CME Group

21-281

TO:	Clearing Member Firms Chief Financial Officers Back Office Managers Margin Managers
FROM:	CME Clearing
SUBJECT:	Performance Bond Requirements
DATE:	Thursday, August 12, 2021

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

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

and subscribe to the Performance Bond Rates Advisory Notice listserver.

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

The rates will be effective after the close of business on

Friday, August 13, 2021.

Current rates as of:

Thursday, August 12, 2021.

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								
BTIC ON S&P-GSCI COMMODITY INDEX (GDT)								
GDT	Spec		Increase	USD	5,500	5,000	6,050	5,500
GDT	Hedge/Member		Increase	USD	5,000	5,000	5,500	5,500
S&P-GSCI COMMODITY INDEX FUTURE (GI)								
GI	Spec		Increase	USD	5,500	5,000	6,050	5,500
GI	Hedge/Member		Increase	USD	5,000	5,000	5,500	5,500
S&P-GSCI COMMODITY INDEX MARKER (GDM)								
GDM	Spec		Increase	USD	5,500	5,000	6,050	5,500
GDM	Hedge/Member		Increase	USD	5,000	5,000	5,500	5,500
ELECTRICITY - Outright Rates								
PJM WES HUB PEAK CAL MON REAL TIME (L1)								
L1	Spec	Mnths 6-11	Increase	USD	143	130	176	160
L1	Hedge/Member	Mnths 6-11	Increase	USD	130	130	160	160
PJM WES HUB PEAK LMP 50 MW (4S)								
4S	Spec	Mnths 6-11	Increase	USD	1,430	1,300	1,760	1,600
4S	Hedge/Member	Mnths 6-11	Increase	USD	1,300	1,300	1,600	1,600
PJM WESTHDA PEAK (J4)								
J4	Spec	Mnths 6-11	Increase	USD	154	140	187	170
J4	Hedge/Member	Mnths 6-11	Increase	USD	140	140	170	170
EQUITY INDEX - Outright Rates								
BTIC EMINI FTSE CHINA 50 INDEX (FTC)								
FTC	Spec		Increase	USD	2,640	2,400	2,970	2,700
FTC	Hedge/Member		Increase	USD	2,400	2,400	2,700	2,700
EMINI FTSE CHINA 50 INDEX FUTURE (FT5)								
FT5	Spec		Increase	USD	2,640	2,400	2,970	2,700
FT5	Hedge/Member		Increase	USD	2,400	2,400	2,700	2,700
EMINI FTSE CHINA50 INDEX SYN MARKER (FTY)								
FTY	Spec		Increase	USD	2,640	2,400	2,970	2,700
FTY	Hedge/Member		Increase	USD	2,400	2,400	2,700	2,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
				FX - Outright Rates				
EC/NKR FUTURES (CN)								
CN	Spec		Decrease	NOK	44,000	40,000	39,600	36,000
CN	Hedge/Member		Decrease	NOK	40,000	40,000	36,000	36,000
EURO FX/BP FUTURE (RP)								
RP	Spec		Decrease	GBP	3,080	2,800	2,860	2,600
RP	Hedge/Member		Decrease	GBP	2,800	2,800	2,600	2,600
EURO FX/JY FUTURE (RY)								
RY	Spec		Decrease	JPY	330,000	300,000	297,000	270,000
RY	Hedge/Member		Decrease	JPY	300,000	300,000	270,000	270,000
EURO\RENMINBI FUTURE (RME)								
RME	Spec		Decrease	EUR	3,520	3,200	3,300	3,000
RME	Hedge/Member		Decrease	EUR	3,200	3,200	3,000	3,000
POLISH ZLOTY FUTURES (PZ)								
PZ	Spec		Decrease	USD	4,620	4,200	4,180	3,800
PZ	Hedge/Member		Decrease	USD	4,200	4,200	3,800	3,800
POLISH ZLOTY/EURO CROSS RATE FUT (Z)								
Z	Spec		Decrease	EUR	2,530	2,300	2,310	2,100
Z	Hedge/Member		Decrease	EUR	2,300	2,300	2,100	2,100
RU RUSSIAN RUBLE FUTURES (RU)								
RU	Spec	Contracts 1-12	Decrease	USD	2,310	2,100	2,090	1,900
RU	Hedge/Member	Contracts 1-12	Decrease	USD	2,100	2,100	1,900	1,900
RU	Spec	Contracts 13-16	Decrease	USD	2,310	2,100	2,090	1,900
RU	Hedge/Member	Contracts 13-16	Decrease	USD	2,100	2,100	1,900	1,900
RU	Spec	Contracts 17-20	Decrease	USD	2,310	2,100	2,090	1,900
RU	Hedge/Member	Contracts 17-20	Decrease	USD	2,100	2,100	1,900	1,900
RU	Spec	Contracts 21+	Decrease	USD	2,310	2,100	2,090	1,900
RU	Hedge/Member	Contracts 21+	Decrease	USD	2,100	2,100	1,900	1,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
INTEREST RATES - Outright Rates								
2-YEAR ERIS SWAP FUTURE (LIT)								
LIT	Spec	Month 9	Decrease	USD	242	220	193	175
LIT	Hedge/Member	Month 9	Decrease	USD	220	220	175	175
LIT	Spec	Month 10	Decrease	USD	242	220	220	200
LIT	Hedge/Member	Month 10	Decrease	USD	220	220	200	200
MICRO 10-YEAR YIELD FUTURES (10Y)								
10Y	Spec		New	USD			193	175
10Y	Hedge/Member		New	USD			175	175
MICRO 2-YEAR YIELD FUTURES (2YY)								
2YY	Spec		New	USD			132	120
2YY	Hedge/Member		New	USD			120	120
MICRO 30-YEAR YIELD FUTURES (30Y)								
30Y	Spec		New	USD			220	200
30Y	Hedge/Member		New	USD			200	200
MICRO 5-YEAR YIELD FUTURES (5YY)								
5YY	Spec		New	USD			154	140
5YY	Hedge/Member		New	USD			140	140

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
DOMINION BASIS FUT (PLATTS IFERC) (PG)								
PG	Spec	Mnth 2	Increase	USD	506	460	583	530
PG	Hedge/Member	Mnth 2	Increase	USD	460	460	530	530
PG	Spec	Mnths 3-8	Increase	USD	468	425	539	490
PG	Hedge/Member	Mnths 3-8	Increase	USD	425	425	490	490
DUTCH TTF NAT GAS FIN M-1 AVG PRC (TTB)								
TTB	Spec	Mnth 1	Increase	USD	17,270	15,700	19,140	17,400
TTB	Hedge/Member	Mnth 1	Increase	USD	15,700	15,700	17,400	17,400
TTB	Spec	Mnths 2	Increase	USD	16,720	15,200	18,150	16,500
TTB	Hedge/Member	Mnths 2	Increase	USD	15,200	15,200	16,500	16,500
TTB	Spec	Mnths 3	Increase	USD	16,170	14,700	17,600	16,000
TTB	Hedge/Member	Mnths 3	Increase	USD	14,700	14,700	16,000	16,000
TTB	Spec	Mnths 4-7	Increase	USD	16,170	14,700	17,600	16,000
TTB	Hedge/Member	Mnths 4-7	Increase	USD	14,700	14,700	16,000	16,000
TTB	Spec	Mnths 8-14	Increase	USD	6,820	6,200	7,810	7,100
TTB	Hedge/Member	Mnths 8-14	Increase	USD	6,200	6,200	7,100	7,100
TTB	Spec	Mnths 15+	Increase	USD	5,940	5,400	6,050	5,500
TTB	Hedge/Member	Mnths 15+	Increase	USD	5,400	5,400	5,500	5,500
DUTCH TTF NATURAL GAS CAL MONTH FUT (TTF)								
TTF	Spec	Mnth 1	Increase	EUR	3,630	3,300	4,070	3,700
TTF	Hedge/Member	Mnth 1	Increase	EUR	3,300	3,300	3,700	3,700
TTF	Spec	Mnth 2	Increase	EUR	3,520	3,200	3,850	3,500
TTF	Hedge/Member	Mnth 2	Increase	EUR	3,200	3,200	3,500	3,500
TTF	Spec	Mnth 3	Increase	EUR	3,410	3,100	3,740	3,400
TTF	Hedge/Member	Mnth 3	Increase	EUR	3,100	3,100	3,400	3,400
TTF	Spec	Mnths 4-7	Increase	EUR	3,410	3,100	3,740	3,400
TTF	Hedge/Member	Mnths 4-7	Increase	EUR	3,100	3,100	3,400	3,400
TTF	Spec	Mnths 8-14	Increase	EUR	1,430	1,300	1,650	1,500
TTF	Hedge/Member	Mnths 8-14	Increase	EUR	1,300	1,300	1,500	1,500
TTF	Spec	Mnth 15+	Increase	EUR	1,210	1,100	1,320	1,200
TTF	Hedge/Member	Mnth 15+	Increase	EUR	1,100	1,100	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								
DUTCH TTF NATURAL GAS FIN CAL M (TTG)								
