



24-116

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, April 25, 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, April 26, 2024.

Current rates as of:

Thursday, April 25, 2024.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ELECTRICITY - Outright Rates								
GERMAN POWER BASELOAD CAL MONTH FUT (DEB)								
DEB	Non-HRP	Mnth 1	Decrease	EUR	20,000	20,000	15,000	15,000
DEB	HRP	Mnth 1	Decrease	EUR	22,000	20,000	16,500	15,000
DEB	Non-HRP	Mnth 2	Decrease	EUR	20,000	20,000	15,000	15,000
DEB	HRP	Mnth 2	Decrease	EUR	22,000	20,000	16,500	15,000
DEB	Non-HRP	Mnth 3-8	Decrease	EUR	19,000	19,000	14,000	14,000
DEB	HRP	Mnth 3-8	Decrease	EUR	20,900	19,000	15,400	14,000
DEB	Non-HRP	Mnths 15-20	Decrease	EUR	18,000	18,000	13,000	13,000
DEB	HRP	Mnths 15-20	Decrease	EUR	19,800	18,000	14,300	13,000
DEB	Non-HRP	Mnths 21+	Decrease	EUR	18,000	18,000	13,000	13,000
DEB	HRP	Mnths 21+	Decrease	EUR	19,800	18,000	14,300	13,000
DEB	Non-HRP	Mnth 9-14	Decrease	EUR	21,000	21,000	16,000	16,000
DEB	HRP	Mnth 9-14	Decrease	EUR	23,100	21,000	17,600	16,000
GERMAN POWER PEAKLOAD CAL MONTH FUT (DEP)								
DEP	Non-HRP	Mnth 1	Decrease	EUR	10,000	10,000	7,000	7,000
DEP	HRP	Mnth 1	Decrease	EUR	11,000	10,000	7,700	7,000
DEP	Non-HRP	Mnth 2	Decrease	EUR	9,000	9,000	6,500	6,500
DEP	HRP	Mnth 2	Decrease	EUR	9,900	9,000	7,150	6,500
ITALIAN POWER BASELOAD GME CAL FUT (ITB)								
ITB	Non-HRP	Mnth 1	Decrease	EUR	25,000	25,000	20,000	20,000
ITB	HRP	Mnth 1	Decrease	EUR	27,500	25,000	22,000	20,000
ITB	Non-HRP	Mnth 2	Decrease	EUR	24,000	24,000	19,000	19,000
ITB	HRP	Mnth 2	Decrease	EUR	26,400	24,000	20,900	19,000
ITB	Non-HRP	Mnth 3-8	Decrease	EUR	20,000	20,000	15,000	15,000
ITB	HRP	Mnth 3-8	Decrease	EUR	22,000	20,000	16,500	15,000
ITB	Non-HRP	Mnths 9-14	Decrease	EUR	21,000	21,000	16,000	16,000
ITB	HRP	Mnths 9-14	Decrease	EUR	23,100	21,000	17,600	16,000
ITB	Non-HRP	Mnths 15+	Decrease	EUR	19,000	19,000	13,000	13,000
ITB	HRP	Mnths 15+	Decrease	EUR	20,900	19,000	14,300	13,000
ITALIAN POWER PEAKLOAD GME CAL FUT (ITP)								
ITP	Non-HRP	Mnth 1	Decrease	EUR	13,000	13,000	9,000	9,000
ITP	HRP	Mnth 1	Decrease	EUR	14,300	13,000	9,900	9,000
ITP	Non-HRP	Mnth 2	Decrease	EUR	12,000	12,000	8,500	8,500
ITP	HRP	Mnth 2	Decrease	EUR	13,200	12,000	9,350	8,500
ITP	Non-HRP	Mnth 3	Decrease	EUR	9,000	9,000	7,500	7,500
ITP	HRP	Mnth 3	Decrease	EUR	9,900	9,000	8,250	7,500

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

INTEREST RATES - Outright Rates

13-WEEK U.S. TREASURY BILL FUTURES (TBF3)

TBF3	Non-HRP	Month 1	Decrease	USD	400	400	325	325
TBF3	HRP	Month 1	Decrease	USD	440	400	358	325
TBF3	Non-HRP	Month 2	Decrease	USD	425	425	375	375
TBF3	HRP	Month 2	Decrease	USD	468	425	413	375
TBF3	Non-HRP	Month 3	Decrease	USD	475	475	425	425
TBF3	HRP	Month 3	Decrease	USD	523	475	468	425
TBF3	Non-HRP	Month 4	Decrease	USD	550	550	500	500
TBF3	HRP	Month 4	Decrease	USD	605	550	550	500
TBF3	Non-HRP	Month 5	Decrease	USD	650	650	600	600
TBF3	HRP	Month 5	Decrease	USD	715	650	660	600

20-YEAR U.S. TREASURY BOND FUTURES (TWE)

TWE	Non-HRP		Increase	USD	4,550	4,550	5,100	5,100
TWE	HRP		Increase	USD	5,005	4,550	5,610	5,100

3 YEAR TREASURY NOTE FUTURE (3YR)

3YR	Non-HRP		Increase	USD	1,600	1,600	1,800	1,800
3YR	HRP		Increase	USD	1,760	1,600	1,980	1,800

ESTR FUTURES (ESR)

ESR	Non-HRP	Month 1	Decrease	EUR	200	200	175	175
ESR	HRP	Month 1	Decrease	EUR	220	200	193	175
ESR	Non-HRP	Month 2	Decrease	EUR	225	225	200	200
ESR	HRP	Month 2	Decrease	EUR	248	225	220	200
ESR	Non-HRP	Month 3	Decrease	EUR	275	275	250	250
ESR	HRP	Month 3	Decrease	EUR	303	275	275	250
ESR	Non-HRP	Month 4	Decrease	EUR	375	375	350	350
ESR	HRP	Month 4	Decrease	EUR	413	375	385	350
ESR	Non-HRP	Month 5	Decrease	EUR	450	450	425	425
ESR	HRP	Month 5	Decrease	EUR	495	450	468	425

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 THREE MO BASIS SPREAD FUTURES (EUS)

EUS	Non-HRP	Month 1	Decrease	EUR	195	195	165	165
EUS	HRP	Month 1	Decrease	EUR	215	195	182	165
EUS	Non-HRP	Month 2	Decrease	EUR	195	195	165	165
EUS	HRP	Month 2	Decrease	EUR	215	195	182	165
EUS	Non-HRP	Month 3	Decrease	EUR	195	195	165	165
EUS	HRP	Month 3	Decrease	EUR	215	195	182	165
EUS	Non-HRP	Month 4	Decrease	EUR	195	195	165	165
EUS	HRP	Month 4	Decrease	EUR	215	195	182	165
EUS	Non-HRP	Month 5	Decrease	EUR	195	195	165	165
EUS	HRP	Month 5	Decrease	EUR	215	195	182	165
EUS	Non-HRP	Month 6	Decrease	EUR	195	195	165	165
EUS	HRP	Month 6	Decrease	EUR	215	195	182	165
EUS	Non-HRP	Month 7	Decrease	EUR	195	195	165	165
EUS	HRP	Month 7	Decrease	EUR	215	195	182	165
EUS	Non-HRP	Month 8	Decrease	EUR	195	195	165	165
EUS	HRP	Month 8	Decrease	EUR	215	195	182	165
EUS	Non-HRP	Month 9	Decrease	EUR	195	195	165	165
EUS	HRP	Month 9	Decrease	EUR	215	195	182	165
EUS	Non-HRP	Month 10	Decrease	EUR	195	195	165	165
EUS	HRP	Month 10	Decrease	EUR	215	195	182	165
EUS	Non-HRP	Month 11	Decrease	EUR	195	195	165	165
EUS	HRP	Month 11	Decrease	EUR	215	195	182	165

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

METALS - Outright Rates

ALUMINUM MW TRANS PREM PLATTS FUT (AUP)

AUP	Non-HRP	Mth 1	Increase	USD	1,000	1,000	1,100	1,100
AUP	HRP	Mth 1	Increase	USD	1,100	1,000	1,210	1,100
AUP	Non-HRP	Mths 2-12	Increase	USD	800	800	900	900
AUP	HRP	Mths 2-12	Increase	USD	880	800	990	900
AUP	Non-HRP	Mths 13-21	Increase	USD	700	700	800	800
AUP	HRP	Mths 13-21	Increase	USD	770	700	880	800

