



Advisory Number: 20-091

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Wednesday, March 11, 2020

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

Thursday, March 12, 2020.

Current rates as of:

Wednesday, March 11, 2020.

In this current advisory there are changes to the Short Option Minimum and/or the Volatility Scan Range. Below are descriptions of what each change affects:

The Short Option Minimum (SOM) is a charge that is applied only to portfolios concentrated in short options that do not generate a minimum margin requirement level when margins are calculated using the normal 16 SPAN scenarios. The SOM charge per short calls or short puts is a percentage of the outright margin on one underlying futures contract.

The volatility scan range is the change in implied volatility that is used in each of SPAN's 16 scenarios.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
BLOOMBERG COMDITY INDEX FUT MARKER (AWI)								
AWI	Spec		Increase	USD	264	240	286	260
AWI	Hedge/Member		Increase	USD	240	240	260	260
BLOOMBERG COMMODITY INDEX FUTURES (70)								
70	Spec		Increase	USD	264	240	286	260
70	Hedge/Member		Increase	USD	240	240	260	260
BTIC ON BLOOMBERG COMDITY INDEX FUT (AWT)								
AWT	Spec		Increase	USD	264	240	286	260
AWT	Hedge/Member		Increase	USD	240	240	260	260
BTIC ON S&P-GSCI COMMODITY INDEX (GDT)								
GDT	Spec		Increase	USD	6,380	5,800	6,930	6,300
GDT	Hedge/Member		Increase	USD	5,800	5,800	6,300	6,300
BTIC ON S&P-GSCI EXCESS RETURN INDE (GIT)								
GIT	Spec		Increase	USD	1,320	1,200	1,540	1,400
GIT	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
BTIC ON S&P-GSCI EXCESS RETURN INDE (SET)								
SET	Spec		Increase	USD	1,485	1,350	1,760	1,600
SET	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
GSCI ER FUTURES (GA)								
GA	Spec		Increase	USD	1,320	1,200	1,540	1,400
GA	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
GSCI-ER 3 MTH FOWARD INX SWPS (SE3)								
SE3	Spec		Increase	USD	1,210	1,100	1,430	1,300
SE3	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300
S&P-GSCI COMMODITY INDEX FUTURE (GI)								
GI	Spec		Increase	USD	6,380	5,800	6,930	6,300
GI	Hedge/Member		Increase	USD	5,800	5,800	6,300	6,300
S&P-GSCI COMMODITY INDEX MARKER (GDM)								
GDM	Spec		Increase	USD	6,380	5,800	6,930	6,300
GDM	Hedge/Member		Increase	USD	5,800	5,800	6,300	6,300
S&P-GSCI EXCESS RETURN INDEX FUTURE (GII)								
GII	Spec		Increase	USD	1,320	1,200	1,540	1,400
GII	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
S&P-GSCI EXCESS RETURN INDEX SWAPS (SEI)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SEI	Spec		Increase	USD	1,485	1,350	1,760	1,600
SEI	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
SP GSCI SWAP FUTURES (SES)								
SES	Spec		Increase	USD	1,485	1,350	1,760	1,600
SES	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
SP GSCI-ER 2 MTH FOWARD INX SWP (SE2)								
SE2	Spec		Increase	USD	1,210	1,100	1,430	1,300
SE2	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300

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

CRUDE OIL - Outright Rates

DATED BRENT (PLATTS) DAILY FUT (7G)

7G	Spec		Increase	USD	3,410	3,100	4,730	4,300
7G	Hedge/Member		Increase	USD	3,100	3,100	4,300	4,300

DUBAI CRUDE OIL CALENDAR FUT (DC)

DC	Spec	Mnth1	Increase	USD	4,950	4,500	5,500	5,000
DC	Hedge/Member	Mnth1	Increase	USD	4,500	4,500	5,000	5,000
DC	Spec	Mnth 2	Increase	USD	4,620	4,200	5,170	4,700
DC	Hedge/Member	Mnth 2	Increase	USD	4,200	4,200	4,700	4,700
DC	Spec	Mnth 3-8	Increase	USD	4,290	3,900	4,840	4,400
DC	Hedge/Member	Mnth 3-8	Increase	USD	3,900	3,900	4,400	4,400
DC	Spec	Mnth9+	Increase	USD	3,960	3,600	4,510	4,100
DC	Hedge/Member	Mnth9+	Increase	USD	3,600	3,600	4,100	4,100

JAPAN CRUDE COCKTAIL (DETAILED) FUT (JCC)

JCC	Spec	Mnth1	Increase	USD	4,400	4,000	5,500	5,000
JCC	Hedge/Member	Mnth1	Increase	USD	4,000	4,000	5,000	5,000
JCC	Spec	Mnth 2	Increase	USD	4,400	4,000	5,500	5,000
JCC	Hedge/Member	Mnth 2	Increase	USD	4,000	4,000	5,000	5,000
JCC	Spec	Mnths 3-4	Increase	USD	4,290	3,900	5,500	5,000
JCC	Hedge/Member	Mnths 3-4	Increase	USD	3,900	3,900	5,000	5,000
JCC	Spec	Mnths 5-8	Increase	USD	4,290	3,900	5,500	5,000
JCC	Hedge/Member	Mnths 5-8	Increase	USD	3,900	3,900	5,000	5,000
JCC	Spec	Mnths 9+	Increase	USD	3,960	3,600	5,170	4,700
JCC	Hedge/Member	Mnths 9+	Increase	USD	3,600	3,600	4,700	4,700

MINI DUBAI CRUDE OIL (PLATTS) FUT (DBL)

DBL	Spec	Mnth1	Increase	USD	495	450	550	500
DBL	Hedge/Member	Mnth1	Increase	USD	450	450	500	500
DBL	Spec	Mnth 2	Increase	USD	462	420	517	470
DBL	Hedge/Member	Mnth 2	Increase	USD	420	420	470	470
DBL	Spec	Mnth 3-8	Increase	USD	429	390	484	440
DBL	Hedge/Member	Mnth 3-8	Increase	USD	390	390	440	440
DBL	Spec	Mnth9+	Increase	USD	396	360	451	410
DBL	Hedge/Member	Mnth9+	Increase	USD	360	360	410	410

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

WTI HOUSTON CRUDE OIL FUTURES (HCL)

HCL	Spec	Mnth1	Increase	USD	4,840	4,400	5,720	5,200
HCL	Hedge/Member	Mnth1	Increase	USD	4,400	4,400	5,200	5,200
HCL	Spec	Mnth 2	Increase	USD	4,840	4,400	5,390	4,900
HCL	Hedge/Member	Mnth 2	Increase	USD	4,400	4,400	4,900	4,900
HCL	Spec	Mnths 3-4	Increase	USD	4,510	4,100	5,390	4,900
HCL	Hedge/Member	Mnths 3-4	Increase	USD	4,100	4,100	4,900	4,900
HCL	Spec	Mnths 5-8	Increase	USD	4,510	4,100	5,390	4,900
HCL	Hedge/Member	Mnths 5-8	Increase	USD	4,100	4,100	4,900	4,900
HCL	Spec	Mnths 9+	Increase	USD	3,960	3,600	4,840	4,400
HCL	Hedge/Member	Mnths 9+	Increase	USD	3,600	3,600	4,400	4,400

