



26-346

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, October 15, 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, October 16, 2026.

Current rates as of:

Thursday, October 15, 2026.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL SPREADS - Outright Rates								
WTI VS. DATED BRENT CALENDAR MONTH (CLD)								
CLD	Non-HRP	Mnth 1	Increase	USD	1,750	1,750	2,250	2,250
CLD	HRP	Mnth 1	Increase	USD	1,925	1,750	2,475	2,250
CLD	Non-HRP	Mnths 2-7	Increase	USD	1,600	1,600	2,000	2,000
CLD	HRP	Mnths 2-7	Increase	USD	1,760	1,600	2,200	2,000
CLD	Non-HRP	Mnths 8+	Increase	USD	1,400	1,400	1,800	1,800
CLD	HRP	Mnths 8+	Increase	USD	1,540	1,400	1,980	1,800
CRYPTOCURRENCIES - Outright Rates								
BTC CASH FUTURES (BCA)								
BCA	Non-HRP	Price Scan	New	USD			42%	42%
BCA	HRP	Price Scan	New	USD			46.2%	42%
BCA	Non-HRP	Price Scan Dn	New	USD			34%	34%
BCA	HRP	Price Scan Dn	New	USD			37.4%	34%
MICRO BTC CASH FUTURES (MCH)								
MCH	Non-HRP	Price Scan	New	USD			42%	42%
MCH	HRP	Price Scan	New	USD			40%	42%
MCH	Non-HRP	Price Scan Dn	New	USD			34%	34%
MCH	HRP	Price Scan Dn	New	USD			37.4%	34%
UNI FUTURE (UNI)								
UNI	Non-HRP	Price Scan	New	USD			36%	36%
UNI	HRP	Price Scan	New	USD			39.6%	36%
UNI	Non-HRP	Price Scan Dn	New	USD			30%	30%
UNI	HRP	Price Scan Dn	New	USD			33%	30%
MICRO UNI FUTURE (MUN)								
MUN	Non-HRP	Price Scan	New	USD			36%	36%
MUN	HRP	Price Scan	New	USD			39.6%	36%
MUN	Non-HRP	Price Scan Dn	New	USD			30%	30%
MUN	HRP	Price Scan Dn	New	USD			33%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ELECTRICITY - Outright Rates								
ERCOT HOUSTON 345KV DA OFF FUT (HDF)								
HDF	Non-HRP	Month 2	Decrease	USD	2,500	2,500	2,000	2,000
HDF	HRP	Month 2	Decrease	USD	2,750	2,500	2,200	2,000
HDF	Non-HRP	Month 3+	New	USD			1,500	1,500
HDF	HRP	Month 3+	New	USD			1,650	1,500
ERCOT HOUSTON 345KV RT 7X8 M FUT (HP8)								
HP8	Non-HRP	Month 3+	New	USD			1,000	1,000
HP8	HRP	Month 3+	New	USD			1,100	1,000
ERCOT HOUSTON 345KV RT OFF-PK FUT (HRF)								
HRF	Non-HRP	Month 2	Decrease	USD	2,500	2,500	2,000	2,000
HRF	HRP	Month 2	Decrease	USD	2,750	2,500	2,200	2,000
HRF	Non-HRP	Month 3+	New	USD			1,500	1,500
HRF	HRP	Month 3+	New	USD			1,650	1,500
ERCOT HOUSTON 345KV RT PEAK FUT (HRK)								
HRK	Non-HRP	Month 2	Increase	USD	2,900	2,900	3,500	3,500
HRK	HRP	Month 2	Increase	USD	3,190	2,900	3,850	3,500
HRK	Non-HRP	Month 3+	New	USD			2,000	2,000
HRK	HRP	Month 3+	New	USD			2,200	2,000
