



23-312

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, October 12, 2023

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. Please email any questions to Clearing.RiskManagement@cmegroup.com.

The rates will be effective after the close of business on

Friday, October 13, 2023.

Current rates as of:

Thursday, October 12, 2023.

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								
EQUITY INDEX - Outright Rates								
BITCOIN FUTURES (BTC)								
BTC	Non-HRP		Decrease	USD	38,000	38,000	32,500	32,500
BTC	HRP		Decrease	USD	41,800	38,000	35,750	32,500
BTIC ON BITCOIN FUTU MARKER (BRR) (BTM)								
BTM	Non-HRP		Decrease	USD	38,000	38,000	32,500	32,500
BTM	HRP		Decrease	USD	41,800	38,000	35,750	32,500
BTIC ON BITCOIN FUTURE BRRNY MARKER (BNI)								
BNI	Non-HRP		Decrease	USD	38,000	38,000	32,500	32,500
BNI	HRP		Decrease	USD	41,800	38,000	35,750	32,500
BTIC ON BITCOIN FUTURES (BRR) (BTB)								
BTB	Non-HRP		Decrease	USD	38,000	38,000	32,500	32,500
BTB	HRP		Decrease	USD	41,800	38,000	35,750	32,500
BTIC ON BITCOIN FUTURES BRRNY (BNB)								
BNB	Non-HRP		Decrease	USD	38,000	38,000	32,500	32,500
BNB	HRP		Decrease	USD	41,800	38,000	35,750	32,500
BTIC ON ETHER FUT ETHUSD_NY MARKER (ENI)								
ENI	Non-HRP		Decrease	USD	25,800	25,800	22,000	22,000
ENI	HRP		Decrease	USD	28,380	25,800	24,200	22,000
BTIC ON ETHER FUT MARKER ETHUSD_RR (ETM)								
ETM	Non-HRP		Decrease	USD	25,800	25,800	22,000	22,000
ETM	HRP		Decrease	USD	28,380	25,800	24,200	22,000
BTIC ON ETHER FUTURES (ETHUSD_RR) (ETB)								
ETB	Non-HRP		Decrease	USD	25,800	25,800	22,000	22,000
ETB	HRP		Decrease	USD	28,380	25,800	24,200	22,000
BTIC ON ETHER FUTURES ETHUSD_NY (ENB)								
ENB	Non-HRP		Decrease	USD	25,800	25,800	22,000	22,000
ENB	HRP		Decrease	USD	28,380	25,800	24,200	22,000
BTIC ON MICRO BITCOIN FUT BRRNY MRK (MYI)								
MYI	Non-HRP		Decrease	USD	760	760	650	650
MYI	HRP		Decrease	USD	836	760	715	650
BTIC ON MICRO BITCOIN FUTURES (BRR) (MIB)								
MIB	Non-HRP		Decrease	USD	760	760	650	650
MIB	HRP		Decrease	USD	836	760	715	650
BTIC ON MICRO BITCOIN FUTURES BRRNY (MYB)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MYB	Non-HRP		Decrease	USD	760	760	650	650
MYB	HRP		Decrease	USD	836	760	715	650
BTIC ON MICRO BITCOIN MARKER (BRR) (MIM)								
MIM	Non-HRP		Decrease	USD	38,000	38,000	32,500	32,500
MIM	HRP		Decrease	USD	41,800	38,000	35,750	32,500
BTIC ON MICRO ETHER ETHUSD_NY MRKR (EYI)								
EYI	Non-HRP		Decrease	USD	52	52	44	44
EYI	HRP		Decrease	USD	57	52	48	44
BTIC ON MICRO ETHER FUT ETHUSD_RR (EMB)								
EMB	Non-HRP		Decrease	USD	52	52	44	44
EMB	HRP		Decrease	USD	57	52	48	44
BTIC ON MICRO ETHER FUT MARKER ETHU (MEI)								
MEI	Non-HRP		Decrease	USD	52	52	44	44
MEI	HRP		Decrease	USD	57	52	48	44
BTIC ON MICRO ETHER FUTUR ETHUSD NY (EYB)								
EYB	Non-HRP		Decrease	USD	52	52	44	44
EYB	HRP		Decrease	USD	57	52	48	44
ETHER FUTURES (ETH)								
ETH	Non-HRP		Decrease	USD	25,800	25,800	22,000	22,000
ETH	HRP		Decrease	USD	28,380	25,800	24,200	22,000
MICRO BITCOIN FUTURES (MBT)								
MBT	Non-HRP		Decrease	USD	760	760	650	650
MBT	HRP		Decrease	USD	836	760	715	650
MICRO ETHER FUTURES (MET)								
MET	Non-HRP		Decrease	USD	52	52	44	44
MET	HRP		Decrease	USD	57	52	48	44
TAS ON BITCOIN FUTURES (TBT)								
TBT	Non-HRP		Decrease	USD	38,000	38,000	32,500	32,500
TBT	HRP		Decrease	USD	41,800	38,000	35,750	32,500
TAS ON MICRO BITCOIN FUTURES (TBM)								
TBM	Non-HRP		Decrease	USD	760	760	650	650
TBM	HRP		Decrease	USD	836	760	715	650

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

ETHANOL - Outright Rates

ETHANOL(PL) T2 FOB RTRDM INCL (Z1)

Z1	Non-HRP	Mnth 1	Decrease	EUR	8,000	8,000	7,000	7,000
Z1	HRP	Mnth 1	Decrease	EUR	8,800	8,000	7,700	7,000
Z1	Non-HRP	Mnths 2+	Decrease	EUR	7,500	7,500	6,000	6,000
Z1	HRP	Mnths 2+	Decrease	EUR	8,250	7,500	6,600	6,000

METHANOL T2 FOB RDAM (ICIS) FUTURES (MT2)

MT2	Non-HRP	Mnth 1	Decrease	EUR	3,200	3,200	2,800	2,800
MT2	HRP	Mnth 1	Decrease	EUR	3,520	3,200	3,080	2,800
MT2	Non-HRP	Mnths 2+	Decrease	EUR	2,800	2,800	2,600	2,600
MT2	HRP	Mnths 2+	Decrease	EUR	3,080	2,800	2,860	2,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
10-YEAR ERIS SOFR SWAP FUTURES (YIY)								
YIY	Non-HRP	Month 6	Decrease	USD	475	475	400	400
YIY	HRP	Month 6	Decrease	USD	523	475	440	400
YIY	Non-HRP	Month 7	Decrease	USD	525	525	475	475
YIY	HRP	Month 7	Decrease	USD	578	525	523	475
YIY	Non-HRP	Month 8	Decrease	USD	625	625	525	525
YIY	HRP	Month 8	Decrease	USD	688	625	578	525
YIY	Non-HRP	Month 9	Decrease	USD	700	700	600	600
YIY	HRP	Month 9	Decrease	USD	770	700	660	600
YIY	Non-HRP	Month 10	Decrease	USD	800	800	675	675
YIY	HRP	Month 10	Decrease	USD	880	800	743	675
YIY	Non-HRP	Month 11	Decrease	USD	825	825	725	725
YIY	HRP	Month 11	Decrease	USD	908	825	798	725
YIY	Non-HRP	Month 12	Decrease	USD	850	850	775	775
YIY	HRP	Month 12	Decrease	USD	935	850	853	775
YIY	Non-HRP	Month 13	Decrease	USD	875	875	825	825
YIY	HRP	Month 13	Decrease	USD	963	875	908	825
YIY	Non-HRP	Month 14	Decrease	USD	900	900	850	850
YIY	HRP	Month 14	Decrease	USD	990	900	935	850
YIY	Non-HRP	Month 15	Decrease	USD	925	925	875	875
YIY	HRP	Month 15	Decrease	USD	1,018	925	963	875
YIY	Non-HRP	Month 16	Decrease	USD	975	975	900	900
YIY	HRP	Month 16	Decrease	USD	1,073	975	990	900
YIY	Non-HRP	Month 17	Decrease	USD	1,000	1,000	925	925
YIY	HRP	Month 17	Decrease	USD	1,100	1,000	1,018	925
YIY	Non-HRP	Month 18	Decrease	USD	1,025	1,025	975	975
YIY	HRP	Month 18	Decrease	USD	1,128	1,025	1,073	975
YIY	Non-HRP	Month 19	Decrease	USD	1,075	1,075	1,025	1,025
YIY	HRP	Month 19	Decrease	USD	1,183	1,075	1,128	1,025
YIY	Non-HRP	Month 20	Decrease	USD	1,100	1,100	1,050	1,050
YIY	HRP	Month 20	Decrease	USD	1,210	1,100	1,155	1,050
YIY	Non-HRP	Month 21	Decrease	USD	1,125	1,125	1,075	1,075
YIY	HRP	Month 21	Decrease	USD	1,238	1,125	1,183	1,075
YIY	Non-HRP	Month 22	Decrease	USD	1,150	1,150	1,100	1,100
YIY	HRP	Month 22	Decrease	USD	1,265	1,150	1,210	1,100
YIY	Non-HRP	Month 23	Decrease	USD	1,175	1,175	1,150	1,150
YIY	HRP	Month 23	Decrease	USD	1,293	1,175	1,265	1,150
YIY	Non-HRP	Month 24	New	USD			1,200	1,200
YIY	HRP	Month 24	New	USD			1,320	1,200
YIY	Non-HRP	Month 34	Decrease	USD	1,600	1,600	1,575	1,575

