



22-443

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Tuesday, November 15, 2022

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

Wednesday, November 16, 2022.

Current rates as of:

Tuesday, November 15, 2022.

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								
ADJ INT RATE FOR NASDAQ 100 RTN MKR (AQM)								
AQM	Non-HRP		Increase	USD	15,000	15,000	15,800	15,800
AQM	HRP		Increase	USD	16,500	15,000	17,380	15,800
AQM	Non-HRP	Months 2+	Increase	USD	15,000	15,000	15,800	15,800
AQM	HRP	Months 2+	Increase	USD	16,500	15,000	17,380	15,800
ADJ INT RATE FOR NASDAQ 100 T RET (AQR)								
AQR	Non-HRP		Increase	USD	15,000	15,000	15,800	15,800
AQR	HRP		Increase	USD	16,500	15,000	17,380	15,800
AQR	Non-HRP	Months 2+	Increase	USD	15,000	15,000	15,800	15,800
AQR	HRP	Months 2+	Increase	USD	16,500	15,000	17,380	15,800
ADJ INT RATE RUSS 2000 TOT RET (A2R)								
A2R	Non-HRP	Month 1	Increase	USD	5,500	5,500	5,800	5,800
A2R	HRP	Month 1	Increase	USD	6,050	5,500	6,380	5,800
A2R	Non-HRP	Months 2+	Increase	USD	5,500	5,500	5,800	5,800
A2R	HRP	Months 2+	Increase	USD	6,050	5,500	6,380	5,800
ADJ INT RATE RUSS 2000 TOT RET MKR (A2M)								
A2M	Non-HRP	Month 1	Increase	USD	5,500	5,500	5,800	5,800
A2M	HRP	Month 1	Increase	USD	6,050	5,500	6,380	5,800
A2M	Non-HRP	Months 2+	Increase	USD	5,500	5,500	5,800	5,800
A2M	HRP	Months 2+	Increase	USD	6,050	5,500	6,380	5,800
ADJUSTED INT RATE S&P500 TOTAL RET (ASR)								
ASR	Non-HRP		Increase	USD	10,000	10,000	10,600	10,600
ASR	HRP		Increase	USD	11,000	10,000	11,660	10,600
BTIC ADJ INT RATE FOR NASDAQ 100 (AQT)								
AQT	Non-HRP		Increase	USD	15,000	15,000	15,800	15,800
AQT	HRP		Increase	USD	16,500	15,000	17,380	15,800
AQT	Non-HRP	Months 2+	Increase	USD	15,000	15,000	15,800	15,800
AQT	HRP	Months 2+	Increase	USD	16,500	15,000	17,380	15,800
BTIC ADJ INT RATE RUSS 2000 TOT RET (A2T)								
A2T	Non-HRP	Month 1	Increase	USD	5,500	5,500	5,800	5,800
A2T	HRP	Month 1	Increase	USD	6,050	5,500	6,380	5,800
A2T	Non-HRP	Months 2+	Increase	USD	5,500	5,500	5,800	5,800
A2T	HRP	Months 2+	Increase	USD	6,050	5,500	6,380	5,800
BTIC EMINI RUSSELL 1000 GROWTH FUT (RGT)								
RGT	Non-HRP		Increase	USD	7,200	7,200	8,000	8,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RGT	HRP		Increase	USD	7,920	7,200	8,800	8,000
BTIC EMINI RUSSELL1000 INDEX FUT (R1T)								
R1T	Non-HRP		Increase	USD	6,000	6,000	6,600	6,600
R1T	HRP		Increase	USD	6,600	6,000	7,260	6,600
BTIC ON ADJ IR S&P 500 TOTAL RETURN (AST)								
AST	Non-HRP		Increase	USD	10,000	10,000	10,600	10,600
AST	HRP		Increase	USD	11,000	10,000	11,660	10,600
BTIC ON E-MINI NASDAQ-100 FUTURES (NQT)								
NQT	Non-HRP		Increase	USD	15,000	15,000	15,800	15,800
NQT	HRP		Increase	USD	16,500	15,000	17,380	15,800
NQT	Non-HRP	Months 2+	Increase	USD	15,000	15,000	15,800	15,800
NQT	HRP	Months 2+	Increase	USD	16,500	15,000	17,380	15,800
BTIC ON EMINI RUSSELL 1000 VALUE (RVT)								
RVT	Non-HRP		Increase	USD	3,500	3,500	4,000	4,000
RVT	HRP		Increase	USD	3,850	3,500	4,400	4,000
BTIC ON EMINI RUSSELL 2000 INDEX FU (RLT)								
RLT	Non-HRP	Month 1	Increase	USD	5,500	5,500	5,800	5,800
RLT	HRP	Month 1	Increase	USD	6,050	5,500	6,380	5,800
RLT	Non-HRP	Months 2+	Increase	USD	5,500	5,500	5,800	5,800
RLT	HRP	Months 2+	Increase	USD	6,050	5,500	6,380	5,800
BTIC ON EMINI RUSSELL 2000 VALUE IN (2VT)								
2VT	Non-HRP		Increase	USD	6,600	6,600	7,300	7,300
2VT	HRP		Increase	USD	7,260	6,600	8,030	7,300
BTIC ON E-MINI S&P 500 FUTURES (EST)								
EST	Non-HRP	Month 1	Increase	USD	10,000	10,000	10,600	10,600
EST	HRP	Month 1	Increase	USD	11,000	10,000	11,660	10,600
EST	Non-HRP	Months 3+	Increase	USD	10,000	10,000	10,600	10,600
EST	HRP	Months 3+	Increase	USD	11,000	10,000	11,660	10,600
EST	Non-HRP	Month 2	Increase	USD	10,000	10,000	10,600	10,600
EST	HRP	Month 2	Increase	USD	11,000	10,000	11,660	10,600
BTIC ON E-MINI S&P EUROPE 350 ESG (E3T)								
E3T	Non-HRP		Increase	EUR	4,000	4,000	4,400	4,400
E3T	HRP		Increase	EUR	4,400	4,000	4,840	4,400
BTIC ON S&P 500 TOTAL RETURN INDEX (TRB)								
TRB	Non-HRP		Increase	USD	10,000	10,000	10,600	10,600
TRB	HRP		Increase	USD	11,000	10,000	11,660	10,600

