New	USD			65%	48%
YAN	Hedge/Member		New	USD			48%	48%
NY LAGUARDIA RAINFL STRP (YAQ)								
YAQ	Spec		New	USD			65%	48%
YAQ	Hedge/Member		New	USD			48%	48%
NY LAGUARDIA RAINFL STRP (YAU)								
YAU	Spec		New	USD			65%	48%
YAU	Hedge/Member		New	USD			48%	48%
PORTLAND INT APT RAINFL MTHLY (PR)								
PR	Spec		New	USD			38%	28%
PR	Hedge/Member		New	USD			28%	28%
PORTLAND INT APT RAINFL STRP (PRH)								
PRH	Spec		New	USD			38%	28%
PRH	Hedge/Member		New	USD			28%	28%
PORTLAND INT APT RAINFL STRP (PRJ)								
PRJ	Spec		New	USD			38%	28%
PRJ	Hedge/Member		New	USD			28%	28%
PORTLAND INT APT RAINFL STRP (PRK)								
PRK	Spec		New	USD			38%	28%
PRK	Hedge/Member		New	USD			28%	28%
PORTLAND INT APT RAINFL STRP (PRM)								
PRM	Spec		New	USD			38%	28%
PRM	Hedge/Member		New	USD			28%	28%
PORTLAND INT APT RAINFL STRP (PRN)								
PRN	Spec		New	USD			38%	28%
PRN	Hedge/Member		New	USD			28%	28%
PORTLAND INT APT RAINFL STRP (PRQ)								
PRQ	Spec		New	USD			38%	28%
PRQ	Hedge/Member		New	USD			28%	28%
PORTLAND INT APT RAINFL STRP (PRU)								
PRU	Spec		New	USD			38%	28%
PRU	Hedge/Member		New	USD			28%	28%
PORTLAND RAIN SYNTH MO (XR)								
XR	Spec		New	USD			38%	28%
XR	Hedge/Member		New	USD			28%	28%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PORTLAND RAIN SYNTH STRP (XRH)								
XRH	Spec		New	USD			38%	28%
XRH	Hedge/Member		New	USD			28%	28%
PORTLAND RAIN SYNTH STRP (XRJ)								
XRJ	Spec		New	USD			38%	28%
XRJ	Hedge/Member		New	USD			28%	28%
PORTLAND RAIN SYNTH STRP (XRK)								
XRK	Spec		New	USD			38%	28%
XRK	Hedge/Member		New	USD			28%	28%
PORTLAND RAIN SYNTH STRP (XRM)								
XRM	Spec		New	USD			38%	28%
XRM	Hedge/Member		New	USD			28%	28%
PORTLAND RAIN SYNTH STRP (XRN)								
XRN	Spec		New	USD			38%	28%
XRN	Hedge/Member		New	USD			28%	28%
PORTLAND RAIN SYNTH STRP (XRQ)								
XRQ	Spec		New	USD			38%	28%
XRQ	Hedge/Member		New	USD			28%	28%
PORTLAND RAIN SYNTH STRP (XRU)								
XRU	Spec		New	USD			38%	28%
XRU	Hedge/Member		New	USD			28%	28%
RALEIGH/DURHAM INT RAINFL MTHLY (DF)								
DF	Spec		New	USD			53%	39%
DF	Hedge/Member		New	USD			39%	39%
RALEIGH/DURHAM INT RAINFL STRP (DFH)								
DFH	Spec		New	USD			53%	39%
DFH	Hedge/Member		New	USD			39%	39%
RALEIGH/DURHAM INT RAINFL STRP (DFJ)								
DFJ	Spec		New	USD			53%	39%
DFJ	Hedge/Member		New	USD			39%	39%
RALEIGH/DURHAM INT RAINFL STRP (DFK)								
DFK	Spec		New	USD			53%	39%
DFK	Hedge/Member		New	USD			39%	39%
RALEIGH/DURHAM INT RAINFL STRP (DFM)								
DFM	Spec		New	USD			53%	39%
DFM	Hedge/Member		New	USD			39%	39%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RALEIGH/DURHAM INT RAINFL STRP (DFN)								
DFN	Spec		New	USD			53%	39%
DFN	Hedge/Member		New	USD			39%	39%
RALEIGH/DURHAM INT RAINFL STRP (DFQ)								
DFQ	Spec		New	USD			53%	39%
DFQ	Hedge/Member		New	USD			39%	39%