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
YIY	HRP	Month 34	Decrease	USD	1,760	1,600	1,733	1,575
YIY	Non-HRP	Month 35	Decrease	USD	1,650	1,650	1,600	1,600
YIY	HRP	Month 35	Decrease	USD	1,815	1,650	1,760	1,600
YIY	Non-HRP	Month 36	Decrease	USD	1,700	1,700	1,650	1,650
YIY	HRP	Month 36	Decrease	USD	1,870	1,700	1,815	1,650
YIY	Non-HRP	Month 37	Decrease	USD	1,750	1,750	1,700	1,700
YIY	HRP	Month 37	Decrease	USD	1,925	1,750	1,870	1,700
YIY	Non-HRP	Month 38	Decrease	USD	1,800	1,800	1,750	1,750
YIY	HRP	Month 38	Decrease	USD	1,980	1,800	1,925	1,750
YIY	Non-HRP	Month 39	Decrease	USD	1,850	1,850	1,800	1,800
YIY	HRP	Month 39	Decrease	USD	2,035	1,850	1,980	1,800
YIY	Non-HRP	Month 40	Decrease	USD	1,900	1,900	1,850	1,850
YIY	HRP	Month 40	Decrease	USD	2,090	1,900	2,035	1,850
YIY	Non-HRP	Month 41	Decrease	USD	1,925	1,925	1,875	1,875
YIY	HRP	Month 41	Decrease	USD	2,118	1,925	2,063	1,875
YIY	Non-HRP	Month 42	Decrease	USD	1,925	1,925	1,875	1,875
YIY	HRP	Month 42	Decrease	USD	2,118	1,925	2,063	1,875

1-YEAR ERIS SOFR SWAP FUTURES (YIA)

YIA	Non-HRP	Month 3	Decrease	USD	130	130	125	125
YIA	HRP	Month 3	Decrease	USD	143	130	138	125
YIA	Non-HRP	Month 4	Decrease	USD	220	220	175	175
YIA	HRP	Month 4	Decrease	USD	242	220	193	175
YIA	Non-HRP	Month 5	Decrease	USD	325	325	275	275
YIA	HRP	Month 5	Decrease	USD	358	325	303	275
YIA	Non-HRP	Month 6	Decrease	USD	445	445	425	425
YIA	HRP	Month 6	Decrease	USD	490	445	468	425
YIA	Non-HRP	Month 7	Increase	USD	385	385	425	425
YIA	HRP	Month 7	Increase	USD	424	385	468	425

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

2-YEAR ERIS SOFR SWAP FUTURES (YIT)

YIT	Non-HRP	Month 1	Increase	USD	10	10	15	15
YIT	HRP	Month 1	Increase	USD	11	10	17	15
YIT	Non-HRP	Month 3	Decrease	USD	150	150	125	125
YIT	HRP	Month 3	Decrease	USD	165	150	138	125
YIT	Non-HRP	Month 4	Decrease	USD	210	210	175	175
YIT	HRP	Month 4	Decrease	USD	231	210	193	175
YIT	Non-HRP	Month 5	Decrease	USD	300	300	275	275
YIT	HRP	Month 5	Decrease	USD	330	300	303	275
YIT	Non-HRP	Month 6	Decrease	USD	400	400	350	350
YIT	HRP	Month 6	Decrease	USD	440	400	385	350
YIT	Non-HRP	Month 7	Decrease	USD	500	500	450	450
YIT	HRP	Month 7	Decrease	USD	550	500	495	450
YIT	Non-HRP	Month 8	Decrease	USD	575	575	500	500
YIT	HRP	Month 8	Decrease	USD	633	575	550	500

30-YEAR ERIS SOFR SWAP FUTURES (YIE)

YIE	Non-HRP	Months 1-4	Decrease	USD	3,700	3,700	3,200	3,200
YIE	HRP	Months 1-4	Decrease	USD	4,070	3,700	3,520	3,200
YIE	Non-HRP	Months 5-8	New	USD			3,250	3,250
YIE	HRP	Months 5-8	New	USD			3,575	3,250
YIE	Non-HRP	Months 9-12	New	USD			3,300	3,300
YIE	HRP	Months 9-12	New	USD			3,630	3,300
YIE	Non-HRP	Months 13-16	New	USD			3,350	3,350
YIE	HRP	Months 13-16	New	USD			3,685	3,350
YIE	Non-HRP	Months 17-20	New	USD			3,400	3,400
YIE	HRP	Months 17-20	New	USD			3,740	3,400
YIE	Non-HRP	Months 21-24	New	USD			3,450	3,450
YIE	HRP	Months 21-24	New	USD			3,795	3,450
YIE	Non-HRP	Months 25-28	New	USD			3,500	3,500
YIE	HRP	Months 25-28	New	USD			3,850	3,500
YIE	Non-HRP	Months 29-32	New	USD			3,550	3,550
YIE	HRP	Months 29-32	New	USD			3,905	3,550
YIE	Non-HRP	Months 33-36	New	USD			3,600	3,600
YIE	HRP	Months 33-36	New	USD			3,960	3,600
YIE	Non-HRP	Months 37+	New	USD			3,700	3,700
YIE	HRP	Months 37+	New	USD			4,070	3,700

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

3-YEAR ERIS SOFR SWAP FUTURES (YIC)

YIC	Non-HRP	Month 1	Increase	USD	10	10	15	15
YIC	HRP	Month 1	Increase	USD	11	10	17	15
YIC	Non-HRP	Month 6	Decrease	USD	450	450	400	400
YIC	HRP	Month 6	Decrease	USD	495	450	440	400
YIC	Non-HRP	Month 7	Decrease	USD	525	525	450	450
YIC	HRP	Month 7	Decrease	USD	578	525	495	450
YIC	Non-HRP	Month 8	Decrease	USD	600	600	500	500
YIC	HRP	Month 8	Decrease	USD	660	600	550	500
YIC	Non-HRP	Month 9	Decrease	USD	675	675	575	575
YIC	HRP	Month 9	Decrease	USD	743	675	633	575
YIC	Non-HRP	Month 10	Decrease	USD	725	725	600	600
YIC	HRP	Month 10	Decrease	USD	798	725	660	600
YIC	Non-HRP	Month 11	Decrease	USD	775	775	650	650
YIC	HRP	Month 11	Decrease	USD	853	775	715	650
YIC	Non-HRP	Month 12	Decrease	USD	800	800	700	700
YIC	HRP	Month 12	Decrease	USD	880	800	770	700
YIC	Non-HRP	Month 13	Decrease	USD	900	900	800	800
YIC	HRP	Month 13	Decrease	USD	990	900	880	800
YIC	Non-HRP	Month 14	Decrease	USD	950	950	850	850
YIC	HRP	Month 14	Decrease	USD	1,045	950	935	850
YIC	Non-HRP	Month 15	Decrease	USD	950	950	850	850
YIC	HRP	Month 15	Decrease	USD	1,045	950	935	850