SHANGHAI GOLD (CNH) FUTURES (SGC)

SGC	Non-HRP	Mths 1-3	Increase	CNH	15,000	15,000	18,000	18,000
SGC	HRP	Mths 1-3	Increase	CNH	16,500	15,000	19,800	18,000
SGC	Non-HRP	Mths 4+	Increase	CNH	15,000	15,000	18,000	18,000
SGC	HRP	Mths 4+	Increase	CNH	16,500	15,000	19,800	18,000

SHANGHAI GOLD (USD) FUTURES (SGU)

SGU	Non-HRP	Mths 1-3	Increase	USD	2,500	2,500	3,000	3,000
SGU	HRP	Mths 1-3	Increase	USD	2,750	2,500	3,300	3,000
SGU	Non-HRP	Mths 4+	Increase	USD	2,500	2,500	3,000	3,000
SGU	HRP	Mths 4+	Increase	USD	2,750	2,500	3,300	3,000

NATURAL GAS - Outright Rates

GULF COAST LNG EXPORT FUTURES (LNG)

LNG	Non-HRP	Month 1-4	Decrease	USD	40,000	40,000	22,500	22,500
LNG	HRP	Month 1-4	Decrease	USD	44,000	40,000	24,750	22,500
LNG	Non-HRP	Month 5-6	Decrease	USD	40,000	40,000	22,500	22,500
LNG	HRP	Month 5-6	Decrease	USD	44,000	40,000	24,750	22,500
LNG	Non-HRP	Month 7-10	Decrease	USD	40,000	40,000	22,500	22,500
LNG	HRP	Month 7-10	Decrease	USD	44,000	40,000	24,750	22,500
LNG	Non-HRP	Mnths 11-12	Decrease	USD	30,000	30,000	15,000	15,000
LNG	HRP	Mnths 11-12	Decrease	USD	33,000	30,000	16,500	15,000
LNG	Non-HRP	Mnths 13+	Decrease	USD	30,000	30,000	15,000	15,000
LNG	HRP	Mnths 13+	Decrease	USD	33,000	30,000	16,500	15,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NGL/PETROCHEMICALS - Outright Rates								
CONWAY NAT GASOLINE FUT (8L)								
8L	Non-HRP		Decrease	USD	6,000	6,000	5,000	5,000
8L	HRP		Decrease	USD	6,600	6,000	5,500	5,000
CONWAY NORMAL BUTANE (OPIS) BALMO (CBB)								
CBB	Non-HRP		Decrease	USD	4,500	4,500	3,875	3,875
CBB	HRP		Decrease	USD	4,950	4,500	4,263	3,875
CONWAY NORMAL BUTANE FUT (8M)								
8M	Non-HRP	Mnth 2+	Decrease	USD	2,800	2,800	2,400	2,400
8M	HRP	Mnth 2+	Decrease	USD	3,080	2,800	2,640	2,400
CONWAY PROPANE 5 DEC. FUT (8K)								
8K	Non-HRP	Mth 1	Decrease	USD	2,500	2,500	2,300	2,300
8K	HRP	Mth 1	Decrease	USD	2,750	2,500	2,530	2,300
8K	Non-HRP	Mth 2	Decrease	USD	2,400	2,400	2,200	2,200
8K	HRP	Mth 2	Decrease	USD	2,640	2,400	2,420	2,200
8K	Non-HRP	Mth 3	Decrease	USD	2,300	2,300	2,100	2,100
8K	HRP	Mth 3	Decrease	USD	2,530	2,300	2,310	2,100
8K	Non-HRP	Mths 4-11	Decrease	USD	2,200	2,200	2,000	2,000
8K	HRP	Mths 4-11	Decrease	USD	2,420	2,200	2,200	2,000
8K	Non-HRP	Mths 12-24	Decrease	USD	2,000	2,000	1,800	1,800
8K	HRP	Mths 12-24	Decrease	USD	2,200	2,000	1,980	1,800
8K	Non-HRP	Mnths 25+	Decrease	USD	1,900	1,900	1,700	1,700
8K	HRP	Mnths 25+	Decrease	USD	2,090	1,900	1,870	1,700
CONWAY PROPNE (OPIS) BALMO FUT (CPB)								
CPB	Non-HRP	Tier 3	Decrease	USD	3,500	3,500	3,125	3,125
CPB	HRP	Tier 3	Decrease	USD	3,850	3,500	3,438	3,125
CPB	Non-HRP	Tier 1	Decrease	USD	3,500	3,500	3,125	3,125
CPB	HRP	Tier 1	Decrease	USD	3,850	3,500	3,438	3,125
CPB	Non-HRP	Tier 2	Decrease	USD	3,500	3,500	3,125	3,125
CPB	HRP	Tier 2	Decrease	USD	3,850	3,500	3,438	3,125

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

MT BELVIEU ISO BUTANE 5 DEC. S (8I)

8I	Non-HRP	Mnth 1	Increase	USD	5,000	5,000	5,400	5,400
8I	HRP	Mnth 1	Increase	USD	5,500	5,000	5,940	5,400
8I	Non-HRP	Mnths 2	Increase	USD	4,600	4,600	5,000	5,000
8I	HRP	Mnths 2	Increase	USD	5,060	4,600	5,500	5,000
8I	Non-HRP	Mnths 5+	New	USD			2,600	2,600
8I	HRP	Mnths 5+	New	USD			2,860	2,600
8I	Non-HRP	Mnth 3-4	Increase	USD	3,000	3,000	3,500	3,500
8I	HRP	Mnth 3-4	Increase	USD	3,300	3,000	3,850	3,500

