



24-081

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, March 14, 2024

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, March 15, 2024.

Current rates as of:

Thursday, March 14, 2024.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
DAP FOB NOLA FUTURES (DFN)								
DFN	Non-HRP		Decrease	USD	3,500	3,500	3,000	3,000
DFN	HRP		Decrease	USD	3,850	3,500	3,300	3,000
MAP CFR BRAZIL FUTURES (MFC)								
MFC	Non-HRP	Mnth 1	Decrease	USD	8,000	8,000	5,000	5,000
MFC	HRP	Mnth 1	Decrease	USD	8,000	8,000	5,000	5,000
MFC	Non-HRP	Mnth 2+	Decrease	USD	8,000	8,000	5,000	5,000
MFC	HRP	Mnth 2+	Decrease	USD	8,000	8,000	5,000	5,000
UAN FOB NOLA FUTURES (UNO)								
UNO	Non-HRP		Decrease	USD	2,000	2,000	1,800	1,800
UNO	HRP		Decrease	USD	2,200	2,000	1,980	1,800
UREA (GRANULAR) CFR BRAZIL FUTURES (UFB)								
UFB	Non-HRP	Months 1-6	Decrease	USD	3,200	3,200	2,000	2,000
UFB	HRP	Months 1-6	Decrease	USD	3,520	3,200	2,200	2,000
UFB	Non-HRP	Months 7+	Decrease	USD	3,200	3,200	2,000	2,000
UFB	HRP	Months 7+	Decrease	USD	3,520	3,200	2,200	2,000
UREA (GRANULAR) FOB EGYPT FUTURES (UFE)								
UFE	Non-HRP		Decrease	USD	4,000	4,000	3,500	3,500
UFE	HRP		Decrease	USD	4,400	4,000	3,850	3,500
UREA (GRANULAR) FOB MIDDLE EAST FUT (UME)								
UME	Non-HRP	Month 1	Decrease	USD	4,500	4,500	4,000	4,000
UME	HRP	Month 1	Decrease	USD	4,950	4,500	4,400	4,000
UME	Non-HRP	Months 2+	Decrease	USD	4,500	4,500	4,000	4,000
UME	HRP	Months 2+	Decrease	USD	4,950	4,500	4,400	4,000
UREA (GRANULAR) FOB US GULF FUTURES (UFV)								
UFV	Non-HRP	Months 1-6	Decrease	USD	3,000	3,000	2,600	2,600
UFV	HRP	Months 1-6	Decrease	USD	3,300	3,000	2,860	2,600
UFV	Non-HRP	Months 7+	Decrease	USD	3,000	3,000	2,600	2,600
UFV	HRP	Months 7+	Decrease	USD	3,300	3,000	2,860	2,600
USD MALAYSIAN CRUDE PALM CAL FUT (CPO)								
CPO	Non-HRP	Mnth 1-3	Decrease	USD	2,000	2,000	1,800	1,800
CPO	HRP	Mnth 1-3	Decrease	USD	2,200	2,000	1,980	1,800
CPO	Non-HRP	Mnth 4-7	Decrease	USD	1,700	1,700	1,550	1,550
CPO	HRP	Mnth 4-7	Decrease	USD	1,870	1,700	1,705	1,550
CPO	Non-HRP	Months 8-11	Decrease	USD	1,500	1,500	1,350	1,350

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

CPO	HRP	Months 8-11	Decrease	USD	1,650	1,500	1,485	1,350
CPO	Non-HRP	Months 12-15	Decrease	USD	1,400	1,400	1,275	1,275
CPO	HRP	Months 12-15	Decrease	USD	1,540	1,400	1,403	1,275

CRUDE OIL SPREADS - Outright Rates

WTS (ARGUS) V WTI TRD MTH FUT (FH)

FH	Non-HRP	Mnth 1	Decrease	USD	750	750	600	600
FH	HRP	Mnth 1	Decrease	USD	825	750	660	600
FH	Non-HRP	Mnths 2-3	Decrease	USD	650	650	500	500
FH	HRP	Mnths 2-3	Decrease	USD	715	650	550	500
FH	Non-HRP	Mnths 4-7	Decrease	USD	625	625	475	475
FH	HRP	Mnths 4-7	Decrease	USD	688	625	523	475
FH	Non-HRP	Mnths 8+	Decrease	USD	550	550	450	450
FH	HRP	Mnths 8+	Decrease	USD	605	550	495	450

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	260	260	225	225
COT	HRP	Mth 1	Decrease	USD	286	260	248	225
COT	Non-HRP	Mth 2	Decrease	USD	260	260	225	225
COT	HRP	Mth 2	Decrease	USD	286	260	248	225
COT	Non-HRP	Mths 3-6	Decrease	USD	260	260	225	225
COT	HRP	Mths 3-6	Decrease	USD	286	260	248	225
COT	Non-HRP	Mths 7+	Decrease	USD	260	260	225	225
COT	HRP	Mths 7+	Decrease	USD	286	260	248	225
CBL CRE GLBL EMI OFST (C-GEO) FUT (CGO)								
CGO	Non-HRP	Mth 1	Decrease	USD	260	260	225	225
CGO	HRP	Mth 1	Decrease	USD	286	260	248	225
CGO	Non-HRP	Mth 2	Decrease	USD	260	260	225	225
CGO	HRP	Mth 2	Decrease	USD	286	260	248	225
CGO	Non-HRP	Mths 3-6	Decrease	USD	260	260	225	225
CGO	HRP	Mths 3-6	Decrease	USD	286	260	248	225
CGO	Non-HRP	Mths 7+	Decrease	USD	260	260	225	225
CGO	HRP	Mths 7+	Decrease	USD	286	260	248	225
CBL GLOBAL EMISSIONS OFFSET FUTURES (GEO)								
GEO	Non-HRP	Mth 1	Decrease	USD	225	225	200	200
GEO	HRP	Mth 1	Decrease	USD	248	225	220	200
GEO	Non-HRP	Mth 2	Decrease	USD	225	225	200	200
GEO	HRP	Mth 2	Decrease	USD	248	225	220	200
GEO	Non-HRP	Mths 3-6	Decrease	USD	225	225	200	200
GEO	HRP	Mths 3-6	Decrease	USD	248	225	220	200
GEO	Non-HRP	Mths 7+	Decrease	USD	225	225	200	200
GEO	HRP	Mths 7+	Decrease	USD	248	225	220	200
CBL NATURE-BASED GLOBAL EMISSIONS (NOT)								
NOT	Non-HRP	Mth 1	Decrease	USD	450	450	350	350
NOT	HRP	Mth 1	Decrease	USD	495	450	385	350
NOT	Non-HRP	Mth 2	Decrease	USD	450	450	350	350
NOT	HRP	Mth 2	Decrease	USD	495	450	385	350
NOT	Non-HRP	Mths 3-6	Decrease	USD	450	450	350	350
NOT	HRP	Mths 3-6	Decrease	USD	495	450	385	350
NOT	Non-HRP	Mths 7+	Decrease	USD	450	450	350	350
NOT	HRP	Mths 7+	Decrease	USD	495	450	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

CBL NATURE-BASED GLOBAL EMISSIONS O (NGO)

NGO	Non-HRP	Mth 1	Decrease	USD	450	450	350	350
NGO	HRP	Mth 1	Decrease	USD	495	450	385	350
NGO	Non-HRP	Mth 2	Decrease	USD	450	450	350	350
NGO	HRP	Mth 2	Decrease	USD	495	450	385	350
NGO	Non-HRP	Mths 3-6	Decrease	USD	450	450	350	350
NGO	HRP	Mths 3-6	Decrease	USD	495	450	385	350
NGO	Non-HRP	Mths 7+	Decrease	USD	450	450	350	350
NGO	HRP	Mths 7+	Decrease	USD	495	450	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

EQUITY INDEX - Outright Rates

BTIC EMINI PHLX SEMICONDUCTOR (SOT)

SOT	Non-HRP		Increase	USD	8,000	8,000	8,500	8,500
SOT	HRP		Increase	USD	8,800	8,000	9,350	8,500

BTIC ON USD DENOMINATED TOPIX FUT (TPT)

TPT	Non-HRP		Increase	USD	6,200	6,200	7,200	7,200
TPT	HRP		Increase	USD	6,820	6,200	7,920	7,200

BTIC ON YEN DENOMINATED TOPIX FUT (TPB)

TPB	Non-HRP		Increase	JPY	620,000	620,000	720,000	720,000
TPB	HRP		Increase	JPY	682,000	620,000	792,000	720,000

EMINI PHLX SEMICONDUCTOR (SOX)

SOX	Non-HRP		Increase	USD	8,000	8,000	8,500	8,500
SOX	HRP		Increase	USD	8,800	8,000	9,350	8,500

NASDAQ 100 ANNUAL DIVIDEND INDX FUT (NDA)

NDA	Non-HRP	Month(s) 01	Increase	USD	420	420	480	480
NDA	HRP	Month(s) 01	Increase	USD	462	420	528	480