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

4-YEAR ERIS SOFR SWAP FUTURES (YID)

YID	Non-HRP	Month 6	Decrease	USD	425	425	400	400
YID	HRP	Month 6	Decrease	USD	468	425	440	400
YID	Non-HRP	Month 7	Decrease	USD	525	525	475	475
YID	HRP	Month 7	Decrease	USD	578	525	523	475
YID	Non-HRP	Month 8	Decrease	USD	600	600	525	525
YID	HRP	Month 8	Decrease	USD	660	600	578	525
YID	Non-HRP	Month 9	Decrease	USD	675	675	550	550
YID	HRP	Month 9	Decrease	USD	743	675	605	550
YID	Non-HRP	Month 10	Decrease	USD	700	700	600	600
YID	HRP	Month 10	Decrease	USD	770	700	660	600
YID	Non-HRP	Month 11	Decrease	USD	750	750	650	650
YID	HRP	Month 11	Decrease	USD	825	750	715	650
YID	Non-HRP	Month 12	Decrease	USD	800	800	700	700
YID	HRP	Month 12	Decrease	USD	880	800	770	700
YID	Non-HRP	Month 13	Decrease	USD	825	825	750	750
YID	HRP	Month 13	Decrease	USD	908	825	825	750
YID	Non-HRP	Month 14	Decrease	USD	975	975	875	875
YID	HRP	Month 14	Decrease	USD	1,073	975	963	875
YID	Non-HRP	Month 15	Decrease	USD	1,075	1,075	950	950
YID	HRP	Month 15	Decrease	USD	1,183	1,075	1,045	950
YID	Non-HRP	Month 16	Decrease	USD	1,150	1,150	1,000	1,000
YID	HRP	Month 16	Decrease	USD	1,265	1,150	1,100	1,000
YID	Non-HRP	Month 17	Decrease	USD	1,175	1,175	1,050	1,050
YID	HRP	Month 17	Decrease	USD	1,293	1,175	1,155	1,050
YID	Non-HRP	Month 18	Decrease	USD	1,250	1,250	1,150	1,150
YID	HRP	Month 18	Decrease	USD	1,375	1,250	1,265	1,150
YID	Non-HRP	Month 19+	Decrease	USD	1,250	1,250	1,150	1,150
YID	HRP	Month 19+	Decrease	USD	1,375	1,250	1,265	1,150

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

5-YEAR ERIS SOFR SWAP FUTURES (YIW)

YIW	Non-HRP	Month 8	Decrease	USD	575	575	525	525
YIW	HRP	Month 8	Decrease	USD	633	575	578	525
YIW	Non-HRP	Month 9	Decrease	USD	675	675	575	575
YIW	HRP	Month 9	Decrease	USD	743	675	633	575
YIW	Non-HRP	Month 10	Decrease	USD	725	725	600	600
YIW	HRP	Month 10	Decrease	USD	798	725	660	600
YIW	Non-HRP	Month 11	Decrease	USD	750	750	625	625
YIW	HRP	Month 11	Decrease	USD	825	750	688	625
YIW	Non-HRP	Month 12	Decrease	USD	775	775	650	650
YIW	HRP	Month 12	Decrease	USD	853	775	715	650
YIW	Non-HRP	Month 13	Decrease	USD	800	800	700	700
YIW	HRP	Month 13	Decrease	USD	880	800	770	700
YIW	Non-HRP	Month 14	Decrease	USD	850	850	750	750
YIW	HRP	Month 14	Decrease	USD	935	850	825	750
YIW	Non-HRP	Month 15	Decrease	USD	900	900	800	800
YIW	HRP	Month 15	Decrease	USD	990	900	880	800
YIW	Non-HRP	Month 16	Decrease	USD	950	950	850	850
YIW	HRP	Month 16	Decrease	USD	1,045	950	935	850
YIW	Non-HRP	Month 17	Decrease	USD	975	975	900	900
YIW	HRP	Month 17	Decrease	USD	1,073	975	990	900
YIW	Non-HRP	Month 18	Decrease	USD	1,025	1,025	975	975
YIW	HRP	Month 18	Decrease	USD	1,128	1,025	1,073	975
YIW	Non-HRP	Month 19	Decrease	USD	1,100	1,100	1,025	1,025
YIW	HRP	Month 19	Decrease	USD	1,210	1,100	1,128	1,025
YIW	Non-HRP	Month 20	Decrease	USD	1,175	1,175	1,075	1,075
YIW	HRP	Month 20	Decrease	USD	1,293	1,175	1,183	1,075
YIW	Non-HRP	Month 21	Decrease	USD	1,200	1,200	1,150	1,150
YIW	HRP	Month 21	Decrease	USD	1,320	1,200	1,265	1,150
YIW	Non-HRP	Month 22	Decrease	USD	1,225	1,225	1,175	1,175
YIW	HRP	Month 22	Decrease	USD	1,348	1,225	1,293	1,175
YIW	Non-HRP	Month 23	Decrease	USD	1,225	1,225	1,175	1,175
YIW	HRP	Month 23	Decrease	USD	1,348	1,225	1,293	1,175

