



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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Monday, September 24, 2018

***To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to***

***<http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html>***

***and subscribe to the Performance Bond Rates Advisory Notice listserver.***

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below.

The rates will be effective after the close of business on

**Tuesday, September 25, 2018.**

Current rates as of:

**Monday, September 24, 2018.**

# SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----|-----------|-------------|--------|-----|-----------------|---------------------|-------------|-----------------|
|----|-----------|-------------|--------|-----|-----------------|---------------------|-------------|-----------------|

## Intra Spreads

### EQUITY INDEX - Intra Spreads

#### CBOT Dow Jones Real Estate Index (JR) - All Months (DJ US REAL ESTATE BTIC)

|     |              |  |          |     |     |     |     |     |
|-----|--------------|--|----------|-----|-----|-----|-----|-----|
| REX | Spec         |  | Decrease | USD | 385 | 350 | 275 | 250 |
| REX | Hedge/Member |  | Decrease | USD | 350 | 350 | 250 | 250 |

#### CBOT Dow Jones Real Estate Index (JR) - All Months (DJ US REAL ESTATE INDEX)

|    |              |  |          |     |     |     |     |     |
|----|--------------|--|----------|-----|-----|-----|-----|-----|
| JR | Spec         |  | Decrease | USD | 385 | 350 | 275 | 250 |
| JR | Hedge/Member |  | Decrease | USD | 350 | 350 | 250 | 250 |

#### CBOT Dow Jones Real Estate Index (JR) - All Months (DJ US REAL ESTATE SYNTHEIC)

|     |              |  |          |     |     |     |     |     |
|-----|--------------|--|----------|-----|-----|-----|-----|-----|
| DJR | Spec         |  | Decrease | USD | 385 | 350 | 275 | 250 |
| DJR | Hedge/Member |  | Decrease | USD | 350 | 350 | 250 | 250 |

#### Dow Jones (CBOT) (11) - Month 1 vs 2 (BTIC ON E-MINI DJIA FUTURES)

|     |              |  |          |     |     |     |     |     |
|-----|--------------|--|----------|-----|-----|-----|-----|-----|
| YMT | Spec         |  | Increase | USD | 143 | 130 | 182 | 165 |
| YMT | Hedge/Member |  | Increase | USD | 130 | 130 | 165 | 165 |

#### Dow Jones (CBOT) (11) - Month 1 vs 2 (E-MINI DJIA FUTURES MARKER)

|     |              |  |          |     |     |     |     |     |
|-----|--------------|--|----------|-----|-----|-----|-----|-----|
| YMI | Spec         |  | Increase | USD | 143 | 130 | 182 | 165 |
| YMI | Hedge/Member |  | Increase | USD | 130 | 130 | 165 | 165 |

#### Dow Jones (CBOT) (11) - Month 1 vs 2 (E-MINI DOW (\$5) FUTURES)

|    |              |  |          |     |     |     |     |     |
|----|--------------|--|----------|-----|-----|-----|-----|-----|
| YM | Spec         |  | Increase | USD | 143 | 130 | 182 | 165 |
| YM | Hedge/Member |  | Increase | USD | 130 | 130 | 165 | 165 |

#### E-MINI FTSE 100 INDEX (GBP) FUTURES - All Months (BTIC EMINI FTSE 100 INDEX FUTURE)

|     |              |  |          |     |     |     |     |     |
|-----|--------------|--|----------|-----|-----|-----|-----|-----|
| FTT | Spec         |  | Increase | USD | 385 | 350 | 578 | 525 |
| FTT | Hedge/Member |  | Increase | USD | 350 | 350 | 525 | 525 |

#### E-MINI FTSE 100 INDEX (GBP) FUTURES - All Months (E-MINI FTSE 100 INDEX FUTURES)

|     |              |  |          |     |     |     |     |     |
|-----|--------------|--|----------|-----|-----|-----|-----|-----|
| FT1 | Spec         |  | Increase | USD | 385 | 350 | 578 | 525 |
| FT1 | Hedge/Member |  | Increase | USD | 350 | 350 | 525 | 525 |

