



11-81

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Tuesday, March 08, 2011

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

Wednesday, March 09, 2011.

Current rates as of:

Tuesday, March 08, 2011.

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

PETROLEUM CRACKS AND SPREADS - Outright Rates

DSL 10PPM UK CIF NWE V GAS BLM (T1)

T1	Spec	Tier 1	Increase	USD	5,500	5,000	7,700	7,000
T1	Hedge/Member	Tier 1	Increase	USD	5,000	5,000	7,000	7,000
T1	Spec	Tier 3	Increase	USD	5,500	5,000	7,700	7,000
T1	Hedge/Member	Tier 3	Increase	USD	5,000	5,000	7,000	7,000
T1	Spec	Tier 4	Increase	USD	4,400	4,000	6,600	6,000
T1	Hedge/Member	Tier 4	Increase	USD	4,000	4,000	6,000	6,000

G.C. NO.6 FUEL PLATTS CRK BALMO (GFC)

GFC	Spec		Increase	USD	1,485	1,350	2,228	2,025
GFC	Hedge/Member		Increase	USD	1,350	1,350	2,025	2,025

GULF CST GASOL CRCK SPRD BALMO (1J)

1J	Spec		Increase	USD	4,400	4,000	5,500	5,000
1J	Hedge/Member		Increase	USD	4,000	4,000	5,000	5,000

JET FUEL BRG FOB RDM V ICE BLM (9Q)

9Q	Spec		Increase	USD	11,000	10,000	12,100	11,000
9Q	Hedge/Member		Increase	USD	10,000	10,000	11,000	11,000

JET FUEL CRG CIF NEW V ICE BLM (6X)

6X	Spec		Increase	USD	11,000	10,000	12,100	11,000
6X	Hedge/Member		Increase	USD	10,000	10,000	11,000	11,000

NY 1% FUEL OIL CRK SPRD BALMO (NFC)

NFC	Spec		Increase	USD	1,980	1,800	2,970	2,700
NFC	Hedge/Member		Increase	USD	1,800	1,800	2,700	2,700

RBOB CRACK SPREAD BALMO SWP (1E)

1E	Spec		Increase	USD	2,200	2,000	4,125	3,750
1E	Hedge/Member		Increase	USD	2,000	2,000	3,750	3,750

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

REFINED PRODUCTS - Outright Rates

GASOIL 0.1 BARGES FOB RD BALMO (B8)

B8	Spec		Increase	USD	44,000	40,000	49,500	45,000
B8	Hedge/Member		Increase	USD	40,000	40,000	45,000	45,000

JET FUEL CARGOES CIF NEW BALMO (F3)

F3	Spec		Increase	USD	55,000	50,000	71,500	65,000
F3	Hedge/Member		Increase	USD	50,000	50,000	65,000	65,000

NEW YORK 3% FUEL OIL BALMO SWP (NYT)

NYT	Spec	Tier 1	Increase	USD	6,600	6,000	7,150	6,500
NYT	Hedge/Member	Tier 1	Increase	USD	6,000	6,000	6,500	6,500
NYT	Spec	Tier 2	Increase	USD	6,600	6,000	7,150	6,500
NYT	Hedge/Member	Tier 2	Increase	USD	6,000	6,000	6,500	6,500

NWE EUR FUEL OIL HGHLOW SULF BALMO (88)

88	Spec		Increase	USD	6,600	6,000	9,350	8,500
88	Hedge/Member		Increase	USD	6,000	6,000	8,500	8,500
88	Spec		Increase	USD	6,600	6,000	9,350	8,500
88	Hedge/Member		Increase	USD	6,000	6,000	8,500	8,500

PREMIUM UNLEAD 10PPM C NW BLMO (6D)

6D	Spec		Increase	USD	55,000	50,000	71,500	65,000
6D	Hedge/Member		Increase	USD	50,000	50,000	65,000	65,000

RBOB GASOLINE BALMO CLNDR SWP (1D)

1D	Spec		Increase	USD	5,500	5,000	6,600	6,000
1D	Hedge/Member		Increase	USD	5,000	5,000	6,000	6,000

SINGAPORE JET KERO BALMO (BX)

BX	Spec	Tier 1	Increase	USD	6,600	6,000	7,700	7,000
BX	Hedge/Member	Tier 1	Increase	USD	6,000	6,000	7,000	7,000
BX	Spec	Tier 2	Increase	USD	6,600	6,000	7,700	7,000
BX	Hedge/Member	Tier 2	Increase	USD	6,000	6,000	7,000	7,000

SINGAPORE NAPHTHA BALMO (KU)