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
S&P 500 ANNUAL DIVIDEND INDEX FUT (SDA)								
SDA	Non-HRP	Month 1	Decrease	USD	400	400	340	340
SDA	HRP	Month 1	Decrease	USD	440	400	374	340
SDA	Non-HRP	Month 2	Decrease	USD	620	620	520	520
SDA	HRP	Month 2	Decrease	USD	682	620	572	520
SDA	Non-HRP	Month 3	Decrease	USD	650	650	540	540
SDA	HRP	Month 3	Decrease	USD	715	650	594	540
SDA	Non-HRP	Month 4	Decrease	USD	650	650	540	540
SDA	HRP	Month 4	Decrease	USD	715	650	594	540
SDA	Non-HRP	Month 5	Decrease	USD	680	680	570	570
SDA	HRP	Month 5	Decrease	USD	748	680	627	570
SDA	Non-HRP	Month 6	Decrease	USD	680	680	570	570
SDA	HRP	Month 6	Decrease	USD	748	680	627	570
SDA	Non-HRP	Month 7	Decrease	USD	680	680	570	570
SDA	HRP	Month 7	Decrease	USD	748	680	627	570
SDA	Non-HRP	Month 8	Decrease	USD	680	680	570	570
SDA	HRP	Month 8	Decrease	USD	748	680	627	570
SDA	Non-HRP	Month 9	Decrease	USD	680	680	570	570
SDA	HRP	Month 9	Decrease	USD	748	680	627	570
SDA	Non-HRP	Month 10	Decrease	USD	680	680	570	570
SDA	HRP	Month 10	Decrease	USD	748	680	627	570
SDA	Non-HRP	Month 11	Decrease	USD	680	680	570	570
SDA	HRP	Month 11	Decrease	USD	748	680	627	570
S&P 500 QUARLY DIVIDEND INDEX FUT (SDI)								
SDI	Non-HRP	Months 2-4	Decrease	USD	970	970	820	820
SDI	HRP	Months 2-4	Decrease	USD	1,067	970	902	820
SDI	Non-HRP	Month 5+	Decrease	USD	970	970	820	820
SDI	HRP	Month 5+	Decrease	USD	1,067	970	902	820
USD DENOMINATED TOPIX FUT MARKER (TDI)								
TDI	Non-HRP		Increase	USD	6,200	6,200	7,200	7,200
TDI	HRP		Increase	USD	6,820	6,200	7,920	7,200
USD DENOMINATED TOPIX FUTURES (TPD)								
TPD	Non-HRP		Increase	USD	6,200	6,200	7,200	7,200
TPD	HRP		Increase	USD	6,820	6,200	7,920	7,200
YEN DENOMINATED TOPIX FUTURES (TPY)								
TPY	Non-HRP		Increase	JPY	620,000	620,000	720,000	720,000
TPY	HRP		Increase	JPY	682,000	620,000	792,000	720,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FX - Outright Rates								
AD/CD FUTURES (AC)								
AC	Non-HRP		Decrease	CAD	2,600	2,600	2,400	2,400
AC	HRP		Decrease	CAD	2,860	2,600	2,640	2,400
AD/NE CROSS RATE FUTURES (AN)								
AN	Non-HRP		Decrease	NZD	2,700	2,700	2,400	2,400
AN	HRP		Decrease	NZD	2,970	2,700	2,640	2,400
CZECH KORUNA/EURO CROSS RATE FUT (K)								
K	Non-HRP		Decrease	EUR	2,700	2,700	2,500	2,500
K	HRP		Decrease	EUR	2,970	2,700	2,750	2,500
EC/AD CROSS RATE FUTURES (CA)								
CA	Non-HRP		Decrease	AUD	3,850	3,850	3,500	3,500
CA	HRP		Decrease	AUD	4,235	3,850	3,850	3,500
EC/CD CROSS RATE FUTURE (CC)								
CC	Non-HRP		Decrease	CAD	2,750	2,750	2,500	2,500
CC	HRP		Decrease	CAD	3,025	2,750	2,750	2,500
EURO FX/BP FUTURE (RP)								
RP	Non-HRP		Decrease	GBP	1,800	1,800	1,700	1,700
RP	HRP		Decrease	GBP	1,980	1,800	1,870	1,700
HUNGARIAN FORINT/EUR CROSS RATE FUT (R)								
R	Non-HRP		Decrease	EUR	2,000	2,000	1,800	1,800
R	HRP		Decrease	EUR	2,200	2,000	1,980	1,800
MEXICAN PESO FUTURES (MP)								
MP	Non-HRP	Months 1-5	Decrease	USD	1,300	1,300	1,150	1,150
MP	HRP	Months 1-5	Decrease	USD	1,430	1,300	1,265	1,150
MP	Non-HRP	Months 6+	Decrease	USD	1,300	1,300	1,150	1,150
MP	HRP	Months 6+	Decrease	USD	1,430	1,300	1,265	1,150
POLISH ZLOTY/EURO CROSS RATE FUT (Z)								
Z	Non-HRP		Decrease	EUR	2,600	2,600	2,400	2,400
Z	HRP		Decrease	EUR	2,860	2,600	2,640	2,400

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 4	Decrease	USD	240	240	200	200
YIY	HRP	Month 4	Decrease	USD	264	240	220	200
YIY	Non-HRP	Month 5	Decrease	USD	325	325	275	275
YIY	HRP	Month 5	Decrease	USD	358	325	303	275
YIY	Non-HRP	Month 6	Decrease	USD	400	400	350	350
YIY	HRP	Month 6	Decrease	USD	440	400	385	350
YIY	Non-HRP	Month 7	Decrease	USD	475	475	425	425
YIY	HRP	Month 7	Decrease	USD	523	475	468	425
YIY	Non-HRP	Month 8	Decrease	USD	525	525	475	475
YIY	HRP	Month 8	Decrease	USD	578	525	523	475
YIY	Non-HRP	Month 9	Decrease	USD	600	600	525	525
YIY	HRP	Month 9	Decrease	USD	660	600	578	525
YIY	Non-HRP	Month 10	Decrease	USD	675	675	600	600
YIY	HRP	Month 10	Decrease	USD	743	675	660	600
YIY	Non-HRP	Month 11	Decrease	USD	725	725	650	650
YIY	HRP	Month 11	Decrease	USD	798	725	715	650
YIY	Non-HRP	Month 12	Decrease	USD	775	775	675	675
YIY	HRP	Month 12	Decrease	USD	853	775	743	675
YIY	Non-HRP	Month 13	Decrease	USD	800	800	750	750
YIY	HRP	Month 13	Decrease	USD	880	800	825	750
YIY	Non-HRP	Month 14	Decrease	USD	825	825	800	800
YIY	HRP	Month 14	Decrease	USD	908	825	880	800
YIY	Non-HRP	Month 15	Decrease	USD	850	850	825	825
YIY	HRP	Month 15	Decrease	USD	935	850	908	825
YIY	Non-HRP	Month 16	Decrease	USD	900	900	875	875
YIY	HRP	Month 16	Decrease	USD	990	900	963	875
YIY	Non-HRP	Month 17	Decrease	USD	925	925	900	900
YIY	HRP	Month 17	Decrease	USD	1,018	925	990	900
YIY	Non-HRP	Month 18	Decrease	USD	975	975	925	925
YIY	HRP	Month 18	Decrease	USD	1,073	975	1,018	925
YIY	Non-HRP	Month 19	Decrease	USD	1,000	1,000	950	950
YIY	HRP	Month 19	Decrease	USD	1,100	1,000	1,045	950
YIY	Non-HRP	Month 20	Decrease	USD	1,025	1,025	975	975
YIY	HRP	Month 20	Decrease	USD	1,128	1,025	1,073	975
YIY	Non-HRP	Month 21	Decrease	USD	1,050	1,050	1,000	1,000
YIY	HRP	Month 21	Decrease	USD	1,155	1,050	1,100	1,000
YIY	Non-HRP	Month 22	Decrease	USD	1,075	1,075	1,050	1,050
YIY	HRP	Month 22	Decrease	USD	1,183	1,075	1,155	1,050
YIY	Non-HRP	Month 23	Decrease	USD	1,125	1,125	1,075	1,075

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
YIY	HRP	Month 23	Decrease	USD	1,238	1,125	1,183	1,075
YIY	Non-HRP	Month 24	Decrease	USD	1,150	1,150	1,100	1,100
YIY	HRP	Month 24	Decrease	USD	1,265	1,150	1,210	1,100
YIY	Non-HRP	Month 25	Decrease	USD	1,175	1,175	1,125	1,125
YIY	HRP	Month 25	Decrease	USD	1,293	1,175	1,238	1,125
YIY	Non-HRP	Month 26	Decrease	USD	1,200	1,200	1,150	1,150
YIY	HRP	Month 26	Decrease	USD	1,320	1,200	1,265	1,150
YIY	Non-HRP	Month 27	Decrease	USD	1,225	1,225	1,175	1,175
YIY	HRP	Month 27	Decrease	USD	1,348	1,225	1,293	1,175
YIY	Non-HRP	Month 28	Decrease	USD	1,250	1,250	1,200	1,200
YIY	HRP	Month 28	Decrease	USD	1,375	1,250	1,320	1,200
YIY	Non-HRP	Month 29	Decrease	USD	1,275	1,275	1,225	1,225
YIY	HRP	Month 29	Decrease	USD	1,403	1,275	1,348	1,225
YIY	Non-HRP	Month 30	Decrease	USD	1,300	1,300	1,250	1,250
YIY	HRP	Month 30	Decrease	USD	1,430	1,300	1,375	1,250
YIY	Non-HRP	Month 31	Decrease	USD	1,350	1,350	1,275	1,275
YIY	HRP	Month 31	Decrease	USD	1,485	1,350	1,403	1,275
YIY	Non-HRP	Month 32	Decrease	USD	1,400	1,400	1,300	1,300
YIY	HRP	Month 32	Decrease	USD	1,540	1,400	1,430	1,300
YIY	Non-HRP	Month 33	Decrease	USD	1,450	1,450	1,325	1,325
YIY	HRP	Month 33	Decrease	USD	1,595	1,450	1,458	1,325
YIY	Non-HRP	Month 34	Decrease	USD	1,475	1,475	1,350	1,350
YIY	HRP	Month 34	Decrease	USD	1,623	1,475	1,485	1,350
YIY	Non-HRP	Month 35	Decrease	USD	1,500	1,500	1,400	1,400
YIY	HRP	Month 35	Decrease	USD	1,650	1,500	1,540	1,400
YIY	Non-HRP	Month 36	Decrease	USD	1,550	1,550	1,450	1,450
YIY	HRP	Month 36	Decrease	USD	1,705	1,550	1,595	1,450
YIY	Non-HRP	Month 37	Decrease	USD	1,600	1,600	1,500	1,500
YIY	HRP	Month 37	Decrease	USD	1,760	1,600	1,650	1,500
YIY	Non-HRP	Month 38	Decrease	USD	1,650	1,650	1,550	1,550
YIY	HRP	Month 38	Decrease	USD	1,815	1,650	1,705	1,550
YIY	Non-HRP	Month 39	Decrease	USD	1,700	1,700	1,600	1,600
YIY	HRP	Month 39	Decrease	USD	1,870	1,700	1,760	1,600
YIY	Non-HRP	Month 40	Decrease	USD	1,750	1,750	1,650	1,650
YIY	HRP	Month 40	Decrease	USD	1,925	1,750	1,815	1,650
YIY	Non-HRP	Month 41	Decrease	USD	1,775	1,775	1,700	1,700
YIY	HRP	Month 41	Decrease	USD	1,953	1,775	1,870	1,700
YIY	Non-HRP	Month 42	Decrease	USD	1,775	1,775	1,700	1,700
YIY	HRP	Month 42	Decrease	USD	1,953	1,775	1,870	1,700

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

12-YEAR ERIS SOFR SWAP FUTURES (YII)

YII	Non-HRP	Month 1	Decrease	USD	1,615	1,615	1,550	1,550
YII	HRP	Month 1	Decrease	USD	1,777	1,615	1,705	1,550
YII	Non-HRP	Month 2	Decrease	USD	1,625	1,625	1,575	1,575
YII	HRP	Month 2	Decrease	USD	1,788	1,625	1,733	1,575
YII	Non-HRP	Month 3	Decrease	USD	1,675	1,675	1,600	1,600
YII	HRP	Month 3	Decrease	USD	1,843	1,675	1,760	1,600
YII	Non-HRP	Month 4	Decrease	USD	1,700	1,700	1,625	1,625
YII	HRP	Month 4	Decrease	USD	1,870	1,700	1,788	1,625
YII	Non-HRP	Month 5	Decrease	USD	1,775	1,775	1,650	1,650
YII	HRP	Month 5	Decrease	USD	1,953	1,775	1,815	1,650
YII	Non-HRP	Month 6	Decrease	USD	1,800	1,800	1,675	1,675
YII	HRP	Month 6	Decrease	USD	1,980	1,800	1,843	1,675
YII	Non-HRP	Month 7	Decrease	USD	1,800	1,800	1,700	1,700
YII	HRP	Month 7	Decrease	USD	1,980	1,800	1,870	1,700
YII	Non-HRP	Month 8	Decrease	USD	1,875	1,875	1,800	1,800
YII	HRP	Month 8	Decrease	USD	2,063	1,875	1,980	1,800
YII	Non-HRP	Month 9	Decrease	USD	2,075	2,075	1,950	1,950
YII	HRP	Month 9	Decrease	USD	2,283	2,075	2,145	1,950