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								
ARGUS LLS VS. WTI (ARG) TRD M (E5)								
E5	Spec	Mnth 1	Increase	USD	880	800	1,018	925
E5	Hedge/Member	Mnth 1	Increase	USD	800	800	925	925
E5	Spec	Mnths 2-4	Increase	USD	550	500	715	650
E5	Hedge/Member	Mnths 2-4	Increase	USD	500	500	650	650
E5	Spec	Mnth 5-11	Increase	USD	413	375	495	450
E5	Hedge/Member	Mnth 5-11	Increase	USD	375	375	450	450
E5	Spec	Mnths 12+	Increase	USD	330	300	385	350
E5	Hedge/Member	Mnths 12+	Increase	USD	300	300	350	350
DATED TO FRONTLINE BRENT CLNDR FUT (FY)								
FY	Spec	Mnth 1	Increase	USD	440	400	550	500
FY	Hedge/Member	Mnth 1	Increase	USD	400	400	500	500
FY	Spec	Mnths 2 - 3	Increase	USD	330	300	440	400
FY	Hedge/Member	Mnths 2 - 3	Increase	USD	300	300	400	400
FY	Spec	Mnths 4+	Increase	USD	220	200	330	300
FY	Hedge/Member	Mnths 4+	Increase	USD	200	200	300	300
MARS (ARGUS) V WTI FUT (YX)								
YX	Spec	Mnth 1	Increase	USD	1,045	950	1,265	1,150
YX	Hedge/Member	Mnth 1	Increase	USD	950	950	1,150	1,150
YX	Spec	Mnths 2-7	Increase	USD	660	600	825	750
YX	Hedge/Member	Mnths 2-7	Increase	USD	600	600	750	750
YX	Spec	Mnths 8+	Increase	USD	440	400	550	500
YX	Hedge/Member	Mnths 8+	Increase	USD	400	400	500	500
MARS (ARGUS) V WTI TRD MTH FUT (YV)								
YV	Spec	Mnth 1	Increase	USD	1,045	950	1,265	1,150
YV	Hedge/Member	Mnth 1	Increase	USD	950	950	1,150	1,150
YV	Spec	Mnths 2-7	Increase	USD	660	600	825	750
YV	Hedge/Member	Mnths 2-7	Increase	USD	600	600	750	750
YV	Spec	Mnths 8+	Increase	USD	440	400	550	500
YV	Hedge/Member	Mnths 8+	Increase	USD	400	400	500	500
WTI HOUSTON (ARGUS) VS. WTI BALMO (HIB)								
HIB	Spec		Increase	USD	1,100	1,000	1,320	1,200
HIB	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

WTI HOUSTON ARGUS V. WTI FINANCIAL (HIL)

HIL	Spec	Mnth1	Increase	USD	770	700	935	850
HIL	Hedge/Member	Mnth1	Increase	USD	700	700	850	850
HIL	Spec	Mnth 2	Increase	USD	660	600	798	725
HIL	Hedge/Member	Mnth 2	Increase	USD	600	600	725	725
HIL	Spec	Mnths 3+	Increase	USD	550	500	660	600
HIL	Hedge/Member	Mnths 3+	Increase	USD	500	500	600	600

WTI HOUSTON ARGUS V.WTI TRADE MONTH (HTT)

HTT	Spec	Mnth1	Increase	USD	770	700	935	850
HTT	Hedge/Member	Mnth1	Increase	USD	700	700	850	850
HTT	Spec	Mnth 2	Increase	USD	660	600	798	725
HTT	Hedge/Member	Mnth 2	Increase	USD	600	600	725	725
HTT	Spec	Mnths 3-7	Increase	USD	550	500	660	600
HTT	Hedge/Member	Mnths 3-7	Increase	USD	500	500	600	600
HTT	Spec	Mths 8-19	Increase	USD	440	400	550	500
HTT	Hedge/Member	Mths 8-19	Increase	USD	400	400	500	500
HTT	Spec	Mnths 20+	Increase	USD	385	350	468	425
HTT	Hedge/Member	Mnths 20+	Increase	USD	350	350	425	425

WTI MIDLAND (ARG) VS. WTI TRADE MTH (WTT)

WTT	Spec	Mnth 1	Increase	USD	880	800	1,045	950
WTT	Hedge/Member	Mnth 1	Increase	USD	800	800	950	950
WTT	Spec	Mnths 3-4	Increase	USD	605	550	715	650
WTT	Hedge/Member	Mnths 3-4	Increase	USD	550	550	650	650
WTT	Spec	Mnths 5-7	Increase	USD	605	550	715	650
WTT	Hedge/Member	Mnths 5-7	Increase	USD	550	550	650	650
WTT	Spec	Mnths 8-15	Increase	USD	440	400	523	475
WTT	Hedge/Member	Mnths 8-15	Increase	USD	400	400	475	475
WTT	Spec	Mnths 16+	Increase	USD	275	250	330	300
WTT	Hedge/Member	Mnths 16+	Increase	USD	250	250	300	300
WTT	Spec	Mnth 2	Increase	USD	770	700	908	825
WTT	Hedge/Member	Mnth 2	Increase	USD	700	700	825	825

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

WTI MIDLAND(ARGUS) VS WTI FINCL FUT (FF)

FF	Spec	Mnth1	Increase	USD	880	800	1,045	950
FF	Hedge/Member	Mnth1	Increase	USD	800	800	950	950
FF	Spec	Mnth 2	Increase	USD	770	700	908	825
FF	Hedge/Member	Mnth 2	Increase	USD	700	700	825	825
FF	Spec	Mnths 3-7	Increase	USD	605	550	715	650
FF	Hedge/Member	Mnths 3-7	Increase	USD	550	550	650	650
FF	Spec	Mths 8-15	Increase	USD	440	400	523	475
FF	Hedge/Member	Mths 8-15	Increase	USD	400	400	475	475
FF	Spec	Mths 16+	Increase	USD	275	250	330	300
FF	Hedge/Member	Mths 16+	Increase	USD	250	250	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DME Products - Outright Rates								
DME OMAN CRUDE OIL (OQ)								
OQ	Spec	Mnth1	Increase	USD	4,950	4,500	5,500	5,000
OQ	Hedge/Member	Mnth1	Increase	USD	4,500	4,500	5,000	5,000
OQ	Spec	Mnth 2-3	Increase	USD	4,400	4,000	4,950	4,500
OQ	Hedge/Member	Mnth 2-3	Increase	USD	4,000	4,000	4,500	4,500
DUBAI CRUDE OIL (PLATTS) (DCD)								
DCD	Spec	Mnth 1	Increase	USD	4,950	4,500	5,500	5,000
DCD	Hedge/Member	Mnth 1	Increase	USD	4,500	4,500	5,000	5,000
DCD	Spec	Mnths 2	Increase	USD	4,620	4,200	5,170	4,700
DCD	Hedge/Member	Mnths 2	Increase	USD	4,200	4,200	4,700	4,700
DCD	Spec	Mnths 3-8	Increase	USD	4,290	3,900	4,840	4,400
DCD	Hedge/Member	Mnths 3-8	Increase	USD	3,900	3,900	4,400	4,400
DCD	Spec	Mnths 9+	Increase	USD	3,960	3,600	4,510	4,100
DCD	Hedge/Member	Mnths 9+	Increase	USD	3,600	3,600	4,100	4,100
DUBAI CRUDE OIL(S&PPLATTS) FUT TAPS (DCT)								
DCT	Spec	Mnth 1	Increase	USD	4,950	4,500	5,500	5,000
DCT	Hedge/Member	Mnth 1	Increase	USD	4,500	4,500	5,000	5,000
DCT	Spec	Mnths 2	Increase	USD	4,620	4,200	5,170	4,700
DCT	Hedge/Member	Mnths 2	Increase	USD	4,200	4,200	4,700	4,700
DCT	Spec	Mnths 3-8	Increase	USD	4,290	3,900	4,840	4,400
DCT	Hedge/Member	Mnths 3-8	Increase	USD	3,900	3,900	4,400	4,400
DCT	Spec	Mnths 9+	Increase	USD	3,960	3,600	4,510	4,100
DCT	Hedge/Member	Mnths 9+	Increase	USD	3,600	3,600	4,100	4,100
DUBAI CRUDE OIL S&PPLATTS MTH MARKER (DM1)								
DM1	Spec	Mnth 1	Increase	USD	4,950	4,500	5,500	5,000
DM1	Hedge/Member	Mnth 1	Increase	USD	4,500	4,500	5,000	5,000
DM1	Spec	Mnths 2	Increase	USD	4,620	4,200	5,170	4,700
DM1	Hedge/Member	Mnths 2	Increase	USD	4,200	4,200	4,700	4,700
DM1	Spec	Mnths 3-8	Increase	USD	4,290	3,900	4,840	4,400
DM1	Hedge/Member	Mnths 3-8	Increase	USD	3,900	3,900	4,400	4,400
DM1	Spec	Mnths 9+	Increase	USD	3,960	3,600	4,510	4,100
DM1	Hedge/Member	Mnths 9+	Increase	USD	3,600	3,600	4,100	4,100
OMAN CRUDE FINANCIAL (ZG)								
ZG	Spec	Mnth1	Increase	USD	4,950	4,500	5,500	5,000
ZG	Hedge/Member	Mnth1	Increase	USD	4,500	4,500	5,000	5,000
ZG	Spec	Mnth 2-3	Increase	USD	4,400	4,000	4,950	4,500
ZG	Hedge/Member	Mnth 2-3	Increase	USD	4,000	4,000	4,500	4,500