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								
ELECTRICITY - Intra Spreads								
German Power Baseload Calendar month futures - Months 1 vs 10+ (GERMAN POWER BASELOAD CAL MONTH FUT)								
DEB	Non-HRP		Decrease	EUR	15,500	15,500	11,500	11,500
DEB	HRP		Decrease	EUR	17,050	15,500	12,650	11,500
German Power Baseload Calendar month futures - Months 1 vs 2 (GERMAN POWER BASELOAD CAL MONTH FUT)								
DEB	Non-HRP		Decrease	EUR	14,000	14,000	10,000	10,000
DEB	HRP		Decrease	EUR	15,400	14,000	11,000	10,000
German Power Baseload Calendar month futures - Months 1 vs 3 (GERMAN POWER BASELOAD CAL MONTH FUT)								
DEB	Non-HRP		Decrease	EUR	12,200	12,200	8,200	8,200
DEB	HRP		Decrease	EUR	13,420	12,200	9,020	8,200
German Power Baseload Calendar month futures - Months 1 vs 4-9 (GERMAN POWER BASELOAD CAL MONTH FUT)								
DEB	Non-HRP		Decrease	EUR	12,500	12,500	8,500	8,500
DEB	HRP		Decrease	EUR	13,750	12,500	9,350	8,500
German Power Baseload Calendar month futures - Months 10+ vs 10+ (GERMAN POWER BASELOAD CAL MONTH FUT)								
DEB	Non-HRP		Decrease	EUR	10,500	10,500	6,500	6,500
DEB	HRP		Decrease	EUR	11,550	10,500	7,150	6,500
German Power Baseload Calendar month futures - Months 2 vs 10+ (GERMAN POWER BASELOAD CAL MONTH FUT)								
DEB	Non-HRP		Decrease	EUR	16,500	16,500	12,500	12,500
DEB	HRP		Decrease	EUR	18,150	16,500	13,750	12,500
German Power Baseload Calendar month futures - Months 2 vs 3 (GERMAN POWER BASELOAD CAL MONTH FUT)								
DEB	Non-HRP		Decrease	EUR	14,000	14,000	10,000	10,000
DEB	HRP		Decrease	EUR	15,400	14,000	11,000	10,000
German Power Baseload Calendar month futures - Months 2 vs 4-9 (GERMAN POWER BASELOAD CAL MONTH FUT)								
DEB	Non-HRP		Decrease	EUR	14,500	14,500	10,500	10,500
DEB	HRP		Decrease	EUR	15,950	14,500	11,550	10,500
German Power Baseload Calendar month futures - Months 3 vs 10+ (GERMAN POWER BASELOAD CAL MONTH FUT)								
DEB	Non-HRP		Decrease	EUR	18,000	18,000	14,000	14,000
DEB	HRP		Decrease	EUR	19,800	18,000	15,400	14,000
German Power Baseload Calendar month futures - Months 3 vs 4-9 (GERMAN POWER BASELOAD CAL MONTH FUT)								
DEB	Non-HRP		Increase	EUR	12,000	12,000	8,000	8,000
DEB	HRP		Increase	EUR	13,200	12,000	8,800	8,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
German Power Baseload Calendar month futures - Months 4-9 vs 10+ (GERMAN POWER BASELOAD CAL MONTH FUT)								
DEB	Non-HRP		Decrease	EUR	14,000	14,000	9,500	9,500
DEB	HRP		Decrease	EUR	15,400	14,000	10,450	9,500
German Power Baseload Calendar month futures - Months 4-9 vs 4-9 (GERMAN POWER BASELOAD CAL MONTH FUT)								
DEB	Non-HRP		Decrease	EUR	11,000	11,000	7,000	7,000
DEB	HRP		Decrease	EUR	12,100	11,000	7,700	7,000
German Power Peakload Calendar month futures – Months 1 vs 2 (GERMAN POWER PEAKLOAD CAL MONTH FUT)								
DEP	Non-HRP		Decrease	EUR	7,000	7,000	4,500	4,500
DEP	HRP		Decrease	EUR	7,700	7,000	4,950	4,500
German Power Peakload Calendar month futures – Months 3 vs 4-9 (GERMAN POWER PEAKLOAD CAL MONTH FUT)								
DEP	Non-HRP		Decrease	EUR	5,200	5,200	4,250	4,250
DEP	HRP		Decrease	EUR	5,720	5,200	4,675	4,250
Italian Power Baseload Calendar month futures – Months 1 vs 10+ (ITALIAN POWER BASELOAD GME CAL FUT)								
ITB	Non-HRP		Decrease	EUR	22,000	22,000	16,000	16,000
ITB	HRP		Decrease	EUR	24,200	22,000	17,600	16,000
Italian Power Baseload Calendar month futures – Months 1 vs 2 (ITALIAN POWER BASELOAD GME CAL FUT)								
ITB	Non-HRP		Decrease	EUR	23,000	23,000	15,000	15,000
ITB	HRP		Decrease	EUR	25,300	23,000	16,500	15,000
Italian Power Baseload Calendar month futures – Months 1 vs 3 (ITALIAN POWER BASELOAD GME CAL FUT)								
ITB	Non-HRP		Decrease	EUR	18,500	18,500	12,000	12,000
ITB	HRP		Decrease	EUR	20,350	18,500	13,200	12,000
Italian Power Baseload Calendar month futures – Months 1 vs 4-9 (ITALIAN POWER BASELOAD GME CAL FUT)								
ITB	Non-HRP		Decrease	EUR	19,000	19,000	13,000	13,000
ITB	HRP		Decrease	EUR	20,900	19,000	14,300	13,000
Italian Power Baseload Calendar month futures – Months 2 vs 10+ (ITALIAN POWER BASELOAD GME CAL FUT)								
ITB	Non-HRP		Decrease	EUR	18,000	18,000	13,500	13,500
ITB	HRP		Decrease	EUR	19,800	18,000	14,850	13,500
Italian Power Baseload Calendar month futures – Months 2 vs 3 (ITALIAN POWER BASELOAD GME CAL FUT)								
ITB	Non-HRP		Decrease	EUR	18,000	18,000	12,000	12,000
ITB	HRP		Decrease	EUR	19,800	18,000	13,200	12,000
Italian Power Baseload Calendar month futures – Months 2 vs 4-9 (ITALIAN POWER BASELOAD GME CAL FUT)								
ITB	Non-HRP		Decrease	EUR	17,000	17,000	11,000	11,000
ITB	HRP		Decrease	EUR	18,700	17,000	12,100	11,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Italian Power Baseload Calendar month futures – Months 3 vs 10+ (ITALIAN POWER BASELOAD GME CAL FUT)								
ITB	Non-HRP		Decrease	EUR	16,000	16,000	10,000	10,000
ITB	HRP		Decrease	EUR	17,600	16,000	11,000	10,000
Italian Power Baseload Calendar month futures – Months 3 vs 4-9 (ITALIAN POWER BASELOAD GME CAL FUT)								
ITB	Non-HRP		Decrease	EUR	17,000	17,000	11,000	11,000
ITB	HRP		Decrease	EUR	18,700	17,000	12,100	11,000
Italian Power Baseload Calendar month futures – Months 4-9 vs 10+ (ITALIAN POWER BASELOAD GME CAL FUT)								
ITB	Non-HRP		Decrease	EUR	14,000	14,000	10,500	10,500
ITB	HRP		Decrease	EUR	15,400	14,000	11,550	10,500
Italian Power Baseload Calendar month futures – Months 4-9 vs 4-9 (ITALIAN POWER BASELOAD GME CAL FUT)								
ITB	Non-HRP		Decrease	EUR	19,000	19,000	13,000	13,000
ITB	HRP		Decrease	EUR	20,900	19,000	14,300	13,000
Italian Power Peakload Calendar month futures – Months 1 vs 2 (ITALIAN POWER PEAKLOAD GME CAL FUT)								
ITP	Non-HRP		Decrease	EUR	8,500	8,500	6,200	6,200
ITP	HRP		Decrease	EUR	9,350	8,500	6,820	6,200

