



26-315

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, September 17, 2026

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, September 18, 2026.

Current rates as of:

Thursday, September 17, 2026.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FX - Outright Rates								
AD/JY FUTURES (AJ)								
AJ	Non-HRP		Increase	JPY	650,000	650,000	725,000	725,000
AJ	HRP		Increase	JPY	715,000	650,000	797,500	725,000
AD/NE CROSS RATE FUTURES (AN)								
AN	Non-HRP		Increase	NZD	3,800	3,800	4,100	4,100
AN	HRP		Increase	NZD	4,180	3,800	4,510	4,100
BPSF FUTURE (BF)								
BF	Non-HRP		Increase	CHF	2,400	2,400	2,600	2,600
BF	HRP		Increase	CHF	2,640	2,400	2,860	2,600
CD/JY FUTURES (CY)								
CY	Non-HRP		Increase	JPY	650,000	650,000	725,000	725,000
CY	HRP		Increase	JPY	715,000	650,000	797,500	725,000
EC/AD CROSS RATE FUTURES (CA)								
CA	Non-HRP		Increase	AUD	3,400	3,400	3,600	3,600
CA	HRP		Increase	AUD	3,740	3,400	3,960	3,600
E-MINI J-YEN FUTURE (J7)								
J7	Non-HRP	Month 1-3	Increase	USD	1,200	1,200	1,400	1,400
J7	HRP	Month 1-3	Increase	USD	1,320	1,200	1,540	1,400
J7	Non-HRP	Months 4+	Increase	USD	1,200	1,200	1,400	1,400
J7	HRP	Months 4+	Increase	USD	1,320	1,200	1,540	1,400
EURO FX/JY FUTURE (RY)								
RY	Non-HRP		Increase	JPY	575,000	575,000	675,000	675,000
RY	HRP		Increase	JPY	632,500	575,000	742,500	675,000
EURO FX/SF FUTURES (RF)								
RF	Non-HRP		Increase	CHF	1,500	1,500	1,700	1,700
RF	HRP		Increase	CHF	1,650	1,500	1,870	1,700
JAPANESE YEN FUTURES (JY)								
JY	Non-HRP	Month 1-3	Increase	USD	2,400	2,400	2,800	2,800
JY	HRP	Month 1-3	Increase	USD	2,640	2,400	3,080	2,800
JY	Non-HRP	Months 4+	Increase	USD	2,400	2,400	2,800	2,800
JY	HRP	Months 4+	Increase	USD	2,640	2,400	3,080	2,800
MICRO JPY/USD FUT (MJY)								
MJY	Non-HRP	Month 1-3	Increase	USD	240	240	280	280
MJY	HRP	Month 1-3	Increase	USD	264	240	308	280

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MJY	Non-HRP	Months 4+	Increase	USD	240	240	280	280
MJY	HRP	Months 4+	Increase	USD	264	240	308	280
NZD/JPY FUTURE (NJY)								
NJY	Non-HRP		Increase	JPY	425,000	425,000	500,000	500,000
NJY	HRP		Increase	JPY	467,500	425,000	550,000	500,000
SFJY FUTURES (SJ)								
SJ	Non-HRP		Increase	JPY	1,125,000	1,125,000	1,350,000	1,350,000
SJ	HRP		Increase	JPY	1,237,500	1,125,000	1,485,000	1,350,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

NATURAL GAS - Outright Rates

DUTCH TTF NAT GAS FIN M-1 AVG PRC (TTB)

TTB	Non-HRP	Mnth 1	Increase	USD	17,000	17,000	22,000	22,000
TTB	HRP	Mnth 1	Increase	USD	18,700	17,000	24,200	22,000
TTB	Non-HRP	Mnths 2	Increase	USD	16,000	16,000	21,000	21,000
TTB	HRP	Mnths 2	Increase	USD	17,600	16,000	23,100	21,000
TTB	Non-HRP	Mnths 3-7	Increase	USD	14,000	14,000	18,000	18,000
TTB	HRP	Mnths 3-7	Increase	USD	15,400	14,000	19,800	18,000
TTB	Non-HRP	Mnths 8-13	Increase	USD	13,500	13,500	17,500	17,500
TTB	HRP	Mnths 8-13	Increase	USD	14,850	13,500	19,250	17,500
TTB	Non-HRP	Mnths 14-19	Increase	USD	13,500	13,500	17,500	17,500
TTB	HRP	Mnths 14-19	Increase	USD	14,850	13,500	19,250	17,500
TTB	Non-HRP	Mnths 20+	Increase	USD	13,500	13,500	17,500	17,500
TTB	HRP	Mnths 20+	Increase	USD	14,850	13,500	19,250	17,500