#### E-MINI FTSE 100 INDEX (GBP) FUTURES - All Months (EMINI FTSE 100 VALUE SYN MARKER)

|     |              |  |          |     |     |     |     |     |
|-----|--------------|--|----------|-----|-----|-----|-----|-----|
| FTI | Spec         |  | Increase | USD | 385 | 350 | 578 | 525 |
| FTI | Hedge/Member |  | Increase | USD | 350 | 350 | 525 | 525 |

#### E-MINI FTSE CHINA 50 INDEX FUTURES - All Months (BTIC EMINI FTSE CHINA 50 INDEX)

|     |              |  |          |     |     |     |     |     |
|-----|--------------|--|----------|-----|-----|-----|-----|-----|
| FTC | Spec         |  | Increase | USD | 440 | 400 | 660 | 600 |
| FTC | Hedge/Member |  | Increase | USD | 400 | 400 | 600 | 600 |

#### E-MINI FTSE CHINA 50 INDEX FUTURES - All Months (EMINI FTSE CHINA 50 INDEX FUTURE)

|     |              |  |          |     |     |     |     |     |
|-----|--------------|--|----------|-----|-----|-----|-----|-----|
| FT5 | Spec         |  | Increase | USD | 440 | 400 | 660 | 600 |
| FT5 | Hedge/Member |  | Increase | USD | 400 | 400 | 600 | 600 |