ERCOT HOUSTON LOAD ZONE DAH FUT (HZD)								
HZD	Non-HRP	Month 1	Decrease	USD	4,200	4,200	3,500	3,500
HZD	HRP	Month 1	Decrease	USD	4,620	4,200	3,850	3,500
HZD	Non-HRP	Month 3+	New	USD			1,500	1,500
HZD	HRP	Month 3+	New	USD			1,650	1,500
ERCOT HOUSTON LOAD ZONE RT FUT (HZO)								
HZO	Non-HRP	Month 2	Decrease	USD	3,000	3,000	2,500	2,500
HZO	HRP	Month 2	Decrease	USD	3,300	3,000	2,750	2,500
HZO	Non-HRP	Month 3+	New	USD			1,500	1,500
HZO	HRP	Month 3+	New	USD			1,650	1,500
ERCOT NORTH 345KV DA PEAK MO FUT (NDK)								
NDK	Non-HRP	Month 1	Decrease	USD	4,400	4,400	4,000	4,000
NDK	HRP	Month 1	Decrease	USD	4,840	4,400	4,400	4,000
NDK	Non-HRP	Month 2	Increase	USD	2,900	2,900	3,000	3,000
NDK	HRP	Month 2	Increase	USD	3,190	2,900	3,300	3,000
NDK	Non-HRP	Month 3+	New	USD			1,500	1,500
NDK	HRP	Month 3+	New	USD			1,650	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ERCOT NORTH 345KV DH OFF-PEA FUT (NDF)								
NDF	Non-HRP	Month 2	Increase	USD	1,900	1,900	2,500	2,500
NDF	HRP	Month 2	Increase	USD	2,090	1,900	2,750	2,500
NDF	Non-HRP	Month 3+	New	USD			1,300	1,300
NDF	HRP	Month 3+	New	USD			1,430	1,300
ERCOT NORTH 345KV RT 7X8 MON FUT (EN8)								
EN8	Non-HRP	Month 3+	New	USD			900	900
EN8	HRP	Month 3+	New	USD			990	900
ERCOT NORTH 345KV RT OFF PK FUT (NRF)								
NRF	Non-HRP	Month 2	Increase	USD	1,900	1,900	2,500	2,500
NRF	HRP	Month 2	Increase	USD	2,090	1,900	2,750	2,500
NRF	Non-HRP	Month 3+	New	USD			1,300	1,300
NRF	HRP	Month 3+	New	USD			1,430	1,300
ERCOT NORTH 345KV RT PEAK MO FUT (NRK)								
NRK	Non-HRP	Month 2	Increase	USD	2,900	2,900	3,500	3,500
NRK	HRP	Month 2	Increase	USD	3,190	2,900	3,850	3,500
NRK	Non-HRP	Month 3+	New	USD			1,500	1,500
NRK	HRP	Month 3+	New	USD			1,650	1,500
ERCOT SOUTH 345KV RT OP FUT (SRO)								
SRO	Non-HRP	Month 2	Decrease	USD	2,500	2,500	2,000	2,000
SRO	HRP	Month 2	Decrease	USD	2,750	2,500	2,200	2,000
SRO	Non-HRP	Month 3+	New	USD			1,700	1,700
SRO	HRP	Month 3+	New	USD			1,870	1,700
ERCOT SOUTH 345KV RT PEAK MO FUT (SRK)								
SRK	Non-HRP	Month 2	Increase	USD	2,900	2,900	4,000	4,000
SRK	HRP	Month 2	Increase	USD	3,190	2,900	4,400	4,000
SRK	Non-HRP	Month 3+	New	USD			2,000	2,000
SRK	HRP	Month 3+	New	USD			2,200	2,000
ERCOT WEST 345KV RT OFF PK FUT (WRF)								
WRF	Non-HRP	Month 2	Decrease	USD	2,500	2,500	2,000	2,000
WRF	HRP	Month 2	Decrease	USD	2,750	2,500	2,200	2,000
WRF	Non-HRP	Month 3+	New	USD			1,500	1,500
WRF	HRP	Month 3+	New	USD			1,650	1,500