DUTCH TTF NATURAL GAS (USD/MMBTU) (TFU)

TFU	Non-HRP	Mnth 1	Increase	USD	17,000	17,000	22,000	22,000
TFU	HRP	Mnth 1	Increase	USD	18,700	17,000	24,200	22,000
TFU	Non-HRP	Mnth 2	Increase	USD	16,000	16,000	21,000	21,000
TFU	HRP	Mnth 2	Increase	USD	17,600	16,000	23,100	21,000
TFU	Non-HRP	Mnth 3-7	Increase	USD	14,000	14,000	18,000	18,000
TFU	HRP	Mnth 3-7	Increase	USD	15,400	14,000	19,800	18,000
TFU	Non-HRP	Mnths 8-13	Increase	USD	13,500	13,500	17,500	17,500
TFU	HRP	Mnths 8-13	Increase	USD	14,850	13,500	19,250	17,500
TFU	Non-HRP	Mnths 14-19	Increase	USD	13,500	13,500	17,500	17,500
TFU	HRP	Mnths 14-19	Increase	USD	14,850	13,500	19,250	17,500
TFU	Non-HRP	Mnths 20+	Increase	USD	13,500	13,500	17,500	17,500
TFU	HRP	Mnths 20+	Increase	USD	14,850	13,500	19,250	17,500
TFU	Non-HRP	Mionth 24+	Increase	USD	6,000	6,000	8,000	8,000
TFU	HRP	Mionth 24+	Increase	USD	6,600	6,000	8,800	8,000

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

DUTCH TTF NATURAL GAS FRONT MTH FUT (TTE)

TTE	Non-HRP	Mnth 1	Increase	USD	16,000	16,000	22,000	22,000
TTE	HRP	Mnth 1	Increase	USD	17,600	16,000	24,200	22,000
TTE	Non-HRP	Mnths 2	Increase	USD	14,000	14,000	21,000	21,000
TTE	HRP	Mnths 2	Increase	USD	15,400	14,000	23,100	21,000
TTE	Non-HRP	Mnths 3	Increase	USD	13,500	13,500	18,000	18,000
TTE	HRP	Mnths 3	Increase	USD	14,850	13,500	19,800	18,000
TTE	Non-HRP	Mnths 4-7	Increase	USD	13,500	13,500	17,500	17,500
TTE	HRP	Mnths 4-7	Increase	USD	14,850	13,500	19,250	17,500
TTE	Non-HRP	Mnths 8-13	Increase	USD	13,500	13,500	17,500	17,500
TTE	HRP	Mnths 8-13	Increase	USD	14,850	13,500	19,250	17,500
TTE	Non-HRP	Mnths 14+	Increase	USD	13,500	13,500	17,500	17,500
TTE	HRP	Mnths 14+	Increase	USD	14,850	13,500	19,250	17,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CRYPTOCURRENCIES - Intra Spreads								
BITCOIN FUTURES - Months 2+ Consecutive Spread (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	2,500	2,500	1,800	1,800
BTC	HRP		Decrease	USD	2,750	2,500	1,980	1,800
BITCOIN FUTURES - Months 2+ Consecutive Spread (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	50	50	36	36
MBT	HRP		Decrease	USD	55	50	40	36
Bitcoin Month 2 vs Month 4 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	2,500	2,500	1,800	1,800
BTC	HRP		Decrease	USD	2,750	2,500	1,980	1,800
Bitcoin Month 2 vs Month 4 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	50	50	36	36
MBT	HRP		Decrease	USD	55	50	40	36
Bitcoin Month 2 vs Month 5 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	2,500	2,500	1,800	1,800
BTC	HRP		Decrease	USD	2,750	2,500	1,980	1,800
Bitcoin Month 2 vs Month 5 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	50	50	36	36
MBT	HRP		Decrease	USD	55	50	40	36
Bitcoin Month 2 vs Month 6 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	2,500	2,500	1,800	1,800
BTC	HRP		Decrease	USD	2,750	2,500	1,980	1,800
Bitcoin Month 2 vs Month 6 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	50	50	36	36
MBT	HRP		Decrease	USD	55	50	40	36
Bitcoin Month 3 vs Month 5 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	2,500	2,500	1,800	1,800
BTC	HRP		Decrease	USD	2,750	2,500	1,980	1,800
Bitcoin Month 3 vs Month 5 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	50	50	36	36
MBT	HRP		Decrease	USD	55	50	40	36
Bitcoin Month 3 vs Month 6 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	2,500	2,500	1,800	1,800
BTC	HRP		Decrease	USD	2,750	2,500	1,980	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Bitcoin Month 3 vs Month 6 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	50	50	36	36
MBT	HRP		Decrease	USD	55	50	40	36
Bitcoin Month 4 vs Month 6 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	2,500	2,500	1,800	1,800
BTC	HRP		Decrease	USD	2,750	2,500	1,980	1,800
Bitcoin Month 4 vs Month 6 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	50	50	36	36
MBT	HRP		Decrease	USD	55	50	40	36
Consecutive Spreads Month(s) 02+ (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	2,500	2,500	1,800	1,800
BTE	HRP		Decrease	EUR	2,750	2,500	1,980	1,800
Consecutive Spreads Month(s) 02+ (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	50	50	36	36
EBM	HRP		Decrease	EUR	55	50	40	36
Month(s) 02 vs Month(s) 04 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	2,500	2,500	1,800	1,800
BTE	HRP		Decrease	EUR	2,750	2,500	1,980	1,800
Month(s) 02 vs Month(s) 04 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	50	50	36	36
EBM	HRP		Decrease	EUR	55	50	40	36
Month(s) 02 vs Month(s) 05 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	2,500	2,500	1,800	1,800
BTE	HRP		Decrease	EUR	2,750	2,500	1,980	1,800
Month(s) 02 vs Month(s) 05 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	50	50	36	36
EBM	HRP		Decrease	EUR	55	50	40	36
Month(s) 02 vs Month(s) 06 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	2,500	2,500	1,800	1,800
BTE	HRP		Decrease	EUR	2,750	2,500	1,980	1,800
Month(s) 02 vs Month(s) 06 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	50	50	36	36
EBM	HRP		Decrease	EUR	55	50	40	36