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	Non-HRP		Increase	USD	8,500	8,500	9,400	9,400
SMT	HRP		Increase	USD	9,350	8,500	10,340	9,400
DJ US REAL ESTATE BTIC (REX)								
REX	Non-HRP		Increase	USD	2,700	2,700	3,200	3,200
REX	HRP		Increase	USD	2,970	2,700	3,520	3,200
DJ US REAL ESTATE SYNTHETIC (DJR)								
DJR	Non-HRP		Increase	USD	2,700	2,700	3,200	3,200
DJR	HRP		Increase	USD	2,970	2,700	3,520	3,200
DOW JONES US REAL ESTATE FUT (JR)								
JR	Non-HRP		Increase	USD	2,700	2,700	3,200	3,200
JR	HRP		Increase	USD	2,970	2,700	3,520	3,200
E-MINI NASDAQ 100 FUTURES (NQ)								
NQ	Non-HRP		Increase	USD	15,000	15,000	15,800	15,800
NQ	HRP		Increase	USD	16,500	15,000	17,380	15,800
NQ	Non-HRP	Months 2+	Increase	USD	15,000	15,000	15,800	15,800
NQ	HRP	Months 2+	Increase	USD	16,500	15,000	17,380	15,800
E-MINI NASDAQ-100 FUT TACO MARKER (QQ1)								
QQ1	Non-HRP		Increase	USD	15,000	15,000	15,800	15,800
QQ1	HRP		Increase	USD	16,500	15,000	17,380	15,800
QQ1	Non-HRP	Months 2+	Increase	USD	15,000	15,000	15,800	15,800
QQ1	HRP	Months 2+	Increase	USD	16,500	15,000	17,380	15,800
E-MINI NASDAQ-100 FUTURES MARKER (NQI)								
NQI	Non-HRP		Increase	USD	15,000	15,000	15,800	15,800
NQI	HRP		Increase	USD	16,500	15,000	17,380	15,800
NQI	Non-HRP	Months 2+	Increase	USD	15,000	15,000	15,800	15,800
NQI	HRP	Months 2+	Increase	USD	16,500	15,000	17,380	15,800
EMINI RUSSELL 1000 GROWTH FUT (RSG)								
RSG	Non-HRP		Increase	USD	7,200	7,200	8,000	8,000
RSG	HRP		Increase	USD	7,920	7,200	8,800	8,000
EMINI RUSSELL 1000 INDEX FUTURES (RS1)								
RS1	Non-HRP		Increase	USD	6,000	6,000	6,600	6,600
RS1	HRP		Increase	USD	6,600	6,000	7,260	6,600
EMINI RUSSELL 1000 VALUE (RSV)								
RSV	Non-HRP		Increase	USD	3,500	3,500	4,000	4,000
RSV	HRP		Increase	USD	3,850	3,500	4,400	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EMINI RUSSELL 2000 SYN MARKER (RTI)								
RTI	Non-HRP		Increase	USD	6,600	6,600	7,300	7,300
RTI	HRP		Increase	USD	7,260	6,600	8,030	7,300
E-MINI RUSSELL 2000 FUTURES TACO MA (TQ1)								
TQ1	Non-HRP	Month 1	Increase	USD	5,500	5,500	5,800	5,800
TQ1	HRP	Month 1	Increase	USD	6,050	5,500	6,380	5,800
TQ1	Non-HRP	Months 2+	Increase	USD	5,500	5,500	5,800	5,800
TQ1	HRP	Months 2+	Increase	USD	6,050	5,500	6,380	5,800
EMINI RUSSELL 2000 INDEX FUTURES (RTY)								
RTY	Non-HRP	Month 1	Increase	USD	5,500	5,500	5,800	5,800
RTY	HRP	Month 1	Increase	USD	6,050	5,500	6,380	5,800
RTY	Non-HRP	Months 2+	Increase	USD	5,500	5,500	5,800	5,800
RTY	HRP	Months 2+	Increase	USD	6,050	5,500	6,380	5,800
EMINI RUSSELL 2000 VALUE IND MARKER (2VI)								
2VI	Non-HRP		Increase	USD	6,600	6,600	7,300	7,300
2VI	HRP		Increase	USD	7,260	6,600	8,030	7,300
EMINI RUSSELL 2000 VALUE INDEX FUTU (R2V)								
R2V	Non-HRP		Increase	USD	6,600	6,600	7,300	7,300
R2V	HRP		Increase	USD	7,260	6,600	8,030	7,300
E-MINI S&P 500 FUTURES (ES)								
ES	Non-HRP	Month 1	Increase	USD	10,000	10,000	10,600	10,600
ES	HRP	Month 1	Increase	USD	11,000	10,000	11,660	10,600
ES	Non-HRP	Months 3+	Increase	USD	10,000	10,000	10,600	10,600
ES	HRP	Months 3+	Increase	USD	11,000	10,000	11,660	10,600
ES	Non-HRP	Month 2	Increase	USD	10,000	10,000	10,600	10,600
ES	HRP	Month 2	Increase	USD	11,000	10,000	11,660	10,600
E-MINI S&P 500 FUTURES MARKER (ESI)								
ESI	Non-HRP	Month 1	Increase	USD	10,000	10,000	10,600	10,600
ESI	HRP	Month 1	Increase	USD	11,000	10,000	11,660	10,600
ESI	Non-HRP	Months 3+	Increase	USD	10,000	10,000	10,600	10,600
ESI	HRP	Months 3+	Increase	USD	11,000	10,000	11,660	10,600
ESI	Non-HRP	Month 2	Increase	USD	10,000	10,000	10,600	10,600
ESI	HRP	Month 2	Increase	USD	11,000	10,000	11,660	10,600
E-MINI S&P EUR 350 ESG INDEX MARKER (E3M)								
E3M	Non-HRP		Increase	EUR	4,000	4,000	4,400	4,400
E3M	HRP		Increase	EUR	4,400	4,000	4,840	4,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI S&P EUROPE 350 ESG INDEX FUT (E3G)								
E3G	Non-HRP		Increase	EUR	4,000	4,000	4,400	4,400
E3G	HRP		Increase	EUR	4,400	4,000	4,840	4,400
E-MINI S&P SMALLCAP INDEX FUT (SMC)								
SMC	Non-HRP		Increase	USD	8,500	8,500	9,400	9,400
SMC	HRP		Increase	USD	9,350	8,500	10,340	9,400
MICRO E-MINI NASDAQ 100 FUTURE (MNQ)								
MNQ	Non-HRP		Increase	USD	1,500	1,500	1,580	1,580
MNQ	HRP		Increase	USD	1,650	1,500	1,738	1,580
MNQ	Non-HRP	Months 2+	Increase	USD	1,500	1,500	1,580	1,580
MNQ	HRP	Months 2+	Increase	USD	1,650	1,500	1,738	1,580
MICRO E-MINI RUSSELL 2000 INDEX FUT (M2K)								
M2K	Non-HRP	Month 1	Increase	USD	550	550	580	580
M2K	HRP	Month 1	Increase	USD	605	550	638	580
M2K	Non-HRP	Months 2+	Increase	USD	550	550	580	580
M2K	HRP	Months 2+	Increase	USD	605	550	638	580
MICRO E-MINI S&P 500 FUTURES (MES)								
MES	Non-HRP	Month 1	Increase	USD	1,000	1,000	1,060	1,060
MES	HRP	Month 1	Increase	USD	1,100	1,000	1,166	1,060
MES	Non-HRP	Months 3+	Increase	USD	1,000	1,000	1,060	1,060
MES	HRP	Months 3+	Increase	USD	1,100	1,000	1,166	1,060
MES	Non-HRP	Month 2	Increase	USD	1,000	1,000	1,060	1,060
MES	HRP	Month 2	Increase	USD	1,100	1,000	1,166	1,060
S&P 500 TOTAL RETURN INDEX FUTURES (TRI)								
TRI	Non-HRP		Increase	USD	10,000	10,000	10,600	10,600
TRI	HRP		Increase	USD	11,000	10,000	11,660	10,600
S&P 500 TOTAL RETURN INDEX MARKER (TRM)								
TRM	Non-HRP		Increase	USD	10,000	10,000	10,600	10,600
TRM	HRP		Increase	USD	11,000	10,000	11,660	10,600

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 INDEX SYNT MARKER (TMT)

TMT	Non-HRP		Increase	USD	8,500	8,500	9,400	9,400
TMT	HRP		Increase	USD	9,350	8,500	10,340	9,400

TACO ON E-MINI NASDAQ-100 FUTURES (NQQ)

NQQ	Non-HRP		Increase	USD	15,000	15,000	15,800	15,800
NQQ	HRP		Increase	USD	16,500	15,000	17,380	15,800
NQQ	Non-HRP	Months 2+	Increase	USD	15,000	15,000	15,800	15,800
NQQ	HRP	Months 2+	Increase	USD	16,500	15,000	17,380	15,800

TACO ON E-MINI RUSSEL 2000 FUTURES (RTQ)

RTQ	Non-HRP	Month 1	Increase	USD	5,500	5,500	5,800	5,800
RTQ	HRP	Month 1	Increase	USD	6,050	5,500	6,380	5,800
RTQ	Non-HRP	Months 2+	Increase	USD	5,500	5,500	5,800	5,800
RTQ	HRP	Months 2+	Increase	USD	6,050	5,500	6,380	5,800

TACO ON E-MINI S&P 500 FUTURES (ESQ)

ESQ	Non-HRP	Month 1	Increase	USD	10,000	10,000	10,600	10,600
ESQ	HRP	Month 1	Increase	USD	11,000	10,000	11,660	10,600
ESQ	Non-HRP	Months 3+	Increase	USD	10,000	10,000	10,600	10,600
ESQ	HRP	Months 3+	Increase	USD	11,000	10,000	11,660	10,600
ESQ	Non-HRP	Month 2	Increase	USD	10,000	10,000	10,600	10,600
ESQ	HRP	Month 2	Increase	USD	11,000	10,000	11,660	10,600

FX - Outright Rates

BRITISH POUND FUTURES (BP)

BP	Non-HRP	Month1-3	Increase	USD	2,550	2,550	2,800	2,800
BP	HRP	Month1-3	Increase	USD	2,805	2,550	3,080	2,800
BP	Non-HRP	Months 4+	Increase	USD	2,550	2,550	2,800	2,800
BP	HRP	Months 4+	Increase	USD	2,805	2,550	3,080	2,800

MICRO GBP/USD FUTURES (M6B)

