



23-038

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, February 9, 2023

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, February 10, 2023.

Current rates as of:

Thursday, February 9, 2023.

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								
ENVIRONMENTAL - Outright Rates								
CBL CORE GLOBAL EMISSIONS OFFSET (COT)								
COT	Non-HRP	Mth 1	Decrease	USD	550	550	375	375
COT	HRP	Mth 1	Decrease	USD	605	550	413	375
COT	Non-HRP	Mth 2	Decrease	USD	550	550	375	375
COT	HRP	Mth 2	Decrease	USD	605	550	413	375
COT	Non-HRP	Mths 3-6	Decrease	USD	550	550	375	375
COT	HRP	Mths 3-6	Decrease	USD	605	550	413	375
COT	Non-HRP	Mths 7+	Decrease	USD	550	550	375	375
COT	HRP	Mths 7+	Decrease	USD	605	550	413	375
CBL CRE GLBL EMI OFST (C-GEO) FUT (CGO)								
CGO	Non-HRP	Mth 1	Decrease	USD	550	550	375	375
CGO	HRP	Mth 1	Decrease	USD	605	550	413	375
CGO	Non-HRP	Mth 2	Decrease	USD	550	550	375	375
CGO	HRP	Mth 2	Decrease	USD	605	550	413	375
CGO	Non-HRP	Mths 3-6	Decrease	USD	550	550	375	375
CGO	HRP	Mths 3-6	Decrease	USD	605	550	413	375
CGO	Non-HRP	Mths 7+	Decrease	USD	550	550	375	375
CGO	HRP	Mths 7+	Decrease	USD	605	550	413	375
CBL GLOBAL EMISSIONS OFFSET FUTURES (GEO)								
GEO	Non-HRP	Mth 1	Decrease	USD	700	700	600	600
GEO	HRP	Mth 1	Decrease	USD	770	700	660	600
GEO	Non-HRP	Mth 2	Decrease	USD	700	700	600	600
GEO	HRP	Mth 2	Decrease	USD	770	700	660	600
GEO	Non-HRP	Mths 3-6	Decrease	USD	700	700	600	600
GEO	HRP	Mths 3-6	Decrease	USD	770	700	660	600
GEO	Non-HRP	Mths 7+	Decrease	USD	700	700	600	600
GEO	HRP	Mths 7+	Decrease	USD	770	700	660	600
CBL NATURE-BASED GLOBAL EMISSIONS (NOT)								
NOT	Non-HRP	Mth 1	Decrease	USD	1,800	1,800	1,000	1,000
NOT	HRP	Mth 1	Decrease	USD	1,980	1,800	1,100	1,000
NOT	Non-HRP	Mth 2	Decrease	USD	1,800	1,800	1,000	1,000
NOT	HRP	Mth 2	Decrease	USD	1,980	1,800	1,100	1,000
NOT	Non-HRP	Mths 3-6	Decrease	USD	1,800	1,800	1,000	1,000
NOT	HRP	Mths 3-6	Decrease	USD	1,980	1,800	1,100	1,000
NOT	Non-HRP	Mths 7+	Decrease	USD	1,800	1,800	1,000	1,000
NOT	HRP	Mths 7+	Decrease	USD	1,980	1,800	1,100	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

CBL NATURE-BASED GLOBAL EMISSIONS O (NGO)

NGO	Non-HRP	Mth 1	Decrease	USD	1,800	1,800	1,000	1,000
NGO	HRP	Mth 1	Decrease	USD	1,980	1,800	1,100	1,000
NGO	Non-HRP	Mth 2	Decrease	USD	1,800	1,800	1,000	1,000
NGO	HRP	Mth 2	Decrease	USD	1,980	1,800	1,100	1,000
NGO	Non-HRP	Mths 3-6	Decrease	USD	1,800	1,800	1,000	1,000
NGO	HRP	Mths 3-6	Decrease	USD	1,980	1,800	1,100	1,000
NGO	Non-HRP	Mths 7+	Decrease	USD	1,800	1,800	1,000	1,000
NGO	HRP	Mths 7+	Decrease	USD	1,980	1,800	1,100	1,000

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								
2ND MONTH FWD STARTING BTIC (ES2)								
ES2	Non-HRP		Increase	USD	170	170	300	300
ES2	HRP		Increase	USD	187	170	330	300
BITCOIN EURO FUTURES (BTE)								
BTE	Non-HRP		Increase	EUR	25,800	25,800	28,500	28,500
BTE	HRP		Increase	EUR	28,380	25,800	31,350	28,500
BITCOIN FUTURES (BTC)								
BTC	Non-HRP		Increase	USD	28,000	28,000	30,500	30,500
BTC	HRP		Increase	USD	30,800	28,000	33,550	30,500
BTIC ON BITCOIN FUTU MARKER (BRR) (BTM)								
BTM	Non-HRP		Increase	USD	28,000	28,000	30,500	30,500
BTM	HRP		Increase	USD	30,800	28,000	33,550	30,500
BTIC ON BITCOIN FUTURE BRRNY MARKER (BNI)								
BNI	Non-HRP		Increase	USD	28,000	28,000	30,500	30,500
BNI	HRP		Increase	USD	30,800	28,000	33,550	30,500
BTIC ON ETHER FUT ETHUSD_NY MARKER (ENI)								
ENI	Non-HRP		Increase	USD	23,000	23,000	25,500	25,500
ENI	HRP		Increase	USD	25,300	23,000	28,050	25,500
BTIC ON ETHER FUT MARKER ETHUSD_RR (ETM)								
ETM	Non-HRP		Increase	USD	23,000	23,000	25,500	25,500
ETM	HRP		Increase	USD	25,300	23,000	28,050	25,500
BTIC ON MICRO BITCOIN FUT BRRNY MRK (MYI)								
MYI	Non-HRP		Increase	USD	560	560	610	610
MYI	HRP		Increase	USD	616	560	671	610
BTIC ON MICRO BITCOIN MARKER (BRR) (MIM)								
MIM	Non-HRP		Increase	USD	28,000	28,000	30,500	30,500
MIM	HRP		Increase	USD	30,800	28,000	33,550	30,500
BTIC ON MICRO ETHER ETHUSD_NY MRKR (EYI)								
EYI	Non-HRP		Increase	USD	46	46	51	51
EYI	HRP		Increase	USD	51	46	56	51
BTIC ON MICRO ETHER FUT MARKER ETHU (MEI)								
MEI	Non-HRP		Increase	USD	46	46	51	51
MEI	HRP		Increase	USD	51	46	56	51

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

ETHER EURO FUTURES (ETE)

ETE	Non-HRP		Increase	EUR	21,200	21,200	23,800	23,800
ETE	HRP		Increase	EUR	23,320	21,200	26,180	23,800

ETHER FUTURES (ETH)

ETH	Non-HRP		Increase	USD	23,000	23,000	25,500	25,500
ETH	HRP		Increase	USD	25,300	23,000	28,050	25,500

MICRO BITCOIN FUTURES (MBT)

MBT	Non-HRP		Increase	USD	560	560	610	610
MBT	HRP		Increase	USD	616	560	671	610

MICRO ETHER FUTURES (MET)

MET	Non-HRP		Increase	USD	46	46	51	51
MET	HRP		Increase	USD	51	46	56	51

NEARBY MONTH FWD STARTING BTIC (ES1)

ES1	Non-HRP		Increase	USD	80	80	250	250
ES1	HRP		Increase	USD	88	80	275	250

TAS ON BITCOIN FUTURES (TBT)

TBT	Non-HRP		Increase	USD	28,000	28,000	30,500	30,500
TBT	HRP		Increase	USD	30,800	28,000	33,550	30,500

TAS ON MICRO BITCOIN FUTURES (TBM)

TBM	Non-HRP		Increase	USD	560	560	610	610
TBM	HRP		Increase	USD	616	560	671	610

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

ETHANOL - Outright Rates

CHICAGO ETHANOL FUT (CU)

CU	Non-HRP	Mth 1	Decrease	USD	6,500	6,500	5,900	5,900
CU	HRP	Mth 1	Decrease	USD	7,150	6,500	6,490	5,900
CU	Non-HRP	Mths 2	Decrease	USD	6,200	6,200	5,700	5,700
CU	HRP	Mths 2	Decrease	USD	6,820	6,200	6,270	5,700
CU	Non-HRP	Mth 3-7	Decrease	USD	5,800	5,800	5,300	5,300
CU	HRP	Mth 3-7	Decrease	USD	6,380	5,800	5,830	5,300
CU	Non-HRP	Mnth 8+	Decrease	USD	5,800	5,800	5,300	5,300
CU	HRP	Mnth 8+	Decrease	USD	6,380	5,800	5,830	5,300

METHNL CFR CHINA SPECIFIC(ICIS) FUT (CMS)

CMS	Non-HRP	Mnths 1	Decrease	USD	3,500	3,500	3,100	3,100
CMS	HRP	Mnths 1	Decrease	USD	3,850	3,500	3,410	3,100
CMS	Non-HRP	Mnths 2	Decrease	USD	2,800	2,800	2,700	2,700
CMS	HRP	Mnths 2	Decrease	USD	3,080	2,800	2,970	2,700
CMS	Non-HRP	Mnths 3	Decrease	USD	2,600	2,600	2,300	2,300
CMS	HRP	Mnths 3	Decrease	USD	2,860	2,600	2,530	2,300
CMS	Non-HRP	Mnths 4-9	Decrease	USD	2,600	2,600	2,300	2,300
CMS	HRP	Mnths 4-9	Decrease	USD	2,860	2,600	2,530	2,300
CMS	Non-HRP	Mnths 10+	Decrease	USD	2,600	2,600	2,300	2,300
CMS	HRP	Mnths 10+	Decrease	USD	2,860	2,600	2,530	2,300