#### E-MINI FTSE CHINA 50 INDEX FUTURES - All Months (EMINI FTSE CHINA50 INDEX SYN MARKER)

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                         | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                       |              |             |          |     |                 |                     |             |                 |
| FTY                                                                                                        | Spec         |             | Increase | USD | 440             | 400                 | 660         | 600             |
| FTY                                                                                                        | Hedge/Member |             | Increase | USD | 400             | 400                 | 600         | 600             |
| <b>E-Mini Nasdaq Biotechnology Index Futures (BQ) - All Months (BTIC E-MINI NASDAQ BIOTECHNOLOGY)</b>      |              |             |          |     |                 |                     |             |                 |
| BIT                                                                                                        | Spec         |             | Increase | USD | 1,320           | 1,200               | 1,485       | 1,350           |
| BIT                                                                                                        | Hedge/Member |             | Increase | USD | 1,200           | 1,200               | 1,350       | 1,350           |
| <b>E-Mini Nasdaq Biotechnology Index Futures (BQ) - All Months (E-MINI NASDAQ BIOTECH SYNT MARKER)</b>     |              |             |          |     |                 |                     |             |                 |
| BTT                                                                                                        | Spec         |             | Increase | USD | 1,320           | 1,200               | 1,485       | 1,350           |
| BTT                                                                                                        | Hedge/Member |             | Increase | USD | 1,200           | 1,200               | 1,350       | 1,350           |
| <b>E-Mini Nasdaq Biotechnology Index Futures (BQ) - All Months (E-MINI NASDAQ BIOTECHNOLOGY FUTURES)</b>   |              |             |          |     |                 |                     |             |                 |
| BQ                                                                                                         | Spec         |             | Increase | USD | 1,320           | 1,200               | 1,485       | 1,350           |
| BQ                                                                                                         | Hedge/Member |             | Increase | USD | 1,200           | 1,200               | 1,350       | 1,350           |
| <b>E-MINI RUSSELL 1000 GROWTH INDEX FUTURES - All Months (BTIC EMINI RUSSELL 1000 GROWTH FUT)</b>          |              |             |          |     |                 |                     |             |                 |
| RGT                                                                                                        | Spec         |             | Increase | USD | 286             | 260                 | 429         | 390             |
| RGT                                                                                                        | Hedge/Member |             | Increase | USD | 260             | 260                 | 390         | 390             |
| <b>E-MINI RUSSELL 1000 GROWTH INDEX FUTURES - All Months (EMINI RUSSELL 1000 GROWTH FUT)</b>               |              |             |          |     |                 |                     |             |                 |
| RSG                                                                                                        | Spec         |             | Increase | USD | 286             | 260                 | 429         | 390             |
| RSG                                                                                                        | Hedge/Member |             | Increase | USD | 260             | 260                 | 390         | 390             |
| <b>E-MINI RUSSELL 1000 INDEX FUTURES - All Months (BTIC EMINI RUSSELL1000 INDEX FUT)</b>                   |              |             |          |     |                 |                     |             |                 |
| R1T                                                                                                        | Spec         |             | Increase | USD | 275             | 250                 | 358         | 325             |
| R1T                                                                                                        | Hedge/Member |             | Increase | USD | 250             | 250                 | 325         | 325             |
| <b>E-MINI RUSSELL 1000 INDEX FUTURES - All Months (EMINI RUSSELL 1000 INDEX FUTURES)</b>                   |              |             |          |     |                 |                     |             |                 |
| RS1                                                                                                        | Spec         |             | Increase | USD | 275             | 250                 | 358         | 325             |
| RS1                                                                                                        | Hedge/Member |             | Increase | USD | 250             | 250                 | 325         | 325             |
| <b>E-MINI RUSSELL 1000 VALUE INDEX FUTURES - All Months (BTIC ON EMINI RUSSELL 1000 VALUE)</b>             |              |             |          |     |                 |                     |             |                 |
| RVT                                                                                                        | Spec         |             | Increase | USD | 275             | 250                 | 330         | 300             |
| RVT                                                                                                        | Hedge/Member |             | Increase | USD | 250             | 250                 | 300         | 300             |
| <b>E-MINI RUSSELL 1000 VALUE INDEX FUTURES - All Months (EMINI RUSSELL 1000 VALUE)</b>                     |              |             |          |     |                 |                     |             |                 |
| RSV                                                                                                        | Spec         |             | Increase | USD | 275             | 250                 | 330         | 300             |
| RSV                                                                                                        | Hedge/Member |             | Increase | USD | 250             | 250                 | 300         | 300             |
| <b>E-MINI S&amp;P 500 TOTAL RETURN INDEX FUTURES - All Months (BTIC ON S&amp;P 500 TOTAL RETURN INDEX)</b> |              |             |          |     |                 |                     |             |                 |
| TRB                                                                                                        | Spec         |             | Increase | USD | 495             | 450                 | 633         | 575             |
| TRB                                                                                                        | Hedge/Member |             | Increase | USD | 450             | 450                 | 575         | 575             |