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

15-YEAR ERIS SOFR SWAP FUTURES (YIL)

YIL	Non-HRP	Month 1	Decrease	USD	1,725	1,725	1,600	1,600
YIL	HRP	Month 1	Decrease	USD	1,898	1,725	1,760	1,600
YIL	Non-HRP	Month 2	Decrease	USD	1,750	1,750	1,650	1,650
YIL	HRP	Month 2	Decrease	USD	1,925	1,750	1,815	1,650
YIL	Non-HRP	Month 3	Decrease	USD	1,800	1,800	1,700	1,700
YIL	HRP	Month 3	Decrease	USD	1,980	1,800	1,870	1,700
YIL	Non-HRP	Month 4	Decrease	USD	1,825	1,825	1,750	1,750
YIL	HRP	Month 4	Decrease	USD	2,008	1,825	1,925	1,750
YIL	Non-HRP	Month 5	Decrease	USD	1,925	1,925	1,800	1,800
YIL	HRP	Month 5	Decrease	USD	2,118	1,925	1,980	1,800
YIL	Non-HRP	Month 6	Decrease	USD	1,950	1,950	1,850	1,850
YIL	HRP	Month 6	Decrease	USD	2,145	1,950	2,035	1,850
YIL	Non-HRP	Month 7	Decrease	USD	1,975	1,975	1,900	1,900
YIL	HRP	Month 7	Decrease	USD	2,173	1,975	2,090	1,900
YIL	Non-HRP	Month 8	Decrease	USD	2,000	2,000	1,950	1,950
YIL	HRP	Month 8	Decrease	USD	2,200	2,000	2,145	1,950
YIL	Non-HRP	Month 9	Decrease	USD	2,275	2,275	2,175	2,175
YIL	HRP	Month 9	Decrease	USD	2,503	2,275	2,393	2,175
YIL	Non-HRP	Month 10	Decrease	USD	2,300	2,300	2,200	2,200
YIL	HRP	Month 10	Decrease	USD	2,530	2,300	2,420	2,200
YIL	Non-HRP	Month 11	Decrease	USD	2,350	2,350	2,250	2,250
YIL	HRP	Month 11	Decrease	USD	2,585	2,350	2,475	2,250
YIL	Non-HRP	Months 12+	Decrease	USD	2,350	2,350	2,250	2,250
YIL	HRP	Months 12+	Decrease	USD	2,585	2,350	2,475	2,250

1-YEAR ERIS SOFR SWAP FUTURES (YIA)

YIA	Non-HRP	Month 3	Decrease	USD	125	125	100	100
YIA	HRP	Month 3	Decrease	USD	138	125	110	100
YIA	Non-HRP	Month 4	Decrease	USD	200	200	150	150
YIA	HRP	Month 4	Decrease	USD	220	200	165	150
YIA	Non-HRP	Month 5	Decrease	USD	325	325	300	300
YIA	HRP	Month 5	Decrease	USD	358	325	330	300
YIA	Non-HRP	Month 6	Decrease	USD	325	325	300	300
YIA	HRP	Month 6	Decrease	USD	358	325	330	300
YIA	Non-HRP	Month 7	Decrease	USD	325	325	300	300
YIA	HRP	Month 7	Decrease	USD	358	325	330	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

20-YEAR ERIS SOFR SWAP FUTURES (YIO)

YIO	Non-HRP	Month 1	Decrease	USD	2,000	2,000	1,900	1,900
YIO	HRP	Month 1	Decrease	USD	2,200	2,000	2,090	1,900
YIO	Non-HRP	Month 2	Decrease	USD	2,100	2,100	1,950	1,950
YIO	HRP	Month 2	Decrease	USD	2,310	2,100	2,145	1,950
YIO	Non-HRP	Month 3	Decrease	USD	2,200	2,200	1,975	1,975
YIO	HRP	Month 3	Decrease	USD	2,420	2,200	2,173	1,975
YIO	Non-HRP	Month 4	Decrease	USD	2,300	2,300	2,075	2,075
YIO	HRP	Month 4	Decrease	USD	2,530	2,300	2,283	2,075
YIO	Non-HRP	Month 5	Decrease	USD	2,400	2,400	2,200	2,200
YIO	HRP	Month 5	Decrease	USD	2,640	2,400	2,420	2,200
YIO	Non-HRP	Month 6	Decrease	USD	2,500	2,500	2,300	2,300
YIO	HRP	Month 6	Decrease	USD	2,750	2,500	2,530	2,300
YIO	Non-HRP	Month 7	Decrease	USD	2,600	2,600	2,400	2,400
YIO	HRP	Month 7	Decrease	USD	2,860	2,600	2,640	2,400
YIO	Non-HRP	Month 8	Decrease	USD	2,700	2,700	2,500	2,500
YIO	HRP	Month 8	Decrease	USD	2,970	2,700	2,750	2,500
YIO	Non-HRP	Month 9	Decrease	USD	2,800	2,800	2,600	2,600
YIO	HRP	Month 9	Decrease	USD	3,080	2,800	2,860	2,600
YIO	Non-HRP	Month 10	Decrease	USD	2,900	2,900	2,700	2,700
YIO	HRP	Month 10	Decrease	USD	3,190	2,900	2,970	2,700
YIO	Non-HRP	Month 11	Decrease	USD	3,000	3,000	2,800	2,800
YIO	HRP	Month 11	Decrease	USD	3,300	3,000	3,080	2,800
YIO	Non-HRP	Months 12+	Decrease	USD	3,000	3,000	2,800	2,800
YIO	HRP	Months 12+	Decrease	USD	3,300	3,000	3,080	2,800

2-YEAR ERIS SOFR SWAP FUTURES (YIT)

YIT	Non-HRP	Month 5	Decrease	USD	275	275	250	250
YIT	HRP	Month 5	Decrease	USD	303	275	275	250
YIT	Non-HRP	Month 6	Decrease	USD	350	350	325	325
YIT	HRP	Month 6	Decrease	USD	385	350	358	325
YIT	Non-HRP	Month 7	Decrease	USD	450	450	400	400
YIT	HRP	Month 7	Decrease	USD	495	450	440	400
YIT	Non-HRP	Month 8	Decrease	USD	500	500	450	450
YIT	HRP	Month 8	Decrease	USD	550	500	495	450

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

30-YEAR ERIS SOFR SWAP FUTURES (YIE)

YIE	Non-HRP	Months 1-4	Decrease	USD	3,200	3,200	2,900	2,900
YIE	HRP	Months 1-4	Decrease	USD	3,520	3,200	3,190	2,900
YIE	Non-HRP	Months 5-8	Decrease	USD	3,250	3,250	2,950	2,950
YIE	HRP	Months 5-8	Decrease	USD	3,575	3,250	3,245	2,950
YIE	Non-HRP	Months 9-12	Decrease	USD	3,300	3,300	3,000	3,000
YIE	HRP	Months 9-12	Decrease	USD	3,630	3,300	3,300	3,000
YIE	Non-HRP	Months 13-16	Decrease	USD	3,350	3,350	3,050	3,050
YIE	HRP	Months 13-16	Decrease	USD	3,685	3,350	3,355	3,050
YIE	Non-HRP	Months 17-20	Decrease	USD	3,400	3,400	3,100	3,100
YIE	HRP	Months 17-20	Decrease	USD	3,740	3,400	3,410	3,100
YIE	Non-HRP	Months 21-24	Decrease	USD	3,450	3,450	3,150	3,150
YIE	HRP	Months 21-24	Decrease	USD	3,795	3,450	3,465	3,150
YIE	Non-HRP	Months 25-28	Decrease	USD	3,500	3,500	3,200	3,200
YIE	HRP	Months 25-28	Decrease	USD	3,850	3,500	3,520	3,200
YIE	Non-HRP	Months 29-32	Decrease	USD	3,550	3,550	3,250	3,250
YIE	HRP	Months 29-32	Decrease	USD	3,905	3,550	3,575	3,250
YIE	Non-HRP	Months 33-36	Decrease	USD	3,600	3,600	3,300	3,300
YIE	HRP	Months 33-36	Decrease	USD	3,960	3,600	3,630	3,300
YIE	Non-HRP	Months 37+	Decrease	USD	3,700	3,700	3,400	3,400
YIE	HRP	Months 37+	Decrease	USD	4,070	3,700	3,740	3,400

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

3-YEAR ERIS SOFR SWAP FUTURES (YIC)

YIC	Non-HRP	Month 5	Decrease	USD	350	350	300	300
YIC	HRP	Month 5	Decrease	USD	385	350	330	300
YIC	Non-HRP	Month 6	Decrease	USD	375	375	350	350
YIC	HRP	Month 6	Decrease	USD	413	375	385	350
YIC	Non-HRP	Month 7	Decrease	USD	450	450	425	425
YIC	HRP	Month 7	Decrease	USD	495	450	468	425
YIC	Non-HRP	Month 9	Decrease	USD	575	575	525	525
YIC	HRP	Month 9	Decrease	USD	633	575	578	525
YIC	Non-HRP	Month 10	Decrease	USD	600	600	575	575
YIC	HRP	Month 10	Decrease	USD	660	600	633	575
YIC	Non-HRP	Month 11	Decrease	USD	650	650	600	600
YIC	HRP	Month 11	Decrease	USD	715	650	660	600
YIC	Non-HRP	Month 12	Decrease	USD	700	700	675	675
YIC	HRP	Month 12	Decrease	USD	770	700	743	675
YIC	Non-HRP	Month 13	Decrease	USD	800	800	750	750
YIC	HRP	Month 13	Decrease	USD	880	800	825	750
YIC	Non-HRP	Month 14	Decrease	USD	800	800	750	750
YIC	HRP	Month 14	Decrease	USD	880	800	825	750
YIC	Non-HRP	Month 15	Decrease	USD	800	800	750	750
YIC	HRP	Month 15	Decrease	USD	880	800	825	750

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 4	Decrease	USD	240	240	200	200
YID	HRP	Month 4	Decrease	USD	264	240	220	200
YID	Non-HRP	Month 5	Decrease	USD	325	325	275	275
YID	HRP	Month 5	Decrease	USD	358	325	303	275
YID	Non-HRP	Month 6	Decrease	USD	400	400	375	375
YID	HRP	Month 6	Decrease	USD	440	400	413	375
YID	Non-HRP	Month 7	Decrease	USD	475	475	450	450
YID	HRP	Month 7	Decrease	USD	523	475	495	450
YID	Non-HRP	Month 8	Decrease	USD	525	525	500	500
YID	HRP	Month 8	Decrease	USD	578	525	550	500
YID	Non-HRP	Month 9	Decrease	USD	550	550	525	525
YID	HRP	Month 9	Decrease	USD	605	550	578	525
YID	Non-HRP	Month 10	Decrease	USD	600	600	550	550
YID	HRP	Month 10	Decrease	USD	660	600	605	550
YID	Non-HRP	Month 11	Decrease	USD	650	650	600	600
YID	HRP	Month 11	Decrease	USD	715	650	660	600
YID	Non-HRP	Month 12	Decrease	USD	700	700	650	650
YID	HRP	Month 12	Decrease	USD	770	700	715	650
YID	Non-HRP	Month 13	Decrease	USD	750	750	700	700
YID	HRP	Month 13	Decrease	USD	825	750	770	700
YID	Non-HRP	Month 14	Decrease	USD	825	825	775	775
YID	HRP	Month 14	Decrease	USD	908	825	853	775
YID	Non-HRP	Month 15	Decrease	USD	900	900	800	800
YID	HRP	Month 15	Decrease	USD	990	900	880	800
YID	Non-HRP	Month 16	Decrease	USD	950	950	850	850
YID	HRP	Month 16	Decrease	USD	1,045	950	935	850
YID	Non-HRP	Month 17	Decrease	USD	1,050	1,050	950	950
YID	HRP	Month 17	Decrease	USD	1,155	1,050	1,045	950
YID	Non-HRP	Month 18	Decrease	USD	1,050	1,050	950	950
YID	HRP	Month 18	Decrease	USD	1,155	1,050	1,045	950
YID	Non-HRP	Month 19+	Decrease	USD	1,050	1,050	950	950
YID	HRP	Month 19+	Decrease	USD	1,155	1,050	1,045	950