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

ERCOT WEST 345KV RT PEAK MO FUT (NR6)

NR6	Non-HRP	Month 2	Increase	USD	3,500	3,500	4,200	4,200
NR6	HRP	Month 2	Increase	USD	3,850	3,500	4,620	4,200
NR6	Non-HRP	Month 3+	New	USD			2,500	2,500
NR6	HRP	Month 3+	New	USD			2,750	2,500

ERCOT WEST 345KV RT PEAK MON FUT (WTP)

WTP	Non-HRP	Month 2	Increase	USD	2,900	2,900	3,000	3,000
WTP	HRP	Month 2	Increase	USD	3,190	2,900	3,300	3,000
WTP	Non-HRP	Month 3+	New	USD			2,000	2,000
WTP	HRP	Month 3+	New	USD			2,200	2,000

ERT NTH 345KV RT 2X16 MO 1 MWH FUT (EN6)

EN6	Non-HRP	Month 2	Increase	USD	900	900	1,100	1,100
EN6	HRP	Month 2	Increase	USD	990	900	1,210	1,100
EN6	Non-HRP	Month 3+	New	USD			600	600
EN6	HRP	Month 3+	New	USD			660	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
METALS - Outright Rates								
ALUMINUM JAPAN PREMIUM (PLATTS) FUT (MJP)								
MJP	Non-HRP	Mths 01	Decrease	USD	800	800	700	700
MJP	HRP	Mths 01	Decrease	USD	880	800	770	700
MJP	Non-HRP	Mths 02-03	Decrease	USD	800	800	700	700
MJP	HRP	Mths 02-03	Decrease	USD	880	800	770	700
MJP	Non-HRP	Mths 04-09	Decrease	USD	800	800	700	700
MJP	HRP	Mths 04-09	Decrease	USD	880	800	770	700
MJP	Non-HRP	Mths 10+	Decrease	USD	800	800	700	700
MJP	HRP	Mths 10+	Decrease	USD	880	800	770	700
IRON ORE CFR CHINA PLATTS FUTURES (TIO)								
TIO	Non-HRP	Mnth 1	Decrease	USD	3,500	3,500	3,000	3,000
TIO	HRP	Mnth 1	Decrease	USD	3,850	3,500	3,300	3,000
TIO	Non-HRP	Mnth 2-4	Decrease	USD	3,000	3,000	2,500	2,500
TIO	HRP	Mnth 2-4	Decrease	USD	3,300	3,000	2,750	2,500
TIO	Non-HRP	Mnth 5-9	Decrease	USD	2,500	2,500	2,100	2,100
TIO	HRP	Mnth 5-9	Decrease	USD	2,750	2,500	2,310	2,100
TIO	Non-HRP	Mnth 10+	Decrease	USD	2,500	2,500	2,100	2,100
TIO	HRP	Mnth 10+	Decrease	USD	2,750	2,500	2,310	2,100
SPODUMENE CIF CHINA (FST MKT) FUT (SPM)								
SPM	Non-HRP	Mth 1	Decrease	USD	3,500	3,500	3,000	3,000
SPM	HRP	Mth 1	Decrease	USD	3,850	3,500	3,300	3,000
SPM	Non-HRP	Mths 2-3	Decrease	USD	3,500	3,500	3,000	3,000
SPM	HRP	Mths 2-3	Decrease	USD	3,850	3,500	3,300	3,000
SPM	Non-HRP	Mths 4-6	Decrease	USD	3,500	3,500	3,000	3,000
SPM	HRP	Mths 4-6	Decrease	USD	3,850	3,500	3,300	3,000
SPM	Non-HRP	Mths 7+	Decrease	USD	3,500	3,500	3,000	3,000
SPM	HRP	Mths 7+	Decrease	USD	3,850	3,500	3,300	3,000
UXC URANIUM U3O8 FUTURES (UX)								
UX	Non-HRP		Decrease	USD	1,100	1,100	900	900
UX	HRP		Decrease	USD	1,210	1,100	990	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								

AGRICULTURE - Intra Spreads

(SORGHUM FUTURES)								
MILO	Non-HRP		Increase	USD	200	200	225	225
MILO	HRP		Increase	USD	220	200	248	225

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								

CRYPTOCURRENCIES - Intra Spreads

BCA FUTURES - Month 1 vs 2 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,300	2,300
BCA	HRP		New	USD			2,530	2,300

BCA FUTURES - Month 1 vs 2 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			230	230
MCH	HRP		New	USD			253	230

BCA FUTURES - Month 1 vs 3 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,400	2,400
BCA	HRP		New	USD			2,640	2,400

BCA FUTURES - Month 1 vs 3 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			240	240
MCH	HRP		New	USD			264	240

BCA FUTURES - Month 1 vs 4 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,600	2,600
BCA	HRP		New	USD			2,860	2,600

BCA FUTURES - Month 1 vs 4 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			260	260
MCH	HRP		New	USD			286	260

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

BCA FUTURES - Month 1 vs 5 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,600	2,600
BCA	HRP		New	USD			2,860	2,600

