26-389

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Monday, November 23, 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

Tuesday, November 24, 2026.

Current rates as of:

Monday, November 23, 2026.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
			CME SECURITY FUTURES - Outright Rates					
AMD STOCK FUT (SAMD0)								
SAMD0	Non-HRP		Increase	USD	22%	22%	25%	25%
SAMD0	HRP		Increase	USD	24.2%	22%	27.5%	25%
APPLIED MATERIALS STOCK FUT (SAMAT)								
SAMAT	Non-HRP		Increase	USD	18%	18%	22%	22%
SAMAT	HRP		Increase	USD	19.8%	18%	24.2%	22%
BROADCOM INC STOCK FUT (SAVGO)								
SAVGO	Non-HRP		Increase	USD	15%	15%	18%	18%
SAVGO	HRP		Increase	USD	16.5%	15%	19.8%	18%
BTIC ON ADVANCED MICRO DEVICE FUT (TAMD0)								
TAMD0	Non-HRP		Increase	USD	22%	22%	25%	25%
TAMD0	HRP		Increase	USD	24.2%	22%	27.5%	25%
BTIC ON APPLIED MTRLS INC STOCK FUT (TAMAT)								
TAMAT	Non-HRP		Increase	USD	18%	18%	22%	22%
TAMAT	HRP		Increase	USD	19.8%	18%	24.2%	22%
BTIC ON BROADCOM INC FUT (TAVGO)								
TAVGO	Non-HRP		Increase	USD	15%	15%	18%	18%
TAVGO	HRP		Increase	USD	16.5%	15%	19.8%	18%
BTIC ON INTEL CORP FUT (TINTC)								
TINTC	Non-HRP		Increase	USD	22%	22%	25%	25%
TINTC	HRP		Increase	USD	24.2%	22%	27.5%	25%
BTIC ON MICRON TECH FUT (TMU00)								
TMU00	Non-HRP		Increase	USD	22%	22%	25%	25%
TMU00	HRP		Increase	USD	24.2%	22%	27.5%	25%
BTIC ON NVIDIA CORP FUT (TNVDA)								
TNVDA	Non-HRP		Increase	USD	18%	18%	22%	22%
TNVDA	HRP		Increase	USD	19.8%	18%	24.2%	22%
BTIC ON ORACLE CORP FUT (TORCL)								
TORCL	Non-HRP		Increase	USD	16%	16%	18%	18%
TORCL	HRP		Increase	USD	17.6%	16%	19.8%	18%
BTIC ON PALANTIR TECH INC FUT (TPLTR)								
TPLTR	Non-HRP		Increase	USD	20%	20%	22%	22%
TPLTR	HRP		Increase	USD	22%	20%	24.2%	22%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BTIC ON PALO ALTO NETWORKS FUT (TPANW)								
TPANW	Non-HRP		Increase	USD	15%	15%	18%	18%
TPANW	HRP		Increase	USD	16.5%	15%	19.8%	18%
BTIC ON SALESFORCE INC FUT (TCRM0)								
TCRM0	Non-HRP		Increase	USD	15%	15%	18%	18%
TCRM0	HRP		Increase	USD	16.5%	15%	19.8%	18%
BTIC ON TESLA INC FUT (TTSLA)								
TTSLA	Non-HRP		Increase	USD	18%	18%	20%	20%
TTSLA	HRP		Increase	USD	19.8%	18%	22%	20%
INTEL CORP STOCK FUT (SINTC)								
SINTC	Non-HRP		Increase	USD	22%	22%	25%	25%
SINTC	HRP		Increase	USD	24.2%	22%	27.5%	25%