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
7-YEAR ERIS SOFR SWAP FUTURES (YIB)								
YIB	Non-HRP	Month 3	Decrease	USD	175	175	150	150
YIB	HRP	Month 3	Decrease	USD	193	175	165	150
YIB	Non-HRP	Month 4	Decrease	USD	300	300	225	225
YIB	HRP	Month 4	Decrease	USD	330	300	248	225
YIB	Non-HRP	Month 5	Decrease	USD	350	350	275	275
YIB	HRP	Month 5	Decrease	USD	385	350	303	275
YIB	Non-HRP	Month 6	Decrease	USD	450	450	325	325
YIB	HRP	Month 6	Decrease	USD	495	450	358	325
YIB	Non-HRP	Month 7	Decrease	USD	550	550	450	450
YIB	HRP	Month 7	Decrease	USD	605	550	495	450
YIB	Non-HRP	Month 8	Decrease	USD	650	650	550	550
YIB	HRP	Month 8	Decrease	USD	715	650	605	550
YIB	Non-HRP	Month 9	Decrease	USD	700	700	600	600
YIB	HRP	Month 9	Decrease	USD	770	700	660	600
YIB	Non-HRP	Month 10	Decrease	USD	750	750	650	650
YIB	HRP	Month 10	Decrease	USD	825	750	715	650
YIB	Non-HRP	Month 11	Decrease	USD	775	775	675	675
YIB	HRP	Month 11	Decrease	USD	853	775	743	675
YIB	Non-HRP	Month 12	Decrease	USD	800	800	700	700
YIB	HRP	Month 12	Decrease	USD	880	800	770	700
YIB	Non-HRP	Month 13	Decrease	USD	850	850	800	800
YIB	HRP	Month 13	Decrease	USD	935	850	880	800
YIB	Non-HRP	Month 14	Decrease	USD	875	875	825	825
YIB	HRP	Month 14	Decrease	USD	963	875	908	825
YIB	Non-HRP	Month 15	Decrease	USD	900	900	850	850
YIB	HRP	Month 15	Decrease	USD	990	900	935	850
YIB	Non-HRP	Month 16	Decrease	USD	925	925	875	875
YIB	HRP	Month 16	Decrease	USD	1,018	925	963	875
YIB	Non-HRP	Month 17	Decrease	USD	950	950	900	900
YIB	HRP	Month 17	Decrease	USD	1,045	950	990	900
YIB	Non-HRP	Month 18	Decrease	USD	975	975	925	925
YIB	HRP	Month 18	Decrease	USD	1,073	975	1,018	925
YIB	Non-HRP	Month 19	Decrease	USD	1,025	1,025	975	975
YIB	HRP	Month 19	Decrease	USD	1,128	1,025	1,073	975
YIB	Non-HRP	Month 20	Decrease	USD	1,075	1,075	1,025	1,025
YIB	HRP	Month 20	Decrease	USD	1,183	1,075	1,128	1,025
YIB	Non-HRP	Month 21	Decrease	USD	1,125	1,125	1,075	1,075
YIB	HRP	Month 21	Decrease	USD	1,238	1,125	1,183	1,075
YIB	Non-HRP	Month 22	Decrease	USD	1,150	1,150	1,100	1,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
YIB	HRP	Month 22	Decrease	USD	1,265	1,150	1,210	1,100
YIB	Non-HRP	Month 23	Decrease	USD	1,175	1,175	1,125	1,125
YIB	HRP	Month 23	Decrease	USD	1,293	1,175	1,238	1,125
YIB	Non-HRP	Month 24	Decrease	USD	1,225	1,225	1,175	1,175
YIB	HRP	Month 24	Decrease	USD	1,348	1,225	1,293	1,175
YIB	Non-HRP	Month 25	Decrease	USD	1,250	1,250	1,200	1,200
YIB	HRP	Month 25	Decrease	USD	1,375	1,250	1,320	1,200
YIB	Non-HRP	Month 26	Decrease	USD	1,300	1,300	1,250	1,250
YIB	HRP	Month 26	Decrease	USD	1,430	1,300	1,375	1,250
YIB	Non-HRP	Month 27	Decrease	USD	1,375	1,375	1,300	1,300
YIB	HRP	Month 27	Decrease	USD	1,513	1,375	1,430	1,300
YIB	Non-HRP	Month 28	Decrease	USD	1,450	1,450	1,375	1,375
YIB	HRP	Month 28	Decrease	USD	1,595	1,450	1,513	1,375
YIB	Non-HRP	Month 29	Decrease	USD	1,500	1,500	1,450	1,450
YIB	HRP	Month 29	Decrease	USD	1,650	1,500	1,595	1,450
YIB	Non-HRP	Month 30	Decrease	USD	1,500	1,500	1,450	1,450
YIB	HRP	Month 30	Decrease	USD	1,650	1,500	1,595	1,450
YIB	Non-HRP	Month 31	Decrease	USD	1,500	1,500	1,450	1,450
YIB	HRP	Month 31	Decrease	USD	1,650	1,500	1,595	1,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ESTR FUTURES (ESR)								
ESR	Non-HRP	Month 1	Decrease	EUR	325	325	275	275
ESR	HRP	Month 1	Decrease	EUR	358	325	303	275
ESR	Non-HRP	Month 2	Decrease	EUR	375	375	300	300
ESR	HRP	Month 2	Decrease	EUR	413	375	330	300
ESR	Non-HRP	Month 3	Decrease	EUR	425	425	350	350
ESR	HRP	Month 3	Decrease	EUR	468	425	385	350
ESR	Non-HRP	Month 4	Decrease	EUR	475	475	400	400
ESR	HRP	Month 4	Decrease	EUR	523	475	440	400
ESR	Non-HRP	Month 5	Decrease	EUR	550	550	450	450
ESR	HRP	Month 5	Decrease	EUR	605	550	495	450
ESR	Non-HRP	Month 6	Decrease	EUR	600	600	500	500
ESR	HRP	Month 6	Decrease	EUR	660	600	550	500
ESR	Non-HRP	Month 7	Decrease	EUR	725	725	600	600
ESR	HRP	Month 7	Decrease	EUR	798	725	660	600
ESR	Non-HRP	Month 8	Decrease	EUR	900	900	725	725
ESR	HRP	Month 8	Decrease	EUR	990	900	798	725
ESR	Non-HRP	Month 9	Decrease	EUR	950	950	750	750
ESR	HRP	Month 9	Decrease	EUR	1,045	950	825	750
ESR	Non-HRP	Month 10	Decrease	EUR	950	950	750	750
ESR	HRP	Month 10	Decrease	EUR	1,045	950	825	750
ESR	Non-HRP	Month 11	Decrease	EUR	950	950	750	750
ESR	HRP	Month 11	Decrease	EUR	1,045	950	825	750
ESR	Non-HRP	Month 12	Decrease	EUR	950	950	750	750
ESR	HRP	Month 12	Decrease	EUR	1,045	950	825	750
ESR	Non-HRP	Month 13+	Decrease	EUR	950	950	750	750
ESR	HRP	Month 13+	Decrease	EUR	1,045	950	825	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

MEXICAN FUNDING TIE (MTH CTRT) FUT (TIE)

TIE	Non-HRP	Month 1	Decrease	MXN	8,200	8,200	7,000	7,000
TIE	HRP	Month 1	Decrease	MXN	9,020	8,200	7,700	7,000
TIE	Non-HRP	Month 2	Decrease	MXN	8,200	8,200	7,000	7,000
TIE	HRP	Month 2	Decrease	MXN	9,020	8,200	7,700	7,000
TIE	Non-HRP	Month 3	Decrease	MXN	8,200	8,200	7,000	7,000
TIE	HRP	Month 3	Decrease	MXN	9,020	8,200	7,700	7,000
TIE	Non-HRP	Month 4	Decrease	MXN	8,200	8,200	7,000	7,000
TIE	HRP	Month 4	Decrease	MXN	9,020	8,200	7,700	7,000
TIE	Non-HRP	Month 5	Decrease	MXN	8,200	8,200	7,000	7,000
TIE	HRP	Month 5	Decrease	MXN	9,020	8,200	7,700	7,000
TIE	Non-HRP	Month 6	Decrease	MXN	9,600	9,600	8,500	8,500
TIE	HRP	Month 6	Decrease	MXN	10,560	9,600	9,350	8,500
TIE	Non-HRP	Month 7	Decrease	MXN	12,000	12,000	10,000	10,000
TIE	HRP	Month 7	Decrease	MXN	13,200	12,000	11,000	10,000
TIE	Non-HRP	Month 8	Decrease	MXN	12,000	12,000	11,000	11,000
TIE	HRP	Month 8	Decrease	MXN	13,200	12,000	12,100	11,000

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

REPO FUNDS RATES FUTURES GERMANY (RFD)

RFD	Non-HRP	Month 1	Decrease	EUR	500	500	400	400
RFD	HRP	Month 1	Decrease	EUR	550	500	440	400
RFD	Non-HRP	Month 2	Decrease	EUR	525	525	425	425
RFD	HRP	Month 2	Decrease	EUR	578	525	468	425
RFD	Non-HRP	Month 3	Decrease	EUR	575	575	475	475
RFD	HRP	Month 3	Decrease	EUR	633	575	523	475
RFD	Non-HRP	Month 4	Decrease	EUR	625	625	525	525
RFD	HRP	Month 4	Decrease	EUR	688	625	578	525
RFD	Non-HRP	Month 5	Decrease	EUR	675	675	575	575
RFD	HRP	Month 5	Decrease	EUR	743	675	633	575
RFD	Non-HRP	Month 6	Decrease	EUR	725	725	625	625
RFD	HRP	Month 6	Decrease	EUR	798	725	688	625
RFD	Non-HRP	Month 7	Decrease	EUR	850	850	675	675
RFD	HRP	Month 7	Decrease	EUR	935	850	743	675
RFD	Non-HRP	Month 8	Decrease	EUR	900	900	725	725
RFD	HRP	Month 8	Decrease	EUR	990	900	798	725
RFD	Non-HRP	Month 9	Decrease	EUR	950	950	750	750
RFD	HRP	Month 9	Decrease	EUR	1,045	950	825	750
RFD	Non-HRP	Month 10	Decrease	EUR	950	950	750	750
RFD	HRP	Month 10	Decrease	EUR	1,045	950	825	750
RFD	Non-HRP	Month 11	Decrease	EUR	950	950	750	750
RFD	HRP	Month 11	Decrease	EUR	1,045	950	825	750
RFD	Non-HRP	Month 12	Decrease	EUR	950	950	750	750
RFD	HRP	Month 12	Decrease	EUR	1,045	950	825	750
RFD	Non-HRP	Months 13+	Decrease	EUR	950	950	750	750
RFD	HRP	Months 13+	Decrease	EUR	1,045	950	825	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