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

5-YEAR ERIS SOFR SWAP FUTURES (YIW)

YIW	Non-HRP	Month 4	Decrease	USD	200	200	175	175
YIW	HRP	Month 4	Decrease	USD	220	200	193	175
YIW	Non-HRP	Month 5	Decrease	USD	275	275	250	250
YIW	HRP	Month 5	Decrease	USD	303	275	275	250
YIW	Non-HRP	Month 6	Decrease	USD	400	400	350	350
YIW	HRP	Month 6	Decrease	USD	440	400	385	350
YIW	Non-HRP	Month 7	Decrease	USD	500	500	425	425
YIW	HRP	Month 7	Decrease	USD	550	500	468	425
YIW	Non-HRP	Month 9	Decrease	USD	575	575	550	550
YIW	HRP	Month 9	Decrease	USD	633	575	605	550

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 4	Decrease	USD	225	225	200	200
YIB	HRP	Month 4	Decrease	USD	248	225	220	200
YIB	Non-HRP	Month 5	Decrease	USD	275	275	250	250
YIB	HRP	Month 5	Decrease	USD	303	275	275	250
YIB	Non-HRP	Month 6	Decrease	USD	325	325	300	300
YIB	HRP	Month 6	Decrease	USD	358	325	330	300
YIB	Non-HRP	Month 7	Decrease	USD	450	450	425	425
YIB	HRP	Month 7	Decrease	USD	495	450	468	425
YIB	Non-HRP	Month 8	Decrease	USD	550	550	475	475
YIB	HRP	Month 8	Decrease	USD	605	550	523	475
YIB	Non-HRP	Month 9	Decrease	USD	600	600	525	525
YIB	HRP	Month 9	Decrease	USD	660	600	578	525
YIB	Non-HRP	Month 10	Decrease	USD	650	650	600	600
YIB	HRP	Month 10	Decrease	USD	715	650	660	600
YIB	Non-HRP	Month 11	Decrease	USD	675	675	625	625
YIB	HRP	Month 11	Decrease	USD	743	675	688	625
YIB	Non-HRP	Month 12	Decrease	USD	700	700	650	650
YIB	HRP	Month 12	Decrease	USD	770	700	715	650
YIB	Non-HRP	Month 13	Decrease	USD	725	725	675	675
YIB	HRP	Month 13	Decrease	USD	798	725	743	675
YIB	Non-HRP	Month 14	Decrease	USD	750	750	700	700
YIB	HRP	Month 14	Decrease	USD	825	750	770	700
YIB	Non-HRP	Month 15	Decrease	USD	800	800	750	750
YIB	HRP	Month 15	Decrease	USD	880	800	825	750
YIB	Non-HRP	Month 16	Decrease	USD	825	825	775	775
YIB	HRP	Month 16	Decrease	USD	908	825	853	775
YIB	Non-HRP	Month 17	Decrease	USD	850	850	800	800
YIB	HRP	Month 17	Decrease	USD	935	850	880	800
YIB	Non-HRP	Month 18	Decrease	USD	900	900	850	850
YIB	HRP	Month 18	Decrease	USD	990	900	935	850
YIB	Non-HRP	Month 19	Decrease	USD	925	925	875	875
YIB	HRP	Month 19	Decrease	USD	1,018	925	963	875
YIB	Non-HRP	Month 20	Decrease	USD	975	975	925	925
YIB	HRP	Month 20	Decrease	USD	1,073	975	1,018	925
YIB	Non-HRP	Month 21	Decrease	USD	1,025	1,025	975	975
YIB	HRP	Month 21	Decrease	USD	1,128	1,025	1,073	975
YIB	Non-HRP	Month 22	Decrease	USD	1,050	1,050	1,000	1,000
YIB	HRP	Month 22	Decrease	USD	1,155	1,050	1,100	1,000
YIB	Non-HRP	Month 23	Decrease	USD	1,100	1,100	1,050	1,050

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
YIB	HRP	Month 23	Decrease	USD	1,210	1,100	1,155	1,050
YIB	Non-HRP	Month 24	Decrease	USD	1,125	1,125	1,100	1,100
YIB	HRP	Month 24	Decrease	USD	1,238	1,125	1,210	1,100
YIB	Non-HRP	Month 26	Decrease	USD	1,225	1,225	1,200	1,200
YIB	HRP	Month 26	Decrease	USD	1,348	1,225	1,320	1,200
YIB	Non-HRP	Month 27	Decrease	USD	1,250	1,250	1,225	1,225
YIB	HRP	Month 27	Decrease	USD	1,375	1,250	1,348	1,225
YIB	Non-HRP	Month 28	Decrease	USD	1,350	1,350	1,300	1,300
YIB	HRP	Month 28	Decrease	USD	1,485	1,350	1,430	1,300
YIB	Non-HRP	Month 29	Decrease	USD	1,450	1,450	1,375	1,375
YIB	HRP	Month 29	Decrease	USD	1,595	1,450	1,513	1,375
YIB	Non-HRP	Month 30	Decrease	USD	1,450	1,450	1,375	1,375
YIB	HRP	Month 30	Decrease	USD	1,595	1,450	1,513	1,375
YIB	Non-HRP	Month 31	Decrease	USD	1,450	1,450	1,375	1,375
YIB	HRP	Month 31	Decrease	USD	1,595	1,450	1,513	1,375

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MEXICAN FUNDING TIE (MTH CTRT) FUT (TIE)								
TIE	Non-HRP	Month 1	Decrease	MXN	7,000	7,000	6,500	6,500
TIE	HRP	Month 1	Decrease	MXN	7,700	7,000	7,150	6,500
TIE	Non-HRP	Month 2	Decrease	MXN	7,000	7,000	6,500	6,500
TIE	HRP	Month 2	Decrease	MXN	7,700	7,000	7,150	6,500
TIE	Non-HRP	Month 3	Decrease	MXN	7,000	7,000	6,500	6,500
TIE	HRP	Month 3	Decrease	MXN	7,700	7,000	7,150	6,500
TIE	Non-HRP	Month 4	Decrease	MXN	7,000	7,000	6,500	6,500
TIE	HRP	Month 4	Decrease	MXN	7,700	7,000	7,150	6,500
TIE	Non-HRP	Month 7	Decrease	MXN	10,000	10,000	9,000	9,000
TIE	HRP	Month 7	Decrease	MXN	11,000	10,000	9,900	9,000
TIE	Non-HRP	Month 8	Decrease	MXN	11,000	11,000	10,000	10,000
TIE	HRP	Month 8	Decrease	MXN	12,100	11,000	11,000	10,000
TIE	Non-HRP	Month 9	Decrease	MXN	12,000	12,000	11,000	11,000
TIE	HRP	Month 9	Decrease	MXN	13,200	12,000	12,100	11,000
TIE	Non-HRP	Month 10	Decrease	MXN	12,000	12,000	11,000	11,000
TIE	HRP	Month 10	Decrease	MXN	13,200	12,000	12,100	11,000
TIE	Non-HRP	Month 11	Decrease	MXN	12,000	12,000	11,000	11,000
TIE	HRP	Month 11	Decrease	MXN	13,200	12,000	12,100	11,000
TIE	Non-HRP	Month 12	Decrease	MXN	12,000	12,000	11,500	11,500
TIE	HRP	Month 12	Decrease	MXN	13,200	12,000	12,650	11,500
TIE	Non-HRP	Month 13	Decrease	MXN	12,000	12,000	11,500	11,500
TIE	HRP	Month 13	Decrease	MXN	13,200	12,000	12,650	11,500
TIE	Non-HRP	Month 14	Decrease	MXN	12,000	12,000	11,500	11,500
TIE	HRP	Month 14	Decrease	MXN	13,200	12,000	12,650	11,500
TIE	Non-HRP	Month 15	Decrease	MXN	12,000	12,000	11,500	11,500
TIE	HRP	Month 15	Decrease	MXN	13,200	12,000	12,650	11,500
TIE	Non-HRP	Month 16	Decrease	MXN	12,000	12,000	11,500	11,500
TIE	HRP	Month 16	Decrease	MXN	13,200	12,000	12,650	11,500
TIE	Non-HRP	Month 17	Decrease	MXN	12,000	12,000	11,500	11,500
TIE	HRP	Month 17	Decrease	MXN	13,200	12,000	12,650	11,500
TIE	Non-HRP	Month 18	Decrease	MXN	12,000	12,000	11,500	11,500
TIE	HRP	Month 18	Decrease	MXN	13,200	12,000	12,650	11,500
TIE	Non-HRP	Month 19	Decrease	MXN	12,000	12,000	11,500	11,500
TIE	HRP	Month 19	Decrease	MXN	13,200	12,000	12,650	11,500
TIE	Non-HRP	Month 20	Decrease	MXN	12,000	12,000	11,500	11,500
TIE	HRP	Month 20	Decrease	MXN	13,200	12,000	12,650	11,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

XM 10Y TREASURY NOTE FUTURES (XM21)

XM21	Non-HRP		Decrease	USD	1,290	1,290	1,200	1,200
XM21	HRP		Decrease	USD	1,419	1,290	1,320	1,200

XM 20 YR U.S. TREASURY BOND (XMTWE)

XMTW	Non-HRP		Decrease	USD	2,050	2,050	1,875	1,875
E								
XMTW	HRP		Decrease	USD	2,255	2,050	2,063	1,875
E								

XM 2-YEAR YEAR TREASURY NOTE FUT (XM26)

XM26	Non-HRP		Decrease	USD	905	905	830	830
XM26	HRP		Decrease	USD	996	905	913	830

XM 30 YR U.S. TREASURY BOND FU (XM17)

XM17	Non-HRP		Decrease	USD	2,050	2,050	1,875	1,875
XM17	HRP		Decrease	USD	2,255	2,050	2,063	1,875

XM 3-YEAR YEAR TREASURY NOT (XM3YR)

XM3YR	Non-HRP		Decrease	USD	1,300	1,300	1,225	1,225
XM3YR	HRP		Decrease	USD	1,430	1,300	1,348	1,225

XM 5YR TREASURY NOTE FUTURE (XM25)