RALEIGH/DURHAM INT RAINFL STRP (DFU)								
DFU	Spec		New	USD			53%	39%
DFU	Hedge/Member		New	USD			39%	39%
RALEIGH/DURHAM RAIN SYNTH MO (XF)								
XF	Spec		New	USD			53%	39%
XF	Hedge/Member		New	USD			39%	39%
RALEIGH/DURHAM RAIN SYNTH ST (XFH)								
XFH	Spec		New	USD			53%	39%
XFH	Hedge/Member		New	USD			39%	39%
RALEIGH/DURHAM RAIN SYNTH ST (XFJ)								
XFJ	Spec		New	USD			53%	39%
XFJ	Hedge/Member		New	USD			39%	39%
RALEIGH/DURHAM RAIN SYNTH ST (XFK)								
XFK	Spec		New	USD			53%	39%
XFK	Hedge/Member		New	USD			39%	39%
RALEIGH/DURHAM RAIN SYNTH ST (XFM)								
XFM	Spec		New	USD			53%	39%
XFM	Hedge/Member		New	USD			39%	39%
RALEIGH/DURHAM RAIN SYNTH ST (XFN)								
XFN	Spec		New	USD			53%	39%
XFN	Hedge/Member		New	USD			39%	39%
RALEIGH/DURHAM RAIN SYNTH ST (XFQ)								
XFQ	Spec		New	USD			53%	39%
XFQ	Hedge/Member		New	USD			39%	39%
RALEIGH/DURHAM RAIN SYNTH ST (XFU)								
XFU	Spec		New	USD			53%	39%
XFU	Hedge/Member		New	USD			39%	39%
ENVIRONMENTAL PRODUCTS - Outright Rates								
DAILY EUROP UNION ALLOWANCE(EUA) FU (EUL)								
EUL	Spec		New	EUR			880	800
EUL	Hedge/Member		New	EUR			800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CME WEATHER FUTURES - Intra Spreads								
Chicago O'Hare International Airport Rainfall Index - All Months (CHICAGO O'HARE MONTHLY RAINFALL)								
CJR	Spec		New	USD			270	200
CJR	Hedge/Member		New	USD			200	200
Dallas-Fort Worth International Airport Rainfall Strip - All Months (DALLAS/FT WORTH RAINFL MTHLY)								
WR	Spec		New	USD			270	200
WR	Hedge/Member		New	USD			200	200
Des Moines International Airport Rainfall Strip - All Months (DES MOINES RAINFL MTHLY)								
MR	Spec		New	USD			270	200
MR	Hedge/Member		New	USD			200	200
Detroit Metro Airport Rainfall Strip - All Months (DETROIT METRO AIRPT RAINFL MTHLY)								
VL	Spec		New	USD			270	200
VL	Hedge/Member		New	USD			200	200
JACKSONVILLE INTERNATIONAL AIRPORT RAINFALL INDEX - All Months (JACKSONVILLE INT RAINFL MTHLY)								
LF	Spec		New	USD			270	200
LF	Hedge/Member		New	USD			200	200
LOS ANGELES DOWNTOWN USC CAMPUS RAINFALL INDEX - All Months (LA/USC CAMPUS RAINFL MTHLY)								
AR	Spec		New	USD			270	200
AR	Hedge/Member		New	USD			200	200
NEW YORK LAGUARDIA AIRPORT RAINFALL INDEX - All Months (NY LAGUARDIA RAINFL MTHLY)								
YA	Spec		New	USD			270	200
YA	Hedge/Member		New	USD			200	200
Portland International Airport Rainfall Strip - All Months (PORTLAND INT APT RAINFL MTHLY)								
PR	Spec		New	USD			270	200
PR	Hedge/Member		New	USD			200	200
Raleigh/Durham International Airport Rainfall Strip - All Months (RALEIGH/DURHAM INT RAINFL MTHLY)								
DF	Spec		New	USD			270	200
DF	Hedge/Member		New	USD			200	200
ENVIRONMENTAL PRODUCTS - Intra Spreads								
Daily European Union Allowance (EUA) Futures - All Months (DAILY EUROP UNION ALLOWANCE(EUA) FU)								