KU	Spec	Tier 1	Increase	USD	6,600	6,000	7,700	7,000
KU	Hedge/Member	Tier 1	Increase	USD	6,000	6,000	7,000	7,000
KU	Spec	Tier 2	Increase	USD	6,600	6,000	7,700	7,000
KU	Hedge/Member	Tier 2	Increase	USD	6,000	6,000	7,000	7,000

ULSD 10PPM CIF NW BALMO SWP (B1)

B1	Spec		Increase	USD	44,000	40,000	49,500	45,000
B1	Hedge/Member		Increase	USD	40,000	40,000	45,000	45,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
INTEREST RATES - Intra Spreads								
Eurodollar (ED) - 1 Year Butterfly [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	270	200
ED	Hedge/Member		Decrease	USD	350	350	200	200
Eurodollar (ED) - 1 Year Butterfly [Mo. 02] (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. 03] (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. 04] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	203	150	270	200
ED	Hedge/Member		Increase	USD	150	150	200	200
Eurodollar (ED) - 1 Year Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	270	200	405	300
ED	Hedge/Member		Increase	USD	200	200	300	300
Eurodollar (ED) - 1 Year Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	203	150	304	225
ED	Hedge/Member		Increase	USD	150	150	225	225
Eurodollar (ED) - 1 Year Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	203	150	304	225
ED	Hedge/Member		Increase	USD	150	150	225	225
Eurodollar (ED) - 1 Year Butterfly [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	203	150	236	175
ED	Hedge/Member		Increase	USD	150	150	175	175
Eurodollar (ED) - 1 Year Butterfly [Mo. 12] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	0	0	68	50
ED	Hedge/Member		Increase	USD	0	0	50	50
Eurodollar (ED) - 1 Year Butterfly [Mo. 13] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	0	0	68	50
ED	Hedge/Member		Increase	USD	0	0	50	50
Eurodollar (ED) - 1 Year Butterfly [Mo. 14] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	0	0	34	25
ED	Hedge/Member		Increase	USD	0	0	25	25

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 Butterfly [Mo. 15] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	0	0	34	25
ED	Hedge/Member		Increase	USD	0	0	25	25
Eurodollar (ED) - 1 Year Condor (Mo. 01) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	473	350	405	300
ED	Hedge/Member		Decrease	USD	350	350	300	300
Eurodollar (ED) - 1 Year Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	270	200	405	300
ED	Hedge/Member		Increase	USD	200	200	300	300
Eurodollar (ED) - 1 Year Condor [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	203	150	405	300
ED	Hedge/Member		Increase	USD	150	150	300	300
Eurodollar (ED) - 1 Year Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	371	275
ED	Hedge/Member		Increase	USD	100	100	275	275
Eurodollar (ED) - 1 Year Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	270	200
ED	Hedge/Member		Increase	USD	100	100	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	169	125
ED	Hedge/Member		Increase	USD	100	100	125	125
Eurodollar (ED) - 1 Year Condor [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	270	200	304	225
ED	Hedge/Member		Increase	USD	200	200	225	225
Eurodollar (ED) - 1 Year Condor [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	270	200	304	225
ED	Hedge/Member		Increase	USD	200	200	225	225
Eurodollar (ED) - 1 Year Condor [Mo. 11] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	270	200	304	225
ED	Hedge/Member		Increase	USD	200	200	225	225
Eurodollar (ED) - 1 Year Condor [Mo. 12] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	270	200	304	225
ED	Hedge/Member		Increase	USD	200	200	225	225
Eurodollar (ED) - 1 Year Condor [Mo. 14] (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) - 1 Year Condor [Mo. 15] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - 1 Year Condor [Mo. 16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - 1 Year Condor [Mo. 17] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 1 Year Condor [Mo. 18] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 1 Year Condor [Mo. 19] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 1 Year Condor [Mo. 20] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 1 Year Condor [Mo. 21-Subsequent] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 3 Month Butterfly [Mo. 01] (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. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - 3 Month Butterfly [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - 3 Month Butterfly [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - 3 Month Butterfly [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	135	100
ED	Hedge/Member		Increase	USD	50	50	100	100

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. 11] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	135	100
ED	Hedge/Member		Increase	USD	50	50	100	100
Eurodollar (ED) - 3 Month Butterfly [Mo. 12] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	135	100
ED	Hedge/Member		Increase	USD	50	50	100	100
Eurodollar (ED) - 3 Month Condor [Mo. 01] (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. 02] (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. 03] (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. 04] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - 3 Month Condor [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	203	150
ED	Hedge/Member		Increase	USD	100	100	150	150
Eurodollar (ED) - 3 Month Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	203	150
ED	Hedge/Member		Increase	USD	100	100	150	150
Eurodollar (ED) - 3 Month Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	203	150
ED	Hedge/Member		Increase	USD	100	100	150	150
Eurodollar (ED) - 3 Month Condor [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 3 Month Condor [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 3 Month Condor [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100