TTG	Spec	Mnth 1	Increase	EUR	3,630	3,300	4,070	3,700
TTG	Hedge/Member	Mnth 1	Increase	EUR	3,300	3,300	3,700	3,700
TTG	Spec	Mnth 2	Increase	EUR	3,520	3,200	3,850	3,500
TTG	Hedge/Member	Mnth 2	Increase	EUR	3,200	3,200	3,500	3,500
TTG	Spec	Mnth 3	Increase	EUR	3,410	3,100	3,740	3,400
TTG	Hedge/Member	Mnth 3	Increase	EUR	3,100	3,100	3,400	3,400
TTG	Spec	Mnths 4-7	Increase	EUR	3,410	3,100	3,740	3,400
TTG	Hedge/Member	Mnths 4-7	Increase	EUR	3,100	3,100	3,400	3,400
TTG	Spec	Mnths 8-14	Increase	EUR	1,430	1,300	1,650	1,500
TTG	Hedge/Member	Mnths 8-14	Increase	EUR	1,300	1,300	1,500	1,500
TTG	Spec	Mnth 15+	Increase	EUR	1,210	1,100	1,320	1,200
TTG	Hedge/Member	Mnth 15+	Increase	EUR	1,100	1,100	1,200	1,200
DUTCH TTF NATURAL GAS FIN DAY AHEAD (TTI)								
TTI	Spec	Mnth 1	Increase	EUR	3,630	3,300	4,070	3,700
TTI	Hedge/Member	Mnth 1	Increase	EUR	3,300	3,300	3,700	3,700
TTI	Spec	Mnth 2	Increase	EUR	3,520	3,200	3,850	3,500
TTI	Hedge/Member	Mnth 2	Increase	EUR	3,200	3,200	3,500	3,500
TTI	Spec	Mnth 3	Increase	EUR	3,410	3,100	3,740	3,400
TTI	Hedge/Member	Mnth 3	Increase	EUR	3,100	3,100	3,400	3,400
TTI	Spec	Mnths 4-7	Increase	EUR	3,410	3,100	3,740	3,400
TTI	Hedge/Member	Mnths 4-7	Increase	EUR	3,100	3,100	3,400	3,400
TTI	Spec	Mnths 8-14	Increase	EUR	1,430	1,300	1,650	1,500
TTI	Hedge/Member	Mnths 8-14	Increase	EUR	1,300	1,300	1,500	1,500
TTI	Spec	Mnth 15+	Increase	EUR	1,210	1,100	1,320	1,200
TTI	Hedge/Member	Mnth 15+	Increase	EUR	1,100	1,100	1,200	1,200
DUTCH TTF NATURAL GAS FRONT MTH FUT (TTE)								
TTE	Spec	Mnth 1	Increase	USD	17,270	15,700	19,140	17,400
TTE	Hedge/Member	Mnth 1	Increase	USD	15,700	15,700	17,400	17,400
TTE	Spec	Mnths 2	Increase	USD	16,720	15,200	18,150	16,500
TTE	Hedge/Member	Mnths 2	Increase	USD	15,200	15,200	16,500	16,500
TTE	Spec	Mnths 3	Increase	USD	16,170	14,700	17,600	16,000
TTE	Hedge/Member	Mnths 3	Increase	USD	14,700	14,700	16,000	16,000
TTE	Spec	Mnths 4-7	Increase	USD	16,170	14,700	17,600	16,000
TTE	Hedge/Member	Mnths 4-7	Increase	USD	14,700	14,700	16,000	16,000
TTE	Spec	Mnths 8-14	Increase	USD	6,820	6,200	7,810	7,100
TTE	Hedge/Member	Mnths 8-14	Increase	USD	6,200	6,200	7,100	7,100
TTE	Spec	Mnths 15+	Increase	USD	5,940	5,400	6,050	5,500
TTE	Hedge/Member	Mnths 15+	Increase	USD	5,400	5,400	5,500	5,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LNG JAPAN KOREA MARKER PLATTS FUT (JKM)								
JKM	Spec	Month 1	Increase	USD	17,600	16,000	19,360	17,600
JKM	Hedge/Member	Month 1	Increase	USD	16,000	16,000	17,600	17,600
JKM	Spec	Month 2	Increase	USD	17,600	16,000	19,360	17,600
JKM	Hedge/Member	Month 2	Increase	USD	16,000	16,000	17,600	17,600
JKM	Spec	Month 3	Increase	USD	17,600	16,000	19,360	17,600
JKM	Hedge/Member	Month 3	Increase	USD	16,000	16,000	17,600	17,600
JKM	Spec	Mnths 4-5	Increase	USD	17,600	16,000	19,360	17,600
JKM	Hedge/Member	Mnths 4-5	Increase	USD	16,000	16,000	17,600	17,600
JKM	Spec	Mnths 6-7	Increase	USD	17,600	16,000	19,360	17,600
JKM	Hedge/Member	Mnths 6-7	Increase	USD	16,000	16,000	17,600	17,600
JKM	Spec	Mnths 12+	Increase	USD	5,500	5,000	6,600	6,000
JKM	Hedge/Member	Mnths 12+	Increase	USD	5,000	5,000	6,000	6,000
JKM	Spec	Months 8-11	Increase	USD	6,600	6,000	7,700	7,000
JKM	Hedge/Member	Months 8-11	Increase	USD	6,000	6,000	7,000	7,000
LNG JAPAN KOREA MRK YEN FUT (JKY)								
JKY	Spec	Month 1	Increase	JPY	1,925,000	1,750,000	2,145,000	1,950,000
JKY	Hedge/Member	Month 1	Increase	JPY	1,750,000	1,750,000	1,950,000	1,950,000
JKY	Spec	Month 2	Increase	JPY	1,925,000	1,750,000	2,145,000	1,950,000
JKY	Hedge/Member	Month 2	Increase	JPY	1,750,000	1,750,000	1,950,000	1,950,000
JKY	Spec	Month 3	Increase	JPY	1,925,000	1,750,000	2,145,000	1,950,000
JKY	Hedge/Member	Month 3	Increase	JPY	1,750,000	1,750,000	1,950,000	1,950,000
JKY	Spec	Mnths 4-5	Increase	JPY	1,925,000	1,750,000	2,145,000	1,950,000
JKY	Hedge/Member	Mnths 4-5	Increase	JPY	1,750,000	1,750,000	1,950,000	1,950,000
JKY	Spec	Mnths 6-7	Increase	JPY	737,000	670,000	852,500	775,000
JKY	Hedge/Member	Mnths 6-7	Increase	JPY	670,000	670,000	775,000	775,000
JKY	Spec	Mnths 8-11	Increase	JPY	605,000	550,000	852,500	775,000
JKY	Hedge/Member	Mnths 8-11	Increase	JPY	550,000	550,000	775,000	775,000
JKY	Spec	Mnths 12+	Increase	JPY	605	550	660,000	600,000
JKY	Hedge/Member	Mnths 12+	Increase	JPY	550	550	600,000	600,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LNG JAPAN/KOREA MARKER (PLATTS) BAC (JKB)								
JKB	Spec	Month 1	Increase	USD	17,600	16,000	19,360	17,600
JKB	Hedge/Member	Month 1	Increase	USD	16,000	16,000	17,600	17,600
JKB	Spec	Month 2	Increase	USD	17,600	16,000	19,360	17,600
JKB	Hedge/Member	Month 2	Increase	USD	16,000	16,000	17,600	17,600
JKB	Spec	Month 3-5	Increase	USD	17,600	16,000	19,360	17,600
JKB	Hedge/Member	Month 3-5	Increase	USD	16,000	16,000	17,600	17,600
JKB	Spec	Mnths 6-7	Increase	USD	17,600	16,000	19,360	17,600
JKB	Hedge/Member	Mnths 6-7	Increase	USD	16,000	16,000	17,600	17,600
JKB	Spec	Mnths 8-11	Increase	USD	6,600	6,000	7,700	7,000
JKB	Hedge/Member	Mnths 8-11	Increase	USD	6,000	6,000	7,000	7,000
JKB	Spec	Mnths 12+	Increase	USD	5,500	5,000	6,050	5,500
JKB	Hedge/Member	Mnths 12+	Increase	USD	5,000	5,000	5,500	5,500
LNG JAPAN/KOREA MARKER (PLATTS) FRO (JKF)								
JKF	Spec	Month 1	Increase	USD	17,600	16,000	19,360	17,600
JKF	Hedge/Member	Month 1	Increase	USD	16,000	16,000	17,600	17,600
JKF	Spec	Month 2	Increase	USD	17,600	16,000	19,360	17,600
JKF	Hedge/Member	Month 2	Increase	USD	16,000	16,000	17,600	17,600
JKF	Spec	Month 3-5	Increase	USD	17,600	16,000	19,360	17,600
JKF	Hedge/Member	Month 3-5	Increase	USD	16,000	16,000	17,600	17,600
JKF	Spec	Mnths 6-7	Increase	USD	17,600	16,000	19,360	17,600
JKF	Hedge/Member	Mnths 6-7	Increase	USD	16,000	16,000	17,600	17,600
JKF	Spec	Mnths 8-11	Increase	USD	6,600	6,000	7,700	7,000
JKF	Hedge/Member	Mnths 8-11	Increase	USD	6,000	6,000	7,000	7,000
JKF	Spec	Mnths 12	Increase	USD	5,500	5,000	6,050	5,500
JKF	Hedge/Member	Mnths 12	Increase	USD	5,000	5,000	5,500	5,500
UK NBP NAT GAS CAL MTH FUT (UKG)								
UKG	Spec	Mnth 1	Increase	GBP	3,300	3,000	3,630	3,300
UKG	Hedge/Member	Mnth 1	Increase	GBP	3,000	3,000	3,300	3,300
UKG	Spec	Mnth 2	Increase	GBP	3,080	2,800	3,300	3,000
UKG	Hedge/Member	Mnth 2	Increase	GBP	2,800	2,800	3,000	3,000
UKG	Spec	Mnth 3	Increase	GBP	2,860	2,600	3,190	2,900