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

OMAN CRUDE OIL TAM FUT (OQB)

OQB	Spec	Mnth1	Increase	USD	4,950	4,500	5,500	5,000
OQB	Hedge/Member	Mnth1	Increase	USD	4,500	4,500	5,000	5,000
OQB	Spec	Mnth 2-3	Increase	USD	4,400	4,000	4,950	4,500
OQB	Hedge/Member	Mnth 2-3	Increase	USD	4,000	4,000	4,500	4,500

OMAN CRUDE OIL TAM MARKER SYN (OQ1)

OQ1	Spec	Mnth1	Increase	USD	4,950	4,500	5,500	5,000
OQ1	Hedge/Member	Mnth1	Increase	USD	4,500	4,500	5,000	5,000
OQ1	Spec	Mnth 2-3	Increase	USD	4,400	4,000	4,950	4,500
OQ1	Hedge/Member	Mnth 2-3	Increase	USD	4,000	4,000	4,500	4,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EQUITY INDEX - Outright Rates								
BTIC CONSUMER STAPLES SECTOR TIC (XPT)								
XPT	Spec		Increase	USD	2,860	2,600	3,080	2,800
XPT	Hedge/Member		Increase	USD	2,600	2,600	2,800	2,800
BTIC EMINI FTSE 100 INDEX FUTURE (FTT)								
FTT	Spec		Increase	GBP	3,080	2,800	3,685	3,350
FTT	Hedge/Member		Increase	GBP	2,800	2,800	3,350	3,350
BTIC EMINI FTSE CHINA 50 INDEX (FTC)								
FTC	Spec		Increase	USD	2,035	1,850	2,420	2,200
FTC	Hedge/Member		Increase	USD	1,850	1,850	2,200	2,200
BTIC EMINI RUSSELL 1000 GROWTH FUT (RGT)								
RGT	Spec		Increase	USD	5,280	4,800	5,720	5,200
RGT	Hedge/Member		Increase	USD	4,800	4,800	5,200	5,200
BTIC EMINI RUSSELL1000 INDEX FUT (R1T)								
R1T	Spec		Increase	USD	5,060	4,600	5,390	4,900
R1T	Hedge/Member		Increase	USD	4,600	4,600	4,900	4,900
BTIC E-MINI S&P MIDCAP 400 FUT (EMT)								
EMT	Spec		Increase	USD	11,550	10,500	12,650	11,500
EMT	Hedge/Member		Increase	USD	10,500	10,500	11,500	11,500
BTIC E-MINI SP500 CONS DISCRET TAI (XYT)								
XYT	Spec		Increase	USD	6,380	5,800	7,260	6,600
XYT	Hedge/Member		Increase	USD	5,800	5,800	6,600	6,600
BTIC EMINI USD FTSE 100 INDEX FUT (FTB)								
FTB	Spec		Increase	USD	1,980	1,800	2,365	2,150
FTB	Hedge/Member		Increase	USD	1,800	1,800	2,150	2,150
BTIC ON DOW JONES TOT RTURN FUT (DTT)								
DTT	Spec		Increase	USD	5,500	5,000	6,600	6,000
DTT	Hedge/Member		Increase	USD	5,000	5,000	6,000	6,000
DTT	Spec		Increase	USD	5,500	5,000	6,600	6,000
DTT	Hedge/Member		Increase	USD	5,000	5,000	6,000	6,000
BTIC ON E-MINI COM SERVICES SECTOR (XZT)								
XZT	Spec		Increase	USD	4,290	3,900	4,730	4,300
XZT	Hedge/Member		Increase	USD	3,900	3,900	4,300	4,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BTIC ON E-MINI DJIA FUTURES (YMT)								
YMT	Spec		Increase	USD	8,250	7,500	9,075	8,250
YMT	Hedge/Member		Increase	USD	7,500	7,500	8,250	8,250
YMT	Spec		Increase	USD	8,250	7,500	9,075	8,250
YMT	Hedge/Member		Increase	USD	7,500	7,500	8,250	8,250
BTIC ON E-MINI NASDAQ-100 FUTURES (NQT)								
NQT	Spec		Increase	USD	10,780	9,800	11,880	10,800
NQT	Hedge/Member		Increase	USD	9,800	9,800	10,800	10,800
NQT	Spec	Months 2+	Increase	USD	10,780	9,800	11,880	10,800
NQT	Hedge/Member	Months 2+	Increase	USD	9,800	9,800	10,800	10,800
BTIC ON EMINI RUSSELL 1000 VALUE (RVT)								
RVT	Spec		Increase	USD	3,410	3,100	3,960	3,600
RVT	Hedge/Member		Increase	USD	3,100	3,100	3,600	3,600
BTIC ON EMINI RUSSELL 2000 INDEX FU (RLT)								
RLT	Spec	Month 1	Increase	USD	4,730	4,300	5,170	4,700
RLT	Hedge/Member	Month 1	Increase	USD	4,300	4,300	4,700	4,700
RLT	Spec	Months 2+	Increase	USD	4,730	4,300	5,170	4,700
RLT	Hedge/Member	Months 2+	Increase	USD	4,300	4,300	4,700	4,700
BTIC ON NASDAQ-100 TOT RETRN INDEX (N1T)								
N1T	Spec		Increase	USD	5,060	4,600	6,050	5,500
N1T	Hedge/Member		Increase	USD	4,600	4,600	5,500	5,500
N1T	Spec	Months 2+	Increase	USD	5,060	4,600	6,050	5,500
N1T	Hedge/Member	Months 2+	Increase	USD	4,600	4,600	5,500	5,500
BTIC ON RUSS 2000 TOT RETURN FUT (R2T)								
R2T	Spec	Month 1	Increase	USD	4,345	3,950	5,060	4,600
R2T	Hedge/Member	Month 1	Increase	USD	3,950	3,950	4,600	4,600
R2T	Spec	Months 2+	Increase	USD	4,345	3,950	5,060	4,600
R2T	Hedge/Member	Months 2+	Increase	USD	3,950	3,950	4,600	4,600
BTIC ON RUSSL 1000 TOT RETURN FUT (R1B)								
R1B	Spec		Increase	USD	4,180	3,800	5,005	4,550
R1B	Hedge/Member		Increase	USD	3,800	3,800	4,550	4,550
BTIC ON YEN DENOMINATED TOPIX FUT (TPB)								
TPB	Spec		Increase	JPY	467,500	425,000	577,500	525,000
TPB	Hedge/Member		Increase	JPY	425,000	425,000	525,000	525,000
BTIC REAL ESTATE SELECT INDEX FUT (XRT)								
XRT	Spec		Increase	USD	2,970	2,700	3,190	2,900
XRT	Hedge/Member		Increase	USD	2,700	2,700	2,900	2,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BTIC S&P SMALLCAP 600 INDEX FUT (SMT)								
SMT	Spec		Increase	USD	4,950	4,500	5,940	5,400
SMT	Hedge/Member		Increase	USD	4,500	4,500	5,400	5,400
BTIC SP 500 ENERGY SELECT SECTOR (XET)								
XET	Spec		Increase	USD	4,180	3,800	4,620	4,200
XET	Hedge/Member		Increase	USD	3,800	3,800	4,200	4,200
BTIC SP 500 FINANCIAL SECTOR TIC (XFT)								
XFT	Spec		Increase	USD	5,280	4,800	5,940	5,400
XFT	Hedge/Member		Increase	USD	4,800	4,800	5,400	5,400
BTIC SP 500 HEALTH CARE SECTOR TIC (XVT)								
XVT	Spec		Increase	USD	5,280	4,800	6,270	5,700
XVT	Hedge/Member		Increase	USD	4,800	4,800	5,700	5,700
BTIC SP 500 INDUSTRIAL SECTOR TIC (XIT)								
XIT	Spec		Increase	USD	4,510	4,100	5,280	4,800
XIT	Hedge/Member		Increase	USD	4,100	4,100	4,800	4,800
BTIC SP 500 TECHNOLOGY SECTOR TIC (XKT)								
XKT	Spec		Increase	USD	6,600	6,000	7,260	6,600
XKT	Hedge/Member		Increase	USD	6,000	6,000	6,600	6,600
BTIC SP 500 UTILITIES SEL SECTOR (XUT)								
XUT	Spec		Increase	USD	4,015	3,650	4,180	3,800
XUT	Hedge/Member		Increase	USD	3,650	3,650	3,800	3,800
DJ US REAL ESTATE BTIC (REX)								
REX	Spec		Increase	USD	2,530	2,300	2,860	2,600
REX	Hedge/Member		Increase	USD	2,300	2,300	2,600	2,600
DJ US REAL ESTATE INDEX (JR)								
JR	Spec		Increase	USD	2,530	2,300	2,860	2,600
JR	Hedge/Member		Increase	USD	2,300	2,300	2,600	2,600