BCA FUTURES - Month 1 vs 5 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			260	260
MCH	HRP		New	USD			286	260

BCA FUTURES - Month 1 vs 6 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,800	2,800
BCA	HRP		New	USD			3,080	2,800

BCA FUTURES - Month 1 vs 6 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			280	280
MCH	HRP		New	USD			308	280

BCA FUTURES - Month 1 vs 7 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			3,200	3,200
BCA	HRP		New	USD			3,520	3,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

BCA FUTURES - Month 1 vs 7 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			320	320
MCH	HRP		New	USD			352	320

BCA FUTURES - Month 1 vs 8+ (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			3,200	3,200
BCA	HRP		New	USD			3,520	3,200

BCA FUTURES - Month 1 vs 8+ (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			320	320
MCH	HRP		New	USD			352	320

BCA FUTURES - Month 2 vs 4 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			1,900	1,900
BCA	HRP		New	USD			2,090	1,900

BCA FUTURES - Month 2 vs 4 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			190	190
MCH	HRP		New	USD			209	190

BCA FUTURES - Month 2 vs 5 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			1,900	1,900
BCA	HRP		New	USD			2,090	1,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

BCA FUTURES - Month 2 vs 5 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			190	190
MCH	HRP		New	USD			209	190

BCA FUTURES - Month 2 vs 6 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			1,900	1,900
BCA	HRP		New	USD			2,090	1,900

BCA FUTURES - Month 2 vs 6 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			190	190
MCH	HRP		New	USD			209	190

BCA FUTURES - Month 2 vs 7 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			1,900	1,900
BCA	HRP		New	USD			2,090	1,900

BCA FUTURES - Month 2 vs 7 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			190	190
MCH	HRP		New	USD			209	190

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

BCA FUTURES - Month 2 vs 8+ (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,400	2,400
BCA	HRP		New	USD			2,640	2,400

BCA FUTURES - Month 2 vs 8+ (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			240	240
MCH	HRP		New	USD			264	240

BCA FUTURES - Month 3 vs 5 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,000	2,000
BCA	HRP		New	USD			2,200	2,000

BCA FUTURES - Month 3 vs 5 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			200	200
MCH	HRP		New	USD			220	200

BCA FUTURES - Month 3 vs 6 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,000	2,000
BCA	HRP		New	USD			2,200	2,000

BCA FUTURES - Month 3 vs 6 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			200	200
MCH	HRP		New	USD			220	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

BCA FUTURES - Month 3 vs 7 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,000	2,000
BCA	HRP		New	USD			2,200	2,000

BCA FUTURES - Month 3 vs 7 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			200	200
MCH	HRP		New	USD			220	200

BCA FUTURES - Month 3 vs 8+ (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,400	2,400
BCA	HRP		New	USD			2,640	2,400

BCA FUTURES - Month 3 vs 8+ (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			240	240
MCH	HRP		New	USD			264	240

BCA FUTURES - Month 4 vs 6 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,000	2,000
BCA	HRP		New	USD			2,200	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

BCA FUTURES - Month 4 vs 6 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			200	200
MCH	HRP		New	USD			220	200

BCA FUTURES - Month 4 vs 7 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,000	2,000
BCA	HRP		New	USD			2,200	2,000

BCA FUTURES - Month 4 vs 7 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			200	200
MCH	HRP		New	USD			220	200

BCA FUTURES - Month 4 vs 8+ (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,400	2,400
BCA	HRP		New	USD			2,640	2,400

BCA FUTURES - Month 4 vs 8+ (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			240	240
MCH	HRP		New	USD			264	240

BCA FUTURES - Month 5 vs 7 (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			1,900	1,900
BCA	HRP		New	USD			2,090	1,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

BCA FUTURES - Month 5 vs 7 (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			190	190
MCH	HRP		New	USD			209	190

BCA FUTURES - Month 5 vs 8+ (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,400	2,400
BCA	HRP		New	USD			2,640	2,400

BCA FUTURES - Month 5 vs 8+ (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			240	240
MCH	HRP		New	USD			264	240

BCA FUTURES - Month 6 vs 8+ (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			2,400	2,400
BCA	HRP		New	USD			2,640	2,400

BCA FUTURES - Month 6 vs 8+ (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			240	240
MCH	HRP		New	USD			264	240