M6B	Non-HRP	Month1-3	Increase	USD	255	255	280	280
M6B	HRP	Month1-3	Increase	USD	281	255	308	280
M6B	Non-HRP	Months 4+	Increase	USD	255	255	280	280
M6B	HRP	Months 4+	Increase	USD	281	255	308	280

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								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
10-YEAR ERIS SOFR SWAP FUTURES (YIY)								
YIY	Non-HRP	Month 1	Decrease	USD	300	300	25	25
YIY	HRP	Month 1	Decrease	USD	330	300	28	25
YIY	Non-HRP	Month 2	Decrease	USD	340	340	80	80
YIY	HRP	Month 2	Decrease	USD	374	340	88	80
YIY	Non-HRP	Month 3	Decrease	USD	400	400	175	175
YIY	HRP	Month 3	Decrease	USD	440	400	193	175
YIY	Non-HRP	Month 4	Decrease	USD	450	450	225	225
YIY	HRP	Month 4	Decrease	USD	495	450	248	225
YIY	Non-HRP	Month 5	Decrease	USD	520	520	300	300
YIY	HRP	Month 5	Decrease	USD	572	520	330	300
YIY	Non-HRP	Month 6	Decrease	USD	600	600	375	375
YIY	HRP	Month 6	Decrease	USD	660	600	413	375
YIY	Non-HRP	Month 7	Decrease	USD	675	675	475	475
YIY	HRP	Month 7	Decrease	USD	743	675	523	475
YIY	Non-HRP	Month 8	Decrease	USD	730	730	550	550
YIY	HRP	Month 8	Decrease	USD	803	730	605	550
YIY	Non-HRP	Month 9	Decrease	USD	780	780	650	650
YIY	HRP	Month 9	Decrease	USD	858	780	715	650
YIY	Non-HRP	Month 10	Decrease	USD	825	825	725	725
YIY	HRP	Month 10	Decrease	USD	908	825	798	725
YIY	Non-HRP	Month 11	Increase	USD	850	850	855	855
YIY	HRP	Month 11	Increase	USD	935	850	941	855
YIY	Non-HRP	Month 12	Increase	USD	870	870	950	950
YIY	HRP	Month 12	Increase	USD	957	870	1,045	950
YIY	Non-HRP	Month 13	Increase	USD	940	940	1,050	1,050
YIY	HRP	Month 13	Increase	USD	1,034	940	1,155	1,050
YIY	Non-HRP	Month 14	Increase	USD	1,000	1,000	1,100	1,100
YIY	HRP	Month 14	Increase	USD	1,100	1,000	1,210	1,100
YIY	Non-HRP	Month 15	Increase	USD	1,060	1,060	1,175	1,175
YIY	HRP	Month 15	Increase	USD	1,166	1,060	1,293	1,175
YIY	Non-HRP	Month 16	Increase	USD	1,120	1,120	1,250	1,250
YIY	HRP	Month 16	Increase	USD	1,232	1,120	1,375	1,250
YIY	Non-HRP	Month 17	Increase	USD	1,190	1,190	1,300	1,300
YIY	HRP	Month 17	Increase	USD	1,309	1,190	1,430	1,300
YIY	Non-HRP	Month 18	Increase	USD	1,250	1,250	1,350	1,350
YIY	HRP	Month 18	Increase	USD	1,375	1,250	1,485	1,350
YIY	Non-HRP	Month 19	Increase	USD	1,325	1,325	1,425	1,425
YIY	HRP	Month 19	Increase	USD	1,458	1,325	1,568	1,425
YIY	Non-HRP	Month 20	Increase	USD	1,400	1,400	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								
YIY	HRP	Month 20	Increase	USD	1,540	1,400	1,650	1,500
YIY	Non-HRP	Month 21	Increase	USD	1,450	1,450	1,575	1,575
YIY	HRP	Month 21	Increase	USD	1,595	1,450	1,733	1,575
YIY	Non-HRP	Month 22	Increase	USD	1,500	1,500	1,625	1,625
YIY	HRP	Month 22	Increase	USD	1,650	1,500	1,788	1,625
YIY	Non-HRP	Month 23	Increase	USD	1,550	1,550	1,700	1,700
YIY	HRP	Month 23	Increase	USD	1,705	1,550	1,870	1,700
YIY	Non-HRP	Month 24	Increase	USD	1,600	1,600	1,775	1,775
YIY	HRP	Month 24	Increase	USD	1,760	1,600	1,953	1,775
YIY	Non-HRP	Month 25	Increase	USD	1,650	1,650	1,825	1,825
YIY	HRP	Month 25	Increase	USD	1,815	1,650	2,008	1,825
YIY	Non-HRP	Month 26	Increase	USD	1,700	1,700	1,900	1,900
YIY	HRP	Month 26	Increase	USD	1,870	1,700	2,090	1,900
YIY	Non-HRP	Month 27	Increase	USD	1,750	1,750	1,975	1,975
YIY	HRP	Month 27	Increase	USD	1,925	1,750	2,173	1,975
YIY	Non-HRP	Month 28	Increase	USD	1,800	1,800	2,050	2,050
YIY	HRP	Month 28	Increase	USD	1,980	1,800	2,255	2,050
YIY	Non-HRP	Month 29	Increase	USD	1,850	1,850	2,100	2,100
YIY	HRP	Month 29	Increase	USD	2,035	1,850	2,310	2,100
YIY	Non-HRP	Month 30	Increase	USD	1,900	1,900	2,150	2,150
YIY	HRP	Month 30	Increase	USD	2,090	1,900	2,365	2,150
YIY	Non-HRP	Month 31	Increase	USD	1,950	1,950	2,200	2,200
YIY	HRP	Month 31	Increase	USD	2,145	1,950	2,420	2,200
YIY	Non-HRP	Month 32	Increase	USD	2,000	2,000	2,250	2,250
YIY	HRP	Month 32	Increase	USD	2,200	2,000	2,475	2,250
YIY	Non-HRP	Month 33	Increase	USD	2,050	2,050	2,300	2,300
YIY	HRP	Month 33	Increase	USD	2,255	2,050	2,530	2,300
YIY	Non-HRP	Month 34	Increase	USD	2,075	2,075	2,350	2,350
YIY	HRP	Month 34	Increase	USD	2,283	2,075	2,585	2,350
YIY	Non-HRP	Month 35	Increase	USD	2,100	2,100	2,400	2,400
YIY	HRP	Month 35	Increase	USD	2,310	2,100	2,640	2,400
YIY	Non-HRP	Month 36	Increase	USD	2,125	2,125	2,450	2,450
YIY	HRP	Month 36	Increase	USD	2,338	2,125	2,695	2,450
YIY	Non-HRP	Month 37	Increase	USD	2,150	2,150	2,500	2,500
YIY	HRP	Month 37	Increase	USD	2,365	2,150	2,750	2,500
YIY	Non-HRP	Month 38	Increase	USD	2,200	2,200	2,550	2,550
YIY	HRP	Month 38	Increase	USD	2,420	2,200	2,805	2,550
YIY	Non-HRP	Month 39	Increase	USD	2,250	2,250	2,600	2,600
YIY	HRP	Month 39	Increase	USD	2,475	2,250	2,860	2,600
YIY	Non-HRP	Month 40	Increase	USD	2,300	2,300	2,650	2,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
YIY	HRP	Month 40	Increase	USD	2,530	2,300	2,915	2,650
YIY	Non-HRP	Month 41	Increase	USD	2,350	2,350	2,700	2,700
YIY	HRP	Month 41	Increase	USD	2,585	2,350	2,970	2,700
YIY	Non-HRP	Month 42	Increase	USD	2,350	2,350	2,700	2,700
YIY	HRP	Month 42	Increase	USD	2,585	2,350	2,970	2,700