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month(s) 03 vs Month(s) 05 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	2,500	2,500	1,800	1,800
BTE	HRP		Decrease	EUR	2,750	2,500	1,980	1,800
Month(s) 03 vs Month(s) 05 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	50	50	36	36
EBM	HRP		Decrease	EUR	55	50	40	36
Month(s) 03 vs Month(s) 06 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	2,500	2,500	1,800	1,800
BTE	HRP		Decrease	EUR	2,750	2,500	1,980	1,800
Month(s) 03 vs Month(s) 06 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	50	50	36	36
EBM	HRP		Decrease	EUR	55	50	40	36
Month(s) 04 vs Month(s) 06 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	2,500	2,500	1,800	1,800
BTE	HRP		Decrease	EUR	2,750	2,500	1,980	1,800
Month(s) 04 vs Month(s) 06 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	50	50	36	36
EBM	HRP		Decrease	EUR	55	50	40	36
XRP FUTURES - Month 1 vs 3 (MICRO XRP FUTURES)								
MXP	Non-HRP		Decrease	USD	245	245	185	185
MXP	HRP		Decrease	USD	270	245	204	185
XRP FUTURES - Month 1 vs 3 (TAS ON MICRO XRP FUTURES)								
TMX	Non-HRP		Decrease	USD	245	245	185	185
TMX	HRP		Decrease	USD	270	245	204	185
XRP FUTURES - Month 1 vs 3 (TAS ON XRP FUTURES)								
TXP	Non-HRP		Decrease	USD	4,900	4,900	3,700	3,700
TXP	HRP		Decrease	USD	5,390	4,900	4,070	3,700
XRP FUTURES - Month 1 vs 3 (XRP FUTURES)								
XRP	Non-HRP		Decrease	USD	4,900	4,900	3,700	3,700
XRP	HRP		Decrease	USD	5,390	4,900	4,070	3,700
XRP FUTURES - Month 1 v 5 (MICRO XRP FUTURES)								
MXP	Non-HRP		Decrease	USD	270	270	200	200
MXP	HRP		Decrease	USD	297	270	220	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
XRP FUTURES - Month 1 v 5 (TAS ON MICRO XRP FUTURES)								
TMX	Non-HRP		Decrease	USD	270	270	200	200
TMX	HRP		Decrease	USD	297	270	220	200
XRP FUTURES - Month 1 v 5 (TAS ON XRP FUTURES)								
TXP	Non-HRP		Decrease	USD	5,400	5,400	4,000	4,000
TXP	HRP		Decrease	USD	5,940	5,400	4,400	4,000
XRP FUTURES - Month 1 v 5 (XRP FUTURES)								
XRP	Non-HRP		Decrease	USD	5,400	5,400	4,000	4,000
XRP	HRP		Decrease	USD	5,940	5,400	4,400	4,000
XRP FUTURES - Month 1 vs 2 (MICRO XRP FUTURES)								
MXP	Non-HRP		Decrease	USD	223	223	175	175
MXP	HRP		Decrease	USD	245	223	193	175
XRP FUTURES - Month 1 vs 2 (TAS ON MICRO XRP FUTURES)								