NEW YORK ETHANOL FUT (EZ)

EZ	Non-HRP	Mth 1	Decrease	USD	6,800	6,800	6,300	6,300
EZ	HRP	Mth 1	Decrease	USD	7,480	6,800	6,930	6,300

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								
30-YEAR 2.0% COUPON UMBS TBA FUT (20U)								
20U	Non-HRP		Decrease	USD	4,225	4,225	3,400	3,400
20U	HRP		Decrease	USD	4,648	4,225	3,740	3,400
30-YEAR 2.5% COUPON UMBS TBA FUT (25U)								
25U	Non-HRP		Decrease	USD	4,100	4,100	3,300	3,300
25U	HRP		Decrease	USD	4,510	4,100	3,630	3,300
30-YEAR 3.0% COUPON UMBS TBA FUT (30U)								
30U	Non-HRP		Decrease	USD	4,100	4,100	3,300	3,300
30U	HRP		Decrease	USD	4,510	4,100	3,630	3,300
30-YEAR 3.5% COUPON UMBS TBA FUT (35U)								
35U	Non-HRP		Decrease	USD	4,500	4,500	3,600	3,600
35U	HRP		Decrease	USD	4,950	4,500	3,960	3,600
30-YEAR 4.0% COUPON UMBS TBA FUT (40U)								
40U	Non-HRP		Decrease	USD	4,400	4,400	3,500	3,500
40U	HRP		Decrease	USD	4,840	4,400	3,850	3,500
30-YEAR 4.5% COUPON UMBS TBA FUT (45U)								
45U	Non-HRP		Decrease	USD	4,000	4,000	3,200	3,200
45U	HRP		Decrease	USD	4,400	4,000	3,520	3,200
30-YEAR 5.0% COUPON UMBS TBA FUT (50U)								
50U	Non-HRP		Decrease	USD	4,000	4,000	3,200	3,200
50U	HRP		Decrease	USD	4,400	4,000	3,520	3,200
30-YEAR 5.5% COUPON UMBS TBA FUT (55U)								
55U	Non-HRP		Decrease	USD	4,000	4,000	3,200	3,200
55U	HRP		Decrease	USD	4,400	4,000	3,520	3,200
30-YEAR 6.0% COUPON UMBS TBA FUT (60U)								
60U	Non-HRP		Decrease	USD	4,000	4,000	3,200	3,200
60U	HRP		Decrease	USD	4,400	4,000	3,520	3,200

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

ESTR FUTURES (ESR)

ESR	Non-HRP	Month 1	Decrease	EUR	1,050	1,050	840	840
ESR	HRP	Month 1	Decrease	EUR	1,155	1,050	924	840
ESR	Non-HRP	Month 2	Decrease	EUR	1,050	1,050	840	840
ESR	HRP	Month 2	Decrease	EUR	1,155	1,050	924	840
ESR	Non-HRP	Month 3	Decrease	EUR	1,050	1,050	840	840
ESR	HRP	Month 3	Decrease	EUR	1,155	1,050	924	840
ESR	Non-HRP	Month 4	Decrease	EUR	1,050	1,050	840	840
ESR	HRP	Month 4	Decrease	EUR	1,155	1,050	924	840
ESR	Non-HRP	Month 5	Decrease	EUR	1,050	1,050	840	840
ESR	HRP	Month 5	Decrease	EUR	1,155	1,050	924	840
ESR	Non-HRP	Month 6	Decrease	EUR	1,050	1,050	840	840
ESR	HRP	Month 6	Decrease	EUR	1,155	1,050	924	840
ESR	Non-HRP	Month 7	Decrease	EUR	1,050	1,050	840	840
ESR	HRP	Month 7	Decrease	EUR	1,155	1,050	924	840
ESR	Non-HRP	Month 8	Decrease	EUR	1,050	1,050	840	840
ESR	HRP	Month 8	Decrease	EUR	1,155	1,050	924	840
ESR	Non-HRP	Month 9	Decrease	EUR	1,050	1,050	840	840
ESR	HRP	Month 9	Decrease	EUR	1,155	1,050	924	840
ESR	Non-HRP	Month 10	Decrease	EUR	1,050	1,050	840	840
ESR	HRP	Month 10	Decrease	EUR	1,155	1,050	924	840
ESR	Non-HRP	Month 11	Decrease	EUR	1,050	1,050	840	840
ESR	HRP	Month 11	Decrease	EUR	1,155	1,050	924	840
ESR	Non-HRP	Month 12	Decrease	EUR	1,050	1,050	840	840
ESR	HRP	Month 12	Decrease	EUR	1,155	1,050	924	840
ESR	Non-HRP	Month 13+	Decrease	EUR	1,050	1,050	840	840
ESR	HRP	Month 13+	Decrease	EUR	1,155	1,050	924	840

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ESTR THREE MO BASIS SPREAD FUTURES (EUS)								
EUS	Non-HRP	Month 1	Decrease	EUR	400	400	320	320
EUS	HRP	Month 1	Decrease	EUR	440	400	352	320
EUS	Non-HRP	Month 2	Decrease	EUR	400	400	320	320
EUS	HRP	Month 2	Decrease	EUR	440	400	352	320
EUS	Non-HRP	Month 3	Decrease	EUR	400	400	320	320
EUS	HRP	Month 3	Decrease	EUR	440	400	352	320
EUS	Non-HRP	Month 4	Decrease	EUR	400	400	320	320
EUS	HRP	Month 4	Decrease	EUR	440	400	352	320
EUS	Non-HRP	Month 5	Decrease	EUR	400	400	320	320
EUS	HRP	Month 5	Decrease	EUR	440	400	352	320
EUS	Non-HRP	Month 6	Decrease	EUR	400	400	320	320
EUS	HRP	Month 6	Decrease	EUR	440	400	352	320
EUS	Non-HRP	Month 7	Decrease	EUR	400	400	320	320
EUS	HRP	Month 7	Decrease	EUR	440	400	352	320
EUS	Non-HRP	Month 8	Decrease	EUR	400	400	320	320
EUS	HRP	Month 8	Decrease	EUR	440	400	352	320
EUS	Non-HRP	Month 9	Decrease	EUR	400	400	320	320
EUS	HRP	Month 9	Decrease	EUR	440	400	352	320
EUS	Non-HRP	Month 10	Decrease	EUR	400	400	320	320
EUS	HRP	Month 10	Decrease	EUR	440	400	352	320
EUS	Non-HRP	Month 11	Decrease	EUR	400	400	320	320
EUS	HRP	Month 11	Decrease	EUR	440	400	352	320
MICRO 10-YEAR YIELD FUTURES (10Y)								
10Y	Non-HRP		Decrease	USD	375	375	325	325
10Y	HRP		Decrease	USD	413	375	358	325
MICRO 2-YEAR YIELD FUTURES (2YY)								
2YY	Non-HRP		Decrease	USD	375	375	350	350
2YY	HRP		Decrease	USD	413	375	385	350
MICRO 30-YEAR YIELD FUTURES (30Y)								
30Y	Non-HRP		Decrease	USD	325	325	300	300
30Y	HRP		Decrease	USD	358	325	330	300
MICRO 5-YEAR YIELD FUTURES (5YY)								
5YY	Non-HRP		Decrease	USD	425	425	350	350
5YY	HRP		Decrease	USD	468	425	385	350

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

REPO FUNDS RATES FUTURES GERMANY (RFD)

RFD	Non-HRP	Month 1	Decrease	EUR	2,000	2,000	1,600	1,600
RFD	HRP	Month 1	Decrease	EUR	2,200	2,000	1,760	1,600
RFD	Non-HRP	Month 2	Decrease	EUR	2,000	2,000	1,600	1,600
RFD	HRP	Month 2	Decrease	EUR	2,200	2,000	1,760	1,600
RFD	Non-HRP	Month 3	Decrease	EUR	2,000	2,000	1,600	1,600
RFD	HRP	Month 3	Decrease	EUR	2,200	2,000	1,760	1,600
RFD	Non-HRP	Month 4	Decrease	EUR	2,000	2,000	1,600	1,600
RFD	HRP	Month 4	Decrease	EUR	2,200	2,000	1,760	1,600
RFD	Non-HRP	Month 5	Decrease	EUR	2,000	2,000	1,600	1,600
RFD	HRP	Month 5	Decrease	EUR	2,200	2,000	1,760	1,600
RFD	Non-HRP	Month 6	Decrease	EUR	2,000	2,000	1,600	1,600
RFD	HRP	Month 6	Decrease	EUR	2,200	2,000	1,760	1,600
RFD	Non-HRP	Month 7	Decrease	EUR	2,000	2,000	1,600	1,600
RFD	HRP	Month 7	Decrease	EUR	2,200	2,000	1,760	1,600
RFD	Non-HRP	Month 8	Decrease	EUR	2,000	2,000	1,600	1,600
RFD	HRP	Month 8	Decrease	EUR	2,200	2,000	1,760	1,600
RFD	Non-HRP	Month 9	Decrease	EUR	2,000	2,000	1,600	1,600
RFD	HRP	Month 9	Decrease	EUR	2,200	2,000	1,760	1,600
RFD	Non-HRP	Month 10	Decrease	EUR	2,000	2,000	1,600	1,600
RFD	HRP	Month 10	Decrease	EUR	2,200	2,000	1,760	1,600
RFD	Non-HRP	Month 11	Decrease	EUR	2,000	2,000	1,600	1,600
RFD	HRP	Month 11	Decrease	EUR	2,200	2,000	1,760	1,600
RFD	Non-HRP	Month 12	Decrease	EUR	2,000	2,000	1,600	1,600
RFD	HRP	Month 12	Decrease	EUR	2,200	2,000	1,760	1,600
RFD	Non-HRP	Months 13+	Decrease	EUR	2,000	2,000	1,600	1,600
RFD	HRP	Months 13+	Decrease	EUR	2,200	2,000	1,760	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