REPO FUNDS RATES FUTURES ITAL (RFI)

RFI	Non-HRP	Month 1	Decrease	EUR	500	500	400	400
RFI	HRP	Month 1	Decrease	EUR	550	500	440	400
RFI	Non-HRP	Month 2	Decrease	EUR	525	525	425	425
RFI	HRP	Month 2	Decrease	EUR	578	525	468	425
RFI	Non-HRP	Month 3	Decrease	EUR	575	575	475	475
RFI	HRP	Month 3	Decrease	EUR	633	575	523	475
RFI	Non-HRP	Month 4	Decrease	EUR	625	625	525	525
RFI	HRP	Month 4	Decrease	EUR	688	625	578	525
RFI	Non-HRP	Month 5	Decrease	EUR	675	675	575	575
RFI	HRP	Month 5	Decrease	EUR	743	675	633	575
RFI	Non-HRP	Month 6	Decrease	EUR	725	725	625	625
RFI	HRP	Month 6	Decrease	EUR	798	725	688	625
RFI	Non-HRP	Month 7	Decrease	EUR	850	850	675	675
RFI	HRP	Month 7	Decrease	EUR	935	850	743	675
RFI	Non-HRP	Month 8	Decrease	EUR	900	900	725	725
RFI	HRP	Month 8	Decrease	EUR	990	900	798	725
RFI	Non-HRP	Month 9	Decrease	EUR	950	950	750	750
RFI	HRP	Month 9	Decrease	EUR	1,045	950	825	750
RFI	Non-HRP	Month 10	Decrease	EUR	950	950	750	750
RFI	HRP	Month 10	Decrease	EUR	1,045	950	825	750
RFI	Non-HRP	Month 11	Decrease	EUR	950	950	750	750
RFI	HRP	Month 11	Decrease	EUR	1,045	950	825	750
RFI	Non-HRP	Month 12	Decrease	EUR	950	950	750	750
RFI	HRP	Month 12	Decrease	EUR	1,045	950	825	750
RFI	Non-HRP	Months 13+	Decrease	EUR	950	950	750	750
RFI	HRP	Months 13+	Decrease	EUR	1,045	950	825	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

REPO FUNDS RATES SPREAD FUTURES ITA (RSI)

RSI	Non-HRP	Month 1	Decrease	EUR	840	840	675	675
RSI	HRP	Month 1	Decrease	EUR	924	840	743	675
RSI	Non-HRP	Month 2	Decrease	EUR	840	840	675	675
RSI	HRP	Month 2	Decrease	EUR	924	840	743	675
RSI	Non-HRP	Month 3	Decrease	EUR	840	840	675	675
RSI	HRP	Month 3	Decrease	EUR	924	840	743	675
RSI	Non-HRP	Month 4	Decrease	EUR	840	840	675	675
RSI	HRP	Month 4	Decrease	EUR	924	840	743	675
RSI	Non-HRP	Month 5	Decrease	EUR	840	840	675	675
RSI	HRP	Month 5	Decrease	EUR	924	840	743	675
RSI	Non-HRP	Month 6	Decrease	EUR	840	840	675	675
RSI	HRP	Month 6	Decrease	EUR	924	840	743	675
RSI	Non-HRP	Month 7	Decrease	EUR	840	840	675	675
RSI	HRP	Month 7	Decrease	EUR	924	840	743	675
RSI	Non-HRP	Month 8	Decrease	EUR	840	840	675	675
RSI	HRP	Month 8	Decrease	EUR	924	840	743	675
RSI	Non-HRP	Month 9	Decrease	EUR	840	840	675	675
RSI	HRP	Month 9	Decrease	EUR	924	840	743	675
RSI	Non-HRP	Months 10+	Decrease	EUR	840	840	675	675
RSI	HRP	Months 10+	Decrease	EUR	924	840	743	675

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

REPO FUNDS RATES SPREAD GER FUT (RSD)