XM25	Non-HRP		Decrease	USD	915	915	850	850
XM25	HRP		Decrease	USD	1,007	915	935	850

XM ULTRA 10 YR TREASURY FUTURE (XMTN)

XMTN	Non-HRP		Decrease	USD	1,525	1,525	1,410	1,410
XMTN	HRP		Decrease	USD	1,678	1,525	1,551	1,410

XM ULTRA US TREASURY BOND (XMUBE)

XMUBENon-HRP			Decrease	USD	1,975	1,975	1,875	1,875
XMUBEHRP			Decrease	USD	2,173	1,975	2,063	1,875

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	16,000	16,000	13,250	13,250
TTB	HRP	Mnth 1	Decrease	USD	17,600	16,000	14,575	13,250
TTB	Non-HRP	Mnths 2	Decrease	USD	14,500	14,500	12,500	12,500
TTB	HRP	Mnths 2	Decrease	USD	15,950	14,500	13,750	12,500
TTB	Non-HRP	Mnths 3-7	Decrease	USD	12,500	12,500	10,000	10,000
TTB	HRP	Mnths 3-7	Decrease	USD	13,750	12,500	11,000	10,000
TTB	Non-HRP	Mnths 8-13	Decrease	USD	12,000	12,000	9,500	9,500
TTB	HRP	Mnths 8-13	Decrease	USD	13,200	12,000	10,450	9,500
TTB	Non-HRP	Mnths 14-19	Decrease	USD	11,000	11,000	9,000	9,000
TTB	HRP	Mnths 14-19	Decrease	USD	12,100	11,000	9,900	9,000
TTB	Non-HRP	Mnths 20+	Decrease	USD	11,000	11,000	9,000	9,000
TTB	HRP	Mnths 20+	Decrease	USD	12,100	11,000	9,900	9,000

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

TFU	Non-HRP	Mnth 1	Decrease	USD	16,000	16,000	13,250	13,250
TFU	HRP	Mnth 1	Decrease	USD	17,600	16,000	14,575	13,250
TFU	Non-HRP	Mnth 2	Decrease	USD	14,500	14,500	12,500	12,500
TFU	HRP	Mnth 2	Decrease	USD	15,950	14,500	13,750	12,500
TFU	Non-HRP	Mnth 3-7	Decrease	USD	12,500	12,500	10,000	10,000
TFU	HRP	Mnth 3-7	Decrease	USD	13,750	12,500	11,000	10,000
TFU	Non-HRP	Mnths 8-13	Decrease	USD	12,000	12,000	9,500	9,500
TFU	HRP	Mnths 8-13	Decrease	USD	13,200	12,000	10,450	9,500
TFU	Non-HRP	Mnths 14-19	Decrease	USD	11,000	11,000	9,000	9,000
TFU	HRP	Mnths 14-19	Decrease	USD	12,100	11,000	9,900	9,000
TFU	Non-HRP	Mnths 20+	Decrease	USD	11,000	11,000	9,000	9,000
TFU	HRP	Mnths 20+	Decrease	USD	12,100	11,000	9,900	9,000

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

DUTCH TTF NATURAL GAS CAL MONTH FUT (TTF)

TTF	Non-HRP	Mnth 1	Decrease	EUR	3,500	3,500	3,000	3,000
TTF	HRP	Mnth 1	Decrease	EUR	3,850	3,500	3,300	3,000
TTF	Non-HRP	Mnth 2	Decrease	EUR	3,400	3,400	2,900	2,900
TTF	HRP	Mnth 2	Decrease	EUR	3,740	3,400	3,190	2,900
TTF	Non-HRP	Mnth 3-7	Decrease	EUR	2,800	2,800	2,300	2,300
TTF	HRP	Mnth 3-7	Decrease	EUR	3,080	2,800	2,530	2,300
TTF	Non-HRP	Mnths 8-13	Decrease	EUR	2,750	2,750	2,250	2,250
TTF	HRP	Mnths 8-13	Decrease	EUR	3,025	2,750	2,475	2,250
TTF	Non-HRP	Mnths 14-19	Decrease	EUR	2,500	2,500	2,000	2,000
TTF	HRP	Mnths 14-19	Decrease	EUR	2,750	2,500	2,200	2,000
TTF	Non-HRP	Mnths 20+	Decrease	EUR	2,500	2,500	2,000	2,000
TTF	HRP	Mnths 20+	Decrease	EUR	2,750	2,500	2,200	2,000

DUTCH TTF NATURAL GAS DAILY FUTURES (TTD)

TTD	Non-HRP	Day 1-3	Decrease	EUR	300	300	250	250
TTD	HRP	Day 1-3	Decrease	EUR	330	300	275	250
TTD	Non-HRP	Day 4-7	Decrease	EUR	275	275	225	225
TTD	HRP	Day 4-7	Decrease	EUR	303	275	248	225
TTD	Non-HRP	Day 8-14	Decrease	EUR	250	250	200	200
TTD	HRP	Day 8-14	Decrease	EUR	275	250	220	200
TTD	Non-HRP	Day 15+	Decrease	EUR	225	225	175	175
TTD	HRP	Day 15+	Decrease	EUR	248	225	193	175

DUTCH TTF NATURAL GAS FIN CAL M (TTG)

TTG	Non-HRP	Mnth 1	Decrease	EUR	3,500	3,500	3,000	3,000
TTG	HRP	Mnth 1	Decrease	EUR	3,850	3,500	3,300	3,000
TTG	Non-HRP	Mnth 2	Decrease	EUR	3,400	3,400	2,900	2,900
TTG	HRP	Mnth 2	Decrease	EUR	3,740	3,400	3,190	2,900
TTG	Non-HRP	Mnth 3-7	Decrease	EUR	2,800	2,800	2,300	2,300
TTG	HRP	Mnth 3-7	Decrease	EUR	3,080	2,800	2,530	2,300
TTG	Non-HRP	Mnths 8-13	Decrease	EUR	2,750	2,750	2,250	2,250
TTG	HRP	Mnths 8-13	Decrease	EUR	3,025	2,750	2,475	2,250
TTG	Non-HRP	Mnths 14-19	Decrease	EUR	2,500	2,500	2,000	2,000
TTG	HRP	Mnths 14-19	Decrease	EUR	2,750	2,500	2,200	2,000
TTG	Non-HRP	Mnth 20+	Decrease	EUR	2,500	2,500	2,000	2,000
TTG	HRP	Mnth 20+	Decrease	EUR	2,750	2,500	2,200	2,000

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 FIN DAY AHEAD (TTI)

TTI	Non-HRP	Mnth 1	Decrease	EUR	3,500	3,500	3,000	3,000
TTI	HRP	Mnth 1	Decrease	EUR	3,850	3,500	3,300	3,000
TTI	Non-HRP	Mnth 2	Decrease	EUR	3,400	3,400	2,900	2,900
TTI	HRP	Mnth 2	Decrease	EUR	3,740	3,400	3,190	2,900
TTI	Non-HRP	Mnth 3-7	Decrease	EUR	2,800	2,800	2,300	2,300
TTI	HRP	Mnth 3-7	Decrease	EUR	3,080	2,800	2,530	2,300
TTI	Non-HRP	Mnths 8-13	Decrease	EUR	2,750	2,750	2,250	2,250
TTI	HRP	Mnths 8-13	Decrease	EUR	3,025	2,750	2,475	2,250
TTI	Non-HRP	Mnths 14-19	Decrease	EUR	2,500	2,500	2,000	2,000
TTI	HRP	Mnths 14-19	Decrease	EUR	2,750	2,500	2,200	2,000
TTI	Non-HRP	Mnth 20+	Decrease	EUR	2,500	2,500	2,000	2,000
TTI	HRP	Mnth 20+	Decrease	EUR	2,750	2,500	2,200	2,000

DUTCH TTF NATURAL GAS FRONT MTH FUT (TTE)

TTE	Non-HRP	Mnth 1	Decrease	USD	16,000	16,000	13,250	13,250
TTE	HRP	Mnth 1	Decrease	USD	17,600	16,000	14,575	13,250
TTE	Non-HRP	Mnths 2	Decrease	USD	14,500	14,500	12,500	12,500
TTE	HRP	Mnths 2	Decrease	USD	15,950	14,500	13,750	12,500
TTE	Non-HRP	Mnths 3-7	Decrease	USD	12,500	12,500	10,000	10,000
TTE	HRP	Mnths 3-7	Decrease	USD	13,750	12,500	11,000	10,000
TTE	Non-HRP	Mnths 8-13	Decrease	USD	12,000	12,000	9,500	9,500
TTE	HRP	Mnths 8-13	Decrease	USD	13,200	12,000	10,450	9,500
TTE	Non-HRP	Mnths 14-19	Decrease	USD	11,000	11,000	9,000	9,000
TTE	HRP	Mnths 14-19	Decrease	USD	12,100	11,000	9,900	9,000
TTE	Non-HRP	Mnths 20+	Decrease	USD	11,000	11,000	9,000	9,000
TTE	HRP	Mnths 20+	Decrease	USD	12,100	11,000	9,900	9,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LNG JAPAN KOREA MARKER PLATTS FUT (JKM)								
JKM	Non-HRP	Month 1	Decrease	USD	17,000	17,000	12,500	12,500
JKM	HRP	Month 1	Decrease	USD	18,700	17,000	13,750	12,500
JKM	Non-HRP	Month 2	Decrease	USD	16,000	16,000	12,000	12,000
JKM	HRP	Month 2	Decrease	USD	17,600	16,000	13,200	12,000
JKM	Non-HRP	Month 3	Decrease	USD	13,000	13,000	11,500	11,500
JKM	HRP	Month 3	Decrease	USD	14,300	13,000	12,650	11,500
JKM	Non-HRP	Mnths 4-7	Decrease	USD	12,000	12,000	11,000	11,000
JKM	HRP	Mnths 4-7	Decrease	USD	13,200	12,000	12,100	11,000
JKM	Non-HRP	Mnths 8-13	Decrease	USD	11,500	11,500	10,500	10,500
JKM	HRP	Mnths 8-13	Decrease	USD	12,650	11,500	11,550	10,500
JKM	Non-HRP	Mnths 20+	Decrease	USD	11,000	11,000	10,000	10,000
JKM	HRP	Mnths 20+	Decrease	USD	12,100	11,000	11,000	10,000
JKM	Non-HRP	Months 14-19	Decrease	USD	11,000	11,000	10,000	10,000
JKM	HRP	Months 14-19	Decrease	USD	12,100	11,000	11,000	10,000
MINI LNG JAPAN KOREA MRK YEN FUT (JKY)								
JKY	Non-HRP	Month 1	Decrease	JPY	250,000	250,000	190,000	190,000
JKY	HRP	Month 1	Decrease	JPY	275,000	250,000	209,000	190,000
JKY	Non-HRP	Month 2	Decrease	JPY	240,000	240,000	180,000	180,000
JKY	HRP	Month 2	Decrease	JPY	264,000	240,000	198,000	180,000
JKY	Non-HRP	Month 3	Decrease	JPY	190,000	190,000	173,000	173,000
JKY	HRP	Month 3	Decrease	JPY	209,000	190,000	190,300	173,000
JKY	Non-HRP	Mnths 4-7	Decrease	JPY	180,000	180,000	165,000	165,000
JKY	HRP	Mnths 4-7	Decrease	JPY	198,000	180,000	181,500	165,000
JKY	Non-HRP	Mnths 8-13	Decrease	JPY	170,000	170,000	157,000	157,000
JKY	HRP	Mnths 8-13	Decrease	JPY	187,000	170,000	172,700	157,000
JKY	Non-HRP	Mnths 14-19	Decrease	JPY	160,000	160,000	150,000	150,000
JKY	HRP	Mnths 14-19	Decrease	JPY	176,000	160,000	165,000	150,000
JKY	Non-HRP	Mnths 20+	Decrease	JPY	160,000	160,000	150,000	150,000
JKY	HRP	Mnths 20+	Decrease	JPY	176,000	160,000	165,000	150,000
NBD NATURAL GAS DAILY FUTURE (NBD)								
NBD	Non-HRP	Day 1-3	Decrease	GBP	325	325	275	275
NBD	HRP	Day 1-3	Decrease	GBP	358	325	303	275
NBD	Non-HRP	Day 4-7	Decrease	GBP	300	300	250	250
NBD	HRP	Day 4-7	Decrease	GBP	330	300	275	250
NBD	Non-HRP	Day 8-14	Decrease	GBP	250	250	200	200
NBD	HRP	Day 8-14	Decrease	GBP	275	250	220	200
NBD	Non-HRP	Day 15+	Decrease	GBP	225	225	175	175
NBD	HRP	Day 15+	Decrease	GBP	248	225	193	175