UKG	Hedge/Member	Mnth 3	Increase	GBP	2,600	2,600	2,900	2,900
UKG	Spec	Mnths 4-9	Increase	GBP	2,750	2,500	2,970	2,700
UKG	Hedge/Member	Mnths 4-9	Increase	GBP	2,500	2,500	2,700	2,700
UKG	Spec	Mnths 10+	Increase	GBP	1,430	1,300	1,650	1,500
UKG	Hedge/Member	Mnths 10+	Increase	GBP	1,300	1,300	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
UK NBP NATURAL GAS FRONT MTH FUT (NBP)								
NBP	Spec	Mnth 1	Increase	USD	14,850	13,500	16,280	14,800
NBP	Hedge/Member	Mnth 1	Increase	USD	13,500	13,500	14,800	14,800
NBP	Spec	Mnths 2	Increase	USD	13,860	12,600	14,740	13,400
NBP	Hedge/Member	Mnths 2	Increase	USD	12,600	12,600	13,400	13,400
NBP	Spec	Mnths 3+	Increase	USD	12,320	11,200	13,310	12,100
NBP	Hedge/Member	Mnths 3+	Increase	USD	11,200	11,200	12,100	12,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
AGRICULTURE - Intra Spreads								
Class IV Milk (DK) - Month 1 vs. Months 2-5 (CLASS IV MILK FUTURE)								
DK	Spec		Decrease	USD	1,210	1,100	880	800
DK	Hedge/Member		Decrease	USD	1,100	1,100	800	800
Class IV Milk (DK) - Months 6+ vs. Months 6+ (CLASS IV MILK FUTURE)								
DK	Spec		Decrease	USD	2,255	2,050	1,485	1,350
DK	Hedge/Member		Decrease	USD	2,050	2,050	1,350	1,350
Class IV Milk (DK) - Months2-5 vs. Months 6+ (CLASS IV MILK FUTURE)								
DK	Spec		Decrease	USD	1,848	1,680	990	900
DK	Hedge/Member		Decrease	USD	1,680	1,680	900	900
CME Dry Whey Futures (DY) - Month 1 vs Months 3-12 (CME DRY WHEY FUTURES)								
DY	Spec		Decrease	USD	1,056	960	715	650
DY	Hedge/Member		Decrease	USD	960	960	650	650
CME Dry Whey Futures (DY) - Month 2 vs Months 3-12 (CME DRY WHEY FUTURES)								
DY	Spec		Decrease	USD	1,265	1,150	1,100	1,000
DY	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
CME Dry Whey Futures (DY) - Months 1 vs Months 13+ (CME DRY WHEY FUTURES)								
DY	Spec		Decrease	USD	1,018	925	715	650
DY	Hedge/Member		Decrease	USD	925	925	650	650
CME Dry Whey Futures (DY) - Months 13+ vs Months 13+ (CME DRY WHEY FUTURES)								
DY	Spec		Decrease	USD	1,595	1,450	1,430	1,300
DY	Hedge/Member		Decrease	USD	1,450	1,450	1,300	1,300
Consecutive Spread Months 4+ (BLOCK CHEESE FUTURES)								
BLK	Spec		Decrease	USD	1,045	950	770	700
BLK	Hedge/Member		Decrease	USD	950	950	700	700
Consecutive Spread Months 4+ (CASH CHEESE FUTURES)								
CSC	Spec		Decrease	USD	880	800	715	650
CSC	Hedge/Member		Decrease	USD	800	800	650	650
Goldman Sachs Commodity Index (GI) - All Months (BTIC ON S&P-GSCI COMMODITY INDEX)								
GDT	Spec		Decrease	USD	3,080	2,800	1,540	1,400
GDT	Hedge/Member		Decrease	USD	2,800	2,800	1,400	1,400
Goldman Sachs Commodity Index (GI) - All Months (S&P-GSCI COMMODITY INDEX FUTURE)								
GI	Spec		Decrease	USD	3,080	2,800	1,540	1,400
GI	Hedge/Member		Decrease	USD	2,800	2,800	1,400	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Goldman Sachs Commodity Index (GI) - All Months (S&P-GSCI COMMODITY INDEX MARKER)								
GDM	Spec		Decrease	USD	3,080	2,800	1,540	1,400
GDM	Hedge/Member		Decrease	USD	2,800	2,800	1,400	1,400
Month 1 vs Months 2-5 (CASH CHEESE FUTURES)								
CSC	Spec		Decrease	USD	1,870	1,700	1,210	1,100
CSC	Hedge/Member		Decrease	USD	1,700	1,700	1,100	1,100
Month 1 vs Months 2-5 (BLOCK CHEESE FUTURES)								
BLK	Spec		Decrease	USD	1,870	1,700	1,320	1,200
BLK	Hedge/Member		Decrease	USD	1,700	1,700	1,200	1,200
Month 1 vs Months 6+ (CASH CHEESE FUTURES)								
CSC	Spec		Decrease	USD	1,496	1,360	1,320	1,200
CSC	Hedge/Member		Decrease	USD	1,360	1,360	1,200	1,200
Month 1 vs Months 6+ (CLASS III MILK FUTURES)								
DA	Spec		Decrease	USD	1,320	1,200	990	900
DA	Hedge/Member		Decrease	USD	1,200	1,200	900	900
Month 1 vs Months 6+ (MLK MID FUTURES)								
JQ	Spec		Decrease	USD	660	600	495	450
JQ	Hedge/Member		Decrease	USD	600	600	450	450
Month 3 v 4 (CASH CHEESE FUTURES)								
CSC	Spec		Decrease	USD	1,650	1,500	1,320	1,200
CSC	Hedge/Member		Decrease	USD	1,500	1,500	1,200	1,200
Month 3 v 4 (CLASS III MILK FUTURES)								
DA	Spec		Decrease	USD	1,430	1,300	1,100	1,000
DA	Hedge/Member		Decrease	USD	1,300	1,300	1,000	1,000
Month 3 v 4 (MLK MID FUTURES)								
JQ	Spec		Decrease	USD	715	650	550	500
JQ	Hedge/Member		Decrease	USD	650	650	500	500
Month 3 vs Month 4 (BLOCK CHEESE FUTURES)								
BLK	Spec		Decrease	USD	3,300	3,000	2,200	2,000
BLK	Hedge/Member		Decrease	USD	3,000	3,000	2,000	2,000
Months 2-5 vs Months 2-5 (BLOCK CHEESE FUTURES)								
BLK	Spec		Decrease	USD	3,190	2,900	1,650	1,500
BLK	Hedge/Member		Decrease	USD	2,900	2,900	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 2-5 vs Months 6+ (BLOCK CHEESE FUTURES)								
BLK	Spec		Decrease	USD	2,310	2,100	990	900
BLK	Hedge/Member		Decrease	USD	2,100	2,100	900	900
Months 2-5 vs Months 6+ (CASH CHEESE FUTURES)								
CSC	Spec		Decrease	USD	1,980	1,800	825	750
CSC	Hedge/Member		Decrease	USD	1,800	1,800	750	750
Months 2-5 vs Months 6+ (CLASS III MILK FUTURES)								
DA	Spec		Decrease	USD	1,760	1,600	660	600
DA	Hedge/Member		Decrease	USD	1,600	1,600	600	600
Months 2-5 vs Months 6+ (MLK MID FUTURES)								
JQ	Spec		Decrease	USD	880	800	330	300
JQ	Hedge/Member		Decrease	USD	800	800	300	300
Months 6+ vs Months 6+ (BLOCK CHEESE FUTURES)								
BLK	Spec		Decrease	USD	1,210	1,100	990	900
BLK	Hedge/Member		Decrease	USD	1,100	1,100	900	900
Months 6+ vs Months 6+ (CASH CHEESE FUTURES)								
CSC	Spec		Decrease	USD	1,342	1,220	1,100	1,000
CSC	Hedge/Member		Decrease	USD	1,220	1,220	1,000	1,000
Months 6+ vs Months 6+ (CLASS III MILK FUTURES)								
DA	Spec		Decrease	USD	1,320	1,200	990	900
DA	Hedge/Member		Decrease	USD	1,200	1,200	900	900
Months 6+ vs Months 6+ (MLK MID FUTURES)								
JQ	Spec		Decrease	USD	660	600	495	450
JQ	Hedge/Member		Decrease	USD	600	600	450	450
ELECTRICITY - Intra Spreads								
PJM Financially Settled Daily Futures Peak - Tier 1 vs Tier 3 (PJM DAILY)								
JD	Spec		Increase	USD	1,320	1,200	1,430	1,300
JD	Hedge/Member		Increase	USD	1,200	1,200	1,300	1,300
PJM Financially Settled Daily Futures Peak - Tier 2 vs Tier 3 (PJM DAILY)								
JD	Spec		Increase	USD	1,320	1,200	1,430	1,300
JD	Hedge/Member		Increase	USD	1,200	1,200	1,300	1,300
PJM Financially Settled Daily Futures Peak - Tier 3 vs Tier 3 (PJM DAILY)								
JD	Spec		Increase	USD	1,100	1,000	1,430	1,300