DJ US REAL ESTATE SYNTHETIC (DJR)								
DJR	Spec		Increase	USD	2,530	2,300	2,860	2,600
DJR	Hedge/Member		Increase	USD	2,300	2,300	2,600	2,600
DOW JONES TOT RETURN FUT (DTR)								
DTR	Spec		Increase	USD	5,500	5,000	6,600	6,000
DTR	Hedge/Member		Increase	USD	5,000	5,000	6,000	6,000
DTR	Spec		Increase	USD	5,500	5,000	6,600	6,000
DTR	Hedge/Member		Increase	USD	5,000	5,000	6,000	6,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DOW JONES TOT RTURN MARKER (DRM)								
DRM	Spec		Increase	USD	5,500	5,000	6,600	6,000
DRM	Hedge/Member		Increase	USD	5,000	5,000	6,000	6,000
DRM	Spec		Increase	USD	5,500	5,000	6,600	6,000
DRM	Hedge/Member		Increase	USD	5,000	5,000	6,000	6,000
E-MINI COM SELECT SECTOR MARKER (XZI)								
XZI	Spec		Increase	USD	4,290	3,900	4,730	4,300
XZI	Hedge/Member		Increase	USD	3,900	3,900	4,300	4,300
E-MINI COM SERVICES SELECT SECTOR (XAZ)								
XAZ	Spec		Increase	USD	4,290	3,900	4,730	4,300
XAZ	Hedge/Member		Increase	USD	3,900	3,900	4,300	4,300
E-MINI DJIA FUTURES MARKER (YMI)								
YMI	Spec		Increase	USD	8,250	7,500	9,075	8,250
YMI	Hedge/Member		Increase	USD	7,500	7,500	8,250	8,250
YMI	Spec		Increase	USD	8,250	7,500	9,075	8,250
YMI	Hedge/Member		Increase	USD	7,500	7,500	8,250	8,250
E-MINI DOW (\$5) FUTURES (YM)								
YM	Spec		Increase	USD	8,250	7,500	9,075	8,250
YM	Hedge/Member		Increase	USD	7,500	7,500	8,250	8,250
YM	Spec		Increase	USD	8,250	7,500	9,075	8,250
YM	Hedge/Member		Increase	USD	7,500	7,500	8,250	8,250
E-MINI FTSE 100 INDEX FUTURES (FT1)								
FT1	Spec		Increase	GBP	3,080	2,800	3,685	3,350
FT1	Hedge/Member		Increase	GBP	2,800	2,800	3,350	3,350
EMINI FTSE 100 VALUE SYN MARKER (FTI)								
FTI	Spec		Increase	GBP	3,080	2,800	3,685	3,350
FTI	Hedge/Member		Increase	GBP	2,800	2,800	3,350	3,350
EMINI FTSE CHINA 50 INDEX FUTURE (FT5)								
FT5	Spec		Increase	USD	2,035	1,850	2,420	2,200
FT5	Hedge/Member		Increase	USD	1,850	1,850	2,200	2,200
EMINI FTSE CHINA50 INDEX SYN MARKER (FTY)								
FTY	Spec		Increase	USD	2,035	1,850	2,420	2,200
FTY	Hedge/Member		Increase	USD	1,850	1,850	2,200	2,200
EMINI MIDCAP FUTURES (ME)								
ME	Spec		Increase	USD	11,550	10,500	12,650	11,500
ME	Hedge/Member		Increase	USD	10,500	10,500	11,500	11,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI NASDAQ 100 FUTURES (NQ)								
NQ	Spec		Increase	USD	10,780	9,800	11,880	10,800
NQ	Hedge/Member		Increase	USD	9,800	9,800	10,800	10,800
NQ	Spec	Months 2+	Increase	USD	10,780	9,800	11,880	10,800
NQ	Hedge/Member	Months 2+	Increase	USD	9,800	9,800	10,800	10,800
E-MINI NASDAQ-100 FUTURES MARKER (NQI)								
NQI	Spec		Increase	USD	10,780	9,800	11,880	10,800
NQI	Hedge/Member		Increase	USD	9,800	9,800	10,800	10,800
NQI	Spec	Months 2+	Increase	USD	10,780	9,800	11,880	10,800
NQI	Hedge/Member	Months 2+	Increase	USD	9,800	9,800	10,800	10,800
E-MINI REAL ESTATE INDEX MARKER (XRI)								
XRI	Spec		Increase	USD	2,970	2,700	3,190	2,900
XRI	Hedge/Member		Increase	USD	2,700	2,700	2,900	2,900
EMINI RUSSELL 1000 GROWTH FUT (RSG)								
RSG	Spec		Increase	USD	5,280	4,800	5,720	5,200
RSG	Hedge/Member		Increase	USD	4,800	4,800	5,200	5,200
EMINI RUSSELL 1000 INDEX FUTURES (RS1)								
RS1	Spec		Increase	USD	5,060	4,600	5,390	4,900
RS1	Hedge/Member		Increase	USD	4,600	4,600	4,900	4,900
EMINI RUSSELL 1000 VALUE (RSV)								
RSV	Spec		Increase	USD	3,410	3,100	3,960	3,600
RSV	Hedge/Member		Increase	USD	3,100	3,100	3,600	3,600
EMINI RUSSELL 2000 INDEX FUTURES (RTY)								
RTY	Spec	Month 1	Increase	USD	4,730	4,300	5,170	4,700
RTY	Hedge/Member	Month 1	Increase	USD	4,300	4,300	4,700	4,700
RTY	Spec	Months 2+	Increase	USD	4,730	4,300	5,170	4,700
RTY	Hedge/Member	Months 2+	Increase	USD	4,300	4,300	4,700	4,700
E-MINI S&P MIDCAP 400 SYNT MARKER (ETT)								
ETT	Spec		Increase	USD	11,550	10,500	12,650	11,500
ETT	Hedge/Member		Increase	USD	10,500	10,500	11,500	11,500
E-MINI S&P SMALLCAP INDEX FUT (SMC)								
SMC	Spec		Increase	USD	4,950	4,500	5,940	5,400
SMC	Hedge/Member		Increase	USD	4,500	4,500	5,400	5,400
EMINI SP 500 CONS STAPLES SECTOR IX (XAP)								
XAP	Spec		Increase	USD	2,860	2,600	3,080	2,800
XAP	Hedge/Member		Increase	USD	2,600	2,600	2,800	2,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EMINI SP 500 ENERGY SECTOR INDEX (XAE)								
XAE	Spec		Increase	USD	4,180	3,800	4,620	4,200
XAE	Hedge/Member		Increase	USD	3,800	3,800	4,200	4,200
EMINI SP500 - FINANCIAL SECT INDEX (XAF)								
XAF	Spec		Increase	USD	5,280	4,800	5,940	5,400
XAF	Hedge/Member		Increase	USD	4,800	4,800	5,400	5,400
E-MINI SP500 CONS DISCRET SECTOR IX (XAY)								
XAY	Spec		Increase	USD	6,380	5,800	7,260	6,600
XAY	Hedge/Member		Increase	USD	5,800	5,800	6,600	6,600
E-MINI SP500 CONS DISCRET SYNTHETIC (1YT)								
1YT	Spec		Increase	USD	6,380	5,800	7,260	6,600
1YT	Hedge/Member		Increase	USD	5,800	5,800	6,600	6,600
EMINI SP500- HEALTH CARE SECT INDEX (XAV)								
XAV	Spec		Increase	USD	5,280	4,800	6,270	5,700
XAV	Hedge/Member		Increase	USD	4,800	4,800	5,700	5,700
EMINI SP500-INDUSTRIAL SECTOR INDEX (XAI)								
XAI	Spec		Increase	USD	4,510	4,100	5,280	4,800
XAI	Hedge/Member		Increase	USD	4,100	4,100	4,800	4,800
EMINI SP500-TECHNOLOGY SECTOR INDEX (XAK)								
XAK	Spec		Increase	USD	6,600	6,000	7,260	6,600
XAK	Hedge/Member		Increase	USD	6,000	6,000	6,600	6,600
EMINI SP500-UTILITIES SECTOR INDEX (XAU)								
XAU	Spec		Increase	USD	4,015	3,650	4,180	3,800
XAU	Hedge/Member		Increase	USD	3,650	3,650	3,800	3,800
EMINI USD FTSE 100 INDEX FUTURE (FTU)								
FTU	Spec		Increase	USD	1,980	1,800	2,365	2,150
FTU	Hedge/Member		Increase	USD	1,800	1,800	2,150	2,150
EMINI USD FTSE100 VALUE SYN MARKER (FTZ)								
FTZ	Spec		Increase	USD	1,980	1,800	2,365	2,150