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	Non-HRP	Month 1	Decrease	USD	300	300	25	25
LIY	HRP	Month 1	Decrease	USD	330	300	28	25
LIY	Non-HRP	Month 2	Decrease	USD	340	340	80	80
LIY	HRP	Month 2	Decrease	USD	374	340	88	80
LIY	Non-HRP	Month 3	Decrease	USD	400	400	175	175
LIY	HRP	Month 3	Decrease	USD	440	400	193	175
LIY	Non-HRP	Month 4	Decrease	USD	450	450	225	225
LIY	HRP	Month 4	Decrease	USD	495	450	248	225
LIY	Non-HRP	Month 5	Decrease	USD	520	520	300	300
LIY	HRP	Month 5	Decrease	USD	572	520	330	300
LIY	Non-HRP	Month 6	Decrease	USD	600	600	375	375
LIY	HRP	Month 6	Decrease	USD	660	600	413	375
LIY	Non-HRP	Month 7	Decrease	USD	675	675	475	475
LIY	HRP	Month 7	Decrease	USD	743	675	523	475
LIY	Non-HRP	Month 8	Decrease	USD	730	730	550	550
LIY	HRP	Month 8	Decrease	USD	803	730	605	550
LIY	Non-HRP	Month 9	Decrease	USD	780	780	650	650
LIY	HRP	Month 9	Decrease	USD	858	780	715	650
LIY	Non-HRP	Month 10	Decrease	USD	825	825	725	725
LIY	HRP	Month 10	Decrease	USD	908	825	798	725
LIY	Non-HRP	Month 12	Increase	USD	870	870	950	950
LIY	HRP	Month 12	Increase	USD	957	870	1,045	950
LIY	Non-HRP	Month 13	Increase	USD	940	940	1,050	1,050
LIY	HRP	Month 13	Increase	USD	1,034	940	1,155	1,050
LIY	Non-HRP	Month 14	Increase	USD	1,000	1,000	1,100	1,100
LIY	HRP	Month 14	Increase	USD	1,100	1,000	1,210	1,100
LIY	Non-HRP	Month 15	Increase	USD	1,060	1,060	1,175	1,175
LIY	HRP	Month 15	Increase	USD	1,166	1,060	1,293	1,175
LIY	Non-HRP	Month 16	Increase	USD	1,120	1,120	1,250	1,250
LIY	HRP	Month 16	Increase	USD	1,232	1,120	1,375	1,250
LIY	Non-HRP	Month 17	Increase	USD	1,190	1,190	1,300	1,300
LIY	HRP	Month 17	Increase	USD	1,309	1,190	1,430	1,300
LIY	Non-HRP	Month 18	Increase	USD	1,250	1,250	1,350	1,350
LIY	HRP	Month 18	Increase	USD	1,375	1,250	1,485	1,350
LIY	Non-HRP	Month 19	Increase	USD	1,325	1,325	1,425	1,425
LIY	HRP	Month 19	Increase	USD	1,458	1,325	1,568	1,425
LIY	Non-HRP	Month 20	Increase	USD	1,400	1,400	1,500	1,500
LIY	HRP	Month 20	Increase	USD	1,540	1,400	1,650	1,500
LIY	Non-HRP	Month 21	Increase	USD	1,450	1,450	1,575	1,575

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LIY	HRP	Month 21	Increase	USD	1,595	1,450	1,733	1,575
LIY	Non-HRP	Month 22	Increase	USD	1,500	1,500	1,625	1,625
LIY	HRP	Month 22	Increase	USD	1,650	1,500	1,788	1,625
LIY	Non-HRP	Month 23	Increase	USD	1,550	1,550	1,700	1,700
LIY	HRP	Month 23	Increase	USD	1,705	1,550	1,870	1,700
LIY	Non-HRP	Month 24	Increase	USD	1,600	1,600	1,775	1,775
LIY	HRP	Month 24	Increase	USD	1,760	1,600	1,953	1,775
LIY	Non-HRP	Month 25	Increase	USD	1,650	1,650	1,825	1,825
LIY	HRP	Month 25	Increase	USD	1,815	1,650	2,008	1,825
LIY	Non-HRP	Month 26	Increase	USD	1,700	1,700	1,900	1,900
LIY	HRP	Month 26	Increase	USD	1,870	1,700	2,090	1,900
LIY	Non-HRP	Month 27	Increase	USD	1,750	1,750	1,975	1,975
LIY	HRP	Month 27	Increase	USD	1,925	1,750	2,173	1,975
LIY	Non-HRP	Month 28	Increase	USD	1,800	1,800	2,050	2,050
LIY	HRP	Month 28	Increase	USD	1,980	1,800	2,255	2,050
LIY	Non-HRP	Months 29	Increase	USD	1,850	1,850	2,100	2,100
LIY	HRP	Months 29	Increase	USD	2,035	1,850	2,310	2,100
LIY	Non-HRP	Month 30	Increase	USD	1,900	1,900	2,150	2,150
LIY	HRP	Month 30	Increase	USD	2,090	1,900	2,365	2,150
LIY	Non-HRP	Month 31	Increase	USD	1,950	1,950	2,200	2,200
LIY	HRP	Month 31	Increase	USD	2,145	1,950	2,420	2,200
LIY	Non-HRP	Month 32	Increase	USD	2,000	2,000	2,250	2,250
LIY	HRP	Month 32	Increase	USD	2,200	2,000	2,475	2,250
LIY	Non-HRP	Month 33	Increase	USD	2,050	2,050	2,300	2,300
LIY	HRP	Month 33	Increase	USD	2,255	2,050	2,530	2,300
LIY	Non-HRP	Month 34	Increase	USD	2,075	2,075	2,350	2,350
LIY	HRP	Month 34	Increase	USD	2,283	2,075	2,585	2,350
LIY	Non-HRP	Month 35	Increase	USD	2,100	2,100	2,400	2,400
LIY	HRP	Month 35	Increase	USD	2,310	2,100	2,640	2,400
LIY	Non-HRP	Month 37	Increase	USD	2,150	2,150	2,500	2,500
LIY	HRP	Month 37	Increase	USD	2,365	2,150	2,750	2,500
LIY	Non-HRP	Month 38	Increase	USD	2,200	2,200	2,550	2,550
LIY	HRP	Month 38	Increase	USD	2,420	2,200	2,805	2,550
LIY	Non-HRP	Month 39	Increase	USD	2,250	2,250	2,600	2,600
LIY	HRP	Month 39	Increase	USD	2,475	2,250	2,860	2,600
LIY	Non-HRP	Month 36	Increase	USD	2,125	2,125	2,450	2,450
LIY	HRP	Month 36	Increase	USD	2,338	2,125	2,695	2,450
LIY	Non-HRP	Month 40	Increase	USD	2,300	2,300	2,650	2,650
LIY	HRP	Month 40	Increase	USD	2,530	2,300	2,915	2,650
LIY	Non-HRP	Month 41+	Increase	USD	2,350	2,350	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								
LIY	HRP	Month 41+	Increase	USD	2,585	2,350	2,970	2,700
10-YEAR SOFR MAC SWAP FUTURES (N1S)								
N1S	Non-HRP		Increase	USD	2,350	2,350	2,700	2,700
N1S	HRP		Increase	USD	2,585	2,350	2,970	2,700
10-YEAR USD MAC SWAP FUTURES (N1U)								
N1U	Non-HRP		Increase	USD	2,350	2,350	2,700	2,700
N1U	HRP		Increase	USD	2,585	2,350	2,970	2,700
12-YEAR ERIS SOFR SWAP FUTURES (YII)								
YII	Non-HRP	Month 9	Increase	USD	2,100	2,100	2,800	2,800
YII	HRP	Month 9	Increase	USD	2,310	2,100	3,080	2,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
12-YEAR ERIS SWAP FUTURES (LII)								
LII	Non-HRP	Month 1	Increase	USD	1,700	1,700	2,000	2,000
LII	HRP	Month 1	Increase	USD	1,870	1,700	2,200	2,000
LII	Non-HRP	Month 2	Increase	USD	1,700	1,700	2,000	2,000
LII	HRP	Month 2	Increase	USD	1,870	1,700	2,200	2,000
LII	Non-HRP	Month 3	Increase	USD	1,700	1,700	2,000	2,000
LII	HRP	Month 3	Increase	USD	1,870	1,700	2,200	2,000
LII	Non-HRP	Month 4	Increase	USD	1,700	1,700	2,000	2,000
LII	HRP	Month 4	Increase	USD	1,870	1,700	2,200	2,000
LII	Non-HRP	Month 5	Increase	USD	1,700	1,700	2,000	2,000
LII	HRP	Month 5	Increase	USD	1,870	1,700	2,200	2,000
LII	Non-HRP	Month 6	Increase	USD	1,700	1,700	2,000	2,000
LII	HRP	Month 6	Increase	USD	1,870	1,700	2,200	2,000
LII	Non-HRP	Month 7	Increase	USD	1,700	1,700	2,000	2,000
LII	HRP	Month 7	Increase	USD	1,870	1,700	2,200	2,000
LII	Non-HRP	Month 8	Increase	USD	1,700	1,700	2,000	2,000
LII	HRP	Month 8	Increase	USD	1,870	1,700	2,200	2,000
LII	Non-HRP	Month 9	Increase	USD	1,800	1,800	2,100	2,100
LII	HRP	Month 9	Increase	USD	1,980	1,800	2,310	2,100
LII	Non-HRP	Month 10	Increase	USD	1,800	1,800	2,100	2,100
LII	HRP	Month 10	Increase	USD	1,980	1,800	2,310	2,100
LII	Non-HRP	Month 11	Increase	USD	1,800	1,800	2,100	2,100
LII	HRP	Month 11	Increase	USD	1,980	1,800	2,310	2,100
LII	Non-HRP	Month 12	Increase	USD	1,900	1,900	2,200	2,200
LII	HRP	Month 12	Increase	USD	2,090	1,900	2,420	2,200
LII	Non-HRP	Month 13	Increase	USD	1,900	1,900	2,200	2,200
LII	HRP	Month 13	Increase	USD	2,090	1,900	2,420	2,200
LII	Non-HRP	Month 14	Increase	USD	2,200	2,200	2,550	2,550
LII	HRP	Month 14	Increase	USD	2,420	2,200	2,805	2,550
LII	Non-HRP	Month 15	Increase	USD	2,200	2,200	2,550	2,550
LII	HRP	Month 15	Increase	USD	2,420	2,200	2,805	2,550
LII	Non-HRP	Month 16	Increase	USD	2,200	2,200	2,550	2,550
LII	HRP	Month 16	Increase	USD	2,420	2,200	2,805	2,550
LII	Non-HRP	Month 17+	Increase	USD	2,400	2,400	2,800	2,800
LII	HRP	Month 17+	Increase	USD	2,640	2,400	3,080	2,800
15-YEAR ERIS SOFR SWAP FUTURES (YIL)								
YIL	Non-HRP		Increase	USD	2,650	2,650	2,800	2,800
YIL	HRP		Increase	USD	2,915	2,650	3,080	2,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