JD	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300

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					
Dow Jones (CBOT) (11) - Month 2 vs 3 (BTIC ON E-MINI DJIA FUTURES)								
YMT	Spec		Decrease	USD	660	600	550	500
YMT	Hedge/Member		Decrease	USD	600	600	500	500
Dow Jones (CBOT) (11) - Month 2 vs 3 (E-MINI DJIA FUTURES MARKER)								
YMI	Spec		Decrease	USD	660	600	550	500
YMI	Hedge/Member		Decrease	USD	600	600	500	500
Dow Jones (CBOT) (11) - Month 2 vs 3 (E-MINI DOW ($5) FUTURES)								
YM	Spec		Decrease	USD	660	600	550	500
YM	Hedge/Member		Decrease	USD	600	600	500	500
Dow Jones (CBOT) (11) - Month 2 vs 3 (MICRO E-MINI DOW JONES AVE FUTURE)								
MYM	Spec		Decrease	USD	66	60	55	50
MYM	Hedge/Member		Decrease	USD	60	60	50	50
Dow Jones (CBOT) (11) - Month 2 vs 4 (BTIC ON E-MINI DJIA FUTURES)								
YMT	Spec		Decrease	USD	1,155	1,050	550	500
YMT	Hedge/Member		Decrease	USD	1,050	1,050	500	500
Dow Jones (CBOT) (11) - Month 2 vs 4 (E-MINI DJIA FUTURES MARKER)								
YMI	Spec		Decrease	USD	1,155	1,050	550	500
YMI	Hedge/Member		Decrease	USD	1,050	1,050	500	500
Dow Jones (CBOT) (11) - Month 2 vs 4 (E-MINI DOW ($5) FUTURES)								
YM	Spec		Decrease	USD	1,155	1,050	550	500
YM	Hedge/Member		Decrease	USD	1,050	1,050	500	500
Dow Jones (CBOT) (11) - Month 2 vs 4 (MICRO E-MINI DOW JONES AVE FUTURE)								
MYM	Spec		Decrease	USD	116	105	55	50
MYM	Hedge/Member		Decrease	USD	105	105	50	50
Dow Jones (CBOT) (11) - Month 3 vs 4 (BTIC ON E-MINI DJIA FUTURES)								
YMT	Spec		Decrease	USD	990	900	550	500
YMT	Hedge/Member		Decrease	USD	900	900	500	500
Dow Jones (CBOT) (11) - Month 3 vs 4 (E-MINI DJIA FUTURES MARKER)								
YMI	Spec		Decrease	USD	990	900	550	500
YMI	Hedge/Member		Decrease	USD	900	900	500	500
Dow Jones (CBOT) (11) - Month 3 vs 4 (E-MINI DOW ($5) FUTURES)								
YM	Spec		Decrease	USD	990	900	550	500
YM	Hedge/Member		Decrease	USD	900	900	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Dow Jones (CBOT) (11) - Month 3 vs 4 (MICRO E-MINI DOW JONES AVE FUTURE)								
MYM	Spec		Decrease	USD	99	90	55	50
MYM	Hedge/Member		Decrease	USD	90	90	50	50
Nasdaq-100 Index (ND) - Month 3 vs 4 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Spec		Decrease	USD	1,980	1,800	990	900
NQT	Hedge/Member		Decrease	USD	1,800	1,800	900	900
Nasdaq-100 Index (ND) - Month 3 vs 4 (E-MINI NASDAQ 100 FUTURES)								
NQ	Spec		Decrease	USD	1,980	1,800	990	900
NQ	Hedge/Member		Decrease	USD	1,800	1,800	900	900
Nasdaq-100 Index (ND) - Month 3 vs 4 (E-MINI NASDAQ-100 FUT TACO MARKER)								
QQ1	Spec		Decrease	USD	1,980	1,800	990	900
QQ1	Hedge/Member		Decrease	USD	1,800	1,800	900	900
Nasdaq-100 Index (ND) - Month 3 vs 4 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Spec		Decrease	USD	1,980	1,800	990	900
NQI	Hedge/Member		Decrease	USD	1,800	1,800	900	900
Nasdaq-100 Index (ND) - Month 3 vs 4 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Spec		Decrease	USD	198	180	99	90
MNQ	Hedge/Member		Decrease	USD	180	180	90	90
Nasdaq-100 Index (ND) - Month 3 vs 4 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Spec		Decrease	USD	1,980	1,800	990	900
NQQ	Hedge/Member		Decrease	USD	1,800	1,800	900	900
Nasdaq-100 Index (ND) - Months 2 vs 3 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Spec		Decrease	USD	1,980	1,800	990	900
NQT	Hedge/Member		Decrease	USD	1,800	1,800	900	900
Nasdaq-100 Index (ND) - Months 2 vs 3 (E-MINI NASDAQ 100 FUTURES)								
NQ	Spec		Decrease	USD	1,980	1,800	990	900
NQ	Hedge/Member		Decrease	USD	1,800	1,800	900	900
Nasdaq-100 Index (ND) - Months 2 vs 3 (E-MINI NASDAQ-100 FUT TACO MARKER)								
QQ1	Spec		Decrease	USD	1,980	1,800	990	900
QQ1	Hedge/Member		Decrease	USD	1,800	1,800	900	900
Nasdaq-100 Index (ND) - Months 2 vs 3 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Spec		Decrease	USD	1,980	1,800	990	900
NQI	Hedge/Member		Decrease	USD	1,800	1,800	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Nasdaq-100 Index (ND) - Months 2 vs 3 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Spec		Decrease	USD	198	180	99	90
MNQ	Hedge/Member		Decrease	USD	180	180	90	90
Nasdaq-100 Index (ND) - Months 2 vs 3 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Spec		Decrease	USD	1,980	1,800	990	900
NQQ	Hedge/Member		Decrease	USD	1,800	1,800	900	900
Nasdaq-100 Index (ND) - Months 2 vs 4 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Spec		Decrease	USD	1,320	1,200	990	900
NQT	Hedge/Member		Decrease	USD	1,200	1,200	900	900
Nasdaq-100 Index (ND) - Months 2 vs 4 (E-MINI NASDAQ 100 FUTURES)								
NQ	Spec		Decrease	USD	1,320	1,200	990	900
NQ	Hedge/Member		Decrease	USD	1,200	1,200	900	900
Nasdaq-100 Index (ND) - Months 2 vs 4 (E-MINI NASDAQ-100 FUT TACO MARKER)								
QQ1	Spec		Decrease	USD	1,320	1,200	990	900
QQ1	Hedge/Member		Decrease	USD	1,200	1,200	900	900
Nasdaq-100 Index (ND) - Months 2 vs 4 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Spec		Decrease	USD	1,320	1,200	990	900
NQI	Hedge/Member		Decrease	USD	1,200	1,200	900	900
Nasdaq-100 Index (ND) - Months 2 vs 4 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Spec		Decrease	USD	132	120	99	90
MNQ	Hedge/Member		Decrease	USD	120	120	90	90
Nasdaq-100 Index (ND) - Months 2 vs 4 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Spec		Decrease	USD	1,320	1,200	990	900
NQQ	Hedge/Member		Decrease	USD	1,200	1,200	900	900
S&P 500 Annual Dividend Index Future: Months 1-3 vs Months 10-11 (S&P 500 ANNUAL DIVIDEND INDEX FUT)								
SDA	Spec		Decrease	USD	1,540	1,400	1,320	1,200
SDA	Hedge/Member		Decrease	USD	1,400	1,400	1,200	1,200
S&P 500 Annual Dividend Index Future: Months 1-3 vs Months 4-6 (S&P 500 ANNUAL DIVIDEND INDEX FUT)								
SDA	Spec		Decrease	USD	963	875	715	650
SDA	Hedge/Member		Decrease	USD	875	875	650	650
S&P 500 Annual Dividend Index Future: Months 1-3 vs Months 7-9 (S&P 500 ANNUAL DIVIDEND INDEX FUT)								
SDA	Spec		Decrease	USD	1,232	1,120	1,100	1,000
SDA	Hedge/Member		Decrease	USD	1,120	1,120	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
S&P 500 Annual Dividend Index Future: Months 4-6 vs Months 10-11 (S&P 500 ANNUAL DIVIDEND INDEX FUT)								
SDA	Spec		Decrease	USD	1,485	1,350	1,100	1,000
SDA	Hedge/Member		Decrease	USD	1,350	1,350	1,000	1,000