TMX	Non-HRP		Decrease	USD	223	223	175	175
TMX	HRP		Decrease	USD	245	223	193	175
XRP FUTURES - Month 1 vs 2 (TAS ON XRP FUTURES)								
TXP	Non-HRP		Decrease	USD	4,450	4,450	3,500	3,500
TXP	HRP		Decrease	USD	4,895	4,450	3,850	3,500
XRP FUTURES - Month 1 vs 2 (XRP FUTURES)								
XRP	Non-HRP		Decrease	USD	4,450	4,450	3,500	3,500
XRP	HRP		Decrease	USD	4,895	4,450	3,850	3,500
XRP FUTURES - Month 1 vs 4 (MICRO XRP FUTURES)								
MXP	Non-HRP		Decrease	USD	270	270	200	200
MXP	HRP		Decrease	USD	297	270	220	200
XRP FUTURES - Month 1 vs 4 (TAS ON MICRO XRP FUTURES)								
TMX	Non-HRP		Decrease	USD	270	270	200	200
TMX	HRP		Decrease	USD	297	270	220	200
XRP FUTURES - Month 1 vs 4 (TAS ON XRP FUTURES)								
TXP	Non-HRP		Decrease	USD	5,400	5,400	4,000	4,000
TXP	HRP		Decrease	USD	5,940	5,400	4,400	4,000
XRP FUTURES - Month 1 vs 4 (XRP FUTURES)								
XRP	Non-HRP		Decrease	USD	5,400	5,400	4,000	4,000
XRP	HRP		Decrease	USD	5,940	5,400	4,400	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
XRP FUTURES - Month 1 vs 6 (MICRO XRP FUTURES)								
MXP	Non-HRP		Decrease	USD	270	270	200	200
MXP	HRP		Decrease	USD	297	270	220	200
XRP FUTURES - Month 1 vs 6 (TAS ON MICRO XRP FUTURES)								
TMX	Non-HRP		Decrease	USD	270	270	200	200
TMX	HRP		Decrease	USD	297	270	220	200
XRP FUTURES - Month 1 vs 6 (TAS ON XRP FUTURES)								
TXP	Non-HRP		Decrease	USD	5,400	5,400	4,000	4,000
TXP	HRP		Decrease	USD	5,940	5,400	4,400	4,000
XRP FUTURES - Month 1 vs 6 (XRP FUTURES)								
XRP	Non-HRP		Decrease	USD	5,400	5,400	4,000	4,000
XRP	HRP		Decrease	USD	5,940	5,400	4,400	4,000
XRP FUTURES - Month 1 vs 7 (MICRO XRP FUTURES)								
MXP	Non-HRP		Decrease	USD	290	290	240	240
MXP	HRP		Decrease	USD	319	290	264	240
XRP FUTURES - Month 1 vs 7 (TAS ON MICRO XRP FUTURES)								
TMX	Non-HRP		Decrease	USD	290	290	240	240
TMX	HRP		Decrease	USD	319	290	264	240
XRP FUTURES - Month 1 vs 7 (TAS ON XRP FUTURES)								
TXP	Non-HRP		Decrease	USD	5,800	5,800	4,800	4,800
TXP	HRP		Decrease	USD	6,380	5,800	5,280	4,800
XRP FUTURES - Month 1 vs 7 (XRP FUTURES)								
XRP	Non-HRP		Decrease	USD	5,800	5,800	4,800	4,800
XRP	HRP		Decrease	USD	6,380	5,800	5,280	4,800
XRP FUTURES - Month 1 vs 8+ (MICRO XRP FUTURES)								
MXP	Non-HRP		Decrease	USD	290	290	240	240
MXP	HRP		Decrease	USD	319	290	264	240