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 NAT GAS CAL MTH FUT (UKG)

UKG	Non-HRP	Mnth 1	Decrease	GBP	3,800	3,800	3,300	3,300
UKG	HRP	Mnth 1	Decrease	GBP	4,180	3,800	3,630	3,300
UKG	Non-HRP	Mnth 2	Decrease	GBP	3,750	3,750	3,250	3,250
UKG	HRP	Mnth 2	Decrease	GBP	4,125	3,750	3,575	3,250
UKG	Non-HRP	Mnth 3-7	Decrease	GBP	3,100	3,100	2,600	2,600
UKG	HRP	Mnth 3-7	Decrease	GBP	3,410	3,100	2,860	2,600
UKG	Non-HRP	Mnths 8-13	Decrease	GBP	3,000	3,000	2,500	2,500
UKG	HRP	Mnths 8-13	Decrease	GBP	3,300	3,000	2,750	2,500
UKG	Non-HRP	Mnths 14+	Decrease	GBP	2,750	2,750	2,250	2,250
UKG	HRP	Mnths 14+	Decrease	GBP	3,025	2,750	2,475	2,250

UK NBP NATURAL GAS FRONT MTH FUT (NBP)

NBP	Non-HRP	Mnth 1	Decrease	USD	16,500	16,500	14,000	14,000
NBP	HRP	Mnth 1	Decrease	USD	18,150	16,500	15,400	14,000
NBP	Non-HRP	Mnths 2	Decrease	USD	15,250	15,250	13,500	13,500
NBP	HRP	Mnths 2	Decrease	USD	16,775	15,250	14,850	13,500
NBP	Non-HRP	Mnths 3-7	Decrease	USD	13,000	13,000	11,000	11,000
NBP	HRP	Mnths 3-7	Decrease	USD	14,300	13,000	12,100	11,000
NBP	Non-HRP	Mnths 8-13	Decrease	USD	12,500	12,500	9,500	9,500
NBP	HRP	Mnths 8-13	Decrease	USD	13,750	12,500	10,450	9,500
NBP	Non-HRP	Month 14+	Decrease	USD	12,000	12,000	9,500	9,500
NBP	HRP	Month 14+	Decrease	USD	13,200	12,000	10,450	9,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

PETROLEUM CRACKS AND SPREADS - Outright Rates

NY BUCKEYE JET FUEL VS NY HARB ULSD (JET)

JET	Non-HRP	Mnth 1	Decrease	USD	4,000	4,000	3,000	3,000
JET	HRP	Mnth 1	Decrease	USD	4,400	4,000	3,300	3,000
JET	Non-HRP	Mnth 2	Decrease	USD	3,500	3,500	2,500	2,500
JET	HRP	Mnth 2	Decrease	USD	3,850	3,500	2,750	2,500
JET	Non-HRP	Mnths 3+	Decrease	USD	3,000	3,000	2,000	2,000
JET	HRP	Mnths 3+	Decrease	USD	3,300	3,000	2,200	2,000

NY ULSD VS. NY HRBR ULSD FUT (7Y)

7Y	Non-HRP	Mnth 1	Decrease	USD	2,750	2,750	2,250	2,250
7Y	HRP	Mnth 1	Decrease	USD	3,025	2,750	2,475	2,250
7Y	Non-HRP	Mnth 2	Decrease	USD	2,700	2,700	2,000	2,000
7Y	HRP	Mnth 2	Decrease	USD	2,970	2,700	2,200	2,000
7Y	Non-HRP	Mnths 3+	Decrease	USD	2,000	2,000	1,500	1,500
7Y	HRP	Mnths 3+	Decrease	USD	2,200	2,000	1,650	1,500

NY1%FO V. GULF COAST HSFO FUT (VR)

VR	Non-HRP	Mnth 1	Decrease	USD	2,500	2,500	2,250	2,250
VR	HRP	Mnth 1	Decrease	USD	2,750	2,500	2,475	2,250
VR	Non-HRP	Mnths 2	Decrease	USD	2,000	2,000	1,600	1,600
VR	HRP	Mnths 2	Decrease	USD	2,200	2,000	1,760	1,600
VR	Non-HRP	Mnths 3-12	Decrease	USD	1,700	1,700	1,350	1,350
VR	HRP	Mnths 3-12	Decrease	USD	1,870	1,700	1,485	1,350
VR	Non-HRP	Months 13+	Decrease	USD	1,600	1,600	1,300	1,300
VR	HRP	Months 13+	Decrease	USD	1,760	1,600	1,430	1,300

SINGAPORE JET KEROSENE VS GASOIL (RHS)

RHS	Non-HRP	Mnth 1	Decrease	USD	3,600	3,600	2,800	2,800
RHS	HRP	Mnth 1	Decrease	USD	3,960	3,600	3,080	2,800
RHS	Non-HRP	Mnth 2	Decrease	USD	2,800	2,800	2,000	2,000
RHS	HRP	Mnth 2	Decrease	USD	3,080	2,800	2,200	2,000
RHS	Non-HRP	Mnth 3+	Decrease	USD	2,000	2,000	1,200	1,200
RHS	HRP	Mnth 3+	Decrease	USD	2,200	2,000	1,320	1,200

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

REFINED PRODUCTS - Outright Rates

GULF COAST ULSD CALENDAR FUT (LY)

LY	Non-HRP	Mnth 1	Decrease	USD	8,000	8,000	7,250	7,250
LY	HRP	Mnth 1	Decrease	USD	8,800	8,000	7,975	7,250
LY	Non-HRP	Mnths 2-6	Decrease	USD	7,750	7,750	6,750	6,750
LY	HRP	Mnths 2-6	Decrease	USD	8,525	7,750	7,425	6,750

SYNT GULF COAST ULSD CALENDAR FU (SLY)

SLY	Non-HRP	Mnth 1	Decrease	USD	8,000	8,000	7,250	7,250
SLY	HRP	Mnth 1	Decrease	USD	8,800	8,000	7,975	7,250
SLY	Non-HRP	Mnths 2-6	Decrease	USD	7,750	7,750	6,750	6,750
SLY	HRP	Mnths 2-6	Decrease	USD	8,525	7,750	7,425	6,750

SYNTH 111 GULF COAST ULSD CAL FUTUR (111)

111	Non-HRP	Mnth 1	Decrease	USD	800	800	725	725
111	HRP	Mnth 1	Decrease	USD	880	800	798	725
111	Non-HRP	Mnths 2-6	Decrease	USD	775	775	675	675
111	HRP	Mnths 2-6	Decrease	USD	853	775	743	675

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

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	16,000	16,000	9,000	9,000
TTB	Non-HRP	Decrease	USD	12,000	12,000	10,000	10,000
TTB	HRP	Decrease	USD	17,600	16,000	9,900	9,000
TTB	HRP	Decrease	USD	13,200	12,000	11,000	10,000

(DUTCH TTF NATURAL GAS (USD/MMBTU))

TFU	Non-HRP	Decrease	USD	29,000	29,000	9,000	9,000
TFU	Non-HRP	Decrease	USD	12,000	12,000	10,000	10,000
TFU	HRP	Decrease	USD	31,900	29,000	9,900	9,000
TFU	HRP	Decrease	USD	13,200	12,000	11,000	10,000

(DUTCH TTF NATURAL GAS FIN CAL M)