S&P 500 Annual Dividend Index Future: Months 4-6 vs Months 4-6 (S&P 500 ANNUAL DIVIDEND INDEX FUT)								
SDA	Spec		Decrease	USD	880	800	660	600
SDA	Hedge/Member		Decrease	USD	800	800	600	600
S&P 500 Annual Dividend Index Future: Months 4-6 vs Months 7-9 (S&P 500 ANNUAL DIVIDEND INDEX FUT)								
SDA	Spec		Decrease	USD	1,100	1,000	990	900
SDA	Hedge/Member		Decrease	USD	1,000	1,000	900	900
S&P 500 QUARTERLY DIVIDEND INDEX (SDI) - Months 1 vs 3 (S&P 500 QUARLY DIVIDEND INDEX FUT)								
SDI	Spec		Decrease	USD	2,090	1,900	1,980	1,800
SDI	Hedge/Member		Decrease	USD	1,900	1,900	1,800	1,800
S&P 500 QUARTERLY DIVIDEND INDEX (SDI) - Months 1 vs 4 (S&P 500 QUARLY DIVIDEND INDEX FUT)								
SDI	Spec		Decrease	USD	2,090	1,900	1,980	1,800
SDI	Hedge/Member		Decrease	USD	1,900	1,900	1,800	1,800
S&P 500 QUARTERLY DIVIDEND INDEX (SDI) - Months 2 vs 3 (S&P 500 QUARLY DIVIDEND INDEX FUT)								
SDI	Spec		Decrease	USD	2,090	1,900	1,760	1,600
SDI	Hedge/Member		Decrease	USD	1,900	1,900	1,600	1,600
S&P 500 QUARTERLY DIVIDEND INDEX (SDI) - Months 2 vs 4 (S&P 500 QUARLY DIVIDEND INDEX FUT)								
SDI	Spec		Decrease	USD	2,090	1,900	1,760	1,600
SDI	Hedge/Member		Decrease	USD	1,900	1,900	1,600	1,600
S&P 500 QUARTERLY DIVIDEND INDEX (SDI) - Months 3 vs 4 (S&P 500 QUARLY DIVIDEND INDEX FUT)								
SDI	Spec		Decrease	USD	2,090	1,900	1,760	1,600
SDI	Hedge/Member		Decrease	USD	1,900	1,900	1,600	1,600
S&P 500 QUARTERLY DIVIDEND INDEX (SDI) - Months 3 vs 5 (S&P 500 QUARLY DIVIDEND INDEX FUT)								
SDI	Spec		Decrease	USD	2,090	1,900	1,760	1,600
SDI	Hedge/Member		Decrease	USD	1,900	1,900	1,600	1,600
S&P 500 Stock Index - Month 2 vs 3 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Spec		Decrease	USD	660	600	440	400
EST	Hedge/Member		Decrease	USD	600	600	400	400
S&P 500 Stock Index - Month 2 vs 3 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Spec		Decrease	USD	660	600	440	400
ESI	Hedge/Member		Decrease	USD	600	600	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
S&P 500 Stock Index - Month 2 vs 3 (E-MINI S&P 500 FUTURES)								
ES	Spec		Decrease	USD	660	600	440	400
ES	Hedge/Member		Decrease	USD	600	600	400	400
S&P 500 Stock Index - Month 2 vs 3 (MICRO E-MINI S&P 500 FUTURES)								
MES	Spec		Decrease	USD	66	60	44	40
MES	Hedge/Member		Decrease	USD	60	60	40	40
S&P 500 Stock Index - Month 2 vs 3 (S&P 500 FUTURES)								
SP	Spec		Decrease	USD	3,300	3,000	2,200	2,000
SP	Hedge/Member		Decrease	USD	3,000	3,000	2,000	2,000
S&P 500 Stock Index - Month 2 vs 3 (TACO ON E-MINI S&P 500 FUTURES)								
ESQ	Spec		Decrease	USD	660	600	440	400
ESQ	Hedge/Member		Decrease	USD	600	600	400	400
S&P 500 Stock Index - Month 2 vs 4 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Spec		Decrease	USD	1,238	1,125	605	550
EST	Hedge/Member		Decrease	USD	1,125	1,125	550	550
S&P 500 Stock Index - Month 2 vs 4 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Spec		Decrease	USD	1,238	1,125	605	550
ESI	Hedge/Member		Decrease	USD	1,125	1,125	550	550
S&P 500 Stock Index - Month 2 vs 4 (E-MINI S&P 500 FUTURES)								
ES	Spec		Decrease	USD	1,238	1,125	605	550
ES	Hedge/Member		Decrease	USD	1,125	1,125	550	550
S&P 500 Stock Index - Month 2 vs 4 (MICRO E-MINI S&P 500 FUTURES)								
MES	Spec		Decrease	USD	124	113	61	55
MES	Hedge/Member		Decrease	USD	113	113	55	55
S&P 500 Stock Index - Month 2 vs 4 (S&P 500 FUTURES)								
SP	Spec		Decrease	USD	6,188	5,625	3,025	2,750
SP	Hedge/Member		Decrease	USD	5,625	5,625	2,750	2,750
S&P 500 Stock Index - Month 2 vs 4 (TACO ON E-MINI S&P 500 FUTURES)								
ESQ	Spec		Decrease	USD	1,238	1,125	605	550
ESQ	Hedge/Member		Decrease	USD	1,125	1,125	550	550
S&P 500 Stock Index - Month 3 vs 4 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Spec		Decrease	USD	1,238	1,125	605	550
EST	Hedge/Member		Decrease	USD	1,125	1,125	550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
S&P 500 Stock Index - Month 3 vs 4 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Spec		Decrease	USD	1,238	1,125	605	550
ESI	Hedge/Member		Decrease	USD	1,125	1,125	550	550
S&P 500 Stock Index - Month 3 vs 4 (E-MINI S&P 500 FUTURES)								
ES	Spec		Decrease	USD	1,238	1,125	605	550
ES	Hedge/Member		Decrease	USD	1,125	1,125	550	550
S&P 500 Stock Index - Month 3 vs 4 (MICRO E-MINI S&P 500 FUTURES)								
MES	Spec		Decrease	USD	124	113	61	55
MES	Hedge/Member		Decrease	USD	113	113	55	55
S&P 500 Stock Index - Month 3 vs 4 (S&P 500 FUTURES)								
SP	Spec		Decrease	USD	6,188	5,625	3,025	2,750
SP	Hedge/Member		Decrease	USD	5,625	5,625	2,750	2,750
S&P 500 Stock Index - Month 3 vs 4 (TACO ON E-MINI S&P 500 FUTURES)								
ESQ	Spec		Decrease	USD	1,238	1,125	605	550
ESQ	Hedge/Member		Decrease	USD	1,125	1,125	550	550
INTEREST RATES - Intra Spreads								
Micro 10-Year Yield Futures - Calendar Spread (MICRO 10-YEAR YIELD FUTURES)								
10Y	Spec		New	USD			94	85
10Y	Hedge/Member		New	USD			85	85
Micro 2-Year Yield Futures - Calendar Spread (MICRO 2-YEAR YIELD FUTURES)								
2YY	Spec		New	USD			66	60
2YY	Hedge/Member		New	USD			60	60
Micro 30-Year Yield Futures - Calendar Spread (MICRO 30-YEAR YIELD FUTURES)								
30Y	Spec		New	USD			110	100
30Y	Hedge/Member		New	USD			100	100
Micro 5-Year Yield Futures - Calendar Spread (MICRO 5-YEAR YIELD FUTURES)								
5YY	Spec		New	USD			77	70
5YY	Hedge/Member		New	USD			70	70

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL - Inter-commodity Spread Rates						
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs DATED BRENT (PLATTS) DAILY SWAP FUTURES (NY-7G - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
Spread Credit Rate	New	+1:-1			70%	70%
FX - Inter-commodity Spread Rates						
AUSTRALIAN DOLLAR (AD) vs CROSS RATE AUSTRALIAN DOLLAR/NEW ZEELAND DOLLAR (AN)						
Spread Credit Rate	Decrease	+2:-1	25%	25%	0%	0%
AUSTRALIAN DOLLAR/JAPANESE YEN CROSSRATE (AJ - CME) vs AUSTRALIAN DOLLAR/NEW ZEALAND DOLLAR CROSSRATE (RY - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
Canadian Dollar (CD) vs. Cross Rate Australian Dollar/Canadian Dollar (AC)						
Spread Credit Rate	Decrease	+2:+1	30%	30%	0%	0%
Cross Rate Australian Dollar/Japanese Yen (AJ) vs. Japanese Yen (JY)						
Spread Credit Rate	Decrease	+8:+5	25%	25%	0%	0%
INTEREST RATES - Inter-commodity Spread Rates						