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

BCA FUTURES - Month 8+ vs 8+ (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			1,900	1,900
BCA	HRP		New	USD			2,090	1,900

BCA FUTURES - Month 8+ vs 8+ (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			190	190
MCH	HRP		New	USD			209	190

BCA FUTURES - Months 2+ Consecutive Spreads (BTC CASH FUTURES)

BCA	Non-HRP		New	USD			1,900	1,900
BCA	HRP		New	USD			2,090	1,900

BCA FUTURES - Months 2+ Consecutive Spreads (MICRO BTC CASH FUTURES)

MCH	Non-HRP		New	USD			190	190
MCH	HRP		New	USD			209	190

UNI FUTURES - Month 1 vs 2 (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			260	260
MUN	HRP		New	USD			286	260

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								

UNI FUTURES - Month 1 vs 2 (UNI FUTURE)

UNI	Non-HRP		New	USD			2,600	2,600
UNI	HRP		New	USD			2,860	2,600

UNI FUTURES - Month 1 vs 3 (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			300	300
MUN	HRP		New	USD			330	300

UNI FUTURES - Month 1 vs 3 (UNI FUTURE)

UNI	Non-HRP		New	USD			3,000	3,000
UNI	HRP		New	USD			3,300	3,000

UNI FUTURES - Month 1 vs 4 (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			330	330
MUN	HRP		New	USD			363	330

UNI FUTURES - Month 1 vs 4 (UNI FUTURE)

UNI	Non-HRP		New	USD			3,300	3,300
UNI	HRP		New	USD			3,630	3,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								

UNI FUTURES - Month 1 vs 5 (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			330	330
MUN	HRP		New	USD			363	330

UNI FUTURES - Month 1 vs 5 (UNI FUTURE)

UNI	Non-HRP		New	USD			3,300	3,300
UNI	HRP		New	USD			3,630	3,300

UNI FUTURES - Month 1 vs 6 (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			330	330
MUN	HRP		New	USD			363	330

UNI FUTURES - Month 1 vs 6 (UNI FUTURE)

UNI	Non-HRP		New	USD			3,300	3,300
UNI	HRP		New	USD			3,630	3,300

UNI FUTURES - Month 1 vs 7 (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			350	350
MUN	HRP		New	USD			385	350

UNI FUTURES - Month 1 vs 7 (UNI FUTURE)

UNI	Non-HRP		New	USD			3,500	3,500
UNI	HRP		New	USD			3,850	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

UNI FUTURES - Month 1 vs 8+ (MICRO UNI FUTURE)

MUN	Non-HRP	New	USD		350	350
MUN	HRP	New	USD		385	350

UNI FUTURES - Month 1 vs 8+ (UNI FUTURE)

UNI	Non-HRP	New	USD		3,500	3,500
UNI	HRP	New	USD		3,850	3,500

UNI FUTURES - Month 2 vs 4 (MICRO UNI FUTURE)

MUN	Non-HRP	New	USD		280	280
MUN	HRP	New	USD		308	280

UNI FUTURES - Month 2 vs 4 (UNI FUTURE)

UNI	Non-HRP	New	USD		2,800	2,800
UNI	HRP	New	USD		3,080	2,800

UNI FUTURES - Month 2 vs 5 (MICRO UNI FUTURE)

MUN	Non-HRP	New	USD		280	280
MUN	HRP	New	USD		308	280

UNI FUTURES - Month 2 vs 5 (UNI FUTURE)

UNI	Non-HRP	New	USD		2,800	2,800
UNI	HRP	New	USD		3,080	2,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

UNI FUTURES - Month 2 vs 6 (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			280	280
MUN	HRP		New	USD			308	280

UNI FUTURES - Month 2 vs 6 (UNI FUTURE)

UNI	Non-HRP		New	USD			2,800	2,800
UNI	HRP		New	USD			3,080	2,800

UNI FUTURES - Month 2 vs 7 (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			280	280
MUN	HRP		New	USD			308	280

UNI FUTURES - Month 2 vs 7 (UNI FUTURE)

UNI	Non-HRP		New	USD			2,800	2,800
UNI	HRP		New	USD			3,080	2,800

UNI FUTURES - Month 2 vs 8+ (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			340	340
MUN	HRP		New	USD			374	340