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								
ADJUSTED INTEREST RATE DOWN JONES INDEX FUTURE - ALL MONTHS (ADJ INT RATE DOW 30 TOT RTN MKR)								
ADM	Non-HRP		Decrease	USD	450	450	250	250
ADM	HRP		Decrease	USD	495	450	275	250
ADJUSTED INTEREST RATE DOWN JONES INDEX FUTURE - ALL MONTHS (ADJ INT RATE DOW TOT RTN FUTURES)								
ADR	Non-HRP		Decrease	USD	450	450	250	250
ADR	HRP		Decrease	USD	495	450	275	250
ADJUSTED INTEREST RATE DOWN JONES INDEX FUTURE - ALL MONTHS (BTIC ADJ INT RATE DOW 30 TOT RTN)								
ADT	Non-HRP		Decrease	USD	450	450	250	250
ADT	HRP		Decrease	USD	495	450	275	250
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 2 (ADJ INT RATE FOR NASDAQ 100 RTN MKR)								
AQM	Non-HRP		Decrease	USD	500	500	300	300
AQM	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 2 (ADJ INT RATE FOR NASDAQ 100 T RET)								
AQR	Non-HRP		Decrease	USD	500	500	300	300
AQR	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 2 (BTIC ADJ INT RATE FOR NASDAQ 100)								
AQT	Non-HRP		Decrease	USD	500	500	300	300
AQT	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 3 (ADJ INT RATE FOR NASDAQ 100 RTN MKR)								
AQM	Non-HRP		Decrease	USD	500	500	300	300
AQM	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 3 (ADJ INT RATE FOR NASDAQ 100 T RET)								
AQR	Non-HRP		Decrease	USD	500	500	300	300
AQR	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 3 (BTIC ADJ INT RATE FOR NASDAQ 100)								
AQT	Non-HRP		Decrease	USD	500	500	300	300
AQT	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 4+ (ADJ INT RATE FOR NASDAQ 100 RTN MKR)								
AQM	Non-HRP		Decrease	USD	500	500	300	300
AQM	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 4+ (ADJ INT RATE FOR NASDAQ 100 T RET)								
AQR	Non-HRP		Decrease	USD	500	500	300	300
AQR	HRP		Decrease	USD	550	500	330	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 4+ (BTIC ADJ INT RATE FOR NASDAQ 100)								
AQT	Non-HRP		Decrease	USD	500	500	300	300
AQT	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 2 vs 3 (ADJ INT RATE FOR NASDAQ 100 RTN MKR)								
AQM	Non-HRP		Decrease	USD	500	500	300	300
AQM	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 2 vs 3 (ADJ INT RATE FOR NASDAQ 100 T RET)								
AQR	Non-HRP		Decrease	USD	500	500	300	300
AQR	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 2 vs 3 (BTIC ADJ INT RATE FOR NASDAQ 100)								
AQT	Non-HRP		Decrease	USD	500	500	300	300
AQT	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 2 vs 4+ (ADJ INT RATE FOR NASDAQ 100 RTN MKR)								
AQM	Non-HRP		Decrease	USD	500	500	300	300
AQM	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 2 vs 4+ (ADJ INT RATE FOR NASDAQ 100 T RET)								
AQR	Non-HRP		Decrease	USD	500	500	300	300
AQR	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 2 vs 4+ (BTIC ADJ INT RATE FOR NASDAQ 100)								
AQT	Non-HRP		Decrease	USD	500	500	300	300
AQT	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 3 vs 4+ (ADJ INT RATE FOR NASDAQ 100 RTN MKR)								
AQM	Non-HRP		Decrease	USD	500	500	300	300
AQM	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 3 vs 4+ (ADJ INT RATE FOR NASDAQ 100 T RET)								
AQR	Non-HRP		Decrease	USD	500	500	300	300
AQR	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 3 vs 4+ (BTIC ADJ INT RATE FOR NASDAQ 100)								
AQT	Non-HRP		Decrease	USD	500	500	300	300
AQT	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Months 4+ vs 4+ (ADJ INT RATE FOR NASDAQ 100 RTN MKR)								
AQM	Non-HRP		Decrease	USD	500	500	300	300
AQM	HRP		Decrease	USD	550	500	330	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Adjusted Interest Rate Nasdaq-100 Total Return Future - Months 4+ vs 4+ (ADJ INT RATE FOR NASDAQ 100 T RET)								
AQR	Non-HRP		Decrease	USD	500	500	300	300
AQR	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate Nasdaq-100 Total Return Future - Months 4+ vs 4+ (BTIC ADJ INT RATE FOR NASDAQ 100)								
AQT	Non-HRP		Decrease	USD	500	500	300	300
AQT	HRP		Decrease	USD	550	500	330	300
Adjusted Interest Rate S&P 500 Total Return Index Future - All Months (ADJUSTED INT RATE S&P500 TOTAL RET)								
ASR	Non-HRP		Decrease	USD	650	650	350	350
ASR	HRP		Decrease	USD	715	650	385	350
Adjusted Interest Rate S&P 500 Total Return Index Future - All Months (BTIC ON ADJ IR S&P 500 TOTAL RETURN)								
AST	Non-HRP		Decrease	USD	650	650	350	350
AST	HRP		Decrease	USD	715	650	385	350
CBOT Dow Jones Real Estate Index (JR) - All Months (DJ US REAL ESTATE BTIC)								
REX	Non-HRP		Decrease	USD	700	700	500	500
REX	HRP		Decrease	USD	770	700	550	500
CBOT Dow Jones Real Estate Index (JR) - All Months (DJ US REAL ESTATE SYNTHEIC)								
DJR	Non-HRP		Decrease	USD	700	700	500	500
DJR	HRP		Decrease	USD	770	700	550	500
CBOT Dow Jones Real Estate Index (JR) - All Months (DOW JONES US REAL ESTATE FUT)								
JR	Non-HRP		Decrease	USD	700	700	500	500
JR	HRP		Decrease	USD	770	700	550	500
E-MINI FTSE 100 INDEX (GBP) FUTURES - All Months (BTIC EMINI FTSE 100 INDEX FUTURE)								
FTT	Non-HRP		Decrease	GBP	600	600	400	400
FTT	HRP		Decrease	GBP	660	600	440	400
E-MINI FTSE 100 INDEX (GBP) FUTURES - All Months (E-MINI FTSE 100 INDEX FUTURES)								
FT1	Non-HRP		Decrease	GBP	600	600	400	400
FT1	HRP		Decrease	GBP	660	600	440	400
E-MINI FTSE 100 INDEX (GBP) FUTURES - All Months (EMINI FTSE 100 VALUE SYN MARKER)								
FTI	Non-HRP		Decrease	GBP	600	600	400	400
FTI	HRP		Decrease	GBP	660	600	440	400
E-MINI FTSE CHINA 50 INDEX FUTURES - All Months (BTIC EMINI FTSE CHINA 50 INDEX)								
FTC	Non-HRP		Decrease	USD	500	500	300	300
FTC	HRP		Decrease	USD	550	500	330	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
E-MINI FTSE CHINA 50 INDEX FUTURES - All Months (EMINI FTSE CHINA 50 INDEX FUTURE)								
FT5	Non-HRP		Decrease	USD	500	500	300	300
FT5	HRP		Decrease	USD	550	500	330	300
E-MINI FTSE CHINA 50 INDEX FUTURES - All Months (EMINI FTSE CHINA50 INDEX SYN MARKER)								
FTY	Non-HRP		Decrease	USD	500	500	300	300
FTY	HRP		Decrease	USD	550	500	330	300
E-Mini Nasdaq Biotechnology Index Futures (BQ) - All Months (BTIC E-MINI NASDAQ BIOTECHNOLOGY)								
BIT	Non-HRP		Decrease	USD	3,500	3,500	1,800	1,800
BIT	HRP		Decrease	USD	3,850	3,500	1,980	1,800
E-Mini Nasdaq Biotechnology Index Futures (BQ) - All Months (E-MINI NASDAQ BIOTECH SYNT MARKER)								
BTT	Non-HRP		Decrease	USD	3,500	3,500	1,800	1,800
BTT	HRP		Decrease	USD	3,850	3,500	1,980	1,800
E-Mini Nasdaq Biotechnology Index Futures (BQ) - All Months (E-MINI NASDAQ BIOTECHNOLOGY FUTURES)								
BQ	Non-HRP		Decrease	USD	3,500	3,500	1,800	1,800
BQ	HRP		Decrease	USD	3,850	3,500	1,980	1,800
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 2 (BTIC ON EMINI RUSSELL 2000 INDEX FU)								
RLT	Non-HRP		Decrease	USD	200	200	120	120
RLT	HRP		Decrease	USD	220	200	132	120
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 2 (E-MINI RUSSELL 2000 FUTURES TACO MA)								
TQ1	Non-HRP		Decrease	USD	200	200	120	120
TQ1	HRP		Decrease	USD	220	200	132	120
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 2 (EMINI RUSSELL 2000 INDEX FUTURES)								
RTY	Non-HRP		Decrease	USD	200	200	120	120
RTY	HRP		Decrease	USD	220	200	132	120
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 2 (MICRO E-MINI RUSSELL 2000 INDEX FUT)								
M2K	Non-HRP		Decrease	USD	20	20	12	12
M2K	HRP		Decrease	USD	22	20	13	12
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 2 (SYN FUT TMAC ON E-MINI RUSSELL 2000)								
RT7	Non-HRP		Decrease	USD	200	200	120	120
RT7	HRP		Decrease	USD	220	200	132	120
E-MINI RUSSELL 2000 (RTY) - Month 1 vs 2 (TACO ON E-MINI RUSSEL 2000 FUTURES)								
RTQ	Non-HRP		Decrease	USD	200	200	120	120
RTQ	HRP		Decrease	USD	220	200	132	120