REPO FUNDS RATES FUTURES ITAL (RFI)

RFI	Non-HRP	Month 1	Decrease	EUR	2,000	2,000	1,600	1,600
RFI	HRP	Month 1	Decrease	EUR	2,200	2,000	1,760	1,600
RFI	Non-HRP	Month 2	Decrease	EUR	2,000	2,000	1,600	1,600
RFI	HRP	Month 2	Decrease	EUR	2,200	2,000	1,760	1,600
RFI	Non-HRP	Month 3	Decrease	EUR	2,000	2,000	1,600	1,600
RFI	HRP	Month 3	Decrease	EUR	2,200	2,000	1,760	1,600
RFI	Non-HRP	Month 4	Decrease	EUR	2,000	2,000	1,600	1,600
RFI	HRP	Month 4	Decrease	EUR	2,200	2,000	1,760	1,600
RFI	Non-HRP	Month 5	Decrease	EUR	2,000	2,000	1,600	1,600
RFI	HRP	Month 5	Decrease	EUR	2,200	2,000	1,760	1,600
RFI	Non-HRP	Month 6	Decrease	EUR	2,000	2,000	1,600	1,600
RFI	HRP	Month 6	Decrease	EUR	2,200	2,000	1,760	1,600
RFI	Non-HRP	Month 7	Decrease	EUR	2,000	2,000	1,600	1,600
RFI	HRP	Month 7	Decrease	EUR	2,200	2,000	1,760	1,600
RFI	Non-HRP	Month 8	Decrease	EUR	2,000	2,000	1,600	1,600
RFI	HRP	Month 8	Decrease	EUR	2,200	2,000	1,760	1,600
RFI	Non-HRP	Month 9	Decrease	EUR	2,000	2,000	1,600	1,600
RFI	HRP	Month 9	Decrease	EUR	2,200	2,000	1,760	1,600
RFI	Non-HRP	Month 10	Decrease	EUR	2,000	2,000	1,600	1,600
RFI	HRP	Month 10	Decrease	EUR	2,200	2,000	1,760	1,600
RFI	Non-HRP	Month 11	Decrease	EUR	2,000	2,000	1,600	1,600
RFI	HRP	Month 11	Decrease	EUR	2,200	2,000	1,760	1,600
RFI	Non-HRP	Month 12	Decrease	EUR	2,000	2,000	1,600	1,600
RFI	HRP	Month 12	Decrease	EUR	2,200	2,000	1,760	1,600
RFI	Non-HRP	Months 13+	Decrease	EUR	2,000	2,000	1,600	1,600
RFI	HRP	Months 13+	Decrease	EUR	2,200	2,000	1,760	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

REPO FUNDS RATES SPREAD FUTURES ITA (RSI)

RSI	Non-HRP	Month 1	Decrease	EUR	1,050	1,050	840	840
RSI	HRP	Month 1	Decrease	EUR	1,155	1,050	924	840
RSI	Non-HRP	Month 2	Decrease	EUR	1,050	1,050	840	840
RSI	HRP	Month 2	Decrease	EUR	1,155	1,050	924	840
RSI	Non-HRP	Month 3	Decrease	EUR	1,050	1,050	840	840
RSI	HRP	Month 3	Decrease	EUR	1,155	1,050	924	840
RSI	Non-HRP	Month 4	Decrease	EUR	1,050	1,050	840	840
RSI	HRP	Month 4	Decrease	EUR	1,155	1,050	924	840
RSI	Non-HRP	Month 5	Decrease	EUR	1,050	1,050	840	840
RSI	HRP	Month 5	Decrease	EUR	1,155	1,050	924	840
RSI	Non-HRP	Month 6	Decrease	EUR	1,050	1,050	840	840
RSI	HRP	Month 6	Decrease	EUR	1,155	1,050	924	840
RSI	Non-HRP	Month 7	Decrease	EUR	1,050	1,050	840	840
RSI	HRP	Month 7	Decrease	EUR	1,155	1,050	924	840
RSI	Non-HRP	Month 8	Decrease	EUR	1,050	1,050	840	840
RSI	HRP	Month 8	Decrease	EUR	1,155	1,050	924	840
RSI	Non-HRP	Month 9	Decrease	EUR	1,050	1,050	840	840
RSI	HRP	Month 9	Decrease	EUR	1,155	1,050	924	840
RSI	Non-HRP	Months 10+	Decrease	EUR	1,050	1,050	840	840
RSI	HRP	Months 10+	Decrease	EUR	1,155	1,050	924	840

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

REPO FUNDS RATES SPREAD GER FUT (RSD)

RSD	Non-HRP	Month 1	Decrease	EUR	1,050	1,050	840	840
RSD	HRP	Month 1	Decrease	EUR	1,155	1,050	924	840
RSD	Non-HRP	Month 2	Decrease	EUR	1,050	1,050	840	840
RSD	HRP	Month 2	Decrease	EUR	1,155	1,050	924	840
RSD	Non-HRP	Month 3	Decrease	EUR	1,050	1,050	840	840
RSD	HRP	Month 3	Decrease	EUR	1,155	1,050	924	840
RSD	Non-HRP	Month 4	Decrease	EUR	1,050	1,050	840	840
RSD	HRP	Month 4	Decrease	EUR	1,155	1,050	924	840
RSD	Non-HRP	Month 5	Decrease	EUR	1,050	1,050	840	840
RSD	HRP	Month 5	Decrease	EUR	1,155	1,050	924	840
RSD	Non-HRP	Month 6	Decrease	EUR	1,050	1,050	840	840
RSD	HRP	Month 6	Decrease	EUR	1,155	1,050	924	840
RSD	Non-HRP	Month 7	Decrease	EUR	1,050	1,050	840	840
RSD	HRP	Month 7	Decrease	EUR	1,155	1,050	924	840
RSD	Non-HRP	Month 8	Decrease	EUR	1,050	1,050	840	840
RSD	HRP	Month 8	Decrease	EUR	1,155	1,050	924	840
RSD	Non-HRP	Month 9	Decrease	EUR	1,050	1,050	840	840
RSD	HRP	Month 9	Decrease	EUR	1,155	1,050	924	840
RSD	Non-HRP	Months 10+	Decrease	EUR	1,050	1,050	840	840
RSD	HRP	Months 10+	Decrease	EUR	1,155	1,050	924	840

THREE-MONTH BSBY FUTURE (BSB)

BSB	Non-HRP	Month 1	Decrease	USD	750	750	600	600
BSB	HRP	Month 1	Decrease	USD	825	750	660	600
BSB	Non-HRP	Month 2	Decrease	USD	750	750	675	675
BSB	HRP	Month 2	Decrease	USD	825	750	743	675
BSB	Non-HRP	Month3	Decrease	USD	850	850	750	750
BSB	HRP	Month3	Decrease	USD	935	850	825	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
METALS - Outright Rates								
COMEX 100 GOLD FUTURES (GC)								
GC	Non-HRP	Mnth1	Increase	USD	6,900	6,900	7,400	7,400
GC	HRP	Mnth1	Increase	USD	7,590	6,900	8,140	7,400
GC	Non-HRP	Mnth2	Increase	USD	6,900	6,900	7,400	7,400
GC	HRP	Mnth2	Increase	USD	7,590	6,900	8,140	7,400
GC	Non-HRP	Mnth3	Increase	USD	6,900	6,900	7,400	7,400
GC	HRP	Mnth3	Increase	USD	7,590	6,900	8,140	7,400
GC	Non-HRP	Mnth4	Increase	USD	6,900	6,900	7,400	7,400
GC	HRP	Mnth4	Increase	USD	7,590	6,900	8,140	7,400
GC	Non-HRP	Mnth5	Increase	USD	6,900	6,900	7,400	7,400
GC	HRP	Mnth5	Increase	USD	7,590	6,900	8,140	7,400
GC	Non-HRP	Mnth6	Increase	USD	6,900	6,900	7,400	7,400
GC	HRP	Mnth6	Increase	USD	7,590	6,900	8,140	7,400
GC	Non-HRP	Mnth7	Increase	USD	6,900	6,900	7,400	7,400
GC	HRP	Mnth7	Increase	USD	7,590	6,900	8,140	7,400
GC	Non-HRP	Mnth8+	Increase	USD	6,900	6,900	7,400	7,400
GC	HRP	Mnth8+	Increase	USD	7,590	6,900	8,140	7,400
COMEX 100 GOLD TRADE AT SETTLEMENT (GCT)								
GCT	Non-HRP	Mnth1	Increase	USD	6,900	6,900	7,400	7,400
GCT	HRP	Mnth1	Increase	USD	7,590	6,900	8,140	7,400
GCT	Non-HRP	Mnth2	Increase	USD	6,900	6,900	7,400	7,400
GCT	HRP	Mnth2	Increase	USD	7,590	6,900	8,140	7,400
GCT	Non-HRP	Mnth3	Increase	USD	6,900	6,900	7,400	7,400
GCT	HRP	Mnth3	Increase	USD	7,590	6,900	8,140	7,400
GCT	Non-HRP	Mnth4	Increase	USD	6,900	6,900	7,400	7,400
GCT	HRP	Mnth4	Increase	USD	7,590	6,900	8,140	7,400
GCT	Non-HRP	Mnth5	Increase	USD	6,900	6,900	7,400	7,400
GCT	HRP	Mnth5	Increase	USD	7,590	6,900	8,140	7,400
GCT	Non-HRP	Mnth6	Increase	USD	6,900	6,900	7,400	7,400
GCT	HRP	Mnth6	Increase	USD	7,590	6,900	8,140	7,400
GCT	Non-HRP	Mnth7	Increase	USD	6,900	6,900	7,400	7,400
GCT	HRP	Mnth7	Increase	USD	7,590	6,900	8,140	7,400
GCT	Non-HRP	Mnth8+	Increase	USD	6,900	6,900	7,400	7,400
GCT	HRP	Mnth8+	Increase	USD	7,590	6,900	8,140	7,400