| <b>E-MINI S&amp;P 500 TOTAL RETURN INDEX FUTURES - All Months (S&amp;P 500 TOTAL RETURN INDEX FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| TRI                                                                                                        | Spec         |             | Increase | USD | 495             | 450                 | 633         | 575             |
| TRI                                                                                                        | Hedge/Member |             | Increase | USD | 450             | 450                 | 575         | 575             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                        | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                      |              |             |          |     |                 |                     |             |                 |
| <b>E-MINI S&amp;P 500 TOTAL RETURN INDEX FUTURES - All Months (S&amp;P 500 TOTAL RETURN INDEX MARKER)</b> |              |             |          |     |                 |                     |             |                 |
| TRM                                                                                                       | Spec         |             | Increase | USD | 495             | 450                 | 633         | 575             |
| TRM                                                                                                       | Hedge/Member |             | Increase | USD | 450             | 450                 | 575         | 575             |
| <b>E-MINI USD DENOMINATED FTSE 100 INDEX FUTURES - All Months (BTIC EMINI USD FTSE 100 INDEX FUT)</b>     |              |             |          |     |                 |                     |             |                 |
| FTB                                                                                                       | Spec         |             | Increase | USD | 550             | 500                 | 578         | 525             |
| FTB                                                                                                       | Hedge/Member |             | Increase | USD | 500             | 500                 | 525         | 525             |
| <b>E-MINI USD DENOMINATED FTSE 100 INDEX FUTURES - All Months (EMINI USD FTSE 100 INDEX FUTURE)</b>       |              |             |          |     |                 |                     |             |                 |
| FTU                                                                                                       | Spec         |             | Increase | USD | 550             | 500                 | 578         | 525             |
| FTU                                                                                                       | Hedge/Member |             | Increase | USD | 500             | 500                 | 525         | 525             |
| <b>E-MINI USD DENOMINATED FTSE 100 INDEX FUTURES - All Months (EMINI USD FTSE100 VALUE SYN MARKER)</b>    |              |             |          |     |                 |                     |             |                 |
| FTZ                                                                                                       | Spec         |             | Increase | USD | 550             | 500                 | 578         | 525             |
| FTZ                                                                                                       | Hedge/Member |             | Increase | USD | 500             | 500                 | 525         | 525             |
| <b>S&amp;P 500 QUARTERLY DIVIDEND INDEX (SDI) - Months 1 vs 2 (S&amp;P 500 QUARLY DIVIDEND INDEX FUT)</b> |              |             |          |     |                 |                     |             |                 |
| SDI                                                                                                       | Spec         |             | Increase | USD | 358             | 325                 | 462         | 420             |
| SDI                                                                                                       | Hedge/Member |             | Increase | USD | 325             | 325                 | 420         | 420             |
| <b>S&amp;P 500 Stock Index - Month 1 vs 4 (BTIC ON E-MINI S&amp;P 500 FUTURES)</b>                        |              |             |          |     |                 |                     |             |                 |
| EST                                                                                                       | Spec         |             | Increase | USD | 182             | 165                 | 253         | 230             |
| EST                                                                                                       | Hedge/Member |             | Increase | USD | 165             | 165                 | 230         | 230             |
| <b>S&amp;P 500 Stock Index - Month 1 vs 4 (E-MINI S&amp;P 500 FUTURES MARKER)</b>                         |              |             |          |     |                 |                     |             |                 |
| ESI                                                                                                       | Spec         |             | Increase | USD | 182             | 165                 | 253         | 230             |
| ESI                                                                                                       | Hedge/Member |             | Increase | USD | 165             | 165                 | 230         | 230             |
| <b>S&amp;P 500 Stock Index - Month 1 vs 4 (E-MINI S&amp;P 500 FUTURES)</b>                                |              |             |          |     |                 |                     |             |                 |
| ES                                                                                                        | Spec         |             | Increase | USD | 182             | 165                 | 253         | 230             |
| ES                                                                                                        | Hedge/Member |             | Increase | USD | 165             | 165                 | 230         | 230             |
| <b>S&amp;P 500 Stock Index - Month 1 vs 4 (S&amp;P 500 FUTURES)</b>                                       |              |             |          |     |                 |                     |             |                 |
| SP                                                                                                        | Spec         |             | Increase | USD | 908             | 825                 | 1,265       | 1,150           |
| SP                                                                                                        | Hedge/Member |             | Increase | USD | 825             | 825                 | 1,150       | 1,150           |
| <b>S&amp;P 500 Stock Index - Month 1 vs 4 (TACO ON E-MINI S&amp;P 500 FUTURES)</b>                        |              |             |          |     |                 |                     |             |                 |
| ESQ                                                                                                       | Spec         |             | Increase | USD | 182             | 165                 | 253         | 230             |
| ESQ                                                                                                       | Hedge/Member |             | Increase | USD | 165             | 165                 | 230         | 230             |
| <b>S&amp;P 500 Stock Index - Month 2 vs 4 (BTIC ON E-MINI S&amp;P 500 FUTURES)</b>                        |              |             |          |     |                 |                     |             |                 |