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 2 (TMAC ON E-MINI RUSSELL 2000 FUTURE)								
RTX	Non-HRP		Decrease	USD	200	200	120	120
RTX	HRP		Decrease	USD	220	200	132	120
E-MINI RUSSELL 2000 GROWTH INDEX FUTURES - All Months (BTIC ON EMINI RUSSELL 2000 GROWTH I)								
2GT	Non-HRP		Increase	USD	500	500	600	600
2GT	HRP		Increase	USD	550	500	660	600
E-MINI RUSSELL 2000 GROWTH INDEX FUTURES - All Months (EMINI RUSSELL 2000 GROWTH INDEX FUT)								
R2G	Non-HRP		Increase	USD	500	500	600	600
R2G	HRP		Increase	USD	550	500	660	600
E-MINI RUSSELL 2000 GROWTH INDEX FUTURES - All Months (EMINI RUSSELL 2000 GROWTH MARKER)								
2GI	Non-HRP		Increase	USD	500	500	600	600
2GI	HRP		Increase	USD	550	500	660	600
E-MINI RUSSELL 2000 VALUE INDEX FUTURES - All Months (BTIC ON EMINI RUSSELL 2000 VALUE IN)								
2VT	Non-HRP		Increase	USD	200	200	250	250
2VT	HRP		Increase	USD	220	200	275	250
E-MINI RUSSELL 2000 VALUE INDEX FUTURES - All Months (EMINI RUSSELL 2000 SYN MARKER)								
RTI	Non-HRP		Increase	USD	200	200	250	250
RTI	HRP		Increase	USD	220	200	275	250
E-MINI RUSSELL 2000 VALUE INDEX FUTURES - All Months (EMINI RUSSELL 2000 VALUE IND MARKER)								
2VI	Non-HRP		Increase	USD	200	200	250	250
2VI	HRP		Increase	USD	220	200	275	250
E-MINI RUSSELL 2000 VALUE INDEX FUTURES - All Months (EMINI RUSSELL 2000 VALUE INDEX FUTU)								
R2V	Non-HRP		Increase	USD	200	200	250	250
R2V	HRP		Increase	USD	220	200	275	250
E-Mini S&P Midcap 400 (MD) - Months 1 vs 2 (BTIC E-MINI S&P MIDCAP 400 FUT)								
EMT	Non-HRP		Decrease	USD	900	900	620	620
EMT	HRP		Decrease	USD	990	900	682	620
E-Mini S&P Midcap 400 (MD) - Months 1 vs 2 (EMINI MIDCAP FUTURES)								
ME	Non-HRP		Decrease	USD	900	900	620	620
ME	HRP		Decrease	USD	990	900	682	620
E-Mini S&P Midcap 400 (MD) - Months 1 vs 2 (E-MINI S&P MIDCAP 400 SYNT MARKER)								
ETT	Non-HRP		Decrease	USD	900	900	620	620
ETT	HRP		Decrease	USD	990	900	682	620

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
E-Mini S&P Midcap 400 (MD) - Months 1 vs 2 (MICRO E-MINI S&P MIDCAP 400 FUT)								
MMC	Non-HRP		Decrease	USD	90	90	62	62
MMC	HRP		Decrease	USD	99	90	68	62
E-Mini S&P Midcap 400 (MD) - Months 1 vs 3+ (BTIC E-MINI S&P MIDCAP 400 FUT)								
EMT	Non-HRP		Decrease	USD	900	900	620	620
EMT	HRP		Decrease	USD	990	900	682	620
E-Mini S&P Midcap 400 (MD) - Months 1 vs 3+ (EMINI MIDCAP FUTURES)								
ME	Non-HRP		Decrease	USD	900	900	620	620
ME	HRP		Decrease	USD	990	900	682	620
E-Mini S&P Midcap 400 (MD) - Months 1 vs 3+ (E-MINI S&P MIDCAP 400 SYNT MARKER)								
ETT	Non-HRP		Decrease	USD	900	900	620	620
ETT	HRP		Decrease	USD	990	900	682	620
E-Mini S&P Midcap 400 (MD) - Months 1 vs 3+ (MICRO E-MINI S&P MIDCAP 400 FUT)								
MMC	Non-HRP		Decrease	USD	90	90	62	62
MMC	HRP		Decrease	USD	99	90	68	62
E-Mini S&P Midcap 400 (MD) - Months 2 vs 3+ (BTIC E-MINI S&P MIDCAP 400 FUT)								
EMT	Non-HRP		Decrease	USD	900	900	620	620
EMT	HRP		Decrease	USD	990	900	682	620
E-Mini S&P Midcap 400 (MD) - Months 2 vs 3+ (EMINI MIDCAP FUTURES)								
ME	Non-HRP		Decrease	USD	900	900	620	620
ME	HRP		Decrease	USD	990	900	682	620
E-Mini S&P Midcap 400 (MD) - Months 2 vs 3+ (E-MINI S&P MIDCAP 400 SYNT MARKER)								
ETT	Non-HRP		Decrease	USD	900	900	620	620
ETT	HRP		Decrease	USD	990	900	682	620
E-Mini S&P Midcap 400 (MD) - Months 2 vs 3+ (MICRO E-MINI S&P MIDCAP 400 FUT)								
MMC	Non-HRP		Decrease	USD	90	90	62	62
MMC	HRP		Decrease	USD	99	90	68	62
E-MINI USD DENOMINATED FTSE 100 INDEX FUTURES - All Months (BTIC EMINI USD FTSE 100 INDEX FUT)								
FTB	Non-HRP		Decrease	USD	400	400	200	200
FTB	HRP		Decrease	USD	440	400	220	200
E-MINI USD DENOMINATED FTSE 100 INDEX FUTURES - All Months (EMINI USD FTSE 100 INDEX FUTURE)								
FTU	Non-HRP		Decrease	USD	400	400	200	200
FTU	HRP		Decrease	USD	440	400	220	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
E-MINI USD DENOMINATED FTSE 100 INDEX FUTURES - All Months (EMINI USD FTSE100 VALUE SYN MARKER)								
FTZ	Non-HRP		Decrease	USD	400	400	200	200
FTZ	HRP		Decrease	USD	440	400	220	200
FTSE Developed Europe Index Futures - All Months (FTSE DEVELOPED EUROPE INDEX FUTURES)								
DVE	Non-HRP		Decrease	EUR	520	520	300	300
DVE	HRP		Decrease	EUR	572	520	330	300
Nasdaq-100 Index (ND) - Month 1 vs 2 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Non-HRP		Decrease	USD	500	500	250	250
NQT	HRP		Decrease	USD	550	500	275	250
Nasdaq-100 Index (ND) - Month 1 vs 2 (E-MINI NASDAQ 100 FUTURES)								
NQ	Non-HRP		Decrease	USD	500	500	250	250
NQ	HRP		Decrease	USD	550	500	275	250
Nasdaq-100 Index (ND) - Month 1 vs 2 (E-MINI NASDAQ-100 FUT TACO MARKER)								
QQ1	Non-HRP		Decrease	USD	500	500	250	250
QQ1	HRP		Decrease	USD	550	500	275	250
Nasdaq-100 Index (ND) - Month 1 vs 2 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Non-HRP		Decrease	USD	500	500	250	250
NQI	HRP		Decrease	USD	550	500	275	250
Nasdaq-100 Index (ND) - Month 1 vs 2 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Non-HRP		Decrease	USD	50	50	25	25
MNQ	HRP		Decrease	USD	55	50	28	25
Nasdaq-100 Index (ND) - Month 1 vs 2 (SYN FUT TMAC ON E-MINI NASDAQ FUT)								
NQ7	Non-HRP		Decrease	USD	500	500	250	250
NQ7	HRP		Decrease	USD	550	500	275	250
Nasdaq-100 Index (ND) - Month 1 vs 2 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Non-HRP		Decrease	USD	500	500	250	250
NQQ	HRP		Decrease	USD	550	500	275	250
Nasdaq-100 Index (ND) - Month 1 vs 2 (TMAC ON E-MINI NASDAQ-100 FUTURE)								
NQX	Non-HRP		Decrease	USD	500	500	250	250
NQX	HRP		Decrease	USD	550	500	275	250
Nasdaq-100 Index (ND) - Month 1 vs 3 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Non-HRP		Decrease	USD	600	600	400	400
NQT	HRP		Decrease	USD	660	600	440	400