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

E-MINI GOLD FUTURES (QO)

QO	Non-HRP	Mnth1	Increase	USD	3,450	3,450	3,700	3,700
QO	HRP	Mnth1	Increase	USD	3,795	3,450	4,070	3,700
QO	Non-HRP	Mnth2	Increase	USD	3,450	3,450	3,700	3,700
QO	HRP	Mnth2	Increase	USD	3,795	3,450	4,070	3,700
QO	Non-HRP	Mnth3	Increase	USD	3,450	3,450	3,700	3,700
QO	HRP	Mnth3	Increase	USD	3,795	3,450	4,070	3,700
QO	Non-HRP	Mnth4	Increase	USD	3,450	3,450	3,700	3,700
QO	HRP	Mnth4	Increase	USD	3,795	3,450	4,070	3,700
QO	Non-HRP	Mnth5	Increase	USD	3,450	3,450	3,700	3,700
QO	HRP	Mnth5	Increase	USD	3,795	3,450	4,070	3,700
QO	Non-HRP	Mnth6	Increase	USD	3,450	3,450	3,700	3,700
QO	HRP	Mnth6	Increase	USD	3,795	3,450	4,070	3,700
QO	Non-HRP	Mnth7	Increase	USD	3,450	3,450	3,700	3,700
QO	HRP	Mnth7	Increase	USD	3,795	3,450	4,070	3,700
QO	Non-HRP	Mnth8+	Increase	USD	3,450	3,450	3,700	3,700
QO	HRP	Mnth8+	Increase	USD	3,795	3,450	4,070	3,700

GOLD LONDON TAM FIRST PM (GCD)

GCD	Non-HRP	Mnth1	Increase	USD	6,900	6,900	7,400	7,400
GCD	HRP	Mnth1	Increase	USD	7,590	6,900	8,140	7,400
GCD	Non-HRP	Mnth2	Increase	USD	6,900	6,900	7,400	7,400
GCD	HRP	Mnth2	Increase	USD	7,590	6,900	8,140	7,400
GCD	Non-HRP	Mnth3	Increase	USD	6,900	6,900	7,400	7,400
GCD	HRP	Mnth3	Increase	USD	7,590	6,900	8,140	7,400
GCD	Non-HRP	Mnth4	Increase	USD	6,900	6,900	7,400	7,400
GCD	HRP	Mnth4	Increase	USD	7,590	6,900	8,140	7,400
GCD	Non-HRP	Mnth5	Increase	USD	6,900	6,900	7,400	7,400
GCD	HRP	Mnth5	Increase	USD	7,590	6,900	8,140	7,400
GCD	Non-HRP	Mnth6	Increase	USD	6,900	6,900	7,400	7,400
GCD	HRP	Mnth6	Increase	USD	7,590	6,900	8,140	7,400
GCD	Non-HRP	Mnth7	Increase	USD	6,900	6,900	7,400	7,400
GCD	HRP	Mnth7	Increase	USD	7,590	6,900	8,140	7,400
GCD	Non-HRP	Mnth8+	Increase	USD	6,900	6,900	7,400	7,400
GCD	HRP	Mnth8+	Increase	USD	7,590	6,900	8,140	7,400

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

MICRO GOLD FUTURES (MGC)

MGC	Non-HRP	Mnth1	Increase	USD	690	690	740	740
MGC	HRP	Mnth1	Increase	USD	759	690	814	740
MGC	Non-HRP	Mnth2	Increase	USD	690	690	740	740
MGC	HRP	Mnth2	Increase	USD	759	690	814	740
MGC	Non-HRP	Mnth3	Increase	USD	690	690	740	740
MGC	HRP	Mnth3	Increase	USD	759	690	814	740
MGC	Non-HRP	Mnth4	Increase	USD	690	690	740	740
MGC	HRP	Mnth4	Increase	USD	759	690	814	740
MGC	Non-HRP	Mnth5	Increase	USD	690	690	740	740
MGC	HRP	Mnth5	Increase	USD	759	690	814	740
MGC	Non-HRP	Mnth6	Increase	USD	690	690	740	740
MGC	HRP	Mnth6	Increase	USD	759	690	814	740
MGC	Non-HRP	Mnth7	Increase	USD	690	690	740	740
MGC	HRP	Mnth7	Increase	USD	759	690	814	740
MGC	Non-HRP	Mnth8+	Increase	USD	690	690	740	740
MGC	HRP	Mnth8+	Increase	USD	759	690	814	740

MICRO GOLD TAS (MGT)

MGT	Non-HRP	Mnth1	Increase	USD	690	690	740	740
MGT	HRP	Mnth1	Increase	USD	759	690	814	740
MGT	Non-HRP	Mnth2	Increase	USD	690	690	740	740
MGT	HRP	Mnth2	Increase	USD	759	690	814	740
MGT	Non-HRP	Mnth3	Increase	USD	690	690	740	740
MGT	HRP	Mnth3	Increase	USD	759	690	814	740
MGT	Non-HRP	Mnth4	Increase	USD	690	690	740	740
MGT	HRP	Mnth4	Increase	USD	759	690	814	740
MGT	Non-HRP	Mnth5	Increase	USD	690	690	740	740
MGT	HRP	Mnth5	Increase	USD	759	690	814	740
MGT	Non-HRP	Mnth6	Increase	USD	690	690	740	740
MGT	HRP	Mnth6	Increase	USD	759	690	814	740
MGT	Non-HRP	Mnth7	Increase	USD	690	690	740	740
MGT	HRP	Mnth7	Increase	USD	759	690	814	740
MGT	Non-HRP	Mnth8+	Increase	USD	690	690	740	740
MGT	HRP	Mnth8+	Increase	USD	759	690	814	740

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

NATURAL GAS - Outright Rates

DUTCH TTF NAT GAS FIN M-1 AVG PRC (TTB)

TTB	Non-HRP	Mnth 1	Decrease	USD	100,000	100,000	76,000	76,000
TTB	HRP	Mnth 1	Decrease	USD	110,000	100,000	83,600	76,000
TTB	Non-HRP	Mnths 2	Decrease	USD	100,000	100,000	70,000	70,000
TTB	HRP	Mnths 2	Decrease	USD	110,000	100,000	77,000	70,000
TTB	Non-HRP	Mnths 3	Decrease	USD	97,500	97,500	56,000	56,000
TTB	HRP	Mnths 3	Decrease	USD	107,250	97,500	61,600	56,000
TTB	Non-HRP	Mnths 4-6	Decrease	USD	97,500	97,500	58,000	58,000
TTB	HRP	Mnths 4-6	Decrease	USD	107,250	97,500	63,800	58,000
TTB	Non-HRP	Mnths 7-18	Decrease	USD	95,000	95,000	56,000	56,000
TTB	HRP	Mnths 7-18	Decrease	USD	104,500	95,000	61,600	56,000
TTB	Non-HRP	Mnths 19+	Decrease	USD	140,000	140,000	49,000	49,000
TTB	HRP	Mnths 19+	Decrease	USD	154,000	140,000	53,900	49,000

DUTCH TTF NATURAL GAS (USD/MMBTU) (TFU)

TFU	Non-HRP	Mnth 1	Decrease	USD	100,000	100,000	76,000	76,000
TFU	HRP	Mnth 1	Decrease	USD	110,000	100,000	83,600	76,000
TFU	Non-HRP	Mnth 2	Decrease	USD	100,000	100,000	70,000	70,000
TFU	HRP	Mnth 2	Decrease	USD	110,000	100,000	77,000	70,000
TFU	Non-HRP	Mnth 3	Decrease	USD	97,500	97,500	56,000	56,000
TFU	HRP	Mnth 3	Decrease	USD	107,250	97,500	61,600	56,000
TFU	Non-HRP	Mnths 4-6	Decrease	USD	97,500	97,500	58,000	58,000
TFU	HRP	Mnths 4-6	Decrease	USD	107,250	97,500	63,800	58,000
TFU	Non-HRP	Mnths 7-18	Decrease	USD	95,000	95,000	56,000	56,000
TFU	HRP	Mnths 7-18	Decrease	USD	104,500	95,000	61,600	56,000
TFU	Non-HRP	Mnths 19+	Decrease	USD	140,000	140,000	49,000	49,000
TFU	HRP	Mnths 19+	Decrease	USD	154,000	140,000	53,900	49,000