RSD	Non-HRP	Month 1	Decrease	EUR	500	500	400	400
RSD	HRP	Month 1	Decrease	EUR	550	500	440	400
RSD	Non-HRP	Month 2	Decrease	EUR	500	500	400	400
RSD	HRP	Month 2	Decrease	EUR	550	500	440	400
RSD	Non-HRP	Month 3	Decrease	EUR	500	500	400	400
RSD	HRP	Month 3	Decrease	EUR	550	500	440	400
RSD	Non-HRP	Month 4	Decrease	EUR	500	500	400	400
RSD	HRP	Month 4	Decrease	EUR	550	500	440	400
RSD	Non-HRP	Month 5	Decrease	EUR	500	500	400	400
RSD	HRP	Month 5	Decrease	EUR	550	500	440	400
RSD	Non-HRP	Month 6	Decrease	EUR	500	500	400	400
RSD	HRP	Month 6	Decrease	EUR	550	500	440	400
RSD	Non-HRP	Month 7	Decrease	EUR	500	500	400	400
RSD	HRP	Month 7	Decrease	EUR	550	500	440	400
RSD	Non-HRP	Month 8	Decrease	EUR	500	500	400	400
RSD	HRP	Month 8	Decrease	EUR	550	500	440	400
RSD	Non-HRP	Month 9	Decrease	EUR	500	500	400	400
RSD	HRP	Month 9	Decrease	EUR	550	500	440	400
RSD	Non-HRP	Months 10+	Decrease	EUR	500	500	400	400
RSD	HRP	Months 10+	Decrease	EUR	550	500	440	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
FREIGHT - Intra Spreads								
All Mnths (FREIGHT ROUTE LIQUID PETROLEUM GAS)								
FLP	Non-HRP		Increase	USD	11,000	11,000	14,000	14,000
FLP	HRP		Increase	USD	12,100	11,000	15,400	14,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EQUITY INDEX - Inter-commodity Spread Rates						
ADJUSTED INTEREST RATE FTSE-100 TOTAL RETURN DECLARED DIVIDEND FUTURE (AFR - CME) vs S&P 500 TOTAL RETURN INDEX FUTURE (TRI - CME)						
Spread Credit Rate	Decrease	+3:-1	60%	60%	50%	50%
ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	Increase	+2:-1	80%	80%	90%	90%
ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME) vs S&P 500 TOTAL RETURN INDEX FUTURE (TRI - CME)						
Spread Credit Rate	Decrease	+2:-1	80%	80%	75%	75%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME)						
Spread Credit Rate	Decrease	+2:-3	80%	80%	70%	70%
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME)						
Spread Credit Rate	Decrease	+2:-1	75%	75%	70%	70%
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Decrease	+2:-1	75%	75%	65%	65%
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	Decrease	+3:-1	75%	75%	65%	65%
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs E-MINI RUSSELL 1000 INDEX FUTURES (RS1 - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME)						
Spread Credit Rate	Increase	+1:-5	50%	50%	65%	65%
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs E-MINI S&P MIDCAP 400 (ME - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs S&P 500 GROWTH (SG - CME)						
Spread Credit Rate	Decrease	+3:-1	85%	85%	80%	80%
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs S&P 500 TOTAL RETURN INDEX FUTURES (TRF - CME)						
Spread Credit Rate	Decrease	-1:+1	95%	95%	80%	80%
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME)						
Spread Credit Rate	Increase	+1:-2	60%	60%	70%	70%
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs S&P SELECT SECTOR - CONSUMER DISCRETIONARY (XAY - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs S&P SELECT SECTOR - CONSUMER STAPLES (XAP - CME)						
Spread Credit Rate	Increase	+1:-3	60%	60%	70%	70%
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs S&P SELECT SECTOR - HEALTH CARE (XAV - CME)						
Spread Credit Rate	Increase	+1:-2	55%	55%	60%	60%
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs S&P SELECT SECTOR - INDUSTRIAL (XAI - CME)						
Spread Credit Rate	Decrease	+1:-2	80%	80%	75%	75%
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs S&P SELECT SECTOR - MATERIALS (XAB - CME)						
Spread Credit Rate	Decrease	+1:-3	80%	80%	70%	70%
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs S&P SELECT SECTOR - UTILITIES (XAU - CME)						
Spread Credit Rate	Decrease	+1:-3	75%	75%	65%	65%
E-MINI DOW (\$5) FUTURES (YM - CME) vs E-MINI S&P MIDCAP 400 (ME - CME)						
Spread Credit Rate	Increase	+3:-2	65%	65%	70%	70%
E-MINI DOW (\$5) FUTURES (YM - CME) vs S&P 500 GROWTH (SG - CME)						
Spread Credit Rate	Increase	+4:-1	60%	60%	70%	70%
E-MINI DOW (\$5) FUTURES (YM - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME)						
Spread Credit Rate	Increase	+1:-2	50%	50%	55%	55%
E-mini Dow Index (YM-CME) vs. E-mini S&P Oil & Gas Exploration & Production Select Industry (SXO-CME)						
Spread Credit Rate	Decrease	+2:-3	50%	50%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
E-mini Energy Select Sector (XAE-CME) vs. E-mini S&P Oil & Gas Exploration & Production Select Industry (SXO-CME)						
Spread Credit Rate	Increase	+3:-2	65%	65%	70%	70%
E-mini Materials Select Sector (XAB-CME) vs. E-mini S&P Oil & Gas Exploration & Production Select Industry (SXO-CME)						
Spread Credit Rate	Decrease	+3:-2	55%	55%	50%	50%
E-mini Nasdaq-100 (NQ-CME) vs. E-mini S&P Biotechnology Select Industry (SXT-CME)						
Spread Credit Rate	Decrease	+1:-5	50%	50%	45%	45%
E-MINI NASDAQ-100 FUTURES (NQ - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Increase	+1:-2	60%	60%	75%	75%
E-MINI NASDAQ-100 FUTURES (NQ - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME)						
Spread Credit Rate	Increase	+1:-2	65%	65%	75%	75%
E-MINI NASDAQ-100 FUTURES (NQ - CME) vs S&P SMALLCAP 600 (SMP - CME)						
Spread Credit Rate	Increase	+1:-2	50%	50%	60%	60%
E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Decrease	+4:-1	70%	70%	60%	60%
E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	Increase	+6:-1	45%	45%	55%	55%
E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME) vs E-MINI S&P MIDCAP 400 (ME - CME)						
Spread Credit Rate	Increase	+5:-1	50%	50%	65%	65%
E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME)						
Spread Credit Rate	Increase	+2:-1	40%	40%	55%	55%
E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME) vs S&P SELECT SECTOR - CONSUMER DISCRETIONARY (XAY - CME)						
Spread Credit Rate	Increase	+4:-1	40%	40%	60%	60%
E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME) vs S&P SELECT SECTOR - CONSUMER STAPLES (XAP - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME) vs S&P SELECT SECTOR - MATERIALS (XAB - CME)						
Spread Credit Rate	Increase	+2:-1	50%	50%	60%	60%
E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME) vs S&P SELECT SECTOR - TECHNOLOGY (XAK - CME)						
Spread Credit Rate	Increase	+4:-1	35%	35%	60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
E-MINI RUSSELL 1000 GROWTH INDEX FUTURES (RSG - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%
E-MINI RUSSELL 1000 GROWTH INDEX FUTURES (RSG - CME) vs E-MINI S&P MIDCAP 400 (ME - CME)						
Spread Credit Rate	Decrease	+2:-1	74%	74%	70%	70%
E-MINI RUSSELL 1000 INDEX FUTURES (RS1 - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Increase	+3:-2	70%	70%	75%	75%
E-MINI RUSSELL 1000 INDEX FUTURES (RS1 - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	Increase	+5:-2	70%	70%	75%	75%
E-MINI RUSSELL 1000 INDEX FUTURES (RS1 - CME) vs E-MINI RUSSELL 1000 VALUE INDEX FUTURES (RSV - CME)						
Spread Credit Rate	Increase	+1:-2	65%	65%	75%	75%
E-MINI RUSSELL 1000 INDEX FUTURES (RS1 - CME) vs E-MINI S&P MIDCAP 400 (ME - CME)						
Spread Credit Rate	Increase	+2:-1	65%	65%	70%	70%