MICRO ADVA MICRO DVC STOCK FUT (XAMD0)								
XAMD0	Non-HRP		Increase	USD	22%	22%	25%	25%
XAMD0	HRP		Increase	USD	24.2%	22%	27.5%	25%
MICRO BROADCOM INC STOCK FUT (XAVGO)								
XAVGO	Non-HRP		Increase	USD	15%	15%	18%	18%
XAVGO	HRP		Increase	USD	16.5%	15%	19.8%	18%
MICRO INTEL CORP STOCK FUT (XINTC)								
XINTC	Non-HRP		Increase	USD	22%	22%	25%	25%
XINTC	HRP		Increase	USD	24.2%	22%	27.5%	25%
MICRO MICRON TECH INC STOCK FUT (XMU00)								
XMU00	Non-HRP		Increase	USD	22%	22%	25%	25%
XMU00	HRP		Increase	USD	24.2%	22%	27.5%	25%
MICRO NVIDIA CORP STOCK FUT (XNVDA)								
XNVDA	Non-HRP		Increase	USD	18%	18%	22%	22%
XNVDA	HRP		Increase	USD	19.8%	18%	24.2%	22%
MICRO PALANTIR TECHN INC STOCK FUT (XPLTR)								
XPLTR	Non-HRP		Increase	USD	15%	15%	18%	18%
XPLTR	HRP		Increase	USD	16.5%	15%	19.8%	18%
MICRO TESLA INC STOCK FUT (XTSLA)								
XTSLA	Non-HRP		Increase	USD	18%	18%	20%	20%
XTSLA	HRP		Increase	USD	19.8%	18%	22%	20%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRON TECH FUT (SMU00)								
SMU00	Non-HRP		Increase	USD	22%	22%	25%	25%
SMU00	HRP		Increase	USD	24.2%	22%	27.5%	25%
NVIDIA CORP STOCK FUT (SNVDA)								
SNVDA	Non-HRP		Increase	USD	18%	18%	22%	22%
SNVDA	HRP		Increase	USD	19.8%	18%	24.2%	22%
ORACLE CORP FUT (SORCL)								
SORCL	Non-HRP		Increase	USD	16%	16%	18%	18%
SORCL	HRP		Increase	USD	17.6%	16%	19.8%	18%
PALANTIR TECH INC STOCK FUT (SPLTR)								
SPLTR	Non-HRP		Increase	USD	20%	20%	22%	22%
SPLTR	HRP		Increase	USD	22%	20%	24.2%	22%
PALO ALTO NETWORKS INC STOCK FUT (SPANW)								
SPANW	Non-HRP		Increase	USD	15%	15%	18%	18%
SPANW	HRP		Increase	USD	16.5%	15%	19.8%	18%
SALESFORCE INC STOCK FUT (SCRM0)								
SCRM0	Non-HRP		Increase	USD	15%	15%	18%	18%
SCRM0	HRP		Increase	USD	16.5%	15%	19.8%	18%
TESLA INC STOCK FUT (STSLA)								
STSLA	Non-HRP		Increase	USD	18%	18%	20%	20%
STSLA	HRP		Increase	USD	19.8%	18%	22%	20%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
			METALS - Outright Rates					
1 OUNCE GOLD FUTURES (1OZ)								
1OZ	Non-HRP	Mnth1	Increase	USD	5%	5%	6%	6%
1OZ	HRP	Mnth1	Increase	USD	5.5%	5%	6.6%	6%
1OZ	Non-HRP	Mnth2+	Increase	USD	5%	5%	6%	6%
1OZ	HRP	Mnth2+	Increase	USD	5.5%	5%	6.6%	6%
100-OUNCE SILVER FUT (SIC)								
SIC	Non-HRP	Mnth1	Increase	USD	8%	8%	9%	9%
SIC	HRP	Mnth1	Increase	USD	8.8%	8%	9.9%	9%