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 CAL MONTH FUT (TTF)								
TTF	Non-HRP	Mnth 1	Decrease	EUR	24,000	24,000	17,000	17,000
TTF	HRP	Mnth 1	Decrease	EUR	26,400	24,000	18,700	17,000
TTF	Non-HRP	Mnth 2	Decrease	EUR	24,000	24,000	14,000	14,000
TTF	HRP	Mnth 2	Decrease	EUR	26,400	24,000	15,400	14,000
TTF	Non-HRP	Mnth 3	Decrease	EUR	22,500	22,500	12,000	12,000
TTF	HRP	Mnth 3	Decrease	EUR	24,750	22,500	13,200	12,000
TTF	Non-HRP	Mnths 4-6	Decrease	EUR	22,500	22,500	14,000	14,000
TTF	HRP	Mnths 4-6	Decrease	EUR	24,750	22,500	15,400	14,000
TTF	Non-HRP	Mnths 7-18	Decrease	EUR	24,000	24,000	12,000	12,000
TTF	HRP	Mnths 7-18	Decrease	EUR	26,400	24,000	13,200	12,000
TTF	Non-HRP	Mnths 19+	Decrease	EUR	21,000	21,000	11,000	11,000
TTF	HRP	Mnths 19+	Decrease	EUR	23,100	21,000	12,100	11,000
DUTCH TTF NATURAL GAS FIN CAL M (TTG)								
TTG	Non-HRP	Mnth 1	Decrease	EUR	24,000	24,000	17,000	17,000
TTG	HRP	Mnth 1	Decrease	EUR	26,400	24,000	18,700	17,000
TTG	Non-HRP	Mnth 2	Decrease	EUR	24,000	24,000	14,000	14,000
TTG	HRP	Mnth 2	Decrease	EUR	26,400	24,000	15,400	14,000
TTG	Non-HRP	Mnth 3	Decrease	EUR	22,500	22,500	12,000	12,000
TTG	HRP	Mnth 3	Decrease	EUR	24,750	22,500	13,200	12,000
TTG	Non-HRP	Mnths 4-6	Decrease	EUR	22,500	22,500	14,000	14,000
TTG	HRP	Mnths 4-6	Decrease	EUR	24,750	22,500	15,400	14,000
TTG	Non-HRP	Mnths 7-18	Decrease	EUR	24,000	24,000	12,000	12,000
TTG	HRP	Mnths 7-18	Decrease	EUR	26,400	24,000	13,200	12,000
TTG	Non-HRP	Mnth 19+	Decrease	EUR	21,000	21,000	11,000	11,000
TTG	HRP	Mnth 19+	Decrease	EUR	23,100	21,000	12,100	11,000
DUTCH TTF NATURAL GAS FIN DAY AHEAD (TTI)								
TTI	Non-HRP	Mnth 1	Decrease	EUR	24,000	24,000	17,000	17,000
TTI	HRP	Mnth 1	Decrease	EUR	26,400	24,000	18,700	17,000
TTI	Non-HRP	Mnth 2	Decrease	EUR	24,000	24,000	14,000	14,000
TTI	HRP	Mnth 2	Decrease	EUR	26,400	24,000	15,400	14,000
TTI	Non-HRP	Mnth 3	Decrease	EUR	22,500	22,500	12,000	12,000
TTI	HRP	Mnth 3	Decrease	EUR	24,750	22,500	13,200	12,000
TTI	Non-HRP	Mnths 4-5	Decrease	EUR	22,500	22,500	14,000	14,000
TTI	HRP	Mnths 4-5	Decrease	EUR	24,750	22,500	15,400	14,000
TTI	Non-HRP	Mnths 6-12	Decrease	EUR	24,000	24,000	12,000	12,000
TTI	HRP	Mnths 6-12	Decrease	EUR	26,400	24,000	13,200	12,000
TTI	Non-HRP	Mnth 13+	Decrease	EUR	21,000	21,000	11,000	11,000
TTI	HRP	Mnth 13+	Decrease	EUR	23,100	21,000	12,100	11,000

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 FRONT MTH FUT (TTE)								
TTE	Non-HRP	Mnth 1	Decrease	USD	100,000	100,000	76,000	76,000
TTE	HRP	Mnth 1	Decrease	USD	110,000	100,000	83,600	76,000
TTE	Non-HRP	Mnths 2	Decrease	USD	100,000	100,000	70,000	70,000
TTE	HRP	Mnths 2	Decrease	USD	110,000	100,000	77,000	70,000
TTE	Non-HRP	Mnths 3	Decrease	USD	97,500	97,500	56,000	56,000
TTE	HRP	Mnths 3	Decrease	USD	107,250	97,500	61,600	56,000
TTE	Non-HRP	Mnths 4-7	Decrease	USD	97,500	97,500	58,000	58,000
TTE	HRP	Mnths 4-7	Decrease	USD	107,250	97,500	63,800	58,000
TTE	Non-HRP	Mnths 8-13	Decrease	USD	95,000	95,000	56,000	56,000
TTE	HRP	Mnths 8-13	Decrease	USD	104,500	95,000	61,600	56,000
TTE	Non-HRP	Mnths 14+	Decrease	USD	140,000	140,000	49,000	49,000
TTE	HRP	Mnths 14+	Decrease	USD	154,000	140,000	53,900	49,000
HENRY HUB TTF NAT GAS SPREAD FUTURE (NYP)								
NYP	Non-HRP	Mnth 1	Increase	USD	11,750	11,750	20,500	20,500
NYP	HRP	Mnth 1	Increase	USD	12,925	11,750	22,550	20,500
NYP	Non-HRP	Mnths 2	Increase	USD	10,750	10,750	19,000	19,000
NYP	HRP	Mnths 2	Increase	USD	11,825	10,750	20,900	19,000
NYP	Non-HRP	Mnths 3+	Increase	USD	10,500	10,500	18,500	18,500
NYP	HRP	Mnths 3+	Increase	USD	11,550	10,500	20,350	18,500
HENRY HUB TTF NAT GAS SPREAD FUTURE (THD)								
THD	Non-HRP	Mnth 1	Increase	USD	11,000	11,000	19,500	19,500
THD	HRP	Mnth 1	Increase	USD	12,100	11,000	21,450	19,500
THD	Non-HRP	Mnths 2	Increase	USD	10,000	10,000	17,500	17,500
THD	HRP	Mnths 2	Increase	USD	11,000	10,000	19,250	17,500
THD	Non-HRP	Mnths 3+	Increase	USD	9,500	9,500	16,500	16,500
THD	HRP	Mnths 3+	Increase	USD	10,450	9,500	18,150	16,500

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	Non-HRP	Month 1	Decrease	USD	118,000	118,000	80,000	80,000
JKM	HRP	Month 1	Decrease	USD	129,800	118,000	88,000	80,000
JKM	Non-HRP	Month 2	Decrease	USD	92,000	92,000	75,000	75,000
JKM	HRP	Month 2	Decrease	USD	101,200	92,000	82,500	75,000
JKM	Non-HRP	Month 3	Decrease	USD	90,000	90,000	70,000	70,000
JKM	HRP	Month 3	Decrease	USD	99,000	90,000	77,000	70,000
JKM	Non-HRP	Mnths 4-8	Decrease	USD	90,000	90,000	75,000	75,000
JKM	HRP	Mnths 4-8	Decrease	USD	99,000	90,000	82,500	75,000
JKM	Non-HRP	Mnths 9-14	Decrease	USD	95,000	95,000	73,000	73,000
JKM	HRP	Mnths 9-14	Decrease	USD	104,500	95,000	80,300	73,000
JKM	Non-HRP	Mnths 21+	Decrease	USD	80,000	80,000	70,000	70,000
JKM	HRP	Mnths 21+	Decrease	USD	88,000	80,000	77,000	70,000
JKM	Non-HRP	Months 15-20	Decrease	USD	82,000	82,000	74,000	74,000
JKM	HRP	Months 15-20	Decrease	USD	90,200	82,000	81,400	74,000
LNG JAPAN KOREA MRK YEN FUT (JKY)								
JKY	Non-HRP	Month 1	Decrease	JPY		15,500,000	10,280,000	10,280,000
JKY	HRP	Month 1	Decrease	JPY		15,500,000	11,308,000	10,280,000
JKY	Non-HRP	Month 2	Decrease	JPY		12,000,000	9,700,000	9,700,000
JKY	HRP	Month 2	Decrease	JPY		12,000,000	10,670,000	9,700,000
JKY	Non-HRP	Month 3	Decrease	JPY	11,700,000	11,700,000	9,000,000	9,000,000
JKY	HRP	Month 3	Decrease	JPY		11,700,000	9,900,000	9,000,000
JKY	Non-HRP	Mnths 4-8	Decrease	JPY	11,500,000	11,500,000	9,600,000	9,600,000
JKY	HRP	Mnths 4-8	Decrease	JPY		11,500,000	10,560,000	9,600,000
JKY	Non-HRP	Mnths 9-14	Decrease	JPY		12,350,000	9,200,000	9,200,000
JKY	HRP	Mnths 9-14	Decrease	JPY		12,350,000	10,120,000	9,200,000
JKY	Non-HRP	Mnths 15-20	Decrease	JPY		10,500,000	9,600,000	9,600,000
JKY	HRP	Mnths 15-20	Decrease	JPY	11,550,000	10,500,000	10,560,000	9,600,000
JKY	Non-HRP	Mnths 21+	Decrease	JPY		10,400,000	9,100,000	9,100,000
JKY	HRP	Mnths 21+	Decrease	JPY	11,440,000	10,400,000	10,010,000	9,100,000
UK NBP NAT GAS CAL MTH FUT (UKG)								
UKG	Non-HRP	Mnth 3	Decrease	GBP	14,000	14,000	13,000	13,000
UKG	HRP	Mnth 3	Decrease	GBP	15,400	14,000	14,300	13,000
UKG	Non-HRP	Mnths 4-8	Decrease	GBP	13,000	13,000	12,000	12,000
UKG	HRP	Mnths 4-8	Decrease	GBP	14,300	13,000	13,200	12,000
UKG	Non-HRP	Mnths 9+	Decrease	GBP	12,000	12,000	11,000	11,000
UKG	HRP	Mnths 9+	Decrease	GBP	13,200	12,000	12,100	11,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

