24-128

TO:	Clearing Member Firms Chief Financial Officers Back Office Managers Margin Managers
FROM:	CME Clearing
SUBJECT:	Performance Bond Requirements
DATE:	Thursday, May 9, 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, May 10, 2024.

Current rates as of:

Thursday, May 9, 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								
CASH CHEESE FUTURES (CSC)								
CSC	Non-HRP	Months 3-4	Increase	USD	1,400	1,400	1,500	1,500
CSC	HRP	Months 3-4	Increase	USD	1,540	1,400	1,650	1,500
CLASS III MILK FUTURES (DA)								
DA	Non-HRP	Month 2	Increase	USD	1,200	1,200	1,350	1,350
DA	HRP	Month 2	Increase	USD	1,320	1,200	1,485	1,350
DA	Non-HRP	Months 3-5	Increase	USD	1,200	1,200	1,350	1,350
DA	HRP	Months 3-5	Increase	USD	1,320	1,200	1,485	1,350
MLK MID FUTURES (JQ)								
JQ	Non-HRP	Month 2	Increase	USD	600	600	675	675
JQ	HRP	Month 2	Increase	USD	660	600	743	675
JQ	Non-HRP	Months 3-5	Increase	USD	600	600	675	675
JQ	HRP	Months 3-5	Increase	USD	660	600	743	675
CRYPTOCURRENCIES - Outright Rates								
ETH BTC SPREAD RATIO FUT (EBR)								
EBR	Non-HRP		Decrease	USD	8,000	8,000	6,800	6,800
EBR	HRP		Decrease	USD	8,800	8,000	7,480	6,800

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

ARGUS PROPAN FAR EST INDEX FUT (7E)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
7E	Non-HRP	Mnth 1	Decrease	USD	36,500	36,500	32,500	32,500
7E	HRP	Mnth 1	Decrease	USD	40,150	36,500	35,750	32,500
7E	Non-HRP	Mnth 2	Decrease	USD	36,000	36,000	32,000	32,000
7E	HRP	Mnth 2	Decrease	USD	39,600	36,000	35,200	32,000
7E	Non-HRP	Mnth 3	Decrease	USD	34,000	34,000	30,000	30,000
7E	HRP	Mnth 3	Decrease	USD	37,400	34,000	33,000	30,000
7E	Non-HRP	Months 5-7	Decrease	USD	28,000	28,000	27,000	27,000
7E	HRP	Months 5-7	Decrease	USD	30,800	28,000	29,700	27,000
7E	Non-HRP	Months 8+	New	USD			26,000	26,000
7E	HRP	Months 8+	New	USD			28,600	26,000
7E	Non-HRP	Mnth 4	Decrease	USD	30,000	30,000	28,000	28,000
7E	HRP	Mnth 4	Decrease	USD	33,000	30,000	30,800	28,000

MINI ARGUS PROPANE FAR EAST IDX (MAE)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
MAE	Non-HRP	Mnth 1	Decrease	USD	3,650	3,650	3,250	3,250
MAE	HRP	Mnth 1	Decrease	USD	4,015	3,650	3,575	3,250
MAE	Non-HRP	Mnth 2	Decrease	USD	3,600	3,600	3,200	3,200
MAE	HRP	Mnth 2	Decrease	USD	3,960	3,600	3,520	3,200
MAE	Non-HRP	Mnth 3	Decrease	USD	3,400	3,400	3,000	3,000
MAE	HRP	Mnth 3	Decrease	USD	3,740	3,400	3,300	3,000
MAE	Non-HRP	Months 5-7	Decrease	USD	2,800	2,800	2,700	2,700
MAE	HRP	Months 5-7	Decrease	USD	3,080	2,800	2,970	2,700
MAE	Non-HRP	Months 8+	New	USD			2,600	2,600
MAE	HRP	Months 8+	New	USD			2,860	2,600
MAE	Non-HRP	Mnth 4	Decrease	USD	3,000	3,000	2,800	2,800
MAE	HRP	Mnth 4	Decrease	USD	3,300	3,000	3,080	2,800

PROPANE NON LDH MT BELVIEU (1R)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
1R	Non-HRP	Mth 1	Decrease	USD	2,200	2,200	2,100	2,100
1R	HRP	Mth 1	Decrease	USD	2,420	2,200	2,310	2,100
1R	Non-HRP	Mth 2	Decrease	USD	2,100	2,100	2,000	2,000
1R	HRP	Mth 2	Decrease	USD	2,310	2,100	2,200	2,000
1R	Non-HRP	Mnth 3-9	Decrease	USD	2,000	2,000	1,850	1,850
1R	HRP	Mnth 3-9	Decrease	USD	2,200	2,000	2,035	1,850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SYNTH 115 ARGUS PROPAN FAR EST IDX (115)								
115	Non-HRP	Mnth 1	Decrease	USD	3,650	3,650	3,250	3,250
115	HRP	Mnth 1	Decrease	USD	4,015	3,650	3,575	3,250
115	Non-HRP	Mnth 2	Decrease	USD	3,600	3,600	3,200	3,200
115	HRP	Mnth 2	Decrease	USD	3,960	3,600	3,520	3,200
115	Non-HRP	Mnth 3	Decrease	USD	3,400	3,400	3,000	3,000
115	HRP	Mnth 3	Decrease	USD	3,740	3,400	3,300	3,000
115	Non-HRP	Months 5-7	Decrease	USD	2,800	2,800	2,700	2,700
115	HRP	Months 5-7	Decrease	USD	3,080	2,800	2,970	2,700
115	Non-HRP	Months 8+	New	USD			2,600	2,600
115	HRP	Months 8+	New	USD			2,860	2,600
115	Non-HRP	Mnth 4	Decrease	USD	3,000	3,000	2,800	2,800
115	HRP	Mnth 4	Decrease	USD	3,300	3,000	3,080	2,800
SYNTH 117 PROPANE NON LDH MT BELVIE (117)								
117	Non-HRP	Mth 1	Decrease	USD	220	220	210	210
117	HRP	Mth 1	Decrease	USD	242	220	231	210
117	Non-HRP	Mth 2	Decrease	USD	210	210	200	200
117	HRP	Mth 2	Decrease	USD	231	210	220	200
117	Non-HRP	Mnth 3-9	Decrease	USD	200	200	185	185
117	HRP	Mnth 3-9	Decrease	USD	220	200	204	185
SYNTHETIC PROPANE NON LDH MT BELVI (S1R)								
S1R	Non-HRP	Mth 1	Decrease	USD	2,200	2,200	2,100	2,100
S1R	HRP	Mth 1	Decrease	USD	2,420	2,200	2,310	2,100
S1R	Non-HRP	Mth 2	Decrease	USD	2,100	2,100	2,000	2,000
S1R	HRP	Mth 2	Decrease	USD	2,310	2,100	2,200	2,000
S1R	Non-HRP	Mnth 3-9	Decrease	USD	2,000	2,000	1,850	1,850
S1R	HRP	Mnth 3-9	Decrease	USD	2,200	2,000	2,035	1,850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
			METALS - Intra Spreads					
CX-GC Consecutive Spread Mnths 01-12 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	350	350	300	300
GC	HRP		Decrease	USD	385	350	330	300
CX-GC Consecutive Spread Mnths 01-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Decrease	USD	350	350	300	300
GCT	HRP		Decrease	USD	385	350	330	300
CX-GC Consecutive Spread Mnths 01-12 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Decrease	USD	175	175	150	150
QO	HRP		Decrease	USD	193	175	165	150
CX-GC Consecutive Spread Mnths 01-12 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Decrease	USD	350	350	300	300
GCD	HRP		Decrease	USD	385	350	330	300
CX-GC Consecutive Spread Mnths 01-12 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Decrease	USD	35	35	30	30
MGC	HRP		Decrease	USD	39	35	33	30
CX-GC Consecutive Spread Mnths 01-12 (MICRO GOLD TAS)								
MGT	Non-HRP		Decrease	USD	35	35	30	30
MGT	HRP		Decrease	USD	39	35	33	30
CX-GC Mnths 01 vs. CX-GC Mnths 02-04 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	500	500	300	300
GC	HRP		Decrease	USD	550	500	330	300
CX-GC Mnths 01 vs. CX-GC Mnths 02-04 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Decrease	USD	500	500	300	300
GCT	HRP		Decrease	USD	550	500	330	300
CX-GC Mnths 01 vs. CX-GC Mnths 02-04 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Decrease	USD	250	250	150	150
QO	HRP		Decrease	USD	275	250	165	150
CX-GC Mnths 01 vs. CX-GC Mnths 02-04 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Decrease	USD	500	500	300	300
GCD	HRP		Decrease	USD	550	500	330	300
CX-GC Mnths 01 vs. CX-GC Mnths 02-04 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Decrease	USD	50	50	30	30
MGC	HRP		Decrease	USD	55	50	33	30

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 01 vs. CX-GC Mnths 02-04 (MICRO GOLD TAS)								
MGT	Non-HRP		Decrease	USD	50	50	30	30
MGT	HRP		Decrease	USD	55	50	33	30
CX-GC Mnths 01 vs. CX-GC Mnths 05-07 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	850	850	400	400
GC	HRP		Decrease	USD	935	850	440	400
CX-GC Mnths 01 vs. CX-GC Mnths 05-07 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Decrease	USD	850	850	400	400
GCT	HRP		Decrease	USD	935	850	440	400
CX-GC Mnths 01 vs. CX-GC Mnths 05-07 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Decrease	USD	425	425	200	200
QO	HRP		Decrease	USD	468	425	220	200
CX-GC Mnths 01 vs. CX-GC Mnths 05-07 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Decrease	USD	850	850	400	400
GCD	HRP		Decrease	USD	935	850	440	400
CX-GC Mnths 01 vs. CX-GC Mnths 05-07 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Decrease	USD	85	85	40	40
MGC	HRP		Decrease	USD	94	85	44	40
CX-GC Mnths 01 vs. CX-GC Mnths 05-07 (MICRO GOLD TAS)								
MGT	Non-HRP		Decrease	USD	85	85	40	40
MGT	HRP		Decrease	USD	94	85	44	40
CX-GC Mnths 01 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	1,100	1,100	500	500
GC	HRP		Decrease	USD	1,210	1,100	550	500
CX-GC Mnths 01 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Decrease	USD	1,100	1,100	500	500
GCT	HRP		Decrease	USD	1,210	1,100	550	500
CX-GC Mnths 01 vs. CX-GC Mnths 08-12 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Decrease	USD	550	550	250	250
QO	HRP		Decrease	USD	605	550	275	250
CX-GC Mnths 01 vs. CX-GC Mnths 08-12 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Decrease	USD	1,100	1,100	500	500
GCD	HRP		Decrease	USD	1,210	1,100	550	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 01 vs. CX-GC Mnths 08-12 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Decrease	USD	110	110	50	50
MGC	HRP		Decrease	USD	121	110	55	50
CX-GC Mnths 01 vs. CX-GC Mnths 08-12 (MICRO GOLD TAS)								
MGT	Non-HRP		Decrease	USD	110	110	50	50
MGT	HRP		Decrease	USD	121	110	55	50
CX-GC Mnths 01 vs. CX-GC Mnths 13+ (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	1,200	1,200	900	900
GC	HRP		Decrease	USD	1,320	1,200	990	900
CX-GC Mnths 01 vs. CX-GC Mnths 13+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Decrease	USD	1,200	1,200	900	900
GCT	HRP		Decrease	USD	1,320	1,200	990	900
CX-GC Mnths 01 vs. CX-GC Mnths 13+ (E-MINI GOLD FUTURES)								
QO	Non-HRP		Decrease	USD	600	600	450	450
QO	HRP		Decrease	USD	660	600	495	450
CX-GC Mnths 01 vs. CX-GC Mnths 13+ (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Decrease	USD	1,200	1,200	900	900
GCD	HRP		Decrease	USD	1,320	1,200	990	900
CX-GC Mnths 01 vs. CX-GC Mnths 13+ (MICRO GOLD FUTURES)								
MGC	Non-HRP		Decrease	USD	120	120	90	90
MGC	HRP		Decrease	USD	132	120	99	90
CX-GC Mnths 01 vs. CX-GC Mnths 13+ (MICRO GOLD TAS)								
MGT	Non-HRP		Decrease	USD	120	120	90	90
MGT	HRP		Decrease	USD	132	120	99	90
CX-GC Mnths 02-04 vs. CX-GC Mnths 02-04 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	500	500	300	300
GC	HRP		Decrease	USD	550	500	330	300
CX-GC Mnths 02-04 vs. CX-GC Mnths 02-04 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Decrease	USD	500	500	300	300
GCT	HRP		Decrease	USD	550	500	330	300
CX-GC Mnths 02-04 vs. CX-GC Mnths 02-04 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Decrease	USD	250	250	150	150
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GCD	HRP		Decrease	USD	550	500	330	300
CX-GC Mnths 02-04 vs. CX-GC Mnths 02-04 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Decrease	USD	50	50	30	30
MGC	HRP		Decrease	USD	55	50	33	30
CX-GC Mnths 02-04 vs. CX-GC Mnths 02-04 (MICRO GOLD TAS)								
MGT	Non-HRP		Decrease	USD	50	50	30	30
MGT	HRP		Decrease	USD	55	50	33	30
CX-GC Mnths 02-04 vs. CX-GC Mnths 05-07 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	850	850	300	300
GC	HRP		Decrease	USD	935	850	330	300
CX-GC Mnths 02-04 vs. CX-GC Mnths 05-07 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Decrease	USD	850	850	300	300
GCT	HRP		Decrease	USD	935	850	330	300
CX-GC Mnths 02-04 vs. CX-GC Mnths 05-07 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Decrease	USD	425	425	150	150
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CX-GC Mnths 02-04 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	1,100	1,100	500	500
GC	HRP		Decrease	USD	1,210	1,100	550	500
CX-GC Mnths 02-04 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Decrease	USD	1,100	1,100	500	500
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Intra Spreads								
CX-GC Mnths 02-04 vs. CX-GC Mnths 08-12 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Decrease	USD	550	550	250	250
QO	HRP		Decrease	USD	605	550	275	250
CX-GC Mnths 02-04 vs. CX-GC Mnths 08-12 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Decrease	USD	1,100	1,100	500	500
GCD	HRP		Decrease	USD	1,210	1,100	550	500
CX-GC Mnths 02-04 vs. CX-GC Mnths 08-12 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Decrease	USD	110	110	50	50
MGC	HRP		Decrease	USD	121	110	55	50
CX-GC Mnths 02-04 vs. CX-GC Mnths 08-12 (MICRO GOLD TAS)								
MGT	Non-HRP		Decrease	USD	110	110	50	50
MGT	HRP		Decrease	USD	121	110	55	50
CX-GC Mnths 02-04 vs. CX-GC Mnths 13+ (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	1,200	1,200	900	900
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QO	Non-HRP		Decrease	USD	600	600	450	450
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CX-GC Mnths 02-04 vs. CX-GC Mnths 13+ (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Decrease	USD	1,200	1,200	900	900
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CX-GC Mnths 02-04 vs. CX-GC Mnths 13+ (MICRO GOLD FUTURES)								
MGC	Non-HRP		Decrease	USD	120	120	90	90
MGC	HRP		Decrease	USD	132	120	99	90
CX-GC Mnths 02-04 vs. CX-GC Mnths 13+ (MICRO GOLD TAS)								
MGT	Non-HRP		Decrease	USD	120	120	90	90
MGT	HRP		Decrease	USD	132	120	99	90
CX-GC Mnths 05-07 vs. CX-GC Mnths 05-07 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	600	600	300	300
GC	HRP		Decrease	USD	660	600	330	300

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Intra Spreads								
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GCT	Non-HRP		Decrease	USD	600	600	300	300
GCT	HRP		Decrease	USD	660	600	330	300
CX-GC Mnths 05-07 vs. CX-GC Mnths 05-07 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Decrease	USD	300	300	150	150
QO	HRP		Decrease	USD	330	300	165	150
CX-GC Mnths 05-07 vs. CX-GC Mnths 05-07 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Decrease	USD	600	600	300	300
GCD	HRP		Decrease	USD	660	600	330	300
CX-GC Mnths 05-07 vs. CX-GC Mnths 05-07 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Decrease	USD	60	60	30	30
MGC	HRP		Decrease	USD	66	60	33	30
CX-GC Mnths 05-07 vs. CX-GC Mnths 05-07 (MICRO GOLD TAS)								
MGT	Non-HRP		Decrease	USD	60	60	30	30
MGT	HRP		Decrease	USD	66	60	33	30
CX-GC Mnths 05-07 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	1,000	1,000	400	400
GC	HRP		Decrease	USD	1,100	1,000	440	400
CX-GC Mnths 05-07 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Decrease	USD	1,000	1,000	400	400
GCT	HRP		Decrease	USD	1,100	1,000	440	400
CX-GC Mnths 05-07 vs. CX-GC Mnths 08-12 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Decrease	USD	500	500	200	200
QO	HRP		Decrease	USD	550	500	220	200
CX-GC Mnths 05-07 vs. CX-GC Mnths 08-12 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Decrease	USD	1,000	1,000	400	400
GCD	HRP		Decrease	USD	1,100	1,000	440	400
CX-GC Mnths 05-07 vs. CX-GC Mnths 08-12 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Decrease	USD	100	100	40	40
MGC	HRP		Decrease	USD	110	100	44	40
CX-GC Mnths 05-07 vs. CX-GC Mnths 08-12 (MICRO GOLD TAS)								
MGT	Non-HRP		Decrease	USD	100	100	40	40
MGT	HRP		Decrease	USD	110	100	44	40

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 05-07 vs. CX-GC Mnths 13+ (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	1,200	1,200	800	800
GC	HRP		Decrease	USD	1,320	1,200	880	800
CX-GC Mnths 05-07 vs. CX-GC Mnths 13+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Decrease	USD	1,200	1,200	800	800
GCT	HRP		Decrease	USD	1,320	1,200	880	800
CX-GC Mnths 05-07 vs. CX-GC Mnths 13+ (E-MINI GOLD FUTURES)								
QO	Non-HRP		Decrease	USD	600	600	400	400
QO	HRP		Decrease	USD	660	600	440	400
CX-GC Mnths 05-07 vs. CX-GC Mnths 13+ (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Decrease	USD	1,200	1,200	800	800
GCD	HRP		Decrease	USD	1,320	1,200	880	800
CX-GC Mnths 05-07 vs. CX-GC Mnths 13+ (MICRO GOLD FUTURES)								
MGC	Non-HRP		Decrease	USD	120	120	80	80
MGC	HRP		Decrease	USD	132	120	88	80
CX-GC Mnths 05-07 vs. CX-GC Mnths 13+ (MICRO GOLD TAS)								
MGT	Non-HRP		Decrease	USD	120	120	80	80
MGT	HRP		Decrease	USD	132	120	88	80
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	600	600	300	300
GC	HRP		Decrease	USD	660	600	330	300
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Decrease	USD	600	600	300	300
GCT	HRP		Decrease	USD	660	600	330	300
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Decrease	USD	300	300	150	150
QO	HRP		Decrease	USD	330	300	165	150
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Decrease	USD	600	600	300	300
GCD	HRP		Decrease	USD	660	600	330	300
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Decrease	USD	60	60	30	30
MGC	HRP		Decrease	USD	66	60	33	30

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (MICRO GOLD TAS)								
MGT	Non-HRP		Decrease	USD	60	60	30	30
MGT	HRP		Decrease	USD	66	60	33	30
CX-GC Mnths 08-12 vs. CX-GC Mnths 13+ (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	1,000	1,000	800	800
GC	HRP		Decrease	USD	1,100	1,000	880	800
CX-GC Mnths 08-12 vs. CX-GC Mnths 13+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Decrease	USD	1,000	1,000	800	800
GCT	HRP		Decrease	USD	1,100	1,000	880	800
CX-GC Mnths 08-12 vs. CX-GC Mnths 13+ (E-MINI GOLD FUTURES)								
QO	Non-HRP		Decrease	USD	500	500	400	400
QO	HRP		Decrease	USD	550	500	440	400
CX-GC Mnths 08-12 vs. CX-GC Mnths 13+ (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Decrease	USD	1,000	1,000	800	800
GCD	HRP		Decrease	USD	1,100	1,000	880	800
CX-GC Mnths 08-12 vs. CX-GC Mnths 13+ (MICRO GOLD FUTURES)								
MGC	Non-HRP		Decrease	USD	100	100	80	80
MGC	HRP		Decrease	USD	110	100	88	80
CX-GC Mnths 08-12 vs. CX-GC Mnths 13+ (MICRO GOLD TAS)								
MGT	Non-HRP		Decrease	USD	100	100	80	80
MGT	HRP		Decrease	USD	110	100	88	80
CX-GC Mnths 13+ vs. CX-GC Mnths 13+ (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Decrease	USD	600	600	500	500
GC	HRP		Decrease	USD	660	600	550	500
CX-GC Mnths 13+ vs. CX-GC Mnths 13+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Decrease	USD	600	600	500	500
GCT	HRP		Decrease	USD	660	600	550	500
CX-GC Mnths 13+ vs. CX-GC Mnths 13+ (E-MINI GOLD FUTURES)								
QO	Non-HRP		Decrease	USD	300	300	250	250
QO	HRP		Decrease	USD	330	300	275	250
CX-GC Mnths 13+ vs. CX-GC Mnths 13+ (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Decrease	USD	600	600	500	500
GCD	HRP		Decrease	USD	660	600	550	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 13+ vs. CX-GC Mnths 13+ (MICRO GOLD FUTURES)								
MGC	Non-HRP		Decrease	USD	60	60	50	50
MGC	HRP		Decrease	USD	66	60	55	50
CX-GC Mnths 13+ vs. CX-GC Mnths 13+ (MICRO GOLD TAS)								
MGT	Non-HRP		Decrease	USD	60	60	50	50
MGT	HRP		Decrease	USD	66	60	55	50
CX-SI Consecutive Spread Mnths (COMEX 5000 SILVER FUTURES)								
SI	Non-HRP		Decrease	USD	350	350	300	300
SI	HRP		Decrease	USD	385	350	330	300
CX-SI Consecutive Spread Mnths (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	Non-HRP		Decrease	USD	350	350	300	300
SIT	HRP		Decrease	USD	385	350	330	300
CX-SI Consecutive Spread Mnths (COMEX MINY SILVER FUTURES)								
QI	Non-HRP		Decrease	USD	175	175	150	150
QI	HRP		Decrease	USD	193	175	165	150
CX-SI Consecutive Spread Mnths (E-MINI SILVER FUTURES)								
6Q	Non-HRP		Decrease	USD	70	70	60	60
6Q	HRP		Decrease	USD	77	70	66	60
CX-SI Consecutive Spread Mnths (MICRO SILVER FUTURES)								
SIL	Non-HRP		Decrease	USD	70	70	60	60
SIL	HRP		Decrease	USD	77	70	66	60
CX-SI Mnths 01 vs. CX-SI Mnths 02-03 (COMEX 5000 SILVER FUTURES)								
SI	Non-HRP		Decrease	USD	550	550	300	300
SI	HRP		Decrease	USD	605	550	330	300
CX-SI Mnths 01 vs. CX-SI Mnths 02-03 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	Non-HRP		Decrease	USD	550	550	300	300
SIT	HRP		Decrease	USD	605	550	330	300
CX-SI Mnths 01 vs. CX-SI Mnths 02-03 (COMEX MINY SILVER FUTURES)								
QI	Non-HRP		Decrease	USD	275	275	150	150
QI	HRP		Decrease	USD	303	275	165	150
CX-SI Mnths 01 vs. CX-SI Mnths 02-03 (E-MINI SILVER FUTURES)								
6Q	Non-HRP		Decrease	USD	110	110	60	60
6Q	HRP		Decrease	USD	121	110	66	60

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-SI Mnths 01 vs. CX-SI Mnths 02-03 (MICRO SILVER FUTURES)								
SIL	Non-HRP		Decrease	USD	110	110	60	60
SIL	HRP		Decrease	USD	121	110	66	60
CX-SI Mnths 01 vs. CX-SI Mnths 04-05 (COMEX 5000 SILVER FUTURES)								
SI	Non-HRP		Decrease	USD	750	750	500	500
SI	HRP		Decrease	USD	825	750	550	500
CX-SI Mnths 01 vs. CX-SI Mnths 04-05 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	Non-HRP		Decrease	USD	750	750	500	500
SIT	HRP		Decrease	USD	825	750	550	500
CX-SI Mnths 01 vs. CX-SI Mnths 04-05 (COMEX MINY SILVER FUTURES)								
QI	Non-HRP		Decrease	USD	375	375	250	250
QI	HRP		Decrease	USD	413	375	275	250
CX-SI Mnths 01 vs. CX-SI Mnths 04-05 (E-MINI SILVER FUTURES)								
6Q	Non-HRP		Decrease	USD	150	150	100	100
6Q	HRP		Decrease	USD	165	150	110	100
CX-SI Mnths 01 vs. CX-SI Mnths 04-05 (MICRO SILVER FUTURES)								
SIL	Non-HRP		Decrease	USD	150	150	100	100
SIL	HRP		Decrease	USD	165	150	110	100
CX-SI Mnths 01 vs. CX-SI Mnths 06-07 (COMEX 5000 SILVER FUTURES)								
SI	Non-HRP		Decrease	USD	900	900	800	800
SI	HRP		Decrease	USD	990	900	880	800
CX-SI Mnths 01 vs. CX-SI Mnths 06-07 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	Non-HRP		Decrease	USD	900	900	800	800
SIT	HRP		Decrease	USD	990	900	880	800
CX-SI Mnths 01 vs. CX-SI Mnths 06-07 (COMEX MINY SILVER FUTURES)								
QI	Non-HRP		Decrease	USD	450	450	400	400
QI	HRP		Decrease	USD	495	450	440	400
CX-SI Mnths 01 vs. CX-SI Mnths 06-07 (E-MINI SILVER FUTURES)								
6Q	Non-HRP		Decrease	USD	180	180	160	160
6Q	HRP		Decrease	USD	198	180	176	160
CX-SI Mnths 01 vs. CX-SI Mnths 06-07 (MICRO SILVER FUTURES)								
SIL	Non-HRP		Decrease	USD	180	180	160	160
SIL	HRP		Decrease	USD	198	180	176	160

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-SI Mnths 01 vs. CX-SI Mnths 8+ (COMEX 5000 SILVER FUTURES)								
SI	Non-HRP		Decrease	USD	1,500	1,500	1,200	1,200
SI	HRP		Decrease	USD	1,650	1,500	1,320	1,200
CX-SI Mnths 01 vs. CX-SI Mnths 8+ (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	Non-HRP		Decrease	USD	1,500	1,500	1,200	1,200
SIT	HRP		Decrease	USD	1,650	1,500	1,320	1,200
CX-SI Mnths 01 vs. CX-SI Mnths 8+ (COMEX MINY SILVER FUTURES)								
QI	Non-HRP		Decrease	USD	750	750	600	600
QI	HRP		Decrease	USD	825	750	660	600
CX-SI Mnths 01 vs. CX-SI Mnths 8+ (E-MINI SILVER FUTURES)								
6Q	Non-HRP		Decrease	USD	300	300	240	240
6Q	HRP		Decrease	USD	330	300	264	240
CX-SI Mnths 01 vs. CX-SI Mnths 8+ (MICRO SILVER FUTURES)								
SIL	Non-HRP		Decrease	USD	300	300	240	240
SIL	HRP		Decrease	USD	330	300	264	240
CX-SI Mnths 02-03 vs. CX-SI Mnths 02-03 (COMEX 5000 SILVER FUTURES)								
SI	Non-HRP		Decrease	USD	400	400	300	300
SI	HRP		Decrease	USD	440	400	330	300
CX-SI Mnths 02-03 vs. CX-SI Mnths 02-03 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	Non-HRP		Decrease	USD	400	400	300	300
SIT	HRP		Decrease	USD	440	400	330	300
CX-SI Mnths 02-03 vs. CX-SI Mnths 02-03 (COMEX MINY SILVER FUTURES)								
QI	Non-HRP		Decrease	USD	200	200	150	150
QI	HRP		Decrease	USD	220	200	165	150
CX-SI Mnths 02-03 vs. CX-SI Mnths 02-03 (E-MINI SILVER FUTURES)								
6Q	Non-HRP		Decrease	USD	80	80	60	60
6Q	HRP		Decrease	USD	88	80	66	60
CX-SI Mnths 02-03 vs. CX-SI Mnths 02-03 (MICRO SILVER FUTURES)								
SIL	Non-HRP		Decrease	USD	80	80	60	60
SIL	HRP		Decrease	USD	88	80	66	60
CX-SI Mnths 02-03 vs. CX-SI Mnths 04-05 (COMEX 5000 SILVER FUTURES)								
SI	Non-HRP		Decrease	USD	600	600	400	400
SI	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								
CX-SI Mnths 02-03 vs. CX-SI Mnths 04-05 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	Non-HRP		Decrease	USD	600	600	400	400
SIT	HRP		Decrease	USD	660	600	440	400
CX-SI Mnths 02-03 vs. CX-SI Mnths 04-05 (COMEX MINY SILVER FUTURES)								
QI	Non-HRP		Decrease	USD	300	300	200	200
QI	HRP		Decrease	USD	330	300	220	200
CX-SI Mnths 02-03 vs. CX-SI Mnths 04-05 (E-MINI SILVER FUTURES)								
6Q	Non-HRP		Decrease	USD	120	120	80	80
6Q	HRP		Decrease	USD	132	120	88	80
CX-SI Mnths 02-03 vs. CX-SI Mnths 04-05 (MICRO SILVER FUTURES)								
SIL	Non-HRP		Decrease	USD	120	120	80	80
SIL	HRP		Decrease	USD	132	120	88	80
CX-SI Mnths 02-03 vs. CX-SI Mnths 06-07 (COMEX 5000 SILVER FUTURES)								
SI	Non-HRP		Decrease	USD	800	800	600	600
SI	HRP		Decrease	USD	880	800	660	600
CX-SI Mnths 02-03 vs. CX-SI Mnths 06-07 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	Non-HRP		Decrease	USD	800	800	600	600
SIT	HRP		Decrease	USD	880	800	660	600
CX-SI Mnths 02-03 vs. CX-SI Mnths 06-07 (COMEX MINY SILVER FUTURES)								
QI	Non-HRP		Decrease	USD	400	400	300	300
QI	HRP		Decrease	USD	440	400	330	300
CX-SI Mnths 02-03 vs. CX-SI Mnths 06-07 (E-MINI SILVER FUTURES)								
6Q	Non-HRP		Decrease	USD	160	160	120	120
6Q	HRP		Decrease	USD	176	160	132	120
CX-SI Mnths 02-03 vs. CX-SI Mnths 06-07 (MICRO SILVER FUTURES)								
SIL	Non-HRP		Decrease	USD	160	160	120	120
SIL	HRP		Decrease	USD	176	160	132	120
CX-SI Mnths 02-03 vs. CX-SI Mnths 08+ (COMEX 5000 SILVER FUTURES)								
SI	Non-HRP		Decrease	USD	1,500	1,500	1,200	1,200
SI	HRP		Decrease	USD	1,650	1,500	1,320	1,200
CX-SI Mnths 02-03 vs. CX-SI Mnths 08+ (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	Non-HRP		Decrease	USD	1,500	1,500	1,200	1,200
SIT	HRP		Decrease	USD	1,650	1,500	1,320	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-SI Mnths 02-03 vs. CX-SI Mnths 08+ (COMEX MINY SILVER FUTURES)								
QI	Non-HRP		Decrease	USD	750	750	600	600
QI	HRP		Decrease	USD	825	750	660	600
CX-SI Mnths 02-03 vs. CX-SI Mnths 08+ (E-MINI SILVER FUTURES)								
6Q	Non-HRP		Decrease	USD	300	300	240	240
6Q	HRP		Decrease	USD	330	300	264	240
CX-SI Mnths 02-03 vs. CX-SI Mnths 08+ (MICRO SILVER FUTURES)								
SIL	Non-HRP		Decrease	USD	300	300	240	240
SIL	HRP		Decrease	USD	330	300	264	240
CX-SI Mnths 04-05 vs. CX-SI Mnths 04-05 (COMEX 5000 SILVER FUTURES)								
SI	Non-HRP		Decrease	USD	400	400	300	300
SI	HRP		Decrease	USD	440	400	330	300
CX-SI Mnths 04-05 vs. CX-SI Mnths 04-05 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	Non-HRP		Decrease	USD	400	400	300	300
SIT	HRP		Decrease	USD	440	400	330	300
CX-SI Mnths 04-05 vs. CX-SI Mnths 04-05