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 (E-MINI NASDAQ 100 FUTURES)								
NQ	Non-HRP		Decrease	USD	600	600	400	400
NQ	HRP		Decrease	USD	660	600	440	400
Nasdaq-100 Index (ND) - Month 1 vs 3 (E-MINI NASDAQ-100 FUT TACO MARKER)								
QQ1	Non-HRP		Decrease	USD	600	600	400	400
QQ1	HRP		Decrease	USD	660	600	440	400
Nasdaq-100 Index (ND) - Month 1 vs 3 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Non-HRP		Decrease	USD	600	600	400	400
NQI	HRP		Decrease	USD	660	600	440	400
Nasdaq-100 Index (ND) - Month 1 vs 3 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Non-HRP		Decrease	USD	60	60	40	40
MNQ	HRP		Decrease	USD	66	60	44	40
Nasdaq-100 Index (ND) - Month 1 vs 3 (SYN FUT TMAC ON E-MINI NASDAQ FUT)								
NQ7	Non-HRP		Decrease	USD	600	600	400	400
NQ7	HRP		Decrease	USD	660	600	440	400
Nasdaq-100 Index (ND) - Month 1 vs 3 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Non-HRP		Decrease	USD	600	600	400	400
NQQ	HRP		Decrease	USD	660	600	440	400
Nasdaq-100 Index (ND) - Month 1 vs 3 (TMAC ON E-MINI NASDAQ-100 FUTURE)								
NQX	Non-HRP		Decrease	USD	600	600	400	400
NQX	HRP		Decrease	USD	660	600	440	400
Nasdaq-100 Index (ND) - Month 3 vs 4 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Non-HRP		Decrease	USD	1,100	1,100	800	800
NQT	HRP		Decrease	USD	1,210	1,100	880	800
Nasdaq-100 Index (ND) - Month 3 vs 4 (E-MINI NASDAQ 100 FUTURES)								
NQ	Non-HRP		Decrease	USD	1,100	1,100	800	800
NQ	HRP		Decrease	USD	1,210	1,100	880	800
Nasdaq-100 Index (ND) - Month 3 vs 4 (E-MINI NASDAQ-100 FUT TACO MARKER)								
QQ1	Non-HRP		Decrease	USD	1,100	1,100	800	800
QQ1	HRP		Decrease	USD	1,210	1,100	880	800
Nasdaq-100 Index (ND) - Month 3 vs 4 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Non-HRP		Decrease	USD	1,100	1,100	800	800
NQI	HRP		Decrease	USD	1,210	1,100	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) - Month 3 vs 4 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Non-HRP		Decrease	USD	110	110	80	80
MNQ	HRP		Decrease	USD	121	110	88	80
Nasdaq-100 Index (ND) - Month 3 vs 4 (SYN FUT TMAC ON E-MINI NASDAQ FUT)								
NQ7	Non-HRP		Decrease	USD	1,100	1,100	800	800
NQ7	HRP		Decrease	USD	1,210	1,100	880	800
Nasdaq-100 Index (ND) - Month 3 vs 4 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Non-HRP		Decrease	USD	1,100	1,100	800	800
NQQ	HRP		Decrease	USD	1,210	1,100	880	800
Nasdaq-100 Index (ND) - Month 3 vs 4 (TMAC ON E-MINI NASDAQ-100 FUTURE)								
NQX	Non-HRP		Decrease	USD	1,100	1,100	800	800
NQX	HRP		Decrease	USD	1,210	1,100	880	800
Nasdaq-100 Index (ND) - Months 1 vs 4 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Non-HRP		Decrease	USD	1,000	1,000	800	800
NQT	HRP		Decrease	USD	1,100	1,000	880	800
Nasdaq-100 Index (ND) - Months 1 vs 4 (E-MINI NASDAQ 100 FUTURES)								
NQ	Non-HRP		Decrease	USD	1,000	1,000	800	800
NQ	HRP		Decrease	USD	1,100	1,000	880	800
Nasdaq-100 Index (ND) - Months 1 vs 4 (E-MINI NASDAQ-100 FUT TACO MARKER)								
QQ1	Non-HRP		Decrease	USD	1,000	1,000	800	800
QQ1	HRP		Decrease	USD	1,100	1,000	880	800
Nasdaq-100 Index (ND) - Months 1 vs 4 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Non-HRP		Decrease	USD	1,000	1,000	800	800
NQI	HRP		Decrease	USD	1,100	1,000	880	800
Nasdaq-100 Index (ND) - Months 1 vs 4 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Non-HRP		Decrease	USD	100	100	80	80
MNQ	HRP		Decrease	USD	110	100	88	80
Nasdaq-100 Index (ND) - Months 1 vs 4 (SYN FUT TMAC ON E-MINI NASDAQ FUT)								
NQ7	Non-HRP		Decrease	USD	1,000	1,000	800	800
NQ7	HRP		Decrease	USD	1,100	1,000	880	800
Nasdaq-100 Index (ND) - Months 1 vs 4 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Non-HRP		Decrease	USD	1,000	1,000	800	800
NQQ	HRP		Decrease	USD	1,100	1,000	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 1 vs 4 (TMAC ON E-MINI NASDAQ-100 FUTURE)								
NQX	Non-HRP		Decrease	USD	1,000	1,000	800	800
NQX	HRP		Decrease	USD	1,100	1,000	880	800
Nasdaq-100 Index (ND) - Months 2 vs 3 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Non-HRP		Decrease	USD	600	600	400	400
NQT	HRP		Decrease	USD	660	600	440	400
Nasdaq-100 Index (ND) - Months 2 vs 3 (E-MINI NASDAQ 100 FUTURES)								
NQ	Non-HRP		Decrease	USD	600	600	400	400
NQ	HRP		Decrease	USD	660	600	440	400
Nasdaq-100 Index (ND) - Months 2 vs 3 (E-MINI NASDAQ-100 FUT TACO MARKER)								
QQ1	Non-HRP		Decrease	USD	600	600	400	400
QQ1	HRP		Decrease	USD	660	600	440	400
Nasdaq-100 Index (ND) - Months 2 vs 3 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Non-HRP		Decrease	USD	600	600	400	400
NQI	HRP		Decrease	USD	660	600	440	400
Nasdaq-100 Index (ND) - Months 2 vs 3 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Non-HRP		Decrease	USD	60	60	40	40
MNQ	HRP		Decrease	USD	66	60	44	40
Nasdaq-100 Index (ND) - Months 2 vs 3 (SYN FUT TMAC ON E-MINI NASDAQ FUT)								
NQ7	Non-HRP		Decrease	USD	600	600	400	400
NQ7	HRP		Decrease	USD	660	600	440	400
Nasdaq-100 Index (ND) - Months 2 vs 3 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Non-HRP		Decrease	USD	600	600	400	400
NQQ	HRP		Decrease	USD	660	600	440	400
Nasdaq-100 Index (ND) - Months 2 vs 3 (TMAC ON E-MINI NASDAQ-100 FUTURE)								
NQX	Non-HRP		Decrease	USD	600	600	400	400
NQX	HRP		Decrease	USD	660	600	440	400
Nasdaq-100 Index (ND) - Months 2 vs 4 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Non-HRP		Decrease	USD	1,100	1,100	800	800
NQT	HRP		Decrease	USD	1,210	1,100	880	800
Nasdaq-100 Index (ND) - Months 2 vs 4 (E-MINI NASDAQ 100 FUTURES)								
NQ	Non-HRP		Decrease	USD	1,100	1,100	800	800
NQ	HRP		Decrease	USD	1,210	1,100	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	1,100	1,100	800	800
QQ1	HRP		Decrease	USD	1,210	1,100	880	800
Nasdaq-100 Index (ND) - Months 2 vs 4 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Non-HRP		Decrease	USD	1,100	1,100	800	800
NQI	HRP		Decrease	USD	1,210	1,100	880	800
Nasdaq-100 Index (ND) - Months 2 vs 4 (MICRO E-MINI NASDAQ 100 FUTURE)								
MNQ	Non-HRP		Decrease	USD	110	110	80	80
MNQ	HRP		Decrease	USD	121	110	88	80
Nasdaq-100 Index (ND) - Months 2 vs 4 (SYN FUT TMAC ON E-MINI NASDAQ FUT)								
NQ7	Non-HRP		Decrease	USD	1,100	1,100	800	800
NQ7	HRP		Decrease	USD	1,210	1,100	880	800
Nasdaq-100 Index (ND) - Months 2 vs 4 (TACO ON E-MINI NASDAQ-100 FUTURES)								
NQQ	Non-HRP		Decrease	USD	1,100	1,100	800	800
NQQ	HRP		Decrease	USD	1,210	1,100	880	800
Nasdaq-100 Index (ND) - Months 2 vs 4 (TMAC ON E-MINI NASDAQ-100 FUTURE)								
NQX	Non-HRP		Decrease	USD	1,100	1,100	800	800
NQX	HRP		Decrease	USD	1,210	1,100	880	800
Russell 1000 Adjusted Interest Rate Total Return Future - All Months (ADJ INT RATE RUSS 1000 TOT RET FUT)								
ARR	Non-HRP		Decrease	USD	380	380	200	200
ARR	HRP		Decrease	USD	418	380	220	200
Russell 1000 Adjusted Interest Rate Total Return Future - All Months (ADJ INT RATE RUSS 1000 TOT RET MKR)								
ARM	Non-HRP		Decrease	USD	380	380	200	200
ARM	HRP		Decrease	USD	418	380	220	200
Russell 1000 Adjusted Interest Rate Total Return Future - All Months (BTIC ON ADJ INT RT RUSS 1000 TOT RT)								
ART	Non-HRP		Decrease	USD	380	380	200	200
ART	HRP		Decrease	USD	418	380	220	200
Russell 2000 Adjusted Interest Rate Future - All Months (ADJ INT RATE RUSS 2000 TOT RET MKR)								
A2M	Non-HRP		Decrease	USD	250	250	150	150
A2M	HRP		Decrease	USD	275	250	165	150
Russell 2000 Adjusted Interest Rate Future - All Months (ADJ INT RATE RUSS 2000 TOT RET)								
A2R	Non-HRP		Decrease	USD	250	250	150	150
A2R	HRP		Decrease	USD	275	250	165	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Russell 2000 Adjusted Interest Rate Future - All Months (BTIC ADJ INT RATE RUSS 2000 TOT RET)								
A2T	Non-HRP		Decrease	USD	250	250	150	150
A2T	HRP		Decrease	USD	275	250	165	150
S&P 500 Stock Index - Month 1 vs 2 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Non-HRP		Decrease	USD	250	250	150	150
EST	HRP		Decrease	USD	275	250	165	150
S&P 500 Stock Index - Month 1 vs 2 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Non-HRP		Decrease	USD	250	250	150	150
ESI	HRP		Decrease	USD	275	250	165	150
S&P 500 Stock Index - Month 1 vs 2 (E-MINI S&P 500 FUTURES)								
ES	Non-HRP		Decrease	USD	250	250	150	150
ES	HRP		Decrease	USD	275	250	165	150
S&P 500 Stock Index - Month 1 vs 2 (MICRO E-MINI S&P 500 FUTURES)								
MES	Non-HRP		Decrease	USD	25	25	15	15
MES	HRP		Decrease	USD	28	25	17	15
S&P 500 Stock Index - Month 1 vs 2 (SYN FUT TMAC ON E-MINI S&P 500 FUT)								
ES7	Non-HRP		Decrease	USD	250	250	150	150
ES7	HRP		Decrease	USD	275	250	165	150
S&P 500 Stock Index - Month 1 vs 2 (TACO ON E-MINI S&P 500 FUTURES)								
ESQ	Non-HRP		Decrease	USD	250	250	150	150
ESQ	HRP		Decrease	USD	275	250	165	150
S&P 500 Stock Index - Month 1 vs 2 (TMAC ON E-MINI S&P 500 FUTURE)								
ESX	Non-HRP		Decrease	USD	250	250	150	150
ESX	HRP		Decrease	USD	275	250	165	150
S&P 500 Stock Index - Month 1 vs 3 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Non-HRP		Decrease	USD	450	450	275	275
EST	HRP		Decrease	USD	495	450	303	275
S&P 500 Stock Index - Month 1 vs 3 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Non-HRP		Decrease	USD	450	450	275	275
ESI	HRP		Decrease	USD	495	450	303	275