EUL	Spec		New	EUR			330	300
EUL	Hedge/Member		New	EUR			300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate					
CME WEATHER FUTURES - Short Option Minimum (SOM) Rate					
CHICAGO O'HARE INTERNATIONAL AIRPORT BINARY RAINFALL INDEX (IR) - SOM					
Clearing Member Rate	New			40.50	30.00
CHICAGO O'HARE INTERNATIONAL AIRPORT BINARY RAINFALL STRIP (IRH) - SOM					
Clearing Member Rate	New			40.50	30.00
CHICAGO O'HARE INTERNATIONAL AIRPORT RAINFALL INDEX (CJR) - SOM					
Clearing Member Rate	New			40.50	30.00
CHICAGO O'HARE INTERNATIONAL AIRPORT RAINFALL STRIP (CRH) - SOM					
Clearing Member Rate	New			40.50	30.00
DALLAS-FORT WORTH INTERNATIONAL AIRPORT BINARY RAINFALL INDEX (LR) - SOM					
Clearing Member Rate	New			40.50	30.00
DALLAS-FORT WORTH INTERNATIONAL AIRPORT BINARY RAINFALL STRIP (LRH) - SOM					
Clearing Member Rate	New			40.50	30.00
DALLAS-FORT WORTH INTERNATIONAL AIRPORT RAINFALL INDEX (WR) - SOM					
Clearing Member Rate	New			40.50	30.00
DALLAS-FORT WORTH INTERNATIONAL AIRPORT RAINFALL STRIP (WRH) - SOM					
Clearing Member Rate	New			40.50	30.00
DES MOINES INTERNATIONAL AIRPORT BINARY RAINFALL INDEX (TL) - SOM					
Clearing Member Rate	New			40.50	30.00
DES MOINES INTERNATIONAL AIRPORT BINARY RAINFALL STRIP (TLH) - SOM					
Clearing Member Rate	New			40.50	30.00
DES MOINES INTERNATIONAL AIRPORT RAINFALL INDEX (MR) - SOM					
Clearing Member Rate	New			40.50	30.00
DES MOINES INTERNATIONAL AIRPORT RAINFALL STRIP (MRH) - SOM					
Clearing Member Rate	New			40.50	30.00
DETROIT METRO AIRPORT BINARY RAINFALL INDEX (QL) - SOM					
Clearing Member Rate	New			40.50	30.00
DETROIT METRO AIRPORT BINARY RAINFALL STRIP (QLH) - SOM					
Clearing Member Rate	New			40.50	30.00
DETROIT METRO AIRPORT RAINFALL INDEX (VL) - SOM					
Clearing Member Rate	New			40.50	30.00
DETROIT METRO AIRPORT RAINFALL STRIP (VLH) - SOM					
Clearing Member Rate	New			40.50	30.00
JACKSONVILLE INTERNATIONAL AIRPORT BINARY RAINFALL INDEX (EF) - SOM					
Clearing Member Rate	New			40.50	30.00
JACKSONVILLE INTERNATIONAL AIRPORT BINARY RAINFALL STRIP (EFH) - SOM					
Clearing Member Rate	New			40.50	30.00
JACKSONVILLE INTERNATIONAL AIRPORT RAINFALL INDEX (LF) - SOM					
Clearing Member Rate	New			40.50	30.00

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate					
JACKSONVILLE INTERNATIONAL AIRPORT RAINFALL STRIP (LFH) - SOM					
Clearing Member Rate	New			40.50	30.00
LOS ANGELES DOWNTOWN USC CAMPUS BINARY RAINFALL INDEX (CL) - SOM					
Clearing Member Rate	New			40.50	30.00
LOS ANGELES DOWNTOWN USC CAMPUS BINARY RAINFALL STRIP (CLH) - SOM					
Clearing Member Rate	New			40.50	30.00
LOS ANGELES DOWNTOWN USC CAMPUS RAINFALL INDEX (AR) - SOM					
Clearing Member Rate	New			40.50	30.00
LOS ANGELES DOWNTOWN USC CAMPUS RAINFALL STRIP (ARH) - SOM					