UK NBP NATURAL GAS FRONT MTH FUT (NBP)

NBP	Non-HRP	Mnths 3	Decrease	USD	55,000	55,000	51,000	51,000
NBP	HRP	Mnths 3	Decrease	USD	60,500	55,000	56,100	51,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
AGRICULTURE - Intra Spreads								
Crude Palm Oil - All Months (USD MALAYSIAN CRUDE PALM CAL FUT)								
CPO	Non-HRP		Increase	USD	800	800	960	960
CPO	HRP		Increase	USD	880	800	1,056	960
Rough Rice (CBOT) (14) - Months 1 vs Months 2+ (ROUGH RICE FUTURES)								
14	Non-HRP		Increase	USD	550	550	700	700
14	HRP		Increase	USD	605	550	770	700
Rough Rice (CBOT) (14) - Months 2+ vs Months 2+ (ROUGH RICE FUTURES)								
14	Non-HRP		Increase	USD	625	625	800	800
14	HRP		Increase	USD	688	625	880	800
ENVIRONMENTAL - Intra Spreads								
(CBL CORE GLOBAL EMISSIONS OFFSET)								
COT	Non-HRP		Decrease	USD	320	320	275	275
COT	Non-HRP		Decrease	USD	560	560	325	325
COT	Non-HRP		Decrease	USD	580	580	350	350
COT	HRP		Decrease	USD	352	320	303	275
COT	HRP		Decrease	USD	616	560	358	325
COT	HRP		Decrease	USD	638	580	385	350
(CBL CRE GLBL EMI OFST (C-GEO) FUT)								
CGO	Non-HRP		Decrease	USD	320	320	275	275
CGO	Non-HRP		Decrease	USD	560	560	325	325
CGO	Non-HRP		Decrease	USD	580	580	350	350
CGO	HRP		Decrease	USD	352	320	303	275
CGO	HRP		Decrease	USD	616	560	358	325
CGO	HRP		Decrease	USD	638	580	385	350
Mnth 1 vs 2 (CBL GLOBAL EMISSIONS OFFSET FUTURES)								
GEO	Non-HRP		Decrease	USD	560	560	400	400
GEO	HRP		Decrease	USD	616	560	440	400
Mnth 1 vs 3+ (CBL GLOBAL EMISSIONS OFFSET FUTURES)								
GEO	Non-HRP		Decrease	USD	580	580	450	450
GEO	HRP		Decrease	USD	638	580	495	450

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								
Deferred BTIC+ Futures on E-Mini S&P 500 - All Months (2ND MONTH FWD STARTING BTIC)								
ES2	Non-HRP		Increase	USD	170	170	300	300
ES2	HRP		Increase	USD	187	170	330	300
Dow Jones (CBOT) (11) - Month 1 vs 2 (BTIC ON E-MINI DJIA FUTURES)								
YMT	Non-HRP		Decrease	USD	1,000	1,000	700	700
YMT	HRP		Decrease	USD	1,100	1,000	770	700
Dow Jones (CBOT) (11) - Month 1 vs 2 (E-MINI DJIA FUTURES MARKER)								
YMI	Non-HRP		Decrease	USD	1,000	1,000	700	700
YMI	HRP		Decrease	USD	1,100	1,000	770	700
Dow Jones (CBOT) (11) - Month 1 vs 2 (E-MINI DOW JONES IND AVG FUT)								
YM	Non-HRP		Decrease	USD	1,000	1,000	700	700
YM	HRP		Decrease	USD	1,100	1,000	770	700
Dow Jones (CBOT) (11) - Month 1 vs 2 (MICRO E-MINI DOW JONES AVE FUTURE)								
MYM	Non-HRP		Decrease	USD	100	100	70	70
MYM	HRP		Decrease	USD	110	100	77	70
Dow Jones (CBOT) (11) - Month 1 vs 3 (BTIC ON E-MINI DJIA FUTURES)								
YMT	Non-HRP		Decrease	USD	1,300	1,300	910	910
YMT	HRP		Decrease	USD	1,430	1,300	1,001	910
Dow Jones (CBOT) (11) - Month 1 vs 3 (E-MINI DJIA FUTURES MARKER)								
YMI	Non-HRP		Decrease	USD	1,300	1,300	910	910
YMI	HRP		Decrease	USD	1,430	1,300	1,001	910
Dow Jones (CBOT) (11) - Month 1 vs 3 (E-MINI DOW JONES IND AVG FUT)								
YM	Non-HRP		Decrease	USD	1,300	1,300	910	910
YM	HRP		Decrease	USD	1,430	1,300	1,001	910
Dow Jones (CBOT) (11) - Month 1 vs 3 (MICRO E-MINI DOW JONES AVE FUTURE)								
MYM	Non-HRP		Decrease	USD	130	130	91	91
MYM	HRP		Decrease	USD	143	130	100	91
Dow Jones (CBOT) (11) - Month 1 vs 4 (BTIC ON E-MINI DJIA FUTURES)								
YMT	Non-HRP		Decrease	USD	1,600	1,600	1,100	1,100
YMT	HRP		Decrease	USD	1,760	1,600	1,210	1,100
Dow Jones (CBOT) (11) - Month 1 vs 4 (E-MINI DJIA FUTURES MARKER)								
YMI	Non-HRP		Decrease	USD	1,600	1,600	1,100	1,100
YMI	HRP		Decrease	USD	1,760	1,600	1,210	1,100

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 1 vs 4 (E-MINI DOW JONES IND AVG FUT)								
YM	Non-HRP		Decrease	USD	1,600	1,600	1,100	1,100
YM	HRP		Decrease	USD	1,760	1,600	1,210	1,100
Dow Jones (CBOT) (11) - Month 1 vs 4 (MICRO E-MINI DOW JONES AVE FUTURE)								
MYM	Non-HRP		Decrease	USD	160	160	110	110
MYM	HRP		Decrease	USD	176	160	121	110
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 2 (BTIC ON EMINI RUSSELL 2000 INDEX FU)								
RLT	Non-HRP		Decrease	USD	1,000	1,000	700	700
RLT	HRP		Decrease	USD	1,100	1,000	770	700
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 2 (E-MINI RUSSELL 2000 FUTURES TACO MA)								
TQ1	Non-HRP		Decrease	USD	1,000	1,000	700	700
TQ1	HRP		Decrease	USD	1,100	1,000	770	700
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 2 (EMINI RUSSELL 2000 INDEX FUTURES)								
RTY	Non-HRP		Decrease	USD	1,000	1,000	700	700
RTY	HRP		Decrease	USD	1,100	1,000	770	700
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 2 (MICRO E-MINI RUSSELL 2000 INDEX FUT)								
M2K	Non-HRP		Decrease	USD	100	100	70	70
M2K	HRP		Decrease	USD	110	100	77	70
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 2 (TACO ON E-MINI RUSSEL 2000 FUTURES)								
RTQ	Non-HRP		Decrease	USD	1,000	1,000	700	700
RTQ	HRP		Decrease	USD	1,100	1,000	770	700
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 3+ (BTIC ON EMINI RUSSELL 2000 INDEX FU)								
RLT	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
RLT	HRP		Decrease	USD	1,650	1,500	1,100	1,000
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 3+ (E-MINI RUSSELL 2000 FUTURES TACO MA)								
TQ1	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
TQ1	HRP		Decrease	USD	1,650	1,500	1,100	1,000
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 3+ (EMINI RUSSELL 2000 INDEX FUTURES)								
RTY	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
RTY	HRP		Decrease	USD	1,650	1,500	1,100	1,000
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 3+ (MICRO E-MINI RUSSELL 2000 INDEX FUT)								
M2K	Non-HRP		Decrease	USD	150	150	100	100
M2K	HRP		Decrease	USD	165	150	110	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 3+ (TACO ON E-MINI RUSSEL 2000 FUTURES)								
RTQ	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
RTQ	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Nasdaq-100 Index (ND) - Month 1 vs 2 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Non-HRP		Decrease	USD	3,000	3,000	2,000	2,000
NQT	HRP		Decrease	USD	3,300	3,000	2,200	2,000
Nasdaq-100 Index (ND) - Month 1 vs 2 (E-MINI NASDAQ 100 FUTURES)								
NQ	Non-HRP		Decrease	USD	3,000	3,000	2,000	2,000
NQ	HRP		Decrease	USD	3,300	3,000	2,200	2,000
Nasdaq-100 Index (ND) - Month 1 vs 2 (E-MINI NASDAQ-100 FUT TACO MARKER)								
QQ1	Non-HRP		Decrease	USD	3,000	3,000	2,000	2,000
QQ1	HRP		Decrease	USD	3,300	3,000	2,200	2,000
Nasdaq-100 Index (ND) - Month 1 vs 2 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Non-HRP		Decrease	USD	3,000	3,000	2,000	2,000
NQI	HRP		Decrease	USD	3,300	3,000	2,200	2,000
Nasdaq-100 Index (ND) - Month 1 vs 2 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Non-HRP		Decrease	USD	300	300	200	200
MNQ	HRP		Decrease	USD	330	300	220	200
Nasdaq-100 Index (ND) - Month 1 vs 2 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Non-HRP		Decrease	USD	3,000	3,000	2,000	2,000
NQQ	HRP		Decrease	USD	3,300	3,000	2,200	2,000
Nasdaq-100 Index (ND) - Month 1 vs 3 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Non-HRP		Decrease	USD	3,000	3,000	2,000	2,000
NQT	HRP		Decrease	USD	3,300	3,000	2,200	2,000
Nasdaq-100 Index (ND) - Month 1 vs 3 (E-MINI NASDAQ 100 FUTURES)								
NQ	Non-HRP		Decrease	USD	3,000	3,000	2,000	2,000
NQ	HRP		Decrease	USD	3,300	3,000	2,200	2,000
Nasdaq-100 Index (ND) - Month 1 vs 3 (E-MINI NASDAQ-100 FUT TACO MARKER)								
QQ1	Non-HRP		Decrease	USD	3,000	3,000	2,000	2,000
QQ1	HRP		Decrease	USD	3,300	3,000	2,200	2,000
Nasdaq-100 Index (ND) - Month 1 vs 3 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Non-HRP		Decrease	USD	3,000	3,000	2,000	2,000
NQI	HRP		Decrease	USD	3,300	3,000	2,200	2,000