15-YEAR ERIS SWAP FUTURES (LIL)

LIL	Non-HRP	Month 14	Increase	USD	2,650	2,650	2,800	2,800
LIL	HRP	Month 14	Increase	USD	2,915	2,650	3,080	2,800
LIL	Non-HRP	Month 15+	Increase	USD	2,650	2,650	2,800	2,800
LIL	HRP	Month 15+	Increase	USD	2,915	2,650	3,080	2,800

2-YEAR ERIS SOFR SWAP FUTURES (YIT)

YIT	Non-HRP	Month 5	Increase	USD	250	250	275	275
YIT	HRP	Month 5	Increase	USD	275	250	303	275
YIT	Non-HRP	Month 8	Increase	USD	500	500	525	525
YIT	HRP	Month 8	Increase	USD	550	500	578	525
YIT	Non-HRP	Month 9	Increase	USD	600	600	650	650
YIT	HRP	Month 9	Increase	USD	660	600	715	650

2-YEAR ERIS SWAP FUTURE (LIT)

LIT	Non-HRP	Month 5	Increase	USD	250	250	275	275
LIT	HRP	Month 5	Increase	USD	275	250	303	275
LIT	Non-HRP	Month 8	Increase	USD	500	500	525	525
LIT	HRP	Month 8	Increase	USD	550	500	578	525
LIT	Non-HRP	Month 9	Increase	USD	600	600	650	650
LIT	HRP	Month 9	Increase	USD	660	600	715	650
LIT	Non-HRP	Month 10	Increase	USD	650	650	700	700
LIT	HRP	Month 10	Increase	USD	715	650	770	700
LIT	Non-HRP	Month 11	Increase	USD	650	650	700	700
LIT	HRP	Month 11	Increase	USD	715	650	770	700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

3-YEAR ERIS SOFR SWAP FUTURES (YIC)

YIC	Non-HRP	Month 3	Increase	USD	145	145	150	150
YIC	HRP	Month 3	Increase	USD	160	145	165	150
YIC	Non-HRP	Month 5	Increase	USD	250	250	275	275
YIC	HRP	Month 5	Increase	USD	275	250	303	275
YIC	Non-HRP	Month 6	Increase	USD	325	325	350	350
YIC	HRP	Month 6	Increase	USD	358	325	385	350
YIC	Non-HRP	Month 7	Increase	USD	400	400	425	425
YIC	HRP	Month 7	Increase	USD	440	400	468	425
YIC	Non-HRP	Month 8	Increase	USD	475	475	525	525
YIC	HRP	Month 8	Increase	USD	523	475	578	525
YIC	Non-HRP	Month 9	Increase	USD	550	550	650	650
YIC	HRP	Month 9	Increase	USD	605	550	715	650
YIC	Non-HRP	Month 10	Increase	USD	625	625	700	700
YIC	HRP	Month 10	Increase	USD	688	625	770	700
YIC	Non-HRP	Month 11	Increase	USD	700	700	750	750
YIC	HRP	Month 11	Increase	USD	770	700	825	750
YIC	Non-HRP	Month 12	Increase	USD	775	775	850	850
YIC	HRP	Month 12	Increase	USD	853	775	935	850
YIC	Non-HRP	Month 13	Increase	USD	850	850	950	950
YIC	HRP	Month 13	Increase	USD	935	850	1,045	950
YIC	Non-HRP	Month 14	Increase	USD	925	925	975	975
YIC	HRP	Month 14	Increase	USD	1,018	925	1,073	975
YIC	Non-HRP	Month 15	Increase	USD	925	925	975	975
YIC	HRP	Month 15	Increase	USD	1,018	925	1,073	975

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
3-YEAR ERIS SWAP FUTURES (LIC)								
LIC	Non-HRP	Months 3	Increase	USD	145	145	150	150
LIC	HRP	Months 3	Increase	USD	160	145	165	150
LIC	Non-HRP	Months 5	Increase	USD	250	250	275	275
LIC	HRP	Months 5	Increase	USD	275	250	303	275
LIC	Non-HRP	Months 6	Increase	USD	325	325	350	350
LIC	HRP	Months 6	Increase	USD	358	325	385	350
LIC	Non-HRP	Months 7	Increase	USD	400	400	425	425
LIC	HRP	Months 7	Increase	USD	440	400	468	425
LIC	Non-HRP	Months 8	Increase	USD	475	475	525	525
LIC	HRP	Months 8	Increase	USD	523	475	578	525
LIC	Non-HRP	Months 9	Increase	USD	550	550	650	650
LIC	HRP	Months 9	Increase	USD	605	550	715	650
LIC	Non-HRP	Months 10	Increase	USD	625	625	700	700
LIC	HRP	Months 10	Increase	USD	688	625	770	700
LIC	Non-HRP	Months 11	Increase	USD	700	700	750	750
LIC	HRP	Months 11	Increase	USD	770	700	825	750
LIC	Non-HRP	Months 12	Increase	USD	775	775	850	850
LIC	HRP	Months 12	Increase	USD	853	775	935	850
LIC	Non-HRP	Months 13	Increase	USD	850	850	950	950
LIC	HRP	Months 13	Increase	USD	935	850	1,045	950
LIC	Non-HRP	Months 14	Increase	USD	925	925	975	975
LIC	HRP	Months 14	Increase	USD	1,018	925	1,073	975
LIC	Non-HRP	Months 15+	Increase	USD	925	925	975	975
LIC	HRP	Months 15+	Increase	USD	1,018	925	1,073	975