FTZ	Hedge/Member		Increase	USD	1,800	1,800	2,150	2,150
FTSE DEVELOPED EUROPE INDEX FUTURES (DVE)								
DVE	Spec		Increase	EUR	1,705	1,550	2,035	1,850
DVE	Hedge/Member		Increase	EUR	1,550	1,550	1,850	1,850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO E-MINI DOW JONES AVE FUTURE (MYM)								
MYM	Spec		Increase	USD	825	750	908	825
MYM	Hedge/Member		Increase	USD	750	750	825	825
MYM	Spec		Increase	USD	825	750	908	825
MYM	Hedge/Member		Increase	USD	750	750	825	825
MICRO E-MINI NASDAQ 100 FUTURE (MNQ)								
MNQ	Spec		Increase	USD	1,078	980	1,188	1,080
MNQ	Hedge/Member		Increase	USD	980	980	1,080	1,080
MNQ	Spec	Months 2+	Increase	USD	1,078	980	1,188	1,080
MNQ	Hedge/Member	Months 2+	Increase	USD	980	980	1,080	1,080
MICRO E-MINI RUSSELL 2000 INDEX FUT (M2K)								
M2K	Spec	Month 1	Increase	USD	473	430	517	470
M2K	Hedge/Member	Month 1	Increase	USD	430	430	470	470
M2K	Spec	Months 2+	Increase	USD	473	430	517	470
M2K	Hedge/Member	Months 2+	Increase	USD	430	430	470	470
NASDAQ COMPOSITE FUTURES (QN)								
QN	Spec		Increase	USD	7,920	7,200	9,515	8,650
QN	Hedge/Member		Increase	USD	7,200	7,200	8,650	8,650
NASDAQ-100 TOT RETN INDEX MARKER (N1M)								
N1M	Spec		Increase	USD	5,060	4,600	6,050	5,500
N1M	Hedge/Member		Increase	USD	4,600	4,600	5,500	5,500
N1M	Spec	Months 2+	Increase	USD	5,060	4,600	6,050	5,500
N1M	Hedge/Member	Months 2+	Increase	USD	4,600	4,600	5,500	5,500
NASDAQ-100 TOTAL RETURN INDEX FUT (N1R)								
N1R	Spec		Increase	USD	5,060	4,600	6,050	5,500
N1R	Hedge/Member		Increase	USD	4,600	4,600	5,500	5,500
N1R	Spec	Months 2+	Increase	USD	5,060	4,600	6,050	5,500
N1R	Hedge/Member	Months 2+	Increase	USD	4,600	4,600	5,500	5,500
REAL ESTATE SELECT SECTOR FUTURES (XAR)								
XAR	Spec		Increase	USD	2,970	2,700	3,190	2,900
XAR	Hedge/Member		Increase	USD	2,700	2,700	2,900	2,900
RUSS 1000 TOT RETURN INDEX MARKER (R1M)								
R1M	Spec		Increase	USD	4,180	3,800	5,005	4,550
R1M	Hedge/Member		Increase	USD	3,800	3,800	4,550	4,550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RUSS 2000 TOT RETURN INDEX MARKER (R2M)								
R2M	Spec	Month 1	Increase	USD	4,345	3,950	5,060	4,600
R2M	Hedge/Member	Month 1	Increase	USD	3,950	3,950	4,600	4,600
R2M	Spec	Months 2+	Increase	USD	4,345	3,950	5,060	4,600
R2M	Hedge/Member	Months 2+	Increase	USD	3,950	3,950	4,600	4,600
RUSSELL 1000 TOTAL RETURN INDEX FUT (R1R)								
R1R	Spec		Increase	USD	4,180	3,800	5,005	4,550
R1R	Hedge/Member		Increase	USD	3,800	3,800	4,550	4,550
RUSSELL 2000 TOTAL RETURN INDEX FUT (R2R)								
R2R	Spec	Month 1	Increase	USD	4,345	3,950	5,060	4,600
R2R	Hedge/Member	Month 1	Increase	USD	3,950	3,950	4,600	4,600
R2R	Spec	Months 2+	Increase	USD	4,345	3,950	5,060	4,600
R2R	Hedge/Member	Months 2+	Increase	USD	3,950	3,950	4,600	4,600
S&P 500 ANNUAL DIVIDEND INDEX FUT (SDA)								
SDA	Spec	Month 2	Increase	USD	187	170	231	210
SDA	Hedge/Member	Month 2	Increase	USD	170	170	210	210
SDA	Spec	Month 3	Increase	USD	286	260	341	310
SDA	Hedge/Member	Month 3	Increase	USD	260	260	310	310
SDA	Spec	Month 4	Increase	USD	297	270	385	350
SDA	Hedge/Member	Month 4	Increase	USD	270	270	350	350
SDA	Spec	Month 5	Increase	USD	385	350	462	420
SDA	Hedge/Member	Month 5	Increase	USD	350	350	420	420
SDA	Spec	Month 6	Increase	USD	523	475	660	600
SDA	Hedge/Member	Month 6	Increase	USD	475	475	600	600
SDA	Spec	Month 7	Increase	USD	523	475	660	600
SDA	Hedge/Member	Month 7	Increase	USD	475	475	600	600
SDA	Spec	Month 8	Increase	USD	523	475	660	600
SDA	Hedge/Member	Month 8	Increase	USD	475	475	600	600
SDA	Spec	Month 9	Increase	USD	715	650	880	800
SDA	Hedge/Member	Month 9	Increase	USD	650	650	800	800
SDA	Spec	Month 10	Increase	USD	715	650	880	800
SDA	Hedge/Member	Month 10	Increase	USD	650	650	800	800
SDA	Spec	Month 11	Increase	USD	715	650	880	800
SDA	Hedge/Member	Month 11	Increase	USD	650	650	800	800
S&P 500 QUARLY DIVIDEND INDEX FUT (SDI)								
SDI	Spec	Months 2-4	Increase	USD	330	300	440	400
SDI	Hedge/Member	Months 2-4	Increase	USD	300	300	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
S&P SMALLCAP 600 FUTURES (SMP)								
SMP	Spec		Increase	USD	24,750	22,500	29,700	27,000
SMP	Hedge/Member		Increase	USD	22,500	22,500	27,000	27,000
S&P SMALLCAP 600 INDEX SYNT MARKER (TMT)								
TMT	Spec		Increase	USD	4,950	4,500	5,940	5,400
TMT	Hedge/Member		Increase	USD	4,500	4,500	5,400	5,400
SP 500 - CONS STAPLES SYNTHETIC (1PT)								
1PT	Spec		Increase	USD	2,860	2,600	3,080	2,800
1PT	Hedge/Member		Increase	USD	2,600	2,600	2,800	2,800
SP 500 - INDUSTRIAL SEL SECTOR SYNT (1IT)								
1IT	Spec		Increase	USD	4,510	4,100	5,280	4,800
1IT	Hedge/Member		Increase	USD	4,100	4,100	4,800	4,800
SP 500 ENERGY SLCT SEC SYNTHETIC (1ET)								
1ET	Spec		Increase	USD	4,180	3,800	4,620	4,200
1ET	Hedge/Member		Increase	USD	3,800	3,800	4,200	4,200
SP 500 FINANCIAL SLCT SEC SYNT (1FT)								
1FT	Spec		Increase	USD	5,280	4,800	5,940	5,400
1FT	Hedge/Member		Increase	USD	4,800	4,800	5,400	5,400
SP 500 HEALTH CARE SECTOR SYNTHETIC (1VT)								
1VT	Spec		Increase	USD	5,280	4,800	6,270	5,700
1VT	Hedge/Member		Increase	USD	4,800	4,800	5,700	5,700
SP 500 TECHNOLOGY SECTOR SYNTH (1KT)								
1KT	Spec		Increase	USD	6,600	6,000	7,260	6,600
1KT	Hedge/Member		Increase	USD	6,000	6,000	6,600	6,600
SP 500 UTILITIES SEL SECTOR SYNTH (1UT)								
1UT	Spec		Increase	USD	4,015	3,650	4,180	3,800
1UT	Hedge/Member		Increase	USD	3,650	3,650	3,800	3,800
USD-DENOMINATED IBOVESPA INDEX (IBV)								
IBV	Spec		Decrease	USD	22,264	20,240	20,053	18,230
IBV	Hedge/Member		Decrease	USD	20,240	20,240	18,230	18,230
YEN DENOMINATED TOPIX FUTURES (TPY)								
TPY	Spec		Increase	JPY	467,500	425,000	577,500	525,000
TPY	Hedge/Member		Increase	JPY	425,000	425,000	525,000	525,000