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) - Month 1 vs 3 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Non-HRP		Decrease	USD	300	300	200	200
MNQ	HRP		Decrease	USD	330	300	220	200
Nasdaq-100 Index (ND) - Month 1 vs 3 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Non-HRP		Decrease	USD	3,000	3,000	2,000	2,000
NQQ	HRP		Decrease	USD	3,300	3,000	2,200	2,000
Nasdaq-100 Index (ND) - Month 3 vs 4 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Non-HRP		Decrease	USD	1,200	1,200	800	800
NQT	HRP		Decrease	USD	1,320	1,200	880	800
Nasdaq-100 Index (ND) - Month 3 vs 4 (E-MINI NASDAQ 100 FUTURES)								
NQ	Non-HRP		Decrease	USD	1,200	1,200	800	800
NQ	HRP		Decrease	USD	1,320	1,200	880	800
Nasdaq-100 Index (ND) - Month 3 vs 4 (E-MINI NASDAQ-100 FUT TACO MARKER)								
QQ1	Non-HRP		Decrease	USD	1,200	1,200	800	800
QQ1	HRP		Decrease	USD	1,320	1,200	880	800
Nasdaq-100 Index (ND) - Month 3 vs 4 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Non-HRP		Decrease	USD	1,200	1,200	800	800
NQI	HRP		Decrease	USD	1,320	1,200	880	800
Nasdaq-100 Index (ND) - Month 3 vs 4 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Non-HRP		Decrease	USD	120	120	80	80
MNQ	HRP		Decrease	USD	132	120	88	80
Nasdaq-100 Index (ND) - Month 3 vs 4 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Non-HRP		Decrease	USD	1,200	1,200	800	800
NQQ	HRP		Decrease	USD	1,320	1,200	880	800
Nasdaq-100 Index (ND) - Months 1 vs 4 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Non-HRP		Decrease	USD	3,400	3,400	2,300	2,300
NQT	HRP		Decrease	USD	3,740	3,400	2,530	2,300
Nasdaq-100 Index (ND) - Months 1 vs 4 (E-MINI NASDAQ 100 FUTURES)								
NQ	Non-HRP		Decrease	USD	3,400	3,400	2,300	2,300
NQ	HRP		Decrease	USD	3,740	3,400	2,530	2,300
Nasdaq-100 Index (ND) - Months 1 vs 4 (E-MINI NASDAQ-100 FUT TACO MARKER)								
QQ1	Non-HRP		Decrease	USD	3,400	3,400	2,300	2,300
QQ1	HRP		Decrease	USD	3,740	3,400	2,530	2,300

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 1 vs 4 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Non-HRP		Decrease	USD	3,400	3,400	2,300	2,300
NQI	HRP		Decrease	USD	3,740	3,400	2,530	2,300
Nasdaq-100 Index (ND) - Months 1 vs 4 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Non-HRP		Decrease	USD	340	340	230	230
MNQ	HRP		Decrease	USD	374	340	253	230
Nasdaq-100 Index (ND) - Months 1 vs 4 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Non-HRP		Decrease	USD	3,400	3,400	2,300	2,300
NQQ	HRP		Decrease	USD	3,740	3,400	2,530	2,300
Nasdaq-100 Index (ND) - Months 2 vs 3 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Non-HRP		Decrease	USD	1,200	1,200	800	800
NQT	HRP		Decrease	USD	1,320	1,200	880	800
Nasdaq-100 Index (ND) - Months 2 vs 3 (E-MINI NASDAQ 100 FUTURES)								
NQ	Non-HRP		Decrease	USD	1,200	1,200	800	800
NQ	HRP		Decrease	USD	1,320	1,200	880	800
Nasdaq-100 Index (ND) - Months 2 vs 3 (E-MINI NASDAQ-100 FUT TACO MARKER)								
QQ1	Non-HRP		Decrease	USD	1,200	1,200	800	800
QQ1	HRP		Decrease	USD	1,320	1,200	880	800
Nasdaq-100 Index (ND) - Months 2 vs 3 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Non-HRP		Decrease	USD	1,200	1,200	800	800
NQI	HRP		Decrease	USD	1,320	1,200	880	800
Nasdaq-100 Index (ND) - Months 2 vs 3 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Non-HRP		Decrease	USD	120	120	80	80
MNQ	HRP		Decrease	USD	132	120	88	80
Nasdaq-100 Index (ND) - Months 2 vs 3 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Non-HRP		Decrease	USD	1,200	1,200	800	800
NQQ	HRP		Decrease	USD	1,320	1,200	880	800
Nasdaq-100 Index (ND) - Months 2 vs 4 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Non-HRP		Decrease	USD	1,200	1,200	800	800
NQT	HRP		Decrease	USD	1,320	1,200	880	800
Nasdaq-100 Index (ND) - Months 2 vs 4 (E-MINI NASDAQ 100 FUTURES)								
NQ	Non-HRP		Decrease	USD	1,200	1,200	800	800
NQ	HRP		Decrease	USD	1,320	1,200	880	800

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 4 (E-MINI NASDAQ-100 FUT TACO MARKER)								
QQ1	Non-HRP		Decrease	USD	1,200	1,200	800	800
QQ1	HRP		Decrease	USD	1,320	1,200	880	800
Nasdaq-100 Index (ND) - Months 2 vs 4 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Non-HRP		Decrease	USD	1,200	1,200	800	800
NQI	HRP		Decrease	USD	1,320	1,200	880	800
Nasdaq-100 Index (ND) - Months 2 vs 4 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Non-HRP		Decrease	USD	120	120	80	80
MNQ	HRP		Decrease	USD	132	120	88	80
Nasdaq-100 Index (ND) - Months 2 vs 4 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Non-HRP		Decrease	USD	1,200	1,200	800	800
NQQ	HRP		Decrease	USD	1,320	1,200	880	800
Nearby BTIC+ Futures on E-Mini S&P 500 - All Months (NEARBY MONTH FWD STARTING BTIC)								
ES1	Non-HRP		Increase	USD	80	80	250	250
ES1	HRP		Increase	USD	88	80	275	250
S&P 500 Stock Index - Month 1 vs 2 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Non-HRP		Decrease	USD	1,000	1,000	750	750
EST	HRP		Decrease	USD	1,100	1,000	825	750
S&P 500 Stock Index - Month 1 vs 2 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Non-HRP		Decrease	USD	1,000	1,000	750	750
ESI	HRP		Decrease	USD	1,100	1,000	825	750
S&P 500 Stock Index - Month 1 vs 2 (E-MINI S&P 500 FUTURES)								
ES	Non-HRP		Decrease	USD	1,000	1,000	750	750
ES	HRP		Decrease	USD	1,100	1,000	825	750
S&P 500 Stock Index - Month 1 vs 2 (MICRO E-MINI S&P 500 FUTURES)								
MES	Non-HRP		Decrease	USD	100	100	75	75
MES	HRP		Decrease	USD	110	100	83	75
S&P 500 Stock Index - Month 1 vs 2 (TACO ON E-MINI S&P 500 FUTURES)								
ESQ	Non-HRP		Decrease	USD	1,000	1,000	750	750
ESQ	HRP		Decrease	USD	1,100	1,000	825	750