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
XRP FUTURES - Month 1 vs 8+ (TAS ON MICRO XRP FUTURES)								
TMX	Non-HRP		Decrease	USD	290	290	240	240
TMX	HRP		Decrease	USD	319	290	264	240
XRP FUTURES - Month 1 vs 8+ (TAS ON XRP FUTURES)								
TXP	Non-HRP		Decrease	USD	5,800	5,800	4,800	4,800
TXP	HRP		Decrease	USD	6,380	5,800	5,280	4,800
XRP FUTURES - Month 1 vs 8+ (XRP FUTURES)								
XRP	Non-HRP		Decrease	USD	5,800	5,800	4,800	4,800
XRP	HRP		Decrease	USD	6,380	5,800	5,280	4,800
XRP FUTURES - Months 2+ Consecutive Spread (MICRO XRP FUTURES)								
MXP	Non-HRP		Decrease	USD	175	175	130	130
MXP	HRP		Decrease	USD	193	175	143	130
XRP FUTURES - Months 2+ Consecutive Spread (TAS ON MICRO XRP FUTURES)								
TMX	Non-HRP		Decrease	USD	175	175	130	130
TMX	HRP		Decrease	USD	193	175	143	130
XRP FUTURES - Months 2+ Consecutive Spread (TAS ON XRP FUTURES)								
TXP	Non-HRP		Decrease	USD	3,500	3,500	2,600	2,600
TXP	HRP		Decrease	USD	3,850	3,500	2,860	2,600
XRP FUTURES - Months 2+ Consecutive Spread (XRP FUTURES)								
XRP	Non-HRP		Decrease	USD	3,500	3,500	2,600	2,600
XRP	HRP		Decrease	USD	3,850	3,500	2,860	2,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
AGRICULTURE - Inter-commodity Spread Rates						
Soybean Crush						
Spread Credit Rate	Decrease	+11:+9:-10	84%	84%	80%	80%
FX - Inter-commodity Spread Rates						
10-YEAR T-NOTE (21 - CME) vs MEXICAN PESO (MP - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	50%	50%
2-YEAR T-NOTE (26 - CME) vs MEXICAN PESO (MP - CME)						
Spread Credit Rate	Increase	+2:-1	0%	0%	50%	50%
5-YEAR T-NOTE (25 - CME) vs MEXICAN PESO (MP - CME)						
Spread Credit Rate	Increase	+3:-2	0%	0%	50%	50%
ULTRA 10-YEAR U.S. TREASURY NOTE (TN - CME) vs MEXICAN PESO (MP - CME)						
Spread Credit Rate	Increase	+4:-5	0%	0%	50%	50%
ULTRA U.S. TREASURY BOND (UBE - CME) vs MEXICAN PESO (MP - CME)						
Spread Credit Rate	Increase	+3:-5	0%	0%	40%	40%
US TREASURY BOND (17 - CME) vs MEXICAN PESO (MP - CME)						
Spread Credit Rate	Increase	+3:-5	0%	0%	45%	45%
INTEREST RATES - Inter-commodity Spread Rates						
10-YEAR T-NOTE (21 - CME) vs MEXICAN PESO (MP - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	50%	50%
2-YEAR T-NOTE (26 - CME) vs MEXICAN PESO (MP - CME)						
Spread Credit Rate	Increase	+2:-1	0%	0%	50%	50%
5-YEAR T-NOTE (25 - CME) vs MEXICAN PESO (MP - CME)						
Spread Credit Rate	Increase	+3:-2	0%	0%	50%	50%
ULTRA 10-YEAR U.S. TREASURY NOTE (TN - CME) vs MEXICAN PESO (MP - CME)						
Spread Credit Rate	Increase	+4:-5	0%	0%	50%	50%
ULTRA U.S. TREASURY BOND (UBE - CME) vs MEXICAN PESO (MP - CME)						
Spread Credit Rate	Increase	+3:-5	0%	0%	40%	40%
US TREASURY BOND (17 - CME) vs MEXICAN PESO (MP - CME)						
Spread Credit Rate	Increase	+3:-5	0%	0%	45%	45%