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
4-YEAR ERIS SOFR SWAP FUTURES (YID)								
YID	Non-HRP	Month 3	Increase	USD	145	145	175	175
YID	HRP	Month 3	Increase	USD	160	145	193	175
YID	Non-HRP	Month 4	Increase	USD	210	210	225	225
YID	HRP	Month 4	Increase	USD	231	210	248	225
YID	Non-HRP	Month 5	Increase	USD	275	275	300	300
YID	HRP	Month 5	Increase	USD	303	275	330	300
YID	Non-HRP	Month 6	Increase	USD	350	350	375	375
YID	HRP	Month 6	Increase	USD	385	350	413	375
YID	Non-HRP	Month 7	Increase	USD	425	425	450	450
YID	HRP	Month 7	Increase	USD	468	425	495	450
YID	Non-HRP	Month 8	Increase	USD	500	500	525	525
YID	HRP	Month 8	Increase	USD	550	500	578	525
YID	Non-HRP	Month 9	Increase	USD	575	575	600	600
YID	HRP	Month 9	Increase	USD	633	575	660	600
YID	Non-HRP	Month 10	Increase	USD	650	650	675	675
YID	HRP	Month 10	Increase	USD	715	650	743	675
YID	Non-HRP	Month 11	Increase	USD	725	725	750	750
YID	HRP	Month 11	Increase	USD	798	725	825	750
YID	Non-HRP	Month 12	Increase	USD	800	800	825	825
YID	HRP	Month 12	Increase	USD	880	800	908	825
YID	Non-HRP	Month 13	Increase	USD	850	850	900	900
YID	HRP	Month 13	Increase	USD	935	850	990	900
YID	Non-HRP	Month 14	Increase	USD	900	900	975	975
YID	HRP	Month 14	Increase	USD	990	900	1,073	975
YID	Non-HRP	Month 15	Increase	USD	950	950	1,050	1,050
YID	HRP	Month 15	Increase	USD	1,045	950	1,155	1,050
YID	Non-HRP	Month 16	Increase	USD	1,000	1,000	1,125	1,125
YID	HRP	Month 16	Increase	USD	1,100	1,000	1,238	1,125
YID	Non-HRP	Month 17	Increase	USD	1,050	1,050	1,200	1,200
YID	HRP	Month 17	Increase	USD	1,155	1,050	1,320	1,200
YID	Non-HRP	Month 18	Increase	USD	1,100	1,100	1,250	1,250
YID	HRP	Month 18	Increase	USD	1,210	1,100	1,375	1,250
YID	Non-HRP	Month 19+	Increase	USD	1,100	1,100	1,250	1,250
YID	HRP	Month 19+	Increase	USD	1,210	1,100	1,375	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
4-YEAR ERIS SWAP FUTURES (LID)								
LID	Non-HRP	Month 3	Increase	USD	145	145	175	175
LID	HRP	Month 3	Increase	USD	160	145	193	175
LID	Non-HRP	Month 4	Increase	USD	210	210	225	225
LID	HRP	Month 4	Increase	USD	231	210	248	225
LID	Non-HRP	Month 5	Increase	USD	275	275	300	300
LID	HRP	Month 5	Increase	USD	303	275	330	300
LID	Non-HRP	Month 6	Increase	USD	350	350	375	375
LID	HRP	Month 6	Increase	USD	385	350	413	375
LID	Non-HRP	Month 7	Increase	USD	425	425	450	450
LID	HRP	Month 7	Increase	USD	468	425	495	450
LID	Non-HRP	Month 8	Increase	USD	500	500	525	525
LID	HRP	Month 8	Increase	USD	550	500	578	525
LID	Non-HRP	Month 9	Increase	USD	575	575	600	600
LID	HRP	Month 9	Increase	USD	633	575	660	600
LID	Non-HRP	Month 10	Increase	USD	650	650	675	675
LID	HRP	Month 10	Increase	USD	715	650	743	675
LID	Non-HRP	Month 11	Increase	USD	725	725	750	750
LID	HRP	Month 11	Increase	USD	798	725	825	750
LID	Non-HRP	Month 12	Increase	USD	800	800	825	825
LID	HRP	Month 12	Increase	USD	880	800	908	825
LID	Non-HRP	Month 13	Increase	USD	850	850	900	900
LID	HRP	Month 13	Increase	USD	935	850	990	900
LID	Non-HRP	Month 14	Increase	USD	900	900	975	975
LID	HRP	Month 14	Increase	USD	990	900	1,073	975
LID	Non-HRP	Month 15	Increase	USD	950	950	1,050	1,050
LID	HRP	Month 15	Increase	USD	1,045	950	1,155	1,050
LID	Non-HRP	Month 16	Increase	USD	1,000	1,000	1,125	1,125
LID	HRP	Month 16	Increase	USD	1,100	1,000	1,238	1,125
LID	Non-HRP	Month 17	Increase	USD	1,050	1,050	1,200	1,200
LID	HRP	Month 17	Increase	USD	1,155	1,050	1,320	1,200
LID	Non-HRP	Month 18	Increase	USD	1,100	1,100	1,250	1,250
LID	HRP	Month 18	Increase	USD	1,210	1,100	1,375	1,250
LID	Non-HRP	Month 19+	Increase	USD	1,100	1,100	1,250	1,250
LID	HRP	Month 19+	Increase	USD	1,210	1,100	1,375	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
5-YEAR ERIS SOFR SWAP FUTURES (YIW)								
YIW	Non-HRP	Month 1	Increase	USD	10	10	25	25
YIW	HRP	Month 1	Increase	USD	11	10	28	25
YIW	Non-HRP	Month 2	Increase	USD	70	70	80	80
YIW	HRP	Month 2	Increase	USD	77	70	88	80
YIW	Non-HRP	Month 3	Increase	USD	140	140	175	175
YIW	HRP	Month 3	Increase	USD	154	140	193	175
YIW	Non-HRP	Month 5	Increase	USD	275	275	300	300
YIW	HRP	Month 5	Increase	USD	303	275	330	300
YIW	Non-HRP	Month 6	Increase	USD	350	350	375	375
YIW	HRP	Month 6	Increase	USD	385	350	413	375
YIW	Non-HRP	Month 7	Increase	USD	425	425	450	450
YIW	HRP	Month 7	Increase	USD	468	425	495	450
YIW	Non-HRP	Month 8	Increase	USD	500	500	525	525
YIW	HRP	Month 8	Increase	USD	550	500	578	525
YIW	Non-HRP	Month 9	Increase	USD	575	575	625	625
YIW	HRP	Month 9	Increase	USD	633	575	688	625
YIW	Non-HRP	Month 10	Increase	USD	650	650	700	700
YIW	HRP	Month 10	Increase	USD	715	650	770	700
YIW	Non-HRP	Month 11	Increase	USD	725	725	750	750
YIW	HRP	Month 11	Increase	USD	798	725	825	750
YIW	Non-HRP	Month 12	Increase	USD	800	800	825	825
YIW	HRP	Month 12	Increase	USD	880	800	908	825
YIW	Non-HRP	Month 13	Increase	USD	850	850	900	900
YIW	HRP	Month 13	Increase	USD	935	850	990	900
YIW	Non-HRP	Month 14	Increase	USD	900	900	975	975
YIW	HRP	Month 14	Increase	USD	990	900	1,073	975
YIW	Non-HRP	Month 15	Increase	USD	950	950	1,050	1,050
YIW	HRP	Month 15	Increase	USD	1,045	950	1,155	1,050
YIW	Non-HRP	Month 16	Increase	USD	1,000	1,000	1,125	1,125
YIW	HRP	Month 16	Increase	USD	1,100	1,000	1,238	1,125
YIW	Non-HRP	Month 17	Increase	USD	1,050	1,050	1,200	1,200
YIW	HRP	Month 17	Increase	USD	1,155	1,050	1,320	1,200
YIW	Non-HRP	Month 18	Increase	USD	1,100	1,100	1,275	1,275
YIW	HRP	Month 18	Increase	USD	1,210	1,100	1,403	1,275
YIW	Non-HRP	Month 19	Increase	USD	1,175	1,175	1,350	1,350
YIW	HRP	Month 19	Increase	USD	1,293	1,175	1,485	1,350
YIW	Non-HRP	Month 20	Increase	USD	1,250	1,250	1,425	1,425
YIW	HRP	Month 20	Increase	USD	1,375	1,250	1,568	1,425
YIW	Non-HRP	Month 21	Increase	USD	1,325	1,325	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								
YIW	HRP	Month 21	Increase	USD	1,458	1,325	1,650	1,500
YIW	Non-HRP	Month 22	Increase	USD	1,400	1,400	1,550	1,550
YIW	HRP	Month 22	Increase	USD	1,540	1,400	1,705	1,550
YIW	Non-HRP	Month 23	Increase	USD	1,400	1,400	1,550	1,550
YIW	HRP	Month 23	Increase	USD	1,540	1,400	1,705	1,550