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 1 vs 3 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Non-HRP		Decrease	USD	1,200	1,200	900	900
EST	HRP		Decrease	USD	1,320	1,200	990	900
S&P 500 Stock Index - Month 1 vs 3 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Non-HRP		Decrease	USD	1,200	1,200	900	900
ESI	HRP		Decrease	USD	1,320	1,200	990	900
S&P 500 Stock Index - Month 1 vs 3 (E-MINI S&P 500 FUTURES)								
ES	Non-HRP		Decrease	USD	1,200	1,200	900	900
ES	HRP		Decrease	USD	1,320	1,200	990	900
S&P 500 Stock Index - Month 1 vs 3 (MICRO E-MINI S&P 500 FUTURES)								
MES	Non-HRP		Decrease	USD	120	120	90	90
MES	HRP		Decrease	USD	132	120	99	90
S&P 500 Stock Index - Month 1 vs 3 (TACO ON E-MINI S&P 500 FUTURES)								
ESQ	Non-HRP		Decrease	USD	1,200	1,200	900	900
ESQ	HRP		Decrease	USD	1,320	1,200	990	900
S&P 500 Stock Index - Month 1 vs 4 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Non-HRP		Decrease	USD	1,400	1,400	1,050	1,050
EST	HRP		Decrease	USD	1,540	1,400	1,155	1,050
S&P 500 Stock Index - Month 1 vs 4 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Non-HRP		Decrease	USD	1,400	1,400	1,050	1,050
ESI	HRP		Decrease	USD	1,540	1,400	1,155	1,050
S&P 500 Stock Index - Month 1 vs 4 (E-MINI S&P 500 FUTURES)								
ES	Non-HRP		Decrease	USD	1,400	1,400	1,050	1,050
ES	HRP		Decrease	USD	1,540	1,400	1,155	1,050
S&P 500 Stock Index - Month 1 vs 4 (MICRO E-MINI S&P 500 FUTURES)								
MES	Non-HRP		Decrease	USD	140	140	105	105
MES	HRP		Decrease	USD	154	140	116	105

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 1 vs 4 (TACO ON E-MINI S&P 500 FUTURES)								
ESQ	Non-HRP		Decrease	USD	1,400	1,400	1,050	1,050
ESQ	HRP		Decrease	USD	1,540	1,400	1,155	1,050
ETHANOL - Intra Spreads								
All Mnths (METHNL CFR CHINA SPECIFIC(ICIS) FUT)								
CMS	Non-HRP		Decrease	USD	2,700	2,700	2,300	2,300
CMS	HRP		Decrease	USD	2,970	2,700	2,530	2,300
Mnth 1 vs 2+ (METHANOL T2 FOB RDAM (ICIS) FUTURES)								
MT2	Non-HRP		Increase	EUR	3,000	3,000	3,700	3,700
MT2	HRP		Increase	EUR	3,300	3,000	4,070	3,700
Mnth 2 vs 2 (METHANOL T2 FOB RDAM (ICIS) FUTURES)								
MT2	Non-HRP		Increase	EUR	2,800	2,800	3,200	3,200
MT2	HRP		Increase	EUR	3,080	2,800	3,520	3,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
METALS - Intra Spreads								
CX-GC Consecutive Spread Mnths 01-12 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Increase	USD	200	200	250	250
GC	HRP		Increase	USD	220	200	275	250
CX-GC Consecutive Spread Mnths 01-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Increase	USD	200	200	250	250
GCT	HRP		Increase	USD	220	200	275	250
CX-GC Consecutive Spread Mnths 01-12 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Increase	USD	100	100	125	125
QO	HRP		Increase	USD	110	100	138	125
CX-GC Consecutive Spread Mnths 01-12 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Increase	USD	200	200	250	250
GCD	HRP		Increase	USD	220	200	275	250
CX-GC Consecutive Spread Mnths 01-12 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Increase	USD	20	20	25	25
MGC	HRP		Increase	USD	22	20	28	25
CX-GC Consecutive Spread Mnths 01-12 (MICRO GOLD TAS)								
MGT	Non-HRP		Increase	USD	20	20	25	25
MGT	HRP		Increase	USD	22	20	28	25
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Increase	USD	650	650	750	750
GC	HRP		Increase	USD	715	650	825	750
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Increase	USD	650	650	750	750
GCT	HRP		Increase	USD	715	650	825	750
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Increase	USD	325	325	375	375
QO	HRP		Increase	USD	358	325	413	375
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Increase	USD	650	650	750	750
GCD	HRP		Increase	USD	715	650	825	750
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Increase	USD	65	65	75	75
MGC	HRP		Increase	USD	72	65	83	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (MICRO GOLD TAS)								
MGT	Non-HRP		Increase	USD	65	65	75	75
MGT	HRP		Increase	USD	72	65	83	75
CX-GC Mnths 08-12 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Increase	USD	650	650	750	750
GC	HRP		Increase	USD	715	650	825	750
CX-GC Mnths 08-12 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Increase	USD	650	650	750	750
GCT	HRP		Increase	USD	715	650	825	750
CX-GC Mnths 08-12 vs. CX-GC Mnths 13-16 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Increase	USD	325	325	375	375
QO	HRP		Increase	USD	358	325	413	375
CX-GC Mnths 08-12 vs. CX-GC Mnths 13-16 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Increase	USD	650	650	750	750
GCD	HRP		Increase	USD	715	650	825	750
CX-GC Mnths 08-12 vs. CX-GC Mnths 13-16 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Increase	USD	65	65	75	75
MGC	HRP		Increase	USD	72	65	83	75
CX-GC Mnths 08-12 vs. CX-GC Mnths 13-16 (MICRO GOLD TAS)								
MGT	Non-HRP		Increase	USD	65	65	75	75
MGT	HRP		Increase	USD	72	65	83	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NATURAL GAS - Intra Spreads								
(DUTCH TTF NAT GAS FIN M-1 AVG PRC)								
TTB	Non-HRP		Decrease	USD	31,500	31,500	25,500	25,500
TTB	HRP		Decrease	USD	34,650	31,500	28,050	25,500
(DUTCH TTF NATURAL GAS (USD/MMBTU))								
TFU	Non-HRP		Decrease	USD	31,500	31,500	25,500	25,500
TFU	HRP		Decrease	USD	34,650	31,500	28,050	25,500
(DUTCH TTF NATURAL GAS FIN CAL M)								
TTG	Non-HRP		Decrease	EUR	11,100	11,100	5,000	5,000
TTG	Non-HRP		Decrease	EUR	10,500	10,500	6,000	6,000
TTG	Non-HRP		Decrease	EUR	14,000	14,000	11,000	11,000
TTG	Non-HRP		Decrease	EUR	16,000	16,000	13,000	13,000
TTG	HRP		Decrease	EUR	12,210	11,100	5,500	5,000
TTG	HRP		Decrease	EUR	11,550	10,500	6,600	6,000
TTG	HRP		Decrease	EUR	15,400	14,000	12,100	11,000
TTG	HRP		Decrease	EUR	17,600	16,000	14,300	13,000
(DUTCH TTF NATURAL GAS FIN DAY AHEAD)								
TTI	Non-HRP		Decrease	EUR	11,100	11,100	5,000	5,000
TTI	Non-HRP		Decrease	EUR	10,500	10,500	6,000	6,000
TTI	Non-HRP		Decrease	EUR	14,000	14,000	11,000	11,000
TTI	Non-HRP		Decrease	EUR	16,000	16,000	13,000	13,000
TTI	HRP		Decrease	EUR	12,210	11,100	5,500	5,000
TTI	HRP		Decrease	EUR	11,550	10,500	6,600	6,000
TTI	HRP		Decrease	EUR	15,400	14,000	12,100	11,000
TTI	HRP		Decrease	EUR	17,600	16,000	14,300	13,000
Dutch TTF Natural Gas Calendar Month Futures - Month 1 vs 10+ (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	16,000	16,000	13,000	13,000
TTF	HRP		Decrease	EUR	17,600	16,000	14,300	13,000
Dutch TTF Natural Gas Calendar Month Futures - Month 1 vs 2 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	14,000	14,000	11,000	11,000
TTF	HRP		Decrease	EUR	15,400	14,000	12,100	11,000
Dutch TTF Natural Gas Calendar Month Futures - Month 1 vs 3 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	11,100	11,100	5,000	5,000
TTF	HRP		Decrease	EUR	12,210	11,100	5,500	5,000
Dutch TTF Natural Gas Calendar Month Futures - Month 1 vs 4-9 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	10,500	10,500	6,000	6,000
TTF	HRP		Decrease	EUR	11,550	10,500	6,600	6,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

TTE Intras 1vs 2+ (DUTCH TTF NATURAL GAS FRONT MTH FUT)

TTE	Non-HRP		Decrease	USD	31,500	31,500	25,500	25,500
TTE	HRP		Decrease	USD	34,650	31,500	28,050	25,500

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

EQUITY INDEX - Volatility Scan (volScan) Rate

E-MINI DOW (\$5) FUTURES (11, 11, DO, EYM, EZD, MYM, YM, YM, YMI, YMT) - volScan

Clearing Member Rate		Increase		20.000%	24.000%
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E-MINI NASDAQ-100 FUTURES (7H, DMQ, DN, DRQ, DTQ, DWQ, MNQ, MNQ, MQE, ND, ND, NQ, NQ, NQI, NQQ, NQT, QMW, QN, QQ1, QRW, QTW, QWW, YH) - volScan

Clearing Member Rate	Months 2+	Increase		20.000%	24.000%
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E-MINI RUSSELL 2000 INDEX FUTURES (M2K, RLT, RMW, RTM, RTO, RTQ, RTY, RWW, TQ1) - volScan

Clearing Member Rate	Months 2+	Increase		20.000%	24.000%
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S&P 500 (7S, 8A, 8B, ES, ES, ESI, ESQ, EST, EV, EW, EX, EYC, MDV, MDW, MES, MES, MMV, MMW, MRW, MTW, SP, SP, XMS, XRS, XTS, XWS, YP1, YPB, YPC) - volScan

Clearing Member Rate	Months 3+	Increase		20.000%	24.000%
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