E-MINI RUSSELL 1000 INDEX FUTURES (RS1 - CME) vs NIKKEI 225 DOLLAR-BASED (NK - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
E-MINI RUSSELL 1000 VALUE INDEX FUTURES (RSV - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	Increase	+4:-1	55%	55%	65%	65%
E-MINI RUSSELL 1000 VALUE INDEX FUTURES (RSV - CME) vs E-MINI RUSSELL 1000 GROWTH INDEX FUTURES (RSG - CME)						
Spread Credit Rate	Increase	+2:-1	50%	50%	65%	65%
E-MINI RUSSELL 2000 GROWTH INDEX FUTURES (R2G - CME) vs E-MINI RUSSELL 1000 VALUE INDEX FUTURES (RSV - CME)						
Spread Credit Rate	Increase	+3:-2	60%	60%	70%	70%
E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME) vs E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME)						
Spread Credit Rate	Increase	+1:-2	50%	50%	70%	70%
E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME) vs E-MINI RUSSELL 1000 GROWTH INDEX FUTURES (RSG - CME)						
Spread Credit Rate	Increase	+3:-2	55%	55%	65%	65%
E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME) vs E-MINI RUSSELL 1000 VALUE INDEX FUTURES (RSV - CME)						
Spread Credit Rate	Increase	+3:-4	65%	65%	75%	75%
E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME) vs E-MINI RUSSELL 2000 GROWTH INDEX FUTURES (R2G - CME)						
Spread Credit Rate	Increase	+2:-3	65%	65%	80%	80%
E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME) vs E-MINI RUSSELL 2000 VALUE INDEX FUTURES (R2V - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	80%	80%
E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME) vs E-MINI S&P MIDCAP 400 (ME - CME)						
Spread Credit Rate	Increase	+3:-1	60%	60%	80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME) vs S&P SELECT SECTOR - CONSUMER DISCRETIONARY (XAY - CME)						
Spread Credit Rate	Increase	+2:-1	60%	60%	70%	70%
E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME) vs S&P SELECT SECTOR - FINANCIAL (XAF - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%
E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME) vs S&P SELECT SECTOR - INDUSTRIAL (XAI - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME) vs S&P SELECT SECTOR - MATERIALS (XAB - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	70%	70%
E-MINI RUSSELL 2000 VALUE INDEX FUTURES (R2V - CME) vs E-MINI RUSSELL 2000 GROWTH INDEX FUTURES (R2G - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
E-MINI S&P 500 ESG INDEX FUTURES (ESG - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	80%	80%
E-MINI S&P 500 ESG INDEX FUTURES (ESG - CME) vs E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME)						
Spread Credit Rate	Decrease	+1:-2	80%	80%	70%	70%
E-MINI S&P 500 ESG INDEX FUTURES (ESG - CME) vs NIKKEI 225 DOLLAR-BASED (NK - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
E-MINI S&P EUROPE 350 ESG INDEX FUTURE (E3G - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	Decrease	+3:-1	65%	65%	60%	60%
E-MINI S&P EUROPE 350 ESG INDEX FUTURE (E3G - CME) vs E-MINI S&P 500 ESG INDEX FUTURES (ESG - CME)						
Spread Credit Rate	Decrease	+2:-1	70%	70%	60%	60%
E-MINI S&P EUROPE 350 ESG INDEX FUTURE (E3G - CME) vs NIKKEI 225 DOLLAR-BASED (NK - CME)						
Spread Credit Rate	Decrease	+2:-1	65%	65%	60%	60%
E-MINI S&P MIDCAP 400 (ME - CME) vs S&P SMALLCAP 600 (SMP - CME)						
Spread Credit Rate	Increase	+1:-2	65%	65%	80%	80%
EMINI SP 500 CONS STAPLES SECTOR IX (XAP) vs E-MINI SP500 CONS DISCRET SECTOR IX (XAY)						
Spread Credit Rate	Increase	+2:-1	35%	35%	40%	40%
EMINI SP 500 CONS STAPLES SECTOR IX (XAP) vs S&P 500 FUTURES (SP)						
Spread Credit Rate	Increase	+15:-1	60%	60%	65%	65%
EMINI SP500 - FINANCIAL SECT INDEX (XAF) vs E-MINI SP500 CONS DISCRET SECTOR IX (XAY)						
Spread Credit Rate	Increase	+3:-2	50%	50%	60%	60%
EMINI SP500 - FINANCIAL SECT INDEX (XAF) vs EMINI SP500- HEALTH CARE SECT INDEX (XAV)						
Spread Credit Rate	Increase	+1:-1	55%	55%	60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EMINI SP500 - FINANCIAL SECT INDEX (XAF) vs EMINI SP500-INDUSTRIAL SECTOR INDEX (XAI)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
EMINI SP500 - FINANCIAL SECT INDEX (XAF) vs EMINI SP500-TECHNOLOGY SECTOR INDEX (XAK)						
Spread Credit Rate	Increase	+3:-2	50%	50%	60%	60%
EMINI SP500 - FINANCIAL SECT INDEX (XAF) vs EMINI SP500-UTILITIES SECTOR INDEX (XAU)						
Spread Credit Rate	Increase	+1:-1	0%	0%	40%	40%
EMINI SP500 - FINANCIAL SECT INDEX (XAF) vs NIKKEI 225 FUTURES (NK)						
Spread Credit Rate	Decrease	+3:-2	65%	65%	60%	60%
E-MINI SP500 CONS DISCRET SECTOR IX (XAY) vs S&P 500 FUTURES (SP)						
Spread Credit Rate	Increase	+20:-3	65%	65%	70%	70%
EMINI SP500- HEALTH CARE SECT INDEX (XAV) vs NIKKEI 225 FUTURES (NK)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
EMINI SP500- HEALTH CARE SECT INDEX (XAV) vs S&P 500 FUTURES (SP)						
Spread Credit Rate	Decrease	+10:-1	75%	75%	65%	65%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs EMINI SP 500 CONS STAPLES SECTOR IX (XAP)						
Spread Credit Rate	Increase	+1:-1	50%	50%	55%	55%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs E-MINI SP500 CONS DISCRET SECTOR IX (XAY)						
Spread Credit Rate	Increase	+2:-1	45%	45%	55%	55%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs EMINI SP500-UTILITIES SECTOR INDEX (XAU)						
Spread Credit Rate	Increase	+1:-1	0%	0%	55%	55%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs NIKKEI 225 FUTURES (NK)						
Spread Credit Rate	Increase	+2:-1	45%	45%	55%	55%
EMINI SP500-INDUSTRIAL SECTOR INDEX (XAI) vs E-MINI SP500 CONS DISCRET SECTOR IX (XAY)						
Spread Credit Rate	Increase	+3:-2	45%	45%	60%	60%
EMINI SP500-INDUSTRIAL SECTOR INDEX (XAI) vs S&P 500 FUTURES (SP)						
Spread Credit Rate	Decrease	+10:-1	80%	80%	75%	75%
EMINI SP500-TECHNOLOGY SECTOR INDEX (XAK) vs E-MINI SP500 CONS DISCRET SECTOR IX (XAY)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	65%	65%
EMINI SP500-TECHNOLOGY SECTOR INDEX (XAK) vs EMINI SP500- HEALTH CARE SECT INDEX (XAV)						
Spread Credit Rate	Decrease	+1:-2	50%	50%	35%	35%
EMINI SP500-TECHNOLOGY SECTOR INDEX (XAK) vs S&P 500 FUTURES (SP)						
Spread Credit Rate	Increase	+20:-3	60%	60%	75%	75%
E-mini Technology Select Sector Futures (XAK-CME) vs. E-mini S&P Biotechnology Select Industry (SXT-CME)						
Spread Credit Rate	Decrease	+1:-3	55%	55%	30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NIKKEI 225 Stock Index (NK) vs. S&P Small Cap 600 (SMP)						
Spread Credit Rate	Increase	+2:-3	0%	0%	50%	50%
S&P 500 (SP - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME)						
Spread Credit Rate	Decrease	+1:-15	65%	65%	60%	60%
S&P 500 TOTAL RETURN INDEX FUTURE (TRI - CME) vs ADJUSTED INTEREST RATE DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX (ADQ - CME)						
Spread Credit Rate	Decrease	+2:-3	80%	80%	75%	75%
S&P 500 TOTAL RETURN INDEX FUTURE (TRI - CME) vs E-MINI NASDAQ - 100 FUTURES (NQ - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
S&P 500 TOTAL RETURN INDEX FUTURE (TRI - CME) vs E-MINI S&P BIOTECHNOLOGY SELECT INDUSTRY (SXT - CME)						
Spread Credit Rate	Decrease	+1:-3	55%	55%	50%	50%
S&P 500 TOTAL RETURN INDEX FUTURE (TRI - CME) vs E-MINI S&P MIDCAP 400 (ME - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