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	Non-HRP	Month 1	Increase	USD	10	10	25	25
LIW	HRP	Month 1	Increase	USD	11	10	28	25
LIW	Non-HRP	Month 2	Increase	USD	70	70	80	80
LIW	HRP	Month 2	Increase	USD	77	70	88	80
LIW	Non-HRP	Month 3	Increase	USD	140	140	175	175
LIW	HRP	Month 3	Increase	USD	154	140	193	175
LIW	Non-HRP	Month 5	Increase	USD	275	275	300	300
LIW	HRP	Month 5	Increase	USD	303	275	330	300
LIW	Non-HRP	Month 6	Increase	USD	350	350	375	375
LIW	HRP	Month 6	Increase	USD	385	350	413	375
LIW	Non-HRP	Month 7	Increase	USD	425	425	450	450
LIW	HRP	Month 7	Increase	USD	468	425	495	450
LIW	Non-HRP	Month 8	Increase	USD	500	500	525	525
LIW	HRP	Month 8	Increase	USD	550	500	578	525
LIW	Non-HRP	Month 9	Increase	USD	575	575	625	625
LIW	HRP	Month 9	Increase	USD	633	575	688	625
LIW	Non-HRP	Month 10	Increase	USD	650	650	700	700
LIW	HRP	Month 10	Increase	USD	715	650	770	700
LIW	Non-HRP	Month 11	Increase	USD	725	725	750	750
LIW	HRP	Month 11	Increase	USD	798	725	825	750
LIW	Non-HRP	Month 12	Increase	USD	800	800	825	825
LIW	HRP	Month 12	Increase	USD	880	800	908	825
LIW	Non-HRP	Month 13	Increase	USD	850	850	900	900
LIW	HRP	Month 13	Increase	USD	935	850	990	900
LIW	Non-HRP	Month 14	Increase	USD	900	900	975	975
LIW	HRP	Month 14	Increase	USD	990	900	1,073	975
LIW	Non-HRP	Month 15	Increase	USD	950	950	1,050	1,050
LIW	HRP	Month 15	Increase	USD	1,045	950	1,155	1,050
LIW	Non-HRP	Month 16	Increase	USD	1,000	1,000	1,125	1,125
LIW	HRP	Month 16	Increase	USD	1,100	1,000	1,238	1,125
LIW	Non-HRP	Month 17	Increase	USD	1,050	1,050	1,200	1,200
LIW	HRP	Month 17	Increase	USD	1,155	1,050	1,320	1,200
LIW	Non-HRP	Month 18	Increase	USD	1,100	1,100	1,275	1,275
LIW	HRP	Month 18	Increase	USD	1,210	1,100	1,403	1,275
LIW	Non-HRP	Month 19	Increase	USD	1,175	1,175	1,350	1,350
LIW	HRP	Month 19	Increase	USD	1,293	1,175	1,485	1,350
LIW	Non-HRP	Month 20	Increase	USD	1,250	1,250	1,425	1,425
LIW	HRP	Month 20	Increase	USD	1,375	1,250	1,568	1,425
LIW	Non-HRP	Month 21	Increase	USD	1,325	1,325	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								
LIW	HRP	Month 21	Increase	USD	1,458	1,325	1,650	1,500
LIW	Non-HRP	Month 22	Increase	USD	1,400	1,400	1,550	1,550
LIW	HRP	Month 22	Increase	USD	1,540	1,400	1,705	1,550
LIW	Non-HRP	Months 23+	Increase	USD	1,400	1,400	1,550	1,550
LIW	HRP	Months 23+	Increase	USD	1,540	1,400	1,705	1,550
5-YEAR SOFR MAC SWAP FUTURES (F1S)								
F1S	Non-HRP		Increase	USD	1,325	1,325	1,500	1,500
F1S	HRP		Increase	USD	1,458	1,325	1,650	1,500
5-YEAR USD MAC SWAP FUTURES (F1U)								
F1U	Non-HRP		Increase	USD	1,325	1,325	1,500	1,500
F1U	HRP		Increase	USD	1,458	1,325	1,650	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
7-YEAR ERIS SOFR SWAP FUTURES (YIB)								
YIB	Non-HRP	Month 1	Decrease	USD	80	80	25	25
YIB	HRP	Month 1	Decrease	USD	88	80	28	25
YIB	Non-HRP	Month 2	Decrease	USD	125	125	80	80
YIB	HRP	Month 2	Decrease	USD	138	125	88	80
YIB	Non-HRP	Month 7	Increase	USD	450	450	475	475
YIB	HRP	Month 7	Increase	USD	495	450	523	475
YIB	Non-HRP	Month 8	Increase	USD	525	525	550	550
YIB	HRP	Month 8	Increase	USD	578	525	605	550
YIB	Non-HRP	Month 9	Increase	USD	600	600	650	650
YIB	HRP	Month 9	Increase	USD	660	600	715	650
YIB	Non-HRP	Month 10	Increase	USD	675	675	725	725
YIB	HRP	Month 10	Increase	USD	743	675	798	725
YIB	Non-HRP	Month 11	Increase	USD	750	750	800	800
YIB	HRP	Month 11	Increase	USD	825	750	880	800
YIB	Non-HRP	Month 12	Increase	USD	825	825	875	875
YIB	HRP	Month 12	Increase	USD	908	825	963	875
YIB	Non-HRP	Month 13	Increase	USD	900	900	950	950
YIB	HRP	Month 13	Increase	USD	990	900	1,045	950
YIB	Non-HRP	Month 14	Increase	USD	975	975	1,025	1,025
YIB	HRP	Month 14	Increase	USD	1,073	975	1,128	1,025
YIB	Non-HRP	Month 15	Increase	USD	1,050	1,050	1,100	1,100
YIB	HRP	Month 15	Increase	USD	1,155	1,050	1,210	1,100
YIB	Non-HRP	Month 16	Increase	USD	1,100	1,100	1,175	1,175
YIB	HRP	Month 16	Increase	USD	1,210	1,100	1,293	1,175
YIB	Non-HRP	Month 17	Increase	USD	1,150	1,150	1,250	1,250
YIB	HRP	Month 17	Increase	USD	1,265	1,150	1,375	1,250
YIB	Non-HRP	Month 18	Increase	USD	1,200	1,200	1,300	1,300
YIB	HRP	Month 18	Increase	USD	1,320	1,200	1,430	1,300
YIB	Non-HRP	Month 19	Increase	USD	1,250	1,250	1,350	1,350
YIB	HRP	Month 19	Increase	USD	1,375	1,250	1,485	1,350
YIB	Non-HRP	Month 20	Increase	USD	1,300	1,300	1,400	1,400
YIB	HRP	Month 20	Increase	USD	1,430	1,300	1,540	1,400
YIB	Non-HRP	Month 21	Increase	USD	1,350	1,350	1,450	1,450
YIB	HRP	Month 21	Increase	USD	1,485	1,350	1,595	1,450
YIB	Non-HRP	Month 22	Increase	USD	1,400	1,400	1,500	1,500
YIB	HRP	Month 22	Increase	USD	1,540	1,400	1,650	1,500
YIB	Non-HRP	Month 23	Increase	USD	1,450	1,450	1,550	1,550
YIB	HRP	Month 23	Increase	USD	1,595	1,450	1,705	1,550
YIB	Non-HRP	Month 24	Increase	USD	1,500	1,500	1,600	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
YIB	HRP	Month 24	Increase	USD	1,650	1,500	1,760	1,600
YIB	Non-HRP	Month 25	Increase	USD	1,550	1,550	1,650	1,650
YIB	HRP	Month 25	Increase	USD	1,705	1,550	1,815	1,650
YIB	Non-HRP	Month 26	Increase	USD	1,600	1,600	1,700	1,700
YIB	HRP	Month 26	Increase	USD	1,760	1,600	1,870	1,700
YIB	Non-HRP	Month 27	Increase	USD	1,650	1,650	1,750	1,750
YIB	HRP	Month 27	Increase	USD	1,815	1,650	1,925	1,750
YIB	Non-HRP	Month 28	Increase	USD	1,700	1,700	1,800	1,800
YIB	HRP	Month 28	Increase	USD	1,870	1,700	1,980	1,800
YIB	Non-HRP	Month 29	Increase	USD	1,750	1,750	1,850	1,850
YIB	HRP	Month 29	Increase	USD	1,925	1,750	2,035	1,850
YIB	Non-HRP	Month 30	Increase	USD	1,750	1,750	1,850	1,850
YIB	HRP	Month 30	Increase	USD	1,925	1,750	2,035	1,850
YIB	Non-HRP	Month 31	Increase	USD	1,750	1,750	1,850	1,850
YIB	HRP	Month 31	Increase	USD	1,925	1,750	2,035	1,850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
7-YEAR ERIS SWAP FUTURES (LIB)								