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

ETHANOL - Outright Rates

ETHANOL(PL) T2 FOB RTRDM INCL (Z1)

Z1	Spec	Mnth 1	Increase	EUR	2,310	2,100	3,190	2,900
Z1	Hedge/Member	Mnth 1	Increase	EUR	2,100	2,100	2,900	2,900
Z1	Spec	Mnths 2+	Increase	EUR	2,090	1,900	2,860	2,600
Z1	Hedge/Member	Mnths 2+	Increase	EUR	1,900	1,900	2,600	2,600

FREIGHT - Outright Rates

FREIGHT ROUTE TD20 (BALTIC) FUTURES (T2D)

T2D	Spec	Mnths 4-5	Increase	USD	1,980	1,800	2,200	2,000
T2D	Hedge/Member	Mnths 4-5	Increase	USD	1,800	1,800	2,000	2,000

FREIGHT ROUTE TD3C FUTURES (TL)

TL	Spec	Mnths 7-25	Increase	USD	1,320	1,200	1,870	1,700
TL	Hedge/Member	Mnths 7-25	Increase	USD	1,200	1,200	1,700	1,700
TL	Spec	Mtnh 26+	Increase	USD	660	600	935	850
TL	Hedge/Member	Mtnh 26+	Increase	USD	600	600	850	850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

INTEREST RATES - Outright Rates

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
10-YEAR ERIS SWAP FUTURES (LIY)								
LIY	Spec	Month 1	Increase	USD	957	870	1,056	960
LIY	Hedge/Member	Month 1	Increase	USD	870	870	960	960
LIY	Spec	Month 2	Increase	USD	1,023	930	1,122	1,020
LIY	Hedge/Member	Month 2	Increase	USD	930	930	1,020	1,020
LIY	Spec	Month 3	Increase	USD	1,089	990	1,199	1,090
LIY	Hedge/Member	Month 3	Increase	USD	990	990	1,090	1,090
LIY	Spec	Month 4	Increase	USD	1,155	1,050	1,276	1,160
LIY	Hedge/Member	Month 4	Increase	USD	1,050	1,050	1,160	1,160
LIY	Spec	Month 5	Increase	USD	1,188	1,080	1,309	1,190
LIY	Hedge/Member	Month 5	Increase	USD	1,080	1,080	1,190	1,190
LIY	Spec	Month 6	Increase	USD	1,221	1,110	1,342	1,220
LIY	Hedge/Member	Month 6	Increase	USD	1,110	1,110	1,220	1,220
LIY	Spec	Month 7	Increase	USD	1,254	1,140	1,375	1,250
LIY	Hedge/Member	Month 7	Increase	USD	1,140	1,140	1,250	1,250
LIY	Spec	Month 8	Increase	USD	1,287	1,170	1,419	1,290
LIY	Hedge/Member	Month 8	Increase	USD	1,170	1,170	1,290	1,290
LIY	Spec	Month 9	Increase	USD	1,353	1,230	1,485	1,350
LIY	Hedge/Member	Month 9	Increase	USD	1,230	1,230	1,350	1,350
LIY	Spec	Month 10	Increase	USD	1,419	1,290	1,562	1,420
LIY	Hedge/Member	Month 10	Increase	USD	1,290	1,290	1,420	1,420
LIY	Spec	Month 11	Increase	USD	1,485	1,350	1,639	1,490
LIY	Hedge/Member	Month 11	Increase	USD	1,350	1,350	1,490	1,490
LIY	Spec	Month 12	Increase	USD	1,518	1,380	1,672	1,520
LIY	Hedge/Member	Month 12	Increase	USD	1,380	1,380	1,520	1,520
LIY	Spec	Month 13	Increase	USD	1,551	1,410	1,705	1,550
LIY	Hedge/Member	Month 13	Increase	USD	1,410	1,410	1,550	1,550
LIY	Spec	Month 14	Increase	USD	1,584	1,440	1,738	1,580
LIY	Hedge/Member	Month 14	Increase	USD	1,440	1,440	1,580	1,580
LIY	Spec	Month 15	Increase	USD	1,617	1,470	1,782	1,620
LIY	Hedge/Member	Month 15	Increase	USD	1,470	1,470	1,620	1,620
LIY	Spec	Month 16	Increase	USD	1,650	1,500	1,815	1,650
LIY	Hedge/Member	Month 16	Increase	USD	1,500	1,500	1,650	1,650
LIY	Spec	Month 17	Increase	USD	1,683	1,530	1,848	1,680
LIY	Hedge/Member	Month 17	Increase	USD	1,530	1,530	1,680	1,680
LIY	Spec	Month 18	Increase	USD	1,716	1,560	1,892	1,720
LIY	Hedge/Member	Month 18	Increase	USD	1,560	1,560	1,720	1,720
LIY	Spec	Month 19	Increase	USD	1,815	1,650	2,002	1,820
LIY	Hedge/Member	Month 19	Increase	USD	1,650	1,650	1,820	1,820
LIY	Spec	Month 20	Increase	USD	1,914	1,740	2,101	1,910