S&P 500 TOTAL RETURN INDEX FUTURE (TRI - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME)						
Spread Credit Rate	Decrease	+1:-3	70%	70%	55%	55%
S&P INSURANCE SELECT INDUSTRY INDEX FUTURES (SXI - CME) vs ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN FUTURES (ASR - CME)						
Spread Credit Rate	Decrease	+2:-1	70%	70%	60%	60%
S&P INSURANCE SELECT INDUSTRY INDEX FUTURES (SXI - CME) vs E-MINI CONSUMER DISCRETIONARY SELECT SECTOR FUTURES (XAY - CME)						
Spread Credit Rate	Decrease	+3:-2	55%	55%	50%	50%
S&P INSURANCE SELECT INDUSTRY INDEX FUTURES (SXI - CME) vs E-MINI CONSUMER STAPLES SELECT SECTOR FUTURES (XAP - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	45%	45%
S&P INSURANCE SELECT INDUSTRY INDEX FUTURES (SXI - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Decrease	+2:-1	70%	70%	60%	60%
S&P INSURANCE SELECT INDUSTRY INDEX FUTURES (SXI - CME) vs E-MINI NASDAQ 100 FUTURES (NQ - CME)						
Spread Credit Rate	Decrease	+3:-1	55%	55%	50%	50%
S&P INSURANCE SELECT INDUSTRY INDEX FUTURES (SXI - CME) vs E-MINI S&P 400 MIDCAP FUTURES (ME - CME)						
Spread Credit Rate	Decrease	+3:-1	70%	70%	65%	65%
S&P INSURANCE SELECT INDUSTRY INDEX FUTURES (SXI - CME) vs S&P 500 TOTAL RETURN INDEX FUTURE (TRI - CME)						
Spread Credit Rate	Decrease	+2:-1	65%	65%	60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
S&P REGIONAL BANKS SELECT INDUSTRY INDEX (SXB - CME) vs S&P 500 TOTAL RETURN INDEX FUTURE (TRI - CME)						
Spread Credit Rate	Decrease	-1:+4	50%	50%	40%	40%
S&P Regional Banks Select Industry Index (SXB-CME) vs E-Mini Russell 2000 Index Futures (RTY-CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
S&P Regional Banks Select Industry Index (SXB-CME) vs E-mini S&P Midcap 400 Futures (ME-CME)						
Spread Credit Rate	Decrease	+4:-1	60%	60%	55%	55%
S&P Regional Banks Select Industry Index (SXB-CME) vs S&P Select Sector - Consumer Discretionary (XAY-CME)						
Spread Credit Rate	Decrease	+3:-1	55%	55%	40%	40%
S&P Regional Banks Select Industry Index (SXB-CME) vs S&P Select Sector - Financial (XAF-CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	60%	60%
S&P Retail Select Industry Index (SXR-CME) vs S&P Select Sector - Consumer Staples (XAP-CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	35%	35%
S&P SELECT INDUSTRY - PHLX SEMICONDUCTOR INDEX (SOX - CME) vs S&P 500 TOTAL RETURN INDEX FUTURE (TRI - CME)						
Spread Credit Rate	Decrease	+3:-1	55%	55%	45%	45%
S&P SELECT INDUSTRY - PHLX SEMICONDUCTOR INDEX (SOX - CME) vs ADJUSTED INTEREST RATE S&P 50 TOTAL RETURN FUTURES (ASR - CME)						
Spread Credit Rate	Decrease	+3:-1	55%	55%	45%	45%
S&P SELECT INDUSTRY - PHLX SEMICONDUCTOR INDEX (SOX - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Decrease	+2:-1	55%	55%	45%	45%
S&P SELECT INDUSTRY - PHLX SEMICONDUCTOR INDEX (SOX - CME) vs E-MINI MATERIALS SELECT SECTOR FUTURES (XAB - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	40%	40%
S&P SELECT INDUSTRY - PHLX SEMICONDUCTOR INDEX (SOX - CME) vs E-MINI RUSSELL 200 INDEX FUTURES (RTY - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	55%	55%
S&P SELECT SECTOR - CONSUMER DISCRETIONARY (XAY - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	60%	60%
S&P SELECT SECTOR - CONSUMER STAPLES (XAP - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	Increase	+4:-1	30%	30%	50%	50%
S&P SELECT SECTOR - CONSUMER STAPLES (XAP - CME) vs E-MINI S&P MIDCAP 400 (ME - CME)						
Spread Credit Rate	Increase	+4:-1	50%	50%	60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
S&P SELECT SECTOR - CONSUMER STAPLES (XAP - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
S&P SELECT SECTOR - FINANCIAL (XAF - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	Increase	+3:-1	0%	0%	60%	60%
S&P SELECT SECTOR - FINANCIAL (XAF - CME) vs E-MINI S&P MIDCAP 400 (ME - CME)						
Spread Credit Rate	Increase	+12:-5	65%	65%	70%	70%
S&P SELECT SECTOR - INDUSTRIAL (XAI - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	Increase	+3:-1	45%	45%	60%	60%
S&P SELECT SECTOR - INDUSTRIAL (XAI - CME) vs E-MINI S&P MIDCAP 400 (ME - CME)						
Spread Credit Rate	Increase	+12:-5	70%	70%	75%	75%
S&P SELECT SECTOR - MATERIALS (XAB - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	Increase	+7:-2	45%	45%	60%	60%
S&P SELECT SECTOR - TECHNOLOGY (XAK - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	60%	60%
S&P SELECT SECTOR - TECHNOLOGY (XAK - CME) vs E-MINI S&P MIDCAP 400 (ME - CME)						
Spread Credit Rate	Decrease	+3:-2	70%	70%	65%	65%
S&P SELECT SECTOR - UTILITIES (XAU - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Decrease	+5:-2	70%	70%	60%	60%
S&P Small Cap 600 (SMP) vs. S&P 500 Stock Index (SP)						
Spread Credit Rate	Increase	+2:-1	55%	55%	65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
FX - Inter-commodity Spread Rates						
COPPER FUTURES (CX-HG - CME) vs USD/OFFSHORE RMB (CNH) FUTURES (CNH - CME)						
Spread Credit Rate	Increase	+1:+1	30%	30%	60%	60%
CX-GCt vs CX-SGC vs CNH						
Spread Credit Rate	Decrease	-1:+3:-2	80%	80%	55%	55%
CX-SGC vs CX-SGU vs CNH						
Spread Credit Rate	Decrease	+2:-2:-1	85%	85%	60%	60%
CX-SGC vs. CNH						
Spread Credit Rate	Increase	+2:+1	25%	25%	50%	50%
CX-SGU vs. CNH						
Spread Credit Rate	Increase	+2:+1	25%	25%	50%	50%
GOLD FUTURES (CX-GC - CME) vs USD/OFFSHORE RMB (CNH) FUTURES (CNH - CME)						
Spread Credit Rate	Increase	+1:+2	25%	25%	55%	55%
STANDARD-SIZE USD/OFFSHORE RMB (CNH) FUTURES (CNH - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	New	+1:+1			60%	60%
STANDARD-SIZE USD/OFFSHORE RMB (CNH) FUTURES (CNH - CME) vs PLATINUM FUTURES (NY-PL - CME)						
Spread Credit Rate	New	+2:+1			60%	60%
STANDARD-SIZE USD/OFFSHORE RMB (CNH) FUTURES (CNH - CME) vs SILVER FUTURES (CX-SI - CME)						
Spread Credit Rate	New	+1:+1			65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
METALS - Inter-commodity Spread Rates						
COPPER FUTURES (CX-HG - CME) vs USD/OFFSHORE RMB (CNH) FUTURES (CNH - CME)						
Spread Credit Rate	Increase	+1:+1	30%	30%	60%	60%
CX-GC vs CX-SGC vs CNH						
Spread Credit Rate	Decrease	-1:+3:-2	80%	80%	55%	55%
CX-SGC vs CX-SGU vs CNH						
Spread Credit Rate	Decrease	+2:-2:-1	85%	85%	60%	60%
CX-SGC vs. CNH						
Spread Credit Rate	Increase	+2:+1	25%	25%	50%	50%
CX-SGU vs. CNH						
Spread Credit Rate	Increase	+2:+1	25%	25%	50%	50%
GOLD FUTURES (CX-GC - CME) vs USD/OFFSHORE RMB (CNH) FUTURES (CNH - CME)						
Spread Credit Rate	Increase	+1:+2	25%	25%	55%	55%
STANDARD-SIZE USD/OFFSHORE RMB (CNH) FUTURES (CNH - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	New	+1:+1			60%	60%
STANDARD-SIZE USD/OFFSHORE RMB (CNH) FUTURES (CNH - CME) vs PLATINUM FUTURES (NY-PL - CME)						
Spread Credit Rate	New	+2:+1			60%	60%
STANDARD-SIZE USD/OFFSHORE RMB (CNH) FUTURES (CNH - CME) vs SILVER FUTURES (CX-SI - CME)						
Spread Credit Rate	New	+1:+1			65%	65%

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
FX - Volatility Scan (volScan) Rate						
BRITISH POUND (BP, BP, GBU, M6B, MGM, SBP, TGB, V6B, V6B, VXB, WGB, YB) - volScan						
Clearing Member Rate	Month1-3	Decrease		24.000%		20.000%
Clearing Member Rate	Months 4+	Decrease		20.000%		16.000%