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 (E-MINI S&P 500 FUTURES)								
ES	Non-HRP		Decrease	USD	450	450	275	275
ES	HRP		Decrease	USD	495	450	303	275
S&P 500 Stock Index - Month 1 vs 3 (MICRO E-MINI S&P 500 FUTURES)								
MES	Non-HRP		Decrease	USD	45	45	28	28
MES	HRP		Decrease	USD	50	45	30	28
S&P 500 Stock Index - Month 1 vs 3 (SYN FUT TMAC ON E-MINI S&P 500 FUT)								
ES7	Non-HRP		Decrease	USD	450	450	275	275
ES7	HRP		Decrease	USD	495	450	303	275
S&P 500 Stock Index - Month 1 vs 3 (TACO ON E-MINI S&P 500 FUTURES)								
ESQ	Non-HRP		Decrease	USD	450	450	275	275
ESQ	HRP		Decrease	USD	495	450	303	275
S&P 500 Stock Index - Month 1 vs 3 (TMAC ON E-MINI S&P 500 FUTURE)								
ESX	Non-HRP		Decrease	USD	450	450	275	275
ESX	HRP		Decrease	USD	495	450	303	275
S&P 500 Stock Index - Month 1 vs 4 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Non-HRP		Decrease	USD	1,300	1,300	800	800
EST	HRP		Decrease	USD	1,430	1,300	880	800
S&P 500 Stock Index - Month 1 vs 4 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Non-HRP		Decrease	USD	1,300	1,300	800	800
ESI	HRP		Decrease	USD	1,430	1,300	880	800
S&P 500 Stock Index - Month 1 vs 4 (E-MINI S&P 500 FUTURES)								
ES	Non-HRP		Decrease	USD	1,300	1,300	800	800
ES	HRP		Decrease	USD	1,430	1,300	880	800
S&P 500 Stock Index - Month 1 vs 4 (MICRO E-MINI S&P 500 FUTURES)								
MES	Non-HRP		Decrease	USD	130	130	80	80
MES	HRP		Decrease	USD	143	130	88	80