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. 13] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 3 Month Condor [Mo. 14] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 3 Month Condor [Mo. 17] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 3 Month Condor [Mo. 18] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 3 Month Condor [Mo. 19] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 3 Month Condor [Mo. 20-Subsequent] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 3 Month Double Butterfly [Mo.01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	68	50
ED	Hedge/Member		Decrease	USD	100	100	50	50
Eurodollar (ED) - 3 Month Double Butterfly [Mo.03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 3 Month Double Butterfly [Mo.04] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	0	0	34	25
ED	Hedge/Member		Increase	USD	0	0	25	25
Eurodollar (ED) - 3 Month Double Butterfly [Mo.05] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	169	125
ED	Hedge/Member		Increase	USD	100	100	125	125
Eurodollar (ED) - 3 Month Double Butterfly [Mo.07] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 3 Month Double Butterfly [Mo.08] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100

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.09] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 3 Month Double Butterfly [Mo.10] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 3 Month Double Butterfly [Mo.17] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - 3 Month Double Butterfly [Mo.18] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - 3 Month Double Butterfly [Mo.19] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - 3 Month Double Butterfly [Mo.20-Subesquent) (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - 6 Month Butterfly [Mo. 01] (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. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
Eurodollar (ED) - 6 Month Butterfly [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	135	100
ED	Hedge/Member		Decrease	USD	200	200	100	100
Eurodollar (ED) - 6 Month Butterfly [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	135	100
ED	Hedge/Member		Increase	USD	50	50	100	100
Eurodollar (ED) - 6 Month Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	203	150	270	200
ED	Hedge/Member		Increase	USD	150	150	200	200
Eurodollar (ED) - 6 Month Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	203	150
ED	Hedge/Member		Increase	USD	100	100	150	150

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Intra Spreads								
Eurodollar (ED) - 6 Month Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	203	150
ED	Hedge/Member		Increase	USD	100	100	150	150
Eurodollar (ED) - 6 Month Butterfly [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	203	150
ED	Hedge/Member		Increase	USD	100	100	150	150
Eurodollar (ED) - 6 Month Butterfly [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 6 Month Condor [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	608	450	405	300
ED	Hedge/Member		Decrease	USD	450	450	300	300
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ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - 6 Month Condor [Mo. 12] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	203	150
ED	Hedge/Member		Increase	USD	100	100	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) - 6 Month Condor [Mo. 13] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	203	150
ED	Hedge/Member		Increase	USD	100	100	150	150
Eurodollar (ED) - 6 Month Condor [Mo. 14] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	0	0	68	50
ED	Hedge/Member		Increase	USD	0	0	50	50
Eurodollar (ED) - 6 Month Condor [Mo. 15] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	0	0	34	25
ED	Hedge/Member		Increase	USD	0	0	25	25
Eurodollar (ED) - All Months Butterfly [Mo. 01] (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. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - All Months 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 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 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 Butterfly [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - All Months Butterfly [Mo. 11] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - All Months Butterfly [Mo. 12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - All Months Butterfly [Mo. 13] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25

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 Butterfly [Mo. 14] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - All Months Butterfly [Mo. 17] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - All Months Butterfly [Mo. 18] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - All Months Butterfly [Mo. 19] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - All Months Butterfly [Mo. 20 - Subsequent] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - All Months Condor [Mo. 01] (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. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	0	0
ED	Hedge/Member		Decrease	USD	50	50	0	0
Eurodollar (ED) - All Months Condor [Mo. 03] (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. 05] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - All Months Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - All Months Condor [Mo. 17] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - All Months Condor [Mo. 18] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25

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. 19] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - All Months Condor [Mo. 20-Subsequent] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - All Months ED Double Butterfly [Mo.01] (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.01) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EQUITY INDEX - Inter-commodity Spread Rates						
Dow Jones (CBOT) (11) vs. CBOT Dow Jones Real Estate Index (JR)						
Spread Credit Rate	Decrease	+1:-2	75%	75%	0%	0%
E-Mini MSCI EAFE Index Futures (EFE) vs. CME E-mini FTSE/Xinhua China 25 Index (FXN)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	0%	0%
Yen-based Nikkei (N1) vs. E-Mini S&P Asia 50 Stock Index (PA)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	0%	0%
REAL ESTATE - Inter-commodity Spread Rates						
Dow Jones (CBOT) (11) vs. CBOT Dow Jones Real Estate Index (JR)						
Spread Credit Rate	Decrease	+1:-2	75%	75%	0%	0%