Clearing Member Rate	New			40.50	30.00
NEW YORK LAGUARDIA AIRPORT BINARY RAINFALL INDEX (YF) - SOM					
Clearing Member Rate	New			40.50	30.00
NEW YORK LAGUARDIA AIRPORT BINARY RAINFALL STRIP (YFH) - SOM					
Clearing Member Rate	New			40.50	30.00
NEW YORK LAGUARDIA AIRPORT RAINFALL INDEX (YA) - SOM					
Clearing Member Rate	New			40.50	30.00
NEW YORK LAGUARDIA AIRPORT RAINFALL STRIP (YAH) - SOM					
Clearing Member Rate	New			40.50	30.00
PORTLAND INTERNATIONAL AIRPORT BINARY RAINFALL INDEX (XR) - SOM					
Clearing Member Rate	New			40.50	30.00
PORTLAND INTERNATIONAL AIRPORT BINARY RAINFALL STRIP (XRH) - SOM					
Clearing Member Rate	New			40.50	30.00
PORTLAND INTERNATIONAL AIRPORT RAINFALL INDEX (PR) - SOM					
Clearing Member Rate	New			40.50	30.00
PORTLAND INTERNATIONAL AIRPORT RAINFALL STRIP (PRH) - SOM					
Clearing Member Rate	New			40.50	30.00
RALEIGH/DURHAM INTERNATIONAL AIRPORT BINARY RAINFALL INDEX (XF) - SOM					
Clearing Member Rate	New			40.50	30.00
RALEIGH/DURHAM INTERNATIONAL AIRPORT BINARY RAINFALL STRIP (XFH) - SOM					
Clearing Member Rate	New			40.50	30.00
RALEIGH/DURHAM INTERNATIONAL AIRPORT RAINFALL INDEX (DF) - SOM					
Clearing Member Rate	New			40.50	30.00
RALEIGH/DURHAM INTERNATIONAL AIRPORT RAINFALL STRIP (DFH) - SOM					
Clearing Member Rate	New			40.50	30.00
ENVIRONMENTAL PRODUCTS - Short Option Minimum (SOM) Rate					
DAILY EUROPEAN UNION ALLOWANCE (EUA) FUTURES (NY-EUL) - SOM					
Clearing Member Rate	New			55.00	50.00

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate					
CME WEATHER FUTURES - Volatility Scan (volScan) Rate					
CHICAGO O'HARE INTERNATIONAL AIRPORT BINARY RAINFALL INDEX (IR) - volScan					
Clearing Member Rate	New				2.00%
CHICAGO O'HARE INTERNATIONAL AIRPORT BINARY RAINFALL STRIP (IRH) - volScan					
Clearing Member Rate	New				2.00%
CHICAGO O'HARE INTERNATIONAL AIRPORT RAINFALL INDEX (CJR) - volScan					
Clearing Member Rate	New				2.00%
CHICAGO O'HARE INTERNATIONAL AIRPORT RAINFALL STRIP (CRH) - volScan					
Clearing Member Rate	New				2.00%
DALLAS-FORT WORTH INTERNATIONAL AIRPORT BINARY RAINFALL INDEX (LR) - volScan					
Clearing Member Rate	New				2.00%
DALLAS-FORT WORTH INTERNATIONAL AIRPORT BINARY RAINFALL STRIP (LRH) - volScan					
Clearing Member Rate	New				2.00%
DALLAS-FORT WORTH INTERNATIONAL AIRPORT RAINFALL INDEX (WR) - volScan					
Clearing Member Rate	New				2.00%
DALLAS-FORT WORTH INTERNATIONAL AIRPORT RAINFALL STRIP (WRH) - volScan					
Clearing Member Rate	New				2.00%
DES MOINES INTERNATIONAL AIRPORT BINARY RAINFALL INDEX (TL) - volScan					
Clearing Member Rate	New				2.00%
DES MOINES INTERNATIONAL AIRPORT BINARY RAINFALL STRIP (TLH) - volScan					
Clearing Member Rate	New				2.00%
DES MOINES INTERNATIONAL AIRPORT RAINFALL INDEX (MR) - volScan					
Clearing Member Rate	New				2.00%