10-Year Micro Yield Future (10Y) vs 10-Year T-Note (21)						
Spread Credit Rate	New	+8:+1			80%	80%
10-Year Micro Yield Future (10Y) vs 1-Month SOFR Future (SR1) contract 1						
Spread Credit Rate	New	+4:+1			25%	25%
10-Year Micro Yield Future (10Y) vs 1-Month SOFR Future (SR1) contract 2						
Spread Credit Rate	New	+4:+1			25%	25%
10-Year Micro Yield Future (10Y) vs 1-Month SOFR Future (SR1) contract 3						
Spread Credit Rate	New	+4:+1			25%	25%
10-Year Micro Yield Future (10Y) vs 1-Month SOFR Future (SR1) contract 4						
Spread Credit Rate	New	+4:+1			30%	30%
10-Year Micro Yield Future (10Y) vs 1-Month SOFR Future (SR1) contract 5						
Spread Credit Rate	New	+4:+1			30%	30%
10-Year Micro Yield Future (10Y) vs 1-Month SOFR Future (SR1) contract 6						
Spread Credit Rate	New	+4:+1			35%	35%
10-Year Micro Yield Future (10Y) vs 1-Month SOFR Future (SR1) contracts 7+						
Spread Credit Rate	New	+4:+1			35%	35%
10-Year Micro Yield Future (10Y) vs 2-Year T-Note (26)						
Spread Credit Rate	New	+4:+1			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
10-Year Micro Yield Future (10Y) vs 30-Year Bond (17)						
Spread Credit Rate	New	+19:+1			75%	75%
10-Year Micro Yield Future (10Y) vs 30-Year Micro Yield Future (30Y)						
Spread Credit Rate	New	+1:-1			80%	80%
10-Year Micro Yield Future (10Y) vs 3-Month SOFR Future (SR3) contract 1						
Spread Credit Rate	New	+5:+2			30%	30%
10-Year Micro Yield Future (10Y) vs 3-Month SOFR Future (SR3) contract 2						
Spread Credit Rate	New	+5:+2			30%	30%
10-Year Micro Yield Future (10Y) vs 3-Month SOFR Future (SR3) contract 3						
Spread Credit Rate	New	+5:+2			30%	30%
10-Year Micro Yield Future (10Y) vs 3-Month SOFR Future (SR3) contracts 13-16						
Spread Credit Rate	New	+5:+2			70%	70%
10-Year Micro Yield Future (10Y) vs 3-Month SOFR Future (SR3) contracts 17+						
Spread Credit Rate	New	+5:+2			70%	70%
10-Year Micro Yield Future (10Y) vs 3-Month SOFR Future (SR3) contracts 4-5						
Spread Credit Rate	New	+5:+2			35%	35%
10-Year Micro Yield Future (10Y) vs 3-Month SOFR Future (SR3) contracts 6-8						
Spread Credit Rate	New	+5:+2			45%	45%
10-Year Micro Yield Future (10Y) vs 3-Month SOFR Future (SR3) contracts 9-12						
Spread Credit Rate	New	+5:+2			60%	60%
10-Year Micro Yield Future (10Y) vs 3-Year T-Note (3YR)						
Spread Credit Rate	New	+6:+1			50%	50%
10-Year Micro Yield Future (10Y) vs 5-Year T-Note (25)						
Spread Credit Rate	New	+5:+1			60%	60%
10-Year Micro Yield Future (10Y) vs Eurodollar Future (ED) contracts 1-3						
Spread Credit Rate	New	+5:+2			35%	35%
10-Year Micro Yield Future (10Y) vs Eurodollar Future (ED) contracts 13-16						
Spread Credit Rate	New	+5:+2			60%	60%
10-Year Micro Yield Future (10Y) vs Eurodollar Future (ED) contracts 17-20						
Spread Credit Rate	New	+5:+2			70%	70%
10-Year Micro Yield Future (10Y) vs Eurodollar Future (ED) contracts 21-24						
Spread Credit Rate	New	+5:+2			75%	75%
10-Year Micro Yield Future (10Y) vs Eurodollar Future (ED) contracts 25-28						
Spread Credit Rate	New	+5:+2			75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
10-Year Micro Yield Future (10Y) vs Eurodollar Future (ED) contracts 29-32						
Spread Credit Rate	New	+5:+2			70%	70%
10-Year Micro Yield Future (10Y) vs Eurodollar Future (ED) contracts 33-36						
Spread Credit Rate	New	+5:+2			70%	70%
10-Year Micro Yield Future (10Y) vs Eurodollar Future (ED) contracts 37-40						
Spread Credit Rate	New	+5:+2			60%	60%
10-Year Micro Yield Future (10Y) vs Eurodollar Future (ED) contracts 41+						
Spread Credit Rate	New	+5:+2			60%	60%
10-Year Micro Yield Future (10Y) vs Eurodollar Future (ED) contracts 4-8						
Spread Credit Rate	New	+5:+2			40%	40%
10-Year Micro Yield Future (10Y) vs Eurodollar Future (ED) contracts 9-12						
Spread Credit Rate	New	+5:+2			45%	45%
10-Year Micro Yield Future (10Y) vs Fed Fund Future (41) contract 1						
Spread Credit Rate	New	+4:+1			25%	25%
10-Year Micro Yield Future (10Y) vs Fed Fund Future (41) contracts 13+						
Spread Credit Rate	New	+4:+1			50%	50%
10-Year Micro Yield Future (10Y) vs Fed Fund Future (41) contracts 2-5						
Spread Credit Rate	New	+4:+1			35%	35%
10-Year Micro Yield Future (10Y) vs Fed Fund Future (41) contracts 6-8						
Spread Credit Rate	New	+4:+1			35%	35%
10-Year Micro Yield Future (10Y) vs Fed Fund Future (41) contracts 9-12						
Spread Credit Rate	New	+4:+1			45%	45%
10-Year Micro Yield Future (10Y) vs Ultra Bond (UBE)						
Spread Credit Rate	New	+37:+1			75%	75%
10-Year Micro Yield Future (10Y) vs Ultra T-Note (TN)						
Spread Credit Rate	New	+13:+1			75%	75%
2-Year Micro Yield Future (2YY) vs 10-Year Micro Yield Future (10Y)						
Spread Credit Rate	New	+1:-1			50%	50%
2-Year Micro Yield Future (2YY) vs 10-Year T-Note (21)						
Spread Credit Rate	New	+8:+1			60%	60%
2-Year Micro Yield Future (2YY) vs 10-Year Ultra T-Note (TN)						
Spread Credit Rate	New	+13:+1			55%	55%
2-Year Micro Yield Future (2YY) vs 1-Month SOFR Future (SR1) contract 1						
Spread Credit Rate	New	+4:+1			70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
2-Year Micro Yield Future (2YY) vs 1-Month SOFR Future (SR1) contract 2						
Spread Credit Rate	New	+4:+1			70%	70%
2-Year Micro Yield Future (2YY) vs 1-Month SOFR Future (SR1) contract 3						
Spread Credit Rate	New	+4:+1			70%	70%
2-Year Micro Yield Future (2YY) vs 1-Month SOFR Future (SR1) contract 4						
Spread Credit Rate	New	+4:+1			70%	70%
2-Year Micro Yield Future (2YY) vs 1-Month SOFR Future (SR1) contract 5						
Spread Credit Rate	New	+4:+1			70%	70%
2-Year Micro Yield Future (2YY) vs 1-Month SOFR Future (SR1) contract 6						
Spread Credit Rate	New	+4:+1			70%	70%
2-Year Micro Yield Future (2YY) vs 1-Month SOFR Future (SR1) contracts 7+						
Spread Credit Rate	New	+4:+1			70%	70%
2-Year Micro Yield Future (2YY) vs 2-Year T-Note (26)						
Spread Credit Rate	New	+4:+1			75%	75%
2-Year Micro Yield Future (2YY) vs 30-Year Bond (17)						
Spread Credit Rate	New	+19:+1			50%	50%
2-Year Micro Yield Future (2YY) vs 30-Year Micro Yield Future (30Y)						
Spread Credit Rate	New	+1:-1			50%	50%
2-Year Micro Yield Future (2YY) vs 3-Month SOFR Future (SR3) contract 1						