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

UNI FUTURES - Month 2 vs 8+ (UNI FUTURE)

UNI	Non-HRP		New	USD			3,400	3,400
UNI	HRP		New	USD			3,740	3,400

UNI FUTURES - Month 3 vs 5 (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			290	290
MUN	HRP		New	USD			319	290

UNI FUTURES - Month 3 vs 5 (UNI FUTURE)

UNI	Non-HRP		New	USD			2,900	2,900
UNI	HRP		New	USD			3,190	2,900

UNI FUTURES - Month 3 vs 6 (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			290	290
MUN	HRP		New	USD			319	290

UNI FUTURES - Month 3 vs 6 (UNI FUTURE)

UNI	Non-HRP		New	USD			2,900	2,900
UNI	HRP		New	USD			3,190	2,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								

UNI FUTURES - Month 3 vs 7 (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			290	290
MUN	HRP		New	USD			319	290

UNI FUTURES - Month 3 vs 7 (UNI FUTURE)

UNI	Non-HRP		New	USD			2,900	2,900
UNI	HRP		New	USD			3,190	2,900

UNI FUTURES - Month 3 vs 8+ (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			340	340
MUN	HRP		New	USD			374	340

UNI FUTURES - Month 3 vs 8+ (UNI FUTURE)

UNI	Non-HRP		New	USD			3,400	3,400
UNI	HRP		New	USD			3,740	3,400

UNI FUTURES - Month 4 vs 6 (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			290	290
MUN	HRP		New	USD			319	290

UNI FUTURES - Month 4 vs 6 (UNI FUTURE)

UNI	Non-HRP		New	USD			2,900	2,900
UNI	HRP		New	USD			3,190	2,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

UNI FUTURES - Month 4 vs 7 (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			290	290
MUN	HRP		New	USD			319	290

UNI FUTURES - Month 4 vs 7 (UNI FUTURE)

UNI	Non-HRP		New	USD			2,900	2,900
UNI	HRP		New	USD			3,190	2,900

UNI FUTURES - Month 4 vs 8+ (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			320	320
MUN	HRP		New	USD			352	320

UNI FUTURES - Month 4 vs 8+ (UNI FUTURE)

UNI	Non-HRP		New	USD			3,200	3,200
UNI	HRP		New	USD			3,520	3,200

UNI FUTURES - Month 5 vs 7 (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			290	290
MUN	HRP		New	USD			319	290

UNI FUTURES - Month 5 vs 7 (UNI FUTURE)

UNI	Non-HRP		New	USD			2,900	2,900
UNI	HRP		New	USD			3,190	2,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

UNI FUTURES - Month 5 vs 8+ (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			300	300
MUN	HRP		New	USD			330	300

UNI FUTURES - Month 5 vs 8+ (UNI FUTURE)

UNI	Non-HRP		New	USD			3,000	3,000
UNI	HRP		New	USD			3,300	3,000

UNI FUTURES - Month 6 vs 8+ (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			300	300
MUN	HRP		New	USD			330	300

UNI FUTURES - Month 6 vs 8+ (UNI FUTURE)

UNI	Non-HRP		New	USD			3,000	3,000
UNI	HRP		New	USD			3,300	3,000

UNI FUTURES - Month 8+ vs 8+ (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			240	240
MUN	HRP		New	USD			264	240

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

UNI FUTURES - Month 8+ vs 8+ (UNI FUTURE)

UNI	Non-HRP		New	USD			2,400	2,400
UNI	HRP		New	USD			2,640	2,400

UNI FUTURES - Months 2+ Consecutive Spreads (MICRO UNI FUTURE)

MUN	Non-HRP		New	USD			240	240
MUN	HRP		New	USD			264	240

UNI FUTURES - Months 2+ Consecutive Spreads (UNI FUTURE)

UNI	Non-HRP		New	USD			2,400	2,400
UNI	HRP		New	USD			2,640	2,400

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

OTC S&P GSCI EXCESS RETURN SWAP (SES - CME) vs S&P GSCI (GI - CME)

Spread Credit Rate	New	+4:-1		89%	89%
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S&P GSCI (GI - CME) vs ALUMINUM FUTURES (CX-ALI - CME)

Spread Credit Rate	New	+1:-2		50%	50%
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S&P GSCI (GI - CME) vs CORN (C - CME)