DES MOINES INTERNATIONAL AIRPORT RAINFALL STRIP (MRH) - volScan					
Clearing Member Rate	New				2.00%
DETROIT METRO AIRPORT BINARY RAINFALL INDEX (QL) - volScan					
Clearing Member Rate	New				2.00%
DETROIT METRO AIRPORT BINARY RAINFALL STRIP (QLH) - volScan					
Clearing Member Rate	New				2.00%
DETROIT METRO AIRPORT RAINFALL INDEX (VL) - volScan					
Clearing Member Rate	New				2.00%
DETROIT METRO AIRPORT RAINFALL STRIP (VLH) - volScan					
Clearing Member Rate	New				2.00%
JACKSONVILLE INTERNATIONAL AIRPORT BINARY RAINFALL INDEX (EF) - volScan					
Clearing Member Rate	New				2.00%
JACKSONVILLE INTERNATIONAL AIRPORT BINARY RAINFALL STRIP (EFH) - volScan					
Clearing Member Rate	New				2.00%
JACKSONVILLE INTERNATIONAL AIRPORT RAINFALL INDEX (LF) - volScan					
Clearing Member Rate	New				2.00%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate					
JACKSONVILLE INTERNATIONAL AIRPORT RAINFALL STRIP (LFH) - volScan					
Clearing Member Rate	New				2.00%
LOS ANGELES DOWNTOWN USC CAMPUS BINARY RAINFALL INDEX (CL) - volScan					
Clearing Member Rate	New				2.00%
LOS ANGELES DOWNTOWN USC CAMPUS BINARY RAINFALL STRIP (CLH) - volScan					
Clearing Member Rate	New				2.00%
LOS ANGELES DOWNTOWN USC CAMPUS RAINFALL INDEX (AR) - volScan					
Clearing Member Rate	New				2.00%
LOS ANGELES DOWNTOWN USC CAMPUS RAINFALL STRIP (ARH) - volScan					
Clearing Member Rate	New				2.00%
NEW YORK LAGUARDIA AIRPORT BINARY RAINFALL INDEX (YF) - volScan					
Clearing Member Rate	New				2.00%
NEW YORK LAGUARDIA AIRPORT BINARY RAINFALL STRIP (YFH) - volScan					
Clearing Member Rate	New				2.00%
NEW YORK LAGUARDIA AIRPORT RAINFALL INDEX (YA) - volScan					
Clearing Member Rate	New				2.00%
NEW YORK LAGUARDIA AIRPORT RAINFALL STRIP (YAH) - volScan					
Clearing Member Rate	New				2.00%
PORTLAND INTERNATIONAL AIRPORT BINARY RAINFALL INDEX (XR) - volScan					
Clearing Member Rate	New				2.00%
PORTLAND INTERNATIONAL AIRPORT BINARY RAINFALL STRIP (XRH) - volScan					
Clearing Member Rate	New				2.00%
PORTLAND INTERNATIONAL AIRPORT RAINFALL INDEX (PR) - volScan					
Clearing Member Rate	New				2.00%
PORTLAND INTERNATIONAL AIRPORT RAINFALL STRIP (PRH) - volScan					
Clearing Member Rate	New				2.00%
RALEIGH/DURHAM INTERNATIONAL AIRPORT BINARY RAINFALL INDEX (XF) - volScan					
Clearing Member Rate	New				2.00%
RALEIGH/DURHAM INTERNATIONAL AIRPORT BINARY RAINFALL STRIP (XFH) - volScan					
Clearing Member Rate	New				2.00%
RALEIGH/DURHAM INTERNATIONAL AIRPORT RAINFALL INDEX (DF) - volScan					
Clearing Member Rate	New				2.00%
RALEIGH/DURHAM INTERNATIONAL AIRPORT RAINFALL STRIP (DFH) - volScan					
Clearing Member Rate	New				2.00%
ENVIRONMENTAL PRODUCTS - Volatility Scan (volScan) Rate					
DAILY EUROPEAN UNION ALLOWANCE (EUA) FUTURES (NY-EUL) - volScan					
Clearing Member Rate	New				0.04