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 (SYN FUT TMAC ON E-MINI S&P 500 FUT)								
ES7	Non-HRP		Decrease	USD	1,300	1,300	800	800
ES7	HRP		Decrease	USD	1,430	1,300	880	800
S&P 500 Stock Index - Month 1 vs 4 (TACO ON E-MINI S&P 500 FUTURES)								
ESQ	Non-HRP		Decrease	USD	1,300	1,300	800	800
ESQ	HRP		Decrease	USD	1,430	1,300	880	800
S&P 500 Stock Index - Month 1 vs 4 (TMAC ON E-MINI S&P 500 FUTURE)								
ESX	Non-HRP		Decrease	USD	1,300	1,300	800	800
ESX	HRP		Decrease	USD	1,430	1,300	880	800
S&P 500 Stock Index - Month 2 vs 3 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Non-HRP		Decrease	USD	300	300	200	200
EST	HRP		Decrease	USD	330	300	220	200
S&P 500 Stock Index - Month 2 vs 3 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Non-HRP		Decrease	USD	300	300	200	200
ESI	HRP		Decrease	USD	330	300	220	200
S&P 500 Stock Index - Month 2 vs 3 (E-MINI S&P 500 FUTURES)								
ES	Non-HRP		Decrease	USD	300	300	200	200
ES	HRP		Decrease	USD	330	300	220	200
S&P 500 Stock Index - Month 2 vs 3 (MICRO E-MINI S&P 500 FUTURES)								
MES	Non-HRP		Decrease	USD	30	30	20	20
MES	HRP		Decrease	USD	33	30	22	20
S&P 500 Stock Index - Month 2 vs 3 (SYN FUT TMAC ON E-MINI S&P 500 FUT)								
ES7	Non-HRP		Decrease	USD	300	300	200	200
ES7	HRP		Decrease	USD	330	300	220	200
S&P 500 Stock Index - Month 2 vs 3 (TACO ON E-MINI S&P 500 FUTURES)								
ESQ	Non-HRP		Decrease	USD	300	300	200	200
ESQ	HRP		Decrease	USD	330	300	220	200
S&P 500 Stock Index - Month 2 vs 3 (TMAC ON E-MINI S&P 500 FUTURE)								
ESX	Non-HRP		Decrease	USD	300	300	200	200
ESX	HRP		Decrease	USD	330	300	220	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
S&P 500 Stock Index - Month 2 vs 4 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Non-HRP		Decrease	USD	1,450	1,450	1,100	1,100
EST	HRP		Decrease	USD	1,595	1,450	1,210	1,100
S&P 500 Stock Index - Month 2 vs 4 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Non-HRP		Decrease	USD	1,450	1,450	1,100	1,100
ESI	HRP		Decrease	USD	1,595	1,450	1,210	1,100
S&P 500 Stock Index - Month 2 vs 4 (E-MINI S&P 500 FUTURES)								
ES	Non-HRP		Decrease	USD	1,450	1,450	1,100	1,100
ES	HRP		Decrease	USD	1,595	1,450	1,210	1,100
S&P 500 Stock Index - Month 2 vs 4 (MICRO E-MINI S&P 500 FUTURES)								
MES	Non-HRP		Decrease	USD	145	145	110	110
MES	HRP		Decrease	USD	160	145	121	110
S&P 500 Stock Index - Month 2 vs 4 (SYN FUT TMAC ON E-MINI S&P 500 FUT)								
ES7	Non-HRP		Decrease	USD	1,450	1,450	1,100	1,100
ES7	HRP		Decrease	USD	1,595	1,450	1,210	1,100
S&P 500 Stock Index - Month 2 vs 4 (TACO ON E-MINI S&P 500 FUTURES)								
ESQ	Non-HRP		Decrease	USD	1,450	1,450	1,100	1,100
ESQ	HRP		Decrease	USD	1,595	1,450	1,210	1,100
S&P 500 Stock Index - Month 2 vs 4 (TMAC ON E-MINI S&P 500 FUTURE)								
ESX	Non-HRP		Decrease	USD	1,450	1,450	1,100	1,100
ESX	HRP		Decrease	USD	1,595	1,450	1,210	1,100
S&P 500 Stock Index - Month 3 vs 4 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Non-HRP		Decrease	USD	1,450	1,450	1,100	1,100
EST	HRP		Decrease	USD	1,595	1,450	1,210	1,100
S&P 500 Stock Index - Month 3 vs 4 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Non-HRP		Decrease	USD	1,450	1,450	1,100	1,100
ESI	HRP		Decrease	USD	1,595	1,450	1,210	1,100
S&P 500 Stock Index - Month 3 vs 4 (E-MINI S&P 500 FUTURES)								
ES	Non-HRP		Decrease	USD	1,450	1,450	1,100	1,100
ES	HRP		Decrease	USD	1,595	1,450	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								
S&P 500 Stock Index - Month 3 vs 4 (MICRO E-MINI S&P 500 FUTURES)								
MES	Non-HRP		Decrease	USD	145	145	110	110
MES	HRP		Decrease	USD	160	145	121	110
S&P 500 Stock Index - Month 3 vs 4 (SYN FUT TMAC ON E-MINI S&P 500 FUT)								
ES7	Non-HRP		Decrease	USD	1,450	1,450	1,100	1,100
ES7	HRP		Decrease	USD	1,595	1,450	1,210	1,100
S&P 500 Stock Index - Month 3 vs 4 (TACO ON E-MINI S&P 500 FUTURES)								
ESQ	Non-HRP		Decrease	USD	1,450	1,450	1,100	1,100
ESQ	HRP		Decrease	USD	1,595	1,450	1,210	1,100
S&P 500 Stock Index - Month 3 vs 4 (TMAC ON E-MINI S&P 500 FUTURE)								
ESX	Non-HRP		Decrease	USD	1,450	1,450	1,100	1,100
ESX	HRP		Decrease	USD	1,595	1,450	1,210	1,100
S&P 500/Citigroup Growth Index - All Months (BTIC S&P 500 / GROWTH)								
SGT	Non-HRP		Decrease	USD	2,900	2,900	1,500	1,500
SGT	HRP		Decrease	USD	3,190	2,900	1,650	1,500
S&P 500/Citigroup Growth Index - All Months (S&P 500 / GROWTH SYNT MARKER)								
TGT	Non-HRP		Decrease	USD	2,900	2,900	1,500	1,500
TGT	HRP		Decrease	USD	3,190	2,900	1,650	1,500
S&P 500/Citigroup Growth Index - All Months (S&P/ CITIGROUP GROWTH INDEX FUTURES)								
SG	Non-HRP		Decrease	USD	2,900	2,900	1,500	1,500
SG	HRP		Decrease	USD	3,190	2,900	1,650	1,500
S&P 500/Citigroup Value Index - All Months (BTIC S&P/ CITIGROUP VALUE FUTURE)								
SUT	Non-HRP		Decrease	USD	3,500	3,500	1,800	1,800
SUT	HRP		Decrease	USD	3,850	3,500	1,980	1,800
S&P 500/Citigroup Value Index - All Months (S&P VALUE INDEX SYNT MARKER)								
TST	Non-HRP		Decrease	USD	3,500	3,500	1,800	1,800
TST	HRP		Decrease	USD	3,850	3,500	1,980	1,800
S&P 500/Citigroup Value Index - All Months (S&P/ CITIGROUP VALUE FUTURES)								
SU	Non-HRP		Decrease	USD	3,500	3,500	1,800	1,800
SU	HRP		Decrease	USD	3,850	3,500	1,980	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NGL/PETROCHEMICALS - Intra Spreads								
Consecutive Spreads (CONWAY NORMAL BUTANE FUT)								
8M	Non-HRP		Decrease	USD	2,400	2,400	1,800	1,800
8M	HRP		Decrease	USD	2,640	2,400	1,980	1,800
Conway Natural Gasoline (OPIS) Swap - 1 vs 2 (CONWAY NAT GASOLINE FUT)								
8L	Non-HRP		Decrease	USD	2,800	2,800	2,500	2,500
8L	HRP		Decrease	USD	3,080	2,800	2,750	2,500
Conway Natural Gasoline (OPIS) Swap Futures- 2 vs 2+ (CONWAY NAT GASOLINE FUT)								
8L	Non-HRP		Decrease	USD	2,500	2,500	2,000	2,000
8L	HRP		Decrease	USD	2,750	2,500	2,200	2,000
Conway Normal Butane (OPIS) Swap - 1 vs. 2 (CONWAY NORMAL BUTANE FUT)								
8M	Non-HRP		Decrease	USD	3,000	3,000	2,300	2,300
8M	HRP		Decrease	USD	3,300	3,000	2,530	2,300
Conway Normal Butane (OPIS) Swap - 2 vs. 3+ (CONWAY NORMAL BUTANE FUT)								
8M	Non-HRP		Decrease	USD	4,000	4,000	3,000	3,000
8M	HRP		Decrease	USD	4,400	4,000	3,300	3,000
Conway Normal Butane (OPIS) Swap - 3+ All Months (CONWAY NORMAL BUTANE FUT)								
8M	Non-HRP		Decrease	USD	3,000	3,000	2,300	2,300
8M	HRP		Decrease	USD	3,300	3,000	2,530	2,300
Conway Normal Butane (OPIS) Swap Futures- 1 vs 3 (CONWAY NORMAL BUTANE FUT)								
8M	Non-HRP		Decrease	USD	4,000	4,000	3,000	3,000
8M	HRP		Decrease	USD	4,400	4,000	3,300	3,000
Conway Propane (OPIS) Swap - Mnth 1 vs. All Months (CONWAY PROPANE 5 DEC. FUT)								
8K	Non-HRP		Decrease	USD	1,000	1,000	800	800
8K	HRP		Decrease	USD	1,100	1,000	880	800
Conway Propane (OPIS) Swap - Mnth 2+ All Months (CONWAY PROPANE 5 DEC. FUT)								
8K	Non-HRP		Decrease	USD	750	750	650	650
8K	HRP		Decrease	USD	825	750	715	650
Mont Belvieu Isobutane (OPIS) Swap - Mnth 3+ All Months (MT BELVIEU ISO BUTANE 5 DEC. S)								
8I	Non-HRP		Increase	USD	1,600	1,600	1,800	1,800
8I	HRP		Increase	USD	1,760	1,600	1,980	1,800
Mont Belvieu Spot Ethylene In-Well (PCW) Futures - All Months (MT BELVIEU ETHYLENE IN-WELL(OPIS P)								
MBE	Non-HRP		Decrease	USD	5,000	5,000	4,000	4,000
MBE	HRP		Decrease	USD	5,500	5,000	4,400	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
FX - Inter-commodity Spread Rates						
COPPER FUTURES (CX-HG - CME) vs USD/OFFSHORE RMB (CNH) FUTURES (CNH - CME)						
Spread Credit Rate	Decrease	+1:+1	70%	70%	50%	50%
METALS - Inter-commodity Spread Rates						
COPPER FUTURES (CX-HG - CME) vs USD/OFFSHORE RMB (CNH) FUTURES (CNH - CME)						
Spread Credit Rate	Decrease	+1:+1	70%	70%	50%	50%