TTG	Non-HRP	Decrease	EUR	2,100	2,100	1,300	1,300
TTG	Non-HRP	New	EUR			1,350	1,350
TTG	Non-HRP	Decrease	EUR	3,500	3,500	1,400	1,400
TTG	Non-HRP	Decrease	EUR	4,000	4,000	1,500	1,500
TTG	Non-HRP	New	EUR			1,550	1,550
TTG	Non-HRP	Decrease	EUR	3,000	3,000	1,600	1,600
TTG	Non-HRP	New	EUR			1,650	1,650
TTG	Non-HRP	Decrease	EUR	3,400	3,400	1,700	1,700
TTG	Non-HRP	Decrease	EUR	5,600	5,600	1,750	1,750
TTG	Non-HRP	New	EUR			1,800	1,800
TTG	Non-HRP	Decrease	EUR	3,450	3,450	1,850	1,850
TTG	Non-HRP	Decrease	EUR	3,750	3,750	1,900	1,900
TTG	HRP	Decrease	EUR	2,310	2,100	1,430	1,300
TTG	HRP	New	EUR			1,485	1,350
TTG	HRP	Decrease	EUR	3,850	3,500	1,540	1,400
TTG	HRP	Decrease	EUR	4,400	4,000	1,650	1,500
TTG	HRP	New	EUR			1,705	1,550
TTG	HRP	Decrease	EUR	3,300	3,000	1,760	1,600
TTG	HRP	New	EUR			1,815	1,650
TTG	HRP	Decrease	EUR	3,740	3,400	1,870	1,700
TTG	HRP	Decrease	EUR	6,160	5,600	1,925	1,750
TTG	HRP	New	EUR			1,980	1,800
TTG	HRP	Decrease	EUR	3,795	3,450	2,035	1,850
TTG	HRP	Decrease	EUR	4,125	3,750	2,090	1,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
(DUTCH TTF NATURAL GAS FIN DAY AHEAD)								
TTI	Non-HRP		New	EUR			1,250	1,250
TTI	Non-HRP		Decrease	EUR	2,100	2,100	1,300	1,300
TTI	Non-HRP		Decrease	EUR	3,500	3,500	1,400	1,400
TTI	Non-HRP		Decrease	EUR	4,000	4,000	1,500	1,500
TTI	Non-HRP		New	EUR			1,550	1,550
TTI	Non-HRP		Decrease	EUR	3,000	3,000	1,600	1,600
TTI	Non-HRP		New	EUR			1,650	1,650
TTI	Non-HRP		Decrease	EUR	3,400	3,400	1,700	1,700
TTI	Non-HRP		Decrease	EUR	5,600	5,600	1,750	1,750
TTI	Non-HRP		New	EUR			1,800	1,800
TTI	Non-HRP		Decrease	EUR	3,750	3,750	1,900	1,900
TTI	Non-HRP		Decrease	EUR	3,450	3,450	1,950	1,950
TTI	HRP		New	EUR			1,375	1,250
TTI	HRP		Decrease	EUR	2,310	2,100	1,430	1,300
TTI	HRP		Decrease	EUR	3,850	3,500	1,540	1,400
TTI	HRP		Decrease	EUR	4,400	4,000	1,650	1,500
TTI	HRP		New	EUR			1,705	1,550
TTI	HRP		Decrease	EUR	3,300	3,000	1,760	1,600
TTI	HRP		New	EUR			1,815	1,650
TTI	HRP		Decrease	EUR	3,740	3,400	1,870	1,700
TTI	HRP		Decrease	EUR	6,160	5,600	1,925	1,750
TTI	HRP		New	EUR			1,980	1,800
TTI	HRP		Decrease	EUR	4,125	3,750	2,090	1,900
TTI	HRP		Decrease	EUR	3,795	3,450	2,145	1,950
Consec Month 2-12 vs 13+ (LNG JAPAN KOREA MARKER PLATTS FUT)								
JKM	Non-HRP		Decrease	USD	21,000	21,000	9,000	9,000
JKM	HRP		Decrease	USD	23,100	21,000	9,900	9,000
Dutch TTF Natural Gas Calendar Month Futures - Month 1 vs 10+ (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	3,400	3,400	1,700	1,700
TTF	HRP		Decrease	EUR	3,740	3,400	1,870	1,700
Dutch TTF Natural Gas Calendar Month Futures - Month 1 vs 2 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	2,100	2,100	1,300	1,300
TTF	HRP		Decrease	EUR	2,310	2,100	1,430	1,300
Dutch TTF Natural Gas Calendar Month Futures - Month 1 vs 3 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	3,000	3,000	1,600	1,600
TTF	HRP		Decrease	EUR	3,300	3,000	1,760	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Dutch TTF Natural Gas Calendar Month Futures - Month 1 vs 4-9 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	3,500	3,500	1,400	1,400
TTF	HRP		Decrease	EUR	3,850	3,500	1,540	1,400
Dutch TTF Natural Gas Calendar Month Futures - Month 2 vs 10+ (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	3,500	3,500	1,550	1,550
TTF	HRP		Decrease	EUR	3,850	3,500	1,705	1,550
Dutch TTF Natural Gas Calendar Month Futures - Month 2 vs 3 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	4,000	4,000	1,500	1,500
TTF	HRP		Decrease	EUR	4,400	4,000	1,650	1,500
Dutch TTF Natural Gas Calendar Month Futures - Month 2 vs 4-9 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	4,000	4,000	1,800	1,800
TTF	HRP		Decrease	EUR	4,400	4,000	1,980	1,800
Dutch TTF Natural Gas Calendar Month Futures - Month 3 vs 10+ (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	3,750	3,750	1,900	1,900
TTF	HRP		Decrease	EUR	4,125	3,750	2,090	1,900
Dutch TTF Natural Gas Calendar Month Futures - Month 3 vs 4-9 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	2,100	2,100	1,250	1,250
TTF	HRP		Decrease	EUR	2,310	2,100	1,375	1,250
Dutch TTF Natural Gas Calendar Month Futures - Months 10+ vs 10+ (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	3,000	3,000	1,650	1,650
TTF	HRP		Decrease	EUR	3,300	3,000	1,815	1,650
Dutch TTF Natural Gas Calendar Month Futures - Months 4-9 vs 10+ (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	3,450	3,450	1,950	1,950
TTF	HRP		Decrease	EUR	3,795	3,450	2,145	1,950
Dutch TTF Natural Gas Calendar Month Futures - Months 4-9 vs 4-9 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Decrease	EUR	5,600	5,600	1,750	1,750
TTF	HRP		Decrease	EUR	6,160	5,600	1,925	1,750
Mnth 1 vs 13+ (LNG JAPAN KOREA MARKER PLATTS FUT)								
JKM	Non-HRP		Decrease	USD	15,500	15,500	9,500	9,500
JKM	HRP		Decrease	USD	17,050	15,500	10,450	9,500
Mnth 1 vs 2-12 (LNG JAPAN KOREA MARKER PLATTS FUT)								
JKM	Non-HRP		Decrease	USD	17,000	17,000	10,000	10,000
JKM	HRP		Decrease	USD	18,700	17,000	11,000	10,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Mnths 1 vs 13+ (MINI LNG JAPAN KOREA MRK YEN FUT)								
JKY	Non-HRP		Decrease	JPY	344,500	344,500	143,000	143,000
JKY	HRP		Decrease	JPY	378,950	344,500	157,300	143,000
Mnths 1 vs 2-12 (MINI LNG JAPAN KOREA MRK YEN FUT)								
JKY	Non-HRP		Decrease	JPY	260,000	260,000	150,000	150,000
JKY	HRP		Decrease	JPY	286,000	260,000	165,000	150,000
Mnths 13+ vs 13+ (LNG JAPAN KOREA MARKER PLATTS FUT)								
JKM	Non-HRP		Decrease	USD	17,000	17,000	10,250	10,250
JKM	HRP		Decrease	USD	18,700	17,000	11,275	10,250
Mnths 13+ vs 13+ (MINI LNG JAPAN KOREA MRK YEN FUT)								
JKY	Non-HRP		Decrease	JPY	256,500	256,500	154,000	154,000
JKY	HRP		Decrease	JPY	282,150	256,500	169,400	154,000
Mnths 2-12 vs 13+ (LNG JAPAN KOREA MARKER PLATTS FUT)								
JKM	Non-HRP		Decrease	USD	16,000	16,000	9,250	9,250
JKM	HRP		Decrease	USD	17,600	16,000	10,175	9,250
Mnths 2-12 vs 13+ (MINI LNG JAPAN KOREA MRK YEN FUT)								
JKY	Non-HRP		Decrease	JPY	283,500	283,500	140,000	140,000
JKY	HRP		Decrease	JPY	311,850	283,500	154,000	140,000
Mnths 2-12 vs 2-12 (LNG JAPAN KOREA MARKER PLATTS FUT)								
JKM	Non-HRP		Decrease	USD	11,000	11,000	5,000	5,000
JKM	HRP		Decrease	USD	12,100	11,000	5,500	5,000
Mnths 2-12 vs 2-12 (MINI LNG JAPAN KOREA MRK YEN FUT)								
JKY	Non-HRP		Decrease	JPY	240,000	240,000	75,000	75,000
JKY	HRP		Decrease	JPY	264,000	240,000	82,500	75,000
NBP Intras 1 vs 2+ (UK NBP NATURAL GAS FRONT MTH FUT)								
NBP	Non-HRP		Decrease	USD	14,000	14,000	10,000	10,000
NBP	HRP		Decrease	USD	15,400	14,000	11,000	10,000
NBP Intras 2+ vs 2+ (UK NBP NATURAL GAS FRONT MTH FUT)								
NBP	Non-HRP		Decrease	USD	14,000	14,000	9,000	9,000
NBP	HRP		Decrease	USD	15,400	14,000	9,900	9,000
RealPeriod 2 vs 2 (MINI LNG JAPAN KOREA MRK YEN FUT)								
JKY	Non-HRP		Decrease	JPY	283,500	283,500	135,000	135,000
JKY	HRP		Decrease	JPY	311,850	283,500	148,500	135,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
TTE Intras 1vs 2+ (DUTCH TTF NATURAL GAS FRONT MTH FUT)								
TTE	Non-HRP		Decrease	USD	12,000	12,000	10,000	10,000
TTE	HRP		Decrease	USD	13,200	12,000	11,000	10,000
TTE Intras 2+ vs 2+ (DUTCH TTF NATURAL GAS FRONT MTH FUT)								
TTE	Non-HRP		Decrease	USD	16,000	16,000	9,000	9,000
TTE	HRP		Decrease	USD	17,600	16,000	9,900	9,000
UK NBP Natural Gas Calendar month futures - Months 1 vs 10+ (UK NBP NAT GAS CAL MTH FUT)								
UKG	Non-HRP		Decrease	GBP	3,000	3,000	1,900	1,900
UKG	HRP		Decrease	GBP	3,300	3,000	2,090	1,900
UK NBP Natural Gas Calendar month futures - Months 1 vs 2 (UK NBP NAT GAS CAL MTH FUT)								
UKG	Non-HRP		Decrease	GBP	3,000	3,000	1,800	1,800
UKG	HRP		Decrease	GBP	3,300	3,000	1,980	1,800
UK NBP Natural Gas Calendar month futures - Months 1 vs 3 (UK NBP NAT GAS CAL MTH FUT)								
UKG	Non-HRP		Decrease	GBP	2,500	2,500	1,500	1,500
UKG	HRP		Decrease	GBP	2,750	2,500	1,650	1,500
UK NBP Natural Gas Calendar month futures - Months 1 vs 4-9 (UK NBP NAT GAS CAL MTH FUT)								
UKG	Non-HRP		Decrease	GBP	3,000	3,000	1,850	1,850
UKG	HRP		Decrease	GBP	3,300	3,000	2,035	1,850
UK NBP Natural Gas Calendar month futures - Months 10+ vs 10+ (UK NBP NAT GAS CAL MTH FUT)								
UKG	Non-HRP		Decrease	GBP	4,200	4,200	2,250	2,250
UKG	HRP		Decrease	GBP	4,620	4,200	2,475	2,250
UK NBP Natural Gas Calendar month futures - Months 2 vs 10+ (UK NBP NAT GAS CAL MTH FUT)								
UKG	Non-HRP		Decrease	GBP	3,500	3,500	2,050	2,050
UKG	HRP		Decrease	GBP	3,850	3,500	2,255	2,050
UK NBP Natural Gas Calendar month futures - Months 2 vs 3 (UK NBP NAT GAS CAL MTH FUT)								
UKG	Non-HRP		Decrease	GBP	3,500	3,500	1,950	1,950
UKG	HRP		Decrease	GBP	3,850	3,500	2,145	1,950
UK NBP Natural Gas Calendar month futures - Months 2 vs 4-9 (UK NBP NAT GAS CAL MTH FUT)								
UKG	Non-HRP		Decrease	GBP	3,200	3,200	2,000	2,000
UKG	HRP		Decrease	GBP	3,520	3,200	2,200	2,000
UK NBP Natural Gas Calendar month futures - Months 3 vs 10+ (UK NBP NAT GAS CAL MTH FUT)								
UKG	Non-HRP		Decrease	GBP	3,700	3,700	2,400	2,400
UKG	HRP		Decrease	GBP	4,070	3,700	2,640	2,400

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

UK NBP Natural Gas Calendar month futures - Months 3 vs 4-9 (UK NBP NAT GAS CAL MTH FUT)

UKG	Non-HRP		Decrease	GBP	3,000	3,000	1,800	1,800
UKG	HRP		Decrease	GBP	3,300	3,000	1,980	1,800