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LIY	Hedge/Member	Month 20	Increase	USD	1,740	1,740	1,910	1,910
LIY	Spec	Month 21	Increase	USD	1,980	1,800	2,178	1,980
LIY	Hedge/Member	Month 21	Increase	USD	1,800	1,800	1,980	1,980
LIY	Spec	Month 22	Increase	USD	2,013	1,830	2,211	2,010
LIY	Hedge/Member	Month 22	Increase	USD	1,830	1,830	2,010	2,010
LIY	Spec	Month 23	Increase	USD	2,046	1,860	2,255	2,050
LIY	Hedge/Member	Month 23	Increase	USD	1,860	1,860	2,050	2,050
LIY	Spec	Month 24	Increase	USD	2,112	1,920	2,321	2,110
LIY	Hedge/Member	Month 24	Increase	USD	1,920	1,920	2,110	2,110
LIY	Spec	Month 25	Increase	USD	2,244	2,040	2,464	2,240
LIY	Hedge/Member	Month 25	Increase	USD	2,040	2,040	2,240	2,240
LIY	Spec	Month 26	Increase	USD	2,310	2,100	2,541	2,310
LIY	Hedge/Member	Month 26	Increase	USD	2,100	2,100	2,310	2,310
LIY	Spec	Month 27	Increase	USD	2,376	2,160	2,618	2,380
LIY	Hedge/Member	Month 27	Increase	USD	2,160	2,160	2,380	2,380
LIY	Spec	Month 28	Increase	USD	2,448	2,225	2,695	2,450
LIY	Hedge/Member	Month 28	Increase	USD	2,225	2,225	2,450	2,450
LIY	Spec	Months 29+	Increase	USD	2,448	2,225	2,695	2,450
LIY	Hedge/Member	Months 29+	Increase	USD	2,225	2,225	2,450	2,450
10-YEAR USD MAC SWAP FUTURES (N1U)								
N1U	Spec		Increase	USD	2,448	2,225	2,695	2,450
N1U	Hedge/Member		Increase	USD	2,225	2,225	2,450	2,450
12-YEAR ERIS SWAP FUTURES (LII)								
LII	Spec	All Months	Increase	USD	2,750	2,500	3,300	3,000
LII	Hedge/Member	All Months	Increase	USD	2,500	2,500	3,000	3,000
15-YEAR ERIS SWAP FUTURES (LIL)								
LIL	Spec	All Months	Increase	USD	3,520	3,200	4,395	3,995
LIL	Hedge/Member	All Months	Increase	USD	3,200	3,200	3,995	3,995
2 YEAR TREASURY NOTE FUTURES (26)								
26	Spec	Mnth 1	Increase	USD	737	670	798	725
26	Hedge/Member	Mnth 1	Increase	USD	670	670	725	725
26	Spec	Mnths 2+	Increase	USD	770	700	831	755
26	Hedge/Member	Mnths 2+	Increase	USD	700	700	755	755
20-YEAR ERIS SWAP FUTURES (LIO)								
LIO	Spec	Months 1-12	Increase	USD	4,840	4,400	6,292	5,720
LIO	Hedge/Member	Months 1-12	Increase	USD	4,400	4,400	5,720	5,720
LIO	Spec	Months 13+	Increase	USD	4,840	4,400	6,292	5,720
LIO	Hedge/Member	Months 13+	Increase	USD	4,400	4,400	5,720	5,720

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

20-YEAR USD MAC SWAP FUTURES (E1U)

E1U	Spec		Increase	USD	4,840	4,400	6,292	5,720
E1U	Hedge/Member		Increase	USD	4,400	4,400	5,720	5,720

2-YEAR ERIS SWAP FUTURE (LIT)

LIT	Spec	Month 2	Increase	USD	55	50	66	60
LIT	Hedge/Member	Month 2	Increase	USD	50	50	60	60
LIT	Spec	Month 3	Increase	USD	110	100	132	120
LIT	Hedge/Member	Month 3	Increase	USD	100	100	120	120
LIT	Spec	Month 4	Increase	USD	160	145	187	170
LIT	Hedge/Member	Month 4	Increase	USD	145	145	170	170
LIT	Spec	Month 5	Increase	USD	215	195	242	220
LIT	Hedge/Member	Month 5	Increase	USD	195	195	220	220
LIT	Spec	Month 6	Increase	USD	297	270	341	310
LIT	Hedge/Member	Month 6	Increase	USD	270	270	310	310
LIT	Spec	Month 7	Increase	USD	347	315	396	360
LIT	Hedge/Member	Month 7	Increase	USD	315	315	360	360
LIT	Spec	Month 8	Increase	USD	402	365	462	420
LIT	Hedge/Member	Month 8	Increase	USD	365	365	420	420
LIT	Spec	Month 9	Increase	USD	479	435	550	500
LIT	Hedge/Member	Month 9	Increase	USD	435	435	500	500
LIT	Spec	Month 10	Increase	USD	479	435	550	500
LIT	Hedge/Member	Month 10	Increase	USD	435	435	500	500
LIT	Spec	Month 11	Increase	USD	479	435	550	500
LIT	Hedge/Member	Month 11	Increase	USD	435	435	500	500

2-YEAR USD MAC SWAP FUTURES (T1U)

T1U	Spec		Increase	USD	479	435	550	500
T1U	Hedge/Member		Increase	USD	435	435	500	500

30-YEAR ERIS SWAP FUTURES (LIE)

LIE	Spec	All Months	Increase	USD	7,040	6,400	9,460	8,600
LIE	Hedge/Member	All Months	Increase	USD	6,400	6,400	8,600	8,600

30-YEAR USD MAC SWAP FUTURES (B1U)

B1U	Spec		Increase	USD	7,040	6,400	9,460	8,600
B1U	Hedge/Member		Increase	USD	6,400	6,400	8,600	8,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

3-YEAR ERIS SWAP FUTURES (LIC)