| EST                                                                                                       | Spec         |             | Increase | USD | 165             | 150                 | 248         | 225             |
| EST                                                                                                       | Hedge/Member |             | Increase | USD | 150             | 150                 | 225         | 225             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                    | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                  |              |             |          |     |                 |                     |             |                 |
| <b>S&amp;P 500 Stock Index - Month 2 vs 4 (E-MINI S&amp;P 500 FUTURES MARKER)</b>     |              |             |          |     |                 |                     |             |                 |
| ESI                                                                                   | Spec         |             | Increase | USD | 165             | 150                 | 248         | 225             |
| ESI                                                                                   | Hedge/Member |             | Increase | USD | 150             | 150                 | 225         | 225             |
| <b>S&amp;P 500 Stock Index - Month 2 vs 4 (E-MINI S&amp;P 500 FUTURES)</b>            |              |             |          |     |                 |                     |             |                 |
| ES                                                                                    | Spec         |             | Increase | USD | 165             | 150                 | 248         | 225             |
| ES                                                                                    | Hedge/Member |             | Increase | USD | 150             | 150                 | 225         | 225             |
| <b>S&amp;P 500 Stock Index - Month 2 vs 4 (S&amp;P 500 FUTURES)</b>                   |              |             |          |     |                 |                     |             |                 |
| SP                                                                                    | Spec         |             | Increase | USD | 825             | 750                 | 1,238       | 1,125           |
| SP                                                                                    | Hedge/Member |             | Increase | USD | 750             | 750                 | 1,125       | 1,125           |
| <b>S&amp;P 500 Stock Index - Month 2 vs 4 (TACO ON E-MINI S&amp;P 500 FUTURES)</b>    |              |             |          |     |                 |                     |             |                 |
| ESQ                                                                                   | Spec         |             | Increase | USD | 165             | 150                 | 248         | 225             |
| ESQ                                                                                   | Hedge/Member |             | Increase | USD | 150             | 150                 | 225         | 225             |
| <b>S&amp;P 500 Stock Index - Month 3 vs 4 (BTIC ON E-MINI S&amp;P 500 FUTURES)</b>    |              |             |          |     |                 |                     |             |                 |
| EST                                                                                   | Spec         |             | Increase | USD | 143             | 130                 | 220         | 200             |
| EST                                                                                   | Hedge/Member |             | Increase | USD | 130             | 130                 | 200         | 200             |
| <b>S&amp;P 500 Stock Index - Month 3 vs 4 (E-MINI S&amp;P 500 FUTURES MARKER)</b>     |              |             |          |     |                 |                     |             |                 |
| ESI                                                                                   | Spec         |             | Increase | USD | 143             | 130                 | 220         | 200             |
| ESI                                                                                   | Hedge/Member |             | Increase | USD | 130             | 130                 | 200         | 200             |
| <b>S&amp;P 500 Stock Index - Month 3 vs 4 (E-MINI S&amp;P 500 FUTURES)</b>            |              |             |          |     |                 |                     |             |                 |
| ES                                                                                    | Spec         |             | Increase | USD | 143             | 130                 | 220         | 200             |
| ES                                                                                    | Hedge/Member |             | Increase | USD | 130             | 130                 | 200         | 200             |
| <b>S&amp;P 500 Stock Index - Month 3 vs 4 (S&amp;P 500 FUTURES)</b>                   |              |             |          |     |                 |                     |             |                 |
| SP                                                                                    | Spec         |             | Increase | USD | 715             | 650                 | 1,100       | 1,000           |
| SP                                                                                    | Hedge/Member |             | Increase | USD | 650             | 650                 | 1,000       | 1,000           |
| <b>S&amp;P 500 Stock Index - Month 3 vs 4 (TACO ON E-MINI S&amp;P 500 FUTURES)</b>    |              |             |          |     |                 |                     |             |                 |
| ESQ                                                                                   | Spec         |             | Increase | USD | 143             | 130                 | 220         | 200             |
| ESQ                                                                                   | Hedge/Member |             | Increase | USD | 130             | 130                 | 200         | 200             |
| <b>S&amp;P SELECT SECTOR - ENERGY - All Months (BTIC SP 500 ENERGY SELECT SECTOR)</b> |              |             |          |     |                 |                     |             |                 |
| XET                                                                                   | Spec         |             | Increase | USD | 550             | 500                 | 583         | 530             |
| XET                                                                                   | Hedge/Member |             | Increase | USD | 500             | 500                 | 530         | 530             |
| <b>S&amp;P SELECT SECTOR - ENERGY - All Months (EMINI SP 500 ENERGY SECTOR INDEX)</b> |              |             |          |     |                 |                     |             |                 |
| XAE                                                                                   | Spec         |             | Increase | USD | 550             | 500                 | 583         | 530             |
| XAE                                                                                   | Hedge/Member |             | Increase | USD | 500             | 500                 | 530         | 530             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                           | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                         |              |             |          |     |                 |                     |             |                 |
| <b>S&amp;P SELECT SECTOR - ENERGY - All Months (SP 500 ENERGY SLCT SEC SYNTHETIC)</b>        |              |             |          |     |                 |                     |             |                 |