UK NBP Natural Gas Calendar month futures - Months 4-9 vs 10+ (UK NBP NAT GAS CAL MTH FUT)

UKG	Non-HRP		Decrease	GBP	3,800	3,800	2,200	2,200
UKG	HRP		Decrease	GBP	4,180	3,800	2,420	2,200

UK NBP Natural Gas Calendar month futures - Months 4-9 vs 4-9 (UK NBP NAT GAS CAL MTH FUT)

UKG	Non-HRP		Decrease	GBP	3,400	3,400	2,100	2,100
UKG	HRP		Decrease	GBP	3,740	3,400	2,310	2,100

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						
Dow Jones - UBS Commodity Index Excess Return (70) vs. S&P GSCI Commodity Index (GI)						
Spread Credit Rate	Increase	+13:-1	55%	55%	70%	70%
Dow Jones - UBS Commodity Index Excess Return (70) vs. S&P GSCI Excess Return (GA)						
Spread Credit Rate	Increase	+10:-1	60%	60%	65%	65%
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA)						
Spread Credit Rate	Increase	-100:+8:+8:+	75%	75%	80%	80%
Spread Credit Rate	Increase	-100:+8:+8:+	70%	70%	75%	75%
GSCI Futures (GI) vs GSCI Futures Basket - No BZ						
Spread Credit Rate	New	-100:+14:+6:			55%	55%
GSCI Futures (GI) vs GSCI Futures Basket - No HG, BZ						
Spread Credit Rate	New	-100:+14:+6:			50%	50%
GSCI Futures Basket-100 vs. GSCI Futures (GI)						
Spread Credit Rate	New	-100:+36:+36			75%	75%
GSCI Futures Basket-100 vs. GSCI Futures (GI) (w/o HG)						
Spread Credit Rate	New	-100:+36:+36			70%	70%
CRUDE OIL - Inter-commodity Spread Rates						
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA)						
Spread Credit Rate	Increase	-100:+8:+8:+	75%	75%	80%	80%
Spread Credit Rate	Increase	-100:+8:+8:+	70%	70%	75%	75%
GSCI Futures (GI) vs GSCI Futures Basket - No BZ						
Spread Credit Rate	New	-100:+14:+6:			55%	55%
GSCI Futures (GI) vs GSCI Futures Basket - No HG, BZ						
Spread Credit Rate	New	-100:+14:+6:			50%	50%
GSCI Futures Basket-100 vs. GSCI Futures (GI)						
Spread Credit Rate	New	-100:+36:+36			75%	75%
GSCI Futures Basket-100 vs. GSCI Futures (GI) (w/o HG)						
Spread Credit Rate	New	-100:+36:+36			70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EQUITY INDEX - Inter-commodity Spread Rates						
E-mini Dow Index (YM-CME) vs. E-mini S&P Oil & Gas Exploration & Production Select Industry (SXO-CME)						
Spread Credit Rate	Increase	+2:-3	45%	45%	55%	55%
E-mini Industrial Select Sector (XAI-CME) vs. E-mini S&P Oil & Gas Exploration & Production Select Industry (SXO-CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
E-mini Nasdaq-100 (NQ-CME) vs. E-mini S&P Biotechnology Select Industry (SXT-CME)						
Spread Credit Rate	Increase	+1:-5	45%	45%	55%	55%
E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME) vs E-MINI S&P MIDCAP 400 (ME - CME)						
Spread Credit Rate	Increase	+5:-1	65%	65%	80%	80%
E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME) vs S&P SELECT SECTOR - INDUSTRIAL (XAI - CME)						
Spread Credit Rate	Increase	+2:-1	60%	60%	70%	70%
E-mini S&P 500 (SP-CME) vs. E-mini S&P Oil & Gas Exploration & Production Select Industry (SXO-CME)						
Spread Credit Rate	Increase	+1:-10	40%	40%	50%	50%
E-mini S&P 500 (SP-CME) vs. E-mini S&P Biotechnology Select Industry (SXT-CME)						
Spread Credit Rate	Increase	+1:-15	50%	50%	60%	60%
E-mini S&P MidCap 400 (ME-CME) vs. E-mini S&P Oil & Gas Exploration & Production Select Industry (SXO-CME)						
Spread Credit Rate	Increase	+1:-2	50%	50%	60%	60%
EMINI SP 500 CONS STAPLES SECTOR IX (XAP) vs E-MINI SP500 CONS DISCRET SECTOR IX (XAY)						
Spread Credit Rate	Increase	+2:-1	40%	40%	60%	60%
EMINI SP 500 ENERGY SECTOR INDEX (XAE) vs S&P 500 FUTURES (SP)						
Spread Credit Rate	Increase	+10:-1	50%	50%	70%	70%
EMINI SP500 - FINANCIAL SECT INDEX (XAF) vs EMINI SP 500 CONS STAPLES SECTOR IX (XAP)						
Spread Credit Rate	Increase	+1:-1	45%	45%	60%	60%
EMINI SP500 - FINANCIAL SECT INDEX (XAF) vs EMINI SP500-UTILITIES SECTOR INDEX (XAU)						
Spread Credit Rate	Increase	+1:-1	40%	40%	60%	60%
EMINI SP500- HEALTH CARE SECT INDEX (XAV) vs E-MINI SP500 CONS DISCRET SECTOR IX (XAY)						
Spread Credit Rate	Increase	+5:-4	45%	45%	60%	60%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs E-MINI SP500 CONS DISCRET SECTOR IX (XAY)						
Spread Credit Rate	Increase	+2:-1	55%	55%	65%	65%
EMINI SP500-INDUSTRIAL SECTOR INDEX (XAI) vs EMINI SP500-UTILITIES SECTOR INDEX (XAU)						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
EMINI SP500-TECHNOLOGY SECTOR INDEX (XAK) vs EMINI SP500- HEALTH CARE SECT INDEX (XAV)						
Spread Credit Rate	Increase	+1:-2	35%	35%	50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EMINI SP500-UTILITIES SECTOR INDEX (XAU) vs S&P 500 FUTURES (SP)						
Spread Credit Rate	Decrease	+15:-1	70%	70%	65%	65%
E-mini Technology Select Sector Futures (XAK-CME) vs. E-mini S&P Biotechnology Select Industry (SXT-CME)						
Spread Credit Rate	Increase	+1:-3	30%	30%	40%	40%
S&P 500 (SP - CME) vs S&P 500 TOTAL RETURN INDEX FUTURE (TRI - CME)						
Spread Credit Rate	Increase	+1:-5	80%	80%	90%	90%
S&P 500 TOTAL RETURN INDEX FUTURE (TRI - CME) vs E-MINI S&P OIL & GAS EXMPLOATION & PRODUCTION SELECT INDUSTRY (SXO - CME)						
Spread Credit Rate	Increase	+1:-2	40%	40%	50%	50%
S&P INSURANCE SELECT INDUSTRY INDEX FUTURES (SXI - CME) vs E-MINI FINANCIAL SELECT SECTOR FUTURES (XAF - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	65%	65%
S&P INSURANCE SELECT INDUSTRY INDEX FUTURES (SXI - CME) vs E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
S&P Regional Banks Select Industry Index (SXB-CME) vs E-Mini Russell 2000 Index Futures (RTY-CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
S&P Regional Banks Select Industry Index (SXB-CME) vs S&P 500 Futures (SP-CME)						
Spread Credit Rate	Increase	+10:-1	50%	50%	60%	60%
S&P Retail Select Industry Index (SXR-CME) vs E-Mini S&P Midcap 400 (ME-CME)						
Spread Credit Rate	Increase	+4:-1	50%	50%	60%	60%
S&P Retail Select Industry Index (SXR-CME) vs S&P 500 Futures (SP-CME)						
Spread Credit Rate	Increase	+15:-1	50%	50%	60%	60%
S&P Retail Select Industry Index (SXR-CME) vs S&P Select Sector - Consumer Staples (XAP-CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
S&P SELECT SECTOR - CONSUMER STAPLES (XAP - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	40%	40%
S&P SELECT SECTOR - FINANCIAL (XAF - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	Increase	+3:-1	60%	60%	70%	70%
S&P SELECT SECTOR - INDUSTRIAL (XAI - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	Increase	+3:-1	60%	60%	70%	70%
S&P SELECT SECTOR - INDUSTRIAL (XAI - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
S&P SELECT SECTOR - MATERIALS (XAB - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
S&P SELECT SECTOR - TECHNOLOGY (XAK - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME)						
Spread Credit Rate	Increase	+1:-2	55%	55%	65%	65%
S&P SELECT SECTOR - UTILITIES (XAU - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Increase	+5:-2	60%	60%	70%	70%
METALS - Inter-commodity Spread Rates						
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA)						
Spread Credit Rate	Increase	-100:+8:+8:+	75%	75%	80%	80%
Spread Credit Rate	Increase	-100:+8:+8:+	70%	70%	75%	75%
GSCI Futures (GI) vs GSCI Futures Basket - No BZ						
Spread Credit Rate	New	-100:+14:+6:			55%	55%
GSCI Futures (GI) vs GSCI Futures Basket - No HG, BZ						
Spread Credit Rate	New	-100:+14:+6:			50%	50%
GSCI Futures Basket-100 vs. GSCI Futures (GI)						
Spread Credit Rate	New	-100:+36:+36			75%	75%
GSCI Futures Basket-100 vs. GSCI Futures (GI) (w/o HG)						
Spread Credit Rate	New	-100:+36:+36			70%	70%
NATURAL GAS - Inter-commodity Spread Rates						
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA)						
Spread Credit Rate	Increase	-100:+8:+8:+	75%	75%	80%	80%
Spread Credit Rate	Increase	-100:+8:+8:+	70%	70%	75%	75%
GSCI Futures (GI) vs GSCI Futures Basket - No BZ						
Spread Credit Rate	New	-100:+14:+6:			55%	55%
GSCI Futures (GI) vs GSCI Futures Basket - No HG, BZ						
Spread Credit Rate	New	-100:+14:+6:			50%	50%
GSCI Futures Basket-100 vs. GSCI Futures (GI)						
Spread Credit Rate	New	-100:+36:+36			75%	75%
GSCI Futures Basket-100 vs. GSCI Futures (GI) (w/o HG)						
Spread Credit Rate	New	-100:+36:+36			70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
REFINED PRODUCTS - Inter-commodity Spread Rates						
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA)						
Spread Credit Rate	Increase	-100:+8:+8:+	75%	75%	80%	80%
Spread Credit Rate	Increase	-100:+8:+8:+	70%	70%	75%	75%
GSCI Futures (GI) vs GSCI Futures Basket - No BZ						
Spread Credit Rate	New	-100:+14:+6:			55%	55%
GSCI Futures (GI) vs GSCI Futures Basket - No HG, BZ						
Spread Credit Rate	New	-100:+14:+6:			50%	50%
GSCI Futures Basket-100 vs. GSCI Futures (GI)						
Spread Credit Rate	New	-100:+36:+36			75%	75%
GSCI Futures Basket-100 vs. GSCI Futures (GI) (w/o HG)						
Spread Credit Rate	New	-100:+36:+36			70%	70%