Spread Credit Rate	New	+5:+2			75%	75%
2-Year Micro Yield Future (2YY) vs 3-Month SOFR Future (SR3) contract 2						
Spread Credit Rate	New	+5:+2			75%	75%
2-Year Micro Yield Future (2YY) vs 3-Month SOFR Future (SR3) contract 3						
Spread Credit Rate	New	+5:+2			75%	75%
2-Year Micro Yield Future (2YY) vs 3-Month SOFR Future (SR3) contracts 13-16						
Spread Credit Rate	New	+5:+2			45%	45%
2-Year Micro Yield Future (2YY) vs 3-Month SOFR Future (SR3) contracts 17+						
Spread Credit Rate	New	+5:+2			40%	40%
2-Year Micro Yield Future (2YY) vs 3-Month SOFR Future (SR3) contracts 4-5						
Spread Credit Rate	New	+5:+2			70%	70%
2-Year Micro Yield Future (2YY) vs 3-Month SOFR Future (SR3) contracts 6-8						
Spread Credit Rate	New	+5:+2			65%	65%
2-Year Micro Yield Future (2YY) vs 3-Month SOFR Future (SR3) contracts 9-12						
Spread Credit Rate	New	+5:+2			55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
2-Year Micro Yield Future (2YY) vs 3-Year T-Note (3YR)						
Spread Credit Rate	New	+6:+1			70%	70%
2-Year Micro Yield Future (2YY) vs 5-Year Micro Yield Future (5YY)						
Spread Credit Rate	New	+1:-1			70%	70%
2-Year Micro Yield Future (2YY) vs 5-Year T-Note (25)						
Spread Credit Rate	New	+5:+1			70%	70%
2-Year Micro Yield Future (2YY) vs Eurodolar Future (ED) contracts 1-3						
Spread Credit Rate	New	+5:+2			75%	75%
2-Year Micro Yield Future (2YY) vs Eurodolar Future (ED) contracts 13-16						
Spread Credit Rate	New	+5:+2			70%	70%
2-Year Micro Yield Future (2YY) vs Eurodolar Future (ED) contracts 17-20						
Spread Credit Rate	New	+5:+2			65%	65%
2-Year Micro Yield Future (2YY) vs Eurodolar Future (ED) contracts 21-24						
Spread Credit Rate	New	+5:+2			55%	55%
2-Year Micro Yield Future (2YY) vs Eurodolar Future (ED) contracts 25-28						
Spread Credit Rate	New	+5:+2			45%	45%
2-Year Micro Yield Future (2YY) vs Eurodolar Future (ED) contracts 29-32						
Spread Credit Rate	New	+5:+2			35%	35%
2-Year Micro Yield Future (2YY) vs Eurodolar Future (ED) contracts 33-36						
Spread Credit Rate	New	+5:+2			25%	25%
2-Year Micro Yield Future (2YY) vs Eurodolar Future (ED) contracts 37-40						
Spread Credit Rate	New	+5:+2			25%	25%
2-Year Micro Yield Future (2YY) vs Eurodolar Future (ED) contracts 41+						
Spread Credit Rate	New	+5:+2			25%	25%
2-Year Micro Yield Future (2YY) vs Eurodolar Future (ED) contracts 4-8						
Spread Credit Rate	New	+5:+2			75%	75%
2-Year Micro Yield Future (2YY) vs Eurodolar Future (ED) contracts 9-12						
Spread Credit Rate	New	+5:+2			75%	75%
2-Year Micro Yield Future (2YY) vs Fed Fund Future (41) contract 1						
Spread Credit Rate	New	+4:+1			70%	70%
2-Year Micro Yield Future (2YY) vs Fed Fund Future (41) contracts 13+						
Spread Credit Rate	New	+4:+1			60%	60%
2-Year Micro Yield Future (2YY) vs Fed Fund Future (41) contracts 2-5						
Spread Credit Rate	New	+4:+1			70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
2-Year Micro Yield Future (2YY) vs Fed Fund Future (41) contracts 6-8						
Spread Credit Rate	New	+4:+1			70%	70%
2-Year Micro Yield Future (2YY) vs Fed Fund Future (41) contracts 9-12						
Spread Credit Rate	New	+4:+1			70%	70%
2-Year Micro Yield Future (2YY) vs Ultra Bond (UBE)						
Spread Credit Rate	New	+37:+1			45%	45%
30-Year Micro Yield Future (30Y) vs 10-Year T-Note (21)						
Spread Credit Rate	New	+8:+1			75%	75%
30-Year Micro Yield Future (30Y) vs 1-Month SOFR Future (SR1) contract 1						
Spread Credit Rate	New	+4:+1			25%	25%
30-Year Micro Yield Future (30Y) vs 1-Month SOFR Future (SR1) contract 2						
Spread Credit Rate	New	+4:+1			25%	25%
30-Year Micro Yield Future (30Y) vs 1-Month SOFR Future (SR1) contract 3						
Spread Credit Rate	New	+4:+1			25%	25%
30-Year Micro Yield Future (30Y) vs 1-Month SOFR Future (SR1) contract 4						
Spread Credit Rate	New	+4:+1			30%	30%
30-Year Micro Yield Future (30Y) vs 1-Month SOFR Future (SR1) contract 5						
Spread Credit Rate	New	+4:+1			30%	30%
30-Year Micro Yield Future (30Y) vs 1-Month SOFR Future (SR1) contract 6						
Spread Credit Rate	New	+4:+1			30%	30%
30-Year Micro Yield Future (30Y) vs 1-Month SOFR Future (SR1) contracts 7+						
Spread Credit Rate	New	+4:+1			35%	35%
30-Year Micro Yield Future (30Y) vs 2-Year T-Note (26)						
Spread Credit Rate	New	+4:+1			40%	40%
30-Year Micro Yield Future (30Y) vs 30-Year Bond (17)						
Spread Credit Rate	New	+19:+1			80%	80%
30-Year Micro Yield Future (30Y) vs 3-Month SOFR Future (SR3) contract 1						
Spread Credit Rate	New	+5:+2			30%	30%
30-Year Micro Yield Future (30Y) vs 3-Month SOFR Future (SR3) contract 2						
Spread Credit Rate	New	+5:+2			30%	30%
30-Year Micro Yield Future (30Y) vs 3-Month SOFR Future (SR3) contract 3						
Spread Credit Rate	New	+5:+2			30%	30%
30-Year Micro Yield Future (30Y) vs 3-Month SOFR Future (SR3) contracts 13-16						
Spread Credit Rate	New	+5:+2			65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
30-Year Micro Yield Future (30Y) vs 3-Month SOFR Future (SR3) contracts 17+						
Spread Credit Rate	New	+5:+2			65%	65%
30-Year Micro Yield Future (30Y) vs 3-Month SOFR Future (SR3) contracts 4-5						
Spread Credit Rate	New	+5:+2			35%	35%
30-Year Micro Yield Future (30Y) vs 3-Month SOFR Future (SR3) contracts 6-8						
Spread Credit Rate	New	+5:+2			45%	45%
30-Year Micro Yield Future (30Y) vs 3-Month SOFR Future (SR3) contracts 9-12						
Spread Credit Rate	New	+5:+2			60%	60%
30-Year Micro Yield Future (30Y) vs 3-Year T-Note (3YR)						
Spread Credit Rate	New	+6:+1			50%	50%
30-Year Micro Yield Future (30Y) vs 5-Year T-Note (25)						
Spread Credit Rate	New	+5:+1			60%	60%
30-Year Micro Yield Future (30Y) vs Eurodollar Future (ED) contracts 1-3						
Spread Credit Rate	New	+5:+2			35%	35%
30-Year Micro Yield Future (30Y) vs Eurodollar Future (ED) contracts 13-16						
Spread Credit Rate	New	+5:+2			60%	60%
30-Year Micro Yield Future (30Y) vs Eurodollar Future (ED) contracts 17-20						
Spread Credit Rate	New	+5:+2			65%	65%
30-Year Micro Yield Future (30Y) vs Eurodollar Future (ED) contracts 21-24						
Spread Credit Rate	New	+5:+2			70%	70%
30-Year Micro Yield Future (30Y) vs Eurodollar Future (ED) contracts 25-28						
Spread Credit Rate	New	+5:+2			70%	70%