Spread Credit Rate	New	-1:+8		50%	50%
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S&P GSCI (GI - CME) vs GOLD FUTURES (CX-GC - CME)

Spread Credit Rate	Increase	-2:+1	45%	45%	55%
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S&P GSCI (GI - CME) vs KANSAS WHEAT FUTURES (KCW - CME)

Spread Credit Rate	New	+1:-5		50%	50%
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S&P GSCI (GI - CME) vs LEAN HOG (LN - CME)

Spread Credit Rate	New	+1:-5		45%	45%
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S&P GSCI (GI - CME) vs SOYBEAN OIL (O7 - CME)

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	New	+1:-4			50%	50%
S&P GSCI (GI - CME) vs SOYBEANS (S - CME)						
Spread Credit Rate	Increase	-1:+3	45%	45%	50%	50%
S&P GSCI (GI - CME) vs WHEAT (W - CME)						
Spread Credit Rate	New	+1:-5			50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRYPTOCURRENCIES - Inter-commodity Spread Rates						
ADA FUTURES (ADA - CME) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+3:-1			20%	20%
ADA FUTURES (ADA - CME) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+3:-1			20%	20%
AVAX FUTURES (AVA - CME) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+3:-2			20%	20%
AVAX FUTURES (AVA - CME) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+3:-2			20%	20%
BITCOIN EURO DENOMINATED FUTURES (BTE - CME) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+1:-7			20%	20%
BITCOIN EURO DENOMINATED FUTURES (BTE - CME) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+1:-6			20%	20%
BITCOIN FRIDAY FUTURES (BFF - CME) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+40:-1			20%	20%
BITCOIN FRIDAY FUTURES (BFF - CME) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+45:-1			20%	20%
BITCOIN FUTURES (BTC - CME) vs BTC CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+1:-7			20%	20%
BITCOIN FUTURES (BTC - CME) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+1:-6			20%	20%
BITCOIN SPOT-QUOTED FUTRES (QTF) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+85:-1			20%	20%
BITCOIN SPOT-QUOTED FUTRES (QTF) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+90:-1			20%	20%
ETHER EURO DENOMINATED FUTURES (ETE - CME) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+1:-2			20%	20%
ETHER EURO DENOMINATED FUTURES (ETE - CME) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+1:-2			20%	20%
ETHER FUTURES (ETH - CME) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+1:-2			20%	20%
ETHER FUTURES (ETH - CME) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+1:-2			20%	20%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ETHER SPOT-QUOTED FUTRES (QEF) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+140:-1			20%	20%
ETHER SPOT-QUOTED FUTRES (QEF) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+150:-1			20%	20%
LNK FUTURES (LNK - CME) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+1:-1			20%	20%
LNK FUTURES (LNK - CME) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+1:-1			20%	20%
LUMENS FUTURES (XLM - CME) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+1:-1			20%	20%
LUMENS FUTURES (XLM - CME) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+3:-2			20%	20%
SOL FUTURES (SOL - CME) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+1:-1			30%	30%
SOL FUTURES (SOL - CME) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+3:-2			25%	25%
SOL SPOT-QUOTED FUTRES (QOF) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+130:-1			30%	30%
SOL SPOT-QUOTED FUTRES (QOF) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+140:-1			25%	25%
SUI FUTURES (SUI - CME) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+3:-2			20%	20%
SUI FUTURES (SUI - CME) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+2:-1			20%	20%
XRP FUTURES (XRP - CME) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+1:-1			30%	30%
XRP FUTURES (XRP - CME) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+1:-1			30%	30%
XRP SPOT-QUOTED FUTRES (QXF) vs BITCOIN CASH FUTURES (BCA - CME) - All Months						
Spread Credit Rate	New	+210:-1			30%	30%
XRP SPOT-QUOTED FUTRES (QXF) vs UNI FUTURES (UNI - CME) - All Months						
Spread Credit Rate	New	+225:-1			30%	30%

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

S&P GSCI (GI - CME) vs ALUMINUM FUTURES (CX-ALI - CME)

Spread Credit Rate	New	+1:-2			50%	50%
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S&P GSCI (GI - CME) vs GOLD FUTURES (CX-GC - CME)

Spread Credit Rate	Increase	-2:+1	45%	45%	55%	55%
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