LIC	Spec	Months 1	Increase	USD	17	15	22	20
LIC	Hedge/Member	Months 1	Increase	USD	15	15	20	20
LIC	Spec	Months 2	Increase	USD	55	50	66	60
LIC	Hedge/Member	Months 2	Increase	USD	50	50	60	60
LIC	Spec	Months 3	Increase	USD	110	100	132	120
LIC	Hedge/Member	Months 3	Increase	USD	100	100	120	120
LIC	Spec	Months 4	Increase	USD	160	145	187	170
LIC	Hedge/Member	Months 4	Increase	USD	145	145	170	170
LIC	Spec	Months 5	Increase	USD	209	190	242	220
LIC	Hedge/Member	Months 5	Increase	USD	190	190	220	220
LIC	Spec	Months 6	Increase	USD	264	240	308	280
LIC	Hedge/Member	Months 6	Increase	USD	240	240	280	280
LIC	Spec	Months 7	Increase	USD	352	320	418	380
LIC	Hedge/Member	Months 7	Increase	USD	320	320	380	380
LIC	Spec	Months 8	Increase	USD	407	370	484	440
LIC	Hedge/Member	Months 8	Increase	USD	370	370	440	440
LIC	Spec	Months 9	Increase	USD	440	400	517	470
LIC	Hedge/Member	Months 9	Increase	USD	400	400	470	470
LIC	Spec	Months 10	Increase	USD	495	450	583	530
LIC	Hedge/Member	Months 10	Increase	USD	450	450	530	530
LIC	Spec	Months 11	Increase	USD	550	500	649	590
LIC	Hedge/Member	Months 11	Increase	USD	500	500	590	590
LIC	Spec	Months 12	Increase	USD	605	550	715	650
LIC	Hedge/Member	Months 12	Increase	USD	550	550	650	650
LIC	Spec	Months 13	Increase	USD	660	600	781	710
LIC	Hedge/Member	Months 13	Increase	USD	600	600	710	710
LIC	Spec	Months 14	Increase	USD	660	600	781	710
LIC	Hedge/Member	Months 14	Increase	USD	600	600	710	710
LIC	Spec	Months 15+	Increase	USD	660	600	781	710
LIC	Hedge/Member	Months 15+	Increase	USD	600	600	710	710

5 YR TREASURY NOTE FUTURES (25)

25	Spec	Increase	USD	935	850	1,018	925
25	Hedge/Member	Increase	USD	850	850	925	925

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
5-YEAR ERIS SWAP FUTURES (LIW)								
LIW	Spec	Month 2	Increase	USD	55	50	66	60
LIW	Hedge/Member	Month 2	Increase	USD	50	50	60	60
LIW	Spec	Month 3	Increase	USD	110	100	132	120
LIW	Hedge/Member	Month 3	Increase	USD	100	100	120	120
LIW	Spec	Month 4	Increase	USD	165	150	198	180
LIW	Hedge/Member	Month 4	Increase	USD	150	150	180	180
LIW	Spec	Month 5	Increase	USD	231	210	275	250
LIW	Hedge/Member	Month 5	Increase	USD	210	210	250	250
LIW	Spec	Month 6	Increase	USD	286	260	341	310
LIW	Hedge/Member	Month 6	Increase	USD	260	260	310	310
LIW	Spec	Month 7	Increase	USD	314	285	374	340
LIW	Hedge/Member	Month 7	Increase	USD	285	285	340	340
LIW	Spec	Month 8	Increase	USD	374	340	451	410
LIW	Hedge/Member	Month 8	Increase	USD	340	340	410	410
LIW	Spec	Month 9	Increase	USD	435	395	517	470
LIW	Hedge/Member	Month 9	Increase	USD	395	395	470	470
LIW	Spec	Month 10	Increase	USD	495	450	594	540
LIW	Hedge/Member	Month 10	Increase	USD	450	450	540	540
LIW	Spec	Month 11	Increase	USD	539	490	649	590
LIW	Hedge/Member	Month 11	Increase	USD	490	490	590	590
LIW	Spec	Month 12	Increase	USD	594	540	715	650
LIW	Hedge/Member	Month 12	Increase	USD	540	540	650	650
LIW	Spec	Month 13	Increase	USD	649	590	781	710
LIW	Hedge/Member	Month 13	Increase	USD	590	590	710	710
LIW	Spec	Month 14	Increase	USD	704	640	847	770
LIW	Hedge/Member	Month 14	Increase	USD	640	640	770	770
LIW	Spec	Month 15	Increase	USD	759	690	913	830
LIW	Hedge/Member	Month 15	Increase	USD	690	690	830	830
LIW	Spec	Month 16	Increase	USD	814	740	979	890
LIW	Hedge/Member	Month 16	Increase	USD	740	740	890	890
LIW	Spec	Month 17	Increase	USD	864	785	1,034	940
LIW	Hedge/Member	Month 17	Increase	USD	785	785	940	940
LIW	Spec	Month 18	Increase	USD	919	835	1,100	1,000
LIW	Hedge/Member	Month 18	Increase	USD	835	835	1,000	1,000
LIW	Spec	Month 19	Increase	USD	952	865	1,144	1,040
LIW	Hedge/Member	Month 19	Increase	USD	865	865	1,040	1,040
LIW	Spec	Month 20	Increase	USD	1,001	910	1,199	1,090
LIW	Hedge/Member	Month 20	Increase	USD	910	910	1,090	1,090
LIW	Spec	Month 21	Increase	USD	1,056	960	1,265	1,150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LIW	Hedge/Member	Month 21	Increase	USD	960	960	1,150	1,150
LIW	Spec	Month 22	Increase	USD	1,056	960	1,265	1,150
LIW	Hedge/Member	Month 22	Increase	USD	960	960	1,150	1,150
LIW	Spec	Months 23+	Increase	USD	1,056	960	1,265	1,150
LIW	Hedge/Member	Months 23+	Increase	USD	960	960	1,150	1,150
5-YEAR USD MAC SWAP FUTURES (F1U)								
F1U	Spec		Increase	USD	1,056	960	1,265	1,150
F1U	Hedge/Member		Increase	USD	960	960	1,150	1,150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

INTEREST RATES - Intra Spreads

2 Year Treasury Note (26) - All Months Butterfly (2 YEAR TREASURY NOTE FUTURES)

26	Spec	Increase	USD	182	165	215	195
26	Hedge/Member	Increase	USD	165	165	195	195

U.S. Treasury Bond (17) - All Months Butterfly (30 YR U.S. TREASURY BOND FUTURES)

17	Spec	Increase	USD	1,045	950	1,430	1,300
17	Hedge/Member	Increase	USD	950	950	1,300	1,300

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
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Volatility Scan (volScan) Rate

FX - Volatility Scan (volScan) Rate

AUSTRALIAN DOLLAR (AD, AD, ADU, M6A, MAM, V6A, V6A, VXA, WAD, XA) - volScan

Clearing Member Rate	Increase	20.000%	25.000%
Clearing Member Rate	Increase	17.000%	20.000%

CANADIAN DOLLAR (CAU, CD, CD, MCD, MCM, V6C, V6C, VXC, WCD, YD) - volScan

Clearing Member Rate	Months 5+	Increase	15.000%	20.000%
Clearing Member Rate	Months 1-4	Increase	20.000%	25.000%

EURO FX (E7, EC, EC, EUU, M6E, MEM, V6E, V6E, VXT, WEC, YT) - volScan

Clearing Member Rate	Month 1-3	Increase	22.000%	25.000%
Clearing Member Rate	Months 4+	Increase	18.000%	20.000%

JAPANESE YEN (J7, JPU, JY, JY, MJM, MJY, V6J, V6J, VXJ, WJY, YJ) - volScan

Clearing Member Rate	Months 4+	Increase	25.000%	33.000%
Clearing Member Rate	Month 1-3	Increase	25.000%	33.000%

SWISS FRANC (CHU, MSF, SF, SF, V6S, VXS, YS) - volScan

Clearing Member Rate	Month 1-3	Increase	18.000%	25.000%
Clearing Member Rate	Months 4+	Increase	16.000%	20.000%