| 1ET                                                                                          | Spec         |             | Increase | USD | 550             | 500                 | 583         | 530             |
| 1ET                                                                                          | Hedge/Member |             | Increase | USD | 500             | 500                 | 530         | 530             |
| <b>S&amp;P SELECT SECTOR - FINANCIAL - All Months (BTIC SP 500 FINANCIAL SECTOR TIC)</b>     |              |             |          |     |                 |                     |             |                 |
| XFT                                                                                          | Spec         |             | Increase | USD | 473             | 430                 | 633         | 575             |
| XFT                                                                                          | Hedge/Member |             | Increase | USD | 430             | 430                 | 575         | 575             |
| <b>S&amp;P SELECT SECTOR - FINANCIAL - All Months (EMINI SP500 - FINANCIAL SECT INDEX)</b>   |              |             |          |     |                 |                     |             |                 |
| XAF                                                                                          | Spec         |             | Increase | USD | 473             | 430                 | 633         | 575             |
| XAF                                                                                          | Hedge/Member |             | Increase | USD | 430             | 430                 | 575         | 575             |
| <b>S&amp;P SELECT SECTOR - FINANCIAL - All Months (SP 500 FINANCIAL SLCT SEC SYNT)</b>       |              |             |          |     |                 |                     |             |                 |
| 1FT                                                                                          | Spec         |             | Increase | USD | 473             | 430                 | 633         | 575             |
| 1FT                                                                                          | Hedge/Member |             | Increase | USD | 430             | 430                 | 575         | 575             |
| <b>S&amp;P SELECT SECTOR - MATERIALS - All Months (BTIC SP 500 MATERIALS SEL SECTOR)</b>     |              |             |          |     |                 |                     |             |                 |
| XBT                                                                                          | Spec         |             | Increase | USD | 253             | 230                 | 374         | 340             |
| XBT                                                                                          | Hedge/Member |             | Increase | USD | 230             | 230                 | 340         | 340             |
| <b>S&amp;P SELECT SECTOR - MATERIALS - All Months (EMINI SP500 MATERIALS SECTOR INDEX)</b>   |              |             |          |     |                 |                     |             |                 |
| XAB                                                                                          | Spec         |             | Increase | USD | 253             | 230                 | 374         | 340             |
| XAB                                                                                          | Hedge/Member |             | Increase | USD | 230             | 230                 | 340         | 340             |
| <b>S&amp;P SELECT SECTOR - MATERIALS - All Months (SP 500 MATERIALS SEL SECTOR SYNTH)</b>    |              |             |          |     |                 |                     |             |                 |
| 1BT                                                                                          | Spec         |             | Increase | USD | 253             | 230                 | 374         | 340             |
| 1BT                                                                                          | Hedge/Member |             | Increase | USD | 230             | 230                 | 340         | 340             |
| <b>S&amp;P SELECT SECTOR - TECHNOLOGY - All Months (BTIC SP 500 TECHNOLOGY SECTOR TIC)</b>   |              |             |          |     |                 |                     |             |                 |
| XKT                                                                                          | Spec         |             | Increase | USD | 341             | 310                 | 495         | 450             |
| XKT                                                                                          | Hedge/Member |             | Increase | USD | 310             | 310                 | 450         | 450             |
| <b>S&amp;P SELECT SECTOR - TECHNOLOGY - All Months (EMINI SP500-TECHNOLOGY SECTOR INDEX)</b> |              |             |          |     |                 |                     |             |                 |
| XAK                                                                                          | Spec         |             | Increase | USD | 341             | 310                 | 495         | 450             |
| XAK                                                                                          | Hedge/Member |             | Increase | USD | 310             | 310                 | 450         | 450             |
| <b>S&amp;P SELECT SECTOR - TECHNOLOGY - All Months (SP 500 TECHNOLOGY SECTOR SYNTH)</b>      |              |             |          |     |                 |                     |             |                 |
| 1KT                                                                                          | Spec         |             | Increase | USD | 341             | 310                 | 495         | 450             |
| 1KT                                                                                          | Hedge/Member |             | Increase | USD | 310             | 310                 | 450         | 450             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                          | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                        |              |             |          |     |                 |                     |             |                 |
| <b>FX - Intra Spreads</b>                                   |              |             |          |     |                 |                     |             |                 |
| <b>INRUSD Futures – All Months (E-MICRO INR/USD FUTURE)</b> |              |             |          |     |                 |                     |             |                 |
| MIR                                                         | Spec         |             | Increase | USD | 53              | 48                  | 79          | 72              |
| MIR                                                         | Hedge/Member |             | Increase | USD | 48              | 48                  | 72          | 72              |
| <b>INRUSD Futures – All Months (INR/USD FUTURE)</b>         |              |             |          |     |                 |                     |             |                 |
| SIR                                                         | Spec         |             | Increase | USD | 264             | 240                 | 396         | 360             |
| SIR                                                         | Hedge/Member |             | Increase | USD | 240             | 240                 | 360         | 360             |