SIC	Non-HRP	Mnth2+	Increase	USD	8%	8%	9%	9%
SIC	HRP	Mnth2+	Increase	USD	8.8%	8%	9.9%	9%
COBALT METAL (FASTMARKETS) FUT (COB)								
COB	Non-HRP	Mth 1	Increase	USD	5,000	5,000	6,250	6,250
COB	HRP	Mth 1	Increase	USD	5,500	5,000	6,875	6,250
COB	Non-HRP	Mths 2-3	Increase	USD	5,000	5,000	6,250	6,250
COB	HRP	Mths 2-3	Increase	USD	5,500	5,000	6,875	6,250
COB	Non-HRP	Mths 4-6	Increase	USD	5,000	5,000	6,250	6,250
COB	HRP	Mths 4-6	Increase	USD	5,500	5,000	6,875	6,250
COB	Non-HRP	Mths 7+	Increase	USD	5,000	5,000	6,250	6,250
COB	HRP	Mths 7+	Increase	USD	5,500	5,000	6,875	6,250
COMEX 100 GOLD FUTURES (GC)								
GC	Non-HRP	Mnth1	Increase	USD	5%	5%	6%	6%
GC	HRP	Mnth1	Increase	USD	5.5%	5%	6.6%	6%
GC	Non-HRP	Mnth2+	Increase	USD	5%	5%	6%	6%
GC	HRP	Mnth2+	Increase	USD	5.5%	5%	6.6%	6%
COMEX 5000 SILVER FUTURES (SI)								
SI	Non-HRP	Mnth1	Increase	USD	8%	8%	9%	9%
SI	HRP	Mnth1	Increase	USD	8.8%	8%	9.9%	9%
SI	Non-HRP	Mnth2+	Increase	USD	8%	8%	9%	9%
SI	HRP	Mnth2+	Increase	USD	8.8%	8%	9.9%	9%
COMEX MINY SILVER FUTURES (QI)								
QI	Non-HRP	Mnth1	Increase	USD	8%	8%	9%	9%
QI	HRP	Mnth1	Increase	USD	8.8%	8%	9.9%	9%
QI	Non-HRP	Mnth2+	Increase	USD	8%	8%	9%	9%
QI	HRP	Mnth2+	Increase	USD	8.8%	8%	9.9%	9%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI GOLD FUTURES (QO)								
QO	Non-HRP	Mnth1	Increase	USD	5%	5%	6%	6%
QO	HRP	Mnth1	Increase	USD	5.5%	5%	6.6%	6%
QO	Non-HRP	Mnth2+	Increase	USD	5%	5%	6%	6%
QO	HRP	Mnth2+	Increase	USD	5.5%	5%	6.6%	6%
E-MINI SILVER FUTURES (6Q)								
6Q	Non-HRP	Mnth1	Increase	USD	8%	8%	9%	9%
6Q	HRP	Mnth1	Increase	USD	8.8%	8%	9.9%	9%
6Q	Non-HRP	Mnth2+	Increase	USD	8%	8%	9%	9%
6Q	HRP	Mnth2+	Increase	USD	8.5%	8%	9.9%	9%
GOLD LONDON TAM FIRST PM (GCD)								
GCD	Non-HRP	Mnth1	Increase	USD	5%	5%	6%	6%
GCD	HRP	Mnth1	Increase	USD	5.5%	5%	6.6%	6%
GCD	Non-HRP	Mnth2+	Increase	USD	5%	5%	6%	6%
GCD	HRP	Mnth2+	Increase	USD	5.5%	5%	6.6%	6%
MICRO GOLD FUTURES (MGC)								
MGC	Non-HRP	Mnth1	Increase	USD	5%	5%	6%	6%
MGC	HRP	Mnth1	Increase	USD	5.5%	5%	6.6%	6%
MGC	Non-HRP	Mnth2+	Increase	USD	5%	5%	6%	6%
MGC	HRP	Mnth2+	Increase	USD	5.5%	5%	6.6%	6%
MICRO SILVER FUTURES (SIL)								
SIL	Non-HRP	Mnth1	Increase	USD	8%	8%	9%	9%
SIL	HRP	Mnth1	Increase	USD	8.8%	8%	9.9%	9%
SIL	Non-HRP	Mnth2+	Increase	USD	8%	8%	9%	9%
SIL	HRP	Mnth2+	Increase	USD	8.8%	8%	9.9%	9%