30-Year Micro Yield Future (30Y) vs Eurodollar Future (ED) contracts 29-32						
Spread Credit Rate	New	+5:+2			70%	70%
30-Year Micro Yield Future (30Y) vs Eurodollar Future (ED) contracts 33-36						
Spread Credit Rate	New	+5:+2			70%	70%
30-Year Micro Yield Future (30Y) vs Eurodollar Future (ED) contracts 37-40						
Spread Credit Rate	New	+5:+2			60%	60%
30-Year Micro Yield Future (30Y) vs Eurodollar Future (ED) contracts 41+						
Spread Credit Rate	New	+5:+2			60%	60%
30-Year Micro Yield Future (30Y) vs Eurodollar Future (ED) contracts 4-8						
Spread Credit Rate	New	+5:+2			40%	40%
30-Year Micro Yield Future (30Y) vs Eurodollar Future (ED) contracts 9-12						
Spread Credit Rate	New	+5:+2			45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
30-Year Micro Yield Future (30Y) vs Fed Fund Future (41) contract 1						
Spread Credit Rate	New	+4:+1			25%	25%
30-Year Micro Yield Future (30Y) vs Fed Fund Future (41) contracts 13+						
Spread Credit Rate	New	+4:+1			50%	50%
30-Year Micro Yield Future (30Y) vs Fed Fund Future (41) contracts 2-5						
Spread Credit Rate	New	+4:+1			35%	35%
30-Year Micro Yield Future (30Y) vs Fed Fund Future (41) contracts 6-8						
Spread Credit Rate	New	+4:+1			40%	40%
30-Year Micro Yield Future (30Y) vs Fed Fund Future (41) contracts 9-12						
Spread Credit Rate	New	+4:+1			45%	45%
30-Year Micro Yield Future (30Y) vs Ultra Bond (UBE)						
Spread Credit Rate	New	+37:+1			75%	75%
30-Year Micro Yield Future (30Y) vs Ultra T-Note (TN)						
Spread Credit Rate	New	+13:+1			75%	75%
5-Year Micro Yield Future (5YY) vs 10-Year Micro Yield Future (10Y)						
Spread Credit Rate	New	+1:-1			75%	75%
5-Year Micro Yield Future (5YY) vs 1-Month SOFR Future (SR1) contract 1						
Spread Credit Rate	New	+4:+1			40%	40%
5-Year Micro Yield Future (5YY) vs 1-Month SOFR Future (SR1) contract 2						
Spread Credit Rate	New	+4:+1			40%	40%
5-Year Micro Yield Future (5YY) vs 1-Month SOFR Future (SR1) contract 3						
Spread Credit Rate	New	+4:+1			45%	45%
5-Year Micro Yield Future (5YY) vs 1-Month SOFR Future (SR1) contract 4						
Spread Credit Rate	New	+4:+1			50%	50%
5-Year Micro Yield Future (5YY) vs 1-Month SOFR Future (SR1) contract 5						
Spread Credit Rate	New	+4:+1			50%	50%
5-Year Micro Yield Future (5YY) vs 1-Month SOFR Future (SR1) contract 6						
Spread Credit Rate	New	+4:+1			50%	50%
5-Year Micro Yield Future (5YY) vs 1-Month SOFR Future (SR1) contracts 7+						
Spread Credit Rate	New	+4:+1			55%	55%
5-Year Micro Yield Future (5YY) vs 2-Year T-Note (21)						
Spread Credit Rate	New	+8:+1			80%	80%
5-Year Micro Yield Future (5YY) vs 2-Year T-Note (26)						
Spread Credit Rate	New	+4:+1			60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
5-Year Micro Yield Future (5YY) vs 30-Year Bond (17)						
Spread Credit Rate	New	+19:+1			70%	70%
5-Year Micro Yield Future (5YY) vs 30-Year Micro Yield Future (30Y)						
Spread Credit Rate	New	+1:-1			60%	60%
5-Year Micro Yield Future (5YY) vs 3-Month SOFR Future (SR3) contract 1						
Spread Credit Rate	New	+5:+2			50%	50%
5-Year Micro Yield Future (5YY) vs 3-Month SOFR Future (SR3) contract 2						
Spread Credit Rate	New	+5:+2			55%	55%
5-Year Micro Yield Future (5YY) vs 3-Month SOFR Future (SR3) contract 3						
Spread Credit Rate	New	+5:+2			55%	55%
5-Year Micro Yield Future (5YY) vs 3-Month SOFR Future (SR3) contracts 13-16						
Spread Credit Rate	New	+5:+2			75%	75%
5-Year Micro Yield Future (5YY) vs 3-Month SOFR Future (SR3) contracts 17+						
Spread Credit Rate	New	+5:+2			70%	70%
5-Year Micro Yield Future (5YY) vs 3-Month SOFR Future (SR3) contracts 4-5						
Spread Credit Rate	New	+5:+2			60%	60%
5-Year Micro Yield Future (5YY) vs 3-Month SOFR Future (SR3) contracts 6-8						
Spread Credit Rate	New	+5:+2			70%	70%
5-Year Micro Yield Future (5YY) vs 3-Month SOFR Future (SR3) contracts 9-12						
Spread Credit Rate	New	+5:+2			75%	75%
5-Year Micro Yield Future (5YY) vs 3-Year T-Note (3YR)						
Spread Credit Rate	New	+6:+1			70%	70%
5-Year Micro Yield Future (5YY) vs 5-Year T-Note (25)						
Spread Credit Rate	New	+5:+1			80%	80%
5-Year Micro Yield Future (5YY) vs Eurodollar Future (ED) contracts 1-3						
Spread Credit Rate	New	+5:+2			50%	50%
5-Year Micro Yield Future (5YY) vs Eurodollar Future (ED) contracts 13-16						
Spread Credit Rate	New	+5:+2			65%	65%
5-Year Micro Yield Future (5YY) vs Eurodollar Future (ED) contracts 17-20						
Spread Credit Rate	New	+5:+2			75%	75%
5-Year Micro Yield Future (5YY) vs Eurodollar Future (ED) contracts 21-24						
Spread Credit Rate	New	+5:+2			75%	75%
5-Year Micro Yield Future (5YY) vs Eurodollar Future (ED) contracts 25-28						
Spread Credit Rate	New	+5:+2			75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
5-Year Micro Yield Future (5YY) vs Eurodollar Future (ED) contracts 29-32						
Spread Credit Rate	New	+5:+2			70%	70%
5-Year Micro Yield Future (5YY) vs Eurodollar Future (ED) contracts 33-36						
Spread Credit Rate	New	+5:+2			70%	70%
5-Year Micro Yield Future (5YY) vs Eurodollar Future (ED) contracts 37-40						
Spread Credit Rate	New	+5:+2			60%	60%
5-Year Micro Yield Future (5YY) vs Eurodollar Future (ED) contracts 41+						
Spread Credit Rate	New	+5:+2			60%	60%
5-Year Micro Yield Future (5YY) vs Eurodollar Future (ED) contracts 4-8						
Spread Credit Rate	New	+5:+2			55%	55%
5-Year Micro Yield Future (5YY) vs Eurodollar Future (ED) contracts 9-12						
Spread Credit Rate	New	+5:+2			60%	60%
5-Year Micro Yield Future (5YY) vs Fed Fund Future (41) contract 1						
Spread Credit Rate	New	+4:+1			40%	40%
5-Year Micro Yield Future (5YY) vs Fed Fund Future (41) contracts 13+						
Spread Credit Rate	New	+4:+1			65%	65%
5-Year Micro Yield Future (5YY) vs Fed Fund Future (41) contracts 2-5						
Spread Credit Rate	New	+4:+1			50%	50%
5-Year Micro Yield Future (5YY) vs Fed Fund Future (41) contracts 6-8						
Spread Credit Rate	New	+4:+1			55%	55%
5-Year Micro Yield Future (5YY) vs Fed Fund Future (41) contracts 9-12						
Spread Credit Rate	New	+4:+1			55%	55%
5-Year Micro Yield Future (5YY) vs Ultra Bond (UBE)						
Spread Credit Rate	New	+37:+1			65%	65%
5-Year Micro Yield Future (5YY) vs Ultra T-Note (TN)						
Spread Credit Rate	New	+13:+1			75%	75%