LIB	Non-HRP	Month 1	Decrease	USD	80	80	25	25
LIB	HRP	Month 1	Decrease	USD	88	80	28	25
LIB	Non-HRP	Month 2	Decrease	USD	125	125	80	80
LIB	HRP	Month 2	Decrease	USD	138	125	88	80
LIB	Non-HRP	Month 7	Increase	USD	450	450	475	475
LIB	HRP	Month 7	Increase	USD	495	450	523	475
LIB	Non-HRP	Month 8	Increase	USD	525	525	550	550
LIB	HRP	Month 8	Increase	USD	578	525	605	550
LIB	Non-HRP	Month 9	Increase	USD	600	600	650	650
LIB	HRP	Month 9	Increase	USD	660	600	715	650
LIB	Non-HRP	Month 10	Increase	USD	675	675	725	725
LIB	HRP	Month 10	Increase	USD	743	675	798	725
LIB	Non-HRP	Month 11	Increase	USD	750	750	800	800
LIB	HRP	Month 11	Increase	USD	825	750	880	800
LIB	Non-HRP	Month 12	Increase	USD	825	825	875	875
LIB	HRP	Month 12	Increase	USD	908	825	963	875
LIB	Non-HRP	Month 13	Increase	USD	900	900	950	950
LIB	HRP	Month 13	Increase	USD	990	900	1,045	950
LIB	Non-HRP	Month 14	Increase	USD	975	975	1,025	1,025
LIB	HRP	Month 14	Increase	USD	1,073	975	1,128	1,025
LIB	Non-HRP	Month 15	Increase	USD	1,050	1,050	1,100	1,100
LIB	HRP	Month 15	Increase	USD	1,155	1,050	1,210	1,100
LIB	Non-HRP	Month 16	Increase	USD	1,100	1,100	1,175	1,175
LIB	HRP	Month 16	Increase	USD	1,210	1,100	1,293	1,175
LIB	Non-HRP	Month 17	Increase	USD	1,150	1,150	1,250	1,250
LIB	HRP	Month 17	Increase	USD	1,265	1,150	1,375	1,250
LIB	Non-HRP	Month 18	Increase	USD	1,200	1,200	1,300	1,300
LIB	HRP	Month 18	Increase	USD	1,320	1,200	1,430	1,300
LIB	Non-HRP	Month 19	Increase	USD	1,250	1,250	1,350	1,350
LIB	HRP	Month 19	Increase	USD	1,375	1,250	1,485	1,350
LIB	Non-HRP	Month 20	Increase	USD	1,300	1,300	1,400	1,400
LIB	HRP	Month 20	Increase	USD	1,430	1,300	1,540	1,400
LIB	Non-HRP	Month 21	Increase	USD	1,350	1,350	1,450	1,450
LIB	HRP	Month 21	Increase	USD	1,485	1,350	1,595	1,450
LIB	Non-HRP	Month 22	Increase	USD	1,400	1,400	1,500	1,500
LIB	HRP	Month 22	Increase	USD	1,540	1,400	1,650	1,500
LIB	Non-HRP	Month 23	Increase	USD	1,450	1,450	1,550	1,550
LIB	HRP	Month 23	Increase	USD	1,595	1,450	1,705	1,550
LIB	Non-HRP	Month 24	Increase	USD	1,500	1,500	1,600	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LIB	HRP	Month 24	Increase	USD	1,650	1,500	1,760	1,600
LIB	Non-HRP	Month 25	Increase	USD	1,550	1,550	1,650	1,650
LIB	HRP	Month 25	Increase	USD	1,705	1,550	1,815	1,650
LIB	Non-HRP	Month 26	Increase	USD	1,600	1,600	1,700	1,700
LIB	HRP	Month 26	Increase	USD	1,760	1,600	1,870	1,700
LIB	Non-HRP	Month 27	Increase	USD	1,650	1,650	1,750	1,750
LIB	HRP	Month 27	Increase	USD	1,815	1,650	1,925	1,750
LIB	Non-HRP	Month 28	Increase	USD	1,700	1,700	1,800	1,800
LIB	HRP	Month 28	Increase	USD	1,870	1,700	1,980	1,800
LIB	Non-HRP	Month 29	Increase	USD	1,750	1,750	1,850	1,850
LIB	HRP	Month 29	Increase	USD	1,925	1,750	2,035	1,850
7-YEAR SOFR MAC SWAP FUTURES (S1S)								
S1S	Non-HRP		Increase	USD	1,750	1,750	1,850	1,850
S1S	HRP		Increase	USD	1,925	1,750	2,035	1,850
7-YEAR USD MAC SWAP FUTURES (S1U)								
S1U	Non-HRP		Increase	USD	1,750	1,750	1,850	1,850
S1U	HRP		Increase	USD	1,925	1,750	2,035	1,850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
AGRICULTURE - Inter-commodity Spread Rates						
Bloomberg Commodity Index Futures (70) vs Silver Futures (CX-SI)						
Spread Credit Rate	Decrease	-9:+1	55%	55%	45%	45%
Bloomberg Commodity Index Swaps (DGS) vs Silver Futures (CX-SI)						
Spread Credit Rate	Decrease	-9:+1	55%	55%	45%	45%
EQUITY INDEX - Inter-commodity Spread Rates						
BTIC FTSE EMERGING INDEX FUTURES (DVE - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Decrease	+7:-2	65%	65%	50%	50%
BTIC FTSE EMERGING INDEX FUTURES (DVE - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	Decrease	+4:-1	63%	63%	45%	45%
BTIC FTSE EMERGING INDEX FUTURES (DVE - CME) vs E-MINI S&P MIDCAP 400 (ME - CME)						
Spread Credit Rate	Decrease	+2:-1	69%	69%	40%	40%
E-MINI DOW (\$5) FUTURES (YM - CME) vs S&P 500 GROWTH (SG - CME)						
Spread Credit Rate	Decrease	+6:-2	70%	70%	60%	60%
E-MINI DOW (\$5) FUTURES (YM - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME)						
Spread Credit Rate	Decrease	+1:-2	65%	65%	50%	50%
E-MINI FTSE CHINA 50 INDEX FUTURES (FT5 - CME) vs NIKKEI 225 DOLLAR-BASED (NK - CME)						
Spread Credit Rate	Decrease	+2:-1	45%	45%	0%	0%
E-MINI NASDAQ-100 FUTURES (NQ - CME) vs S&P 500 VALUE (SU - CME)						
Spread Credit Rate	Decrease	+5:-1	45%	45%	30%	30%
E-MINI RUSSELL 1000 GROWTH INDEX FUTURES (RSG - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Decrease	+2:-1	65%	65%	55%	55%
E-MINI RUSSELL 1000 INDEX FUTURES (RS1 - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Decrease	+2:-1	80%	80%	70%	70%
E-MINI RUSSELL 1000 INDEX FUTURES (RS1 - CME) vs E-MINI RUSSELL 1000 VALUE INDEX FUTURES (RSV - CME)						
Spread Credit Rate	Decrease	+1:-1	76%	76%	65%	65%
EMINI SP 500 CONS STAPLES SECTOR IX (XAP) vs E-MINI SP500 CONS DISCRET SECTOR IX (XAY)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	35%	35%
EMINI SP 500 CONS STAPLES SECTOR IX (XAP) vs S&P 500 FUTURES (SP)						
Spread Credit Rate	Decrease	+10:-1	70%	70%	60%	60%
EMINI SP500 - FINANCIAL SECT INDEX (XAF) vs EMINI SP500-TECHNOLOGY SECTOR INDEX (XAK)						
Spread Credit Rate	Decrease	+2:-3	60%	60%	50%	50%
FTSE EMERGING INDEX FUTURES (EI - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	Decrease	+5:-2	45%	45%	30%	30%
S&P SELECT SECTOR - CONSUMER STAPLES (XAP - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	Decrease	+6:-5	45%	45%	30%	30%
SP Total Return Index (TRF) vs. ES(SP)						
Spread Credit Rate	Decrease	+1:-5	95%	95%	80%	80%
METALS - Inter-commodity Spread Rates						
Bloomberg Commodity Index Futures (70) vs Silver Futures (CX-SI)						
Spread Credit Rate	Decrease	-9:+1	55%	55%	45%	45%
Bloomberg Commodity Index Swaps (DGS) vs Silver Futures (CX-SI)						
Spread Credit Rate	Decrease	-9:+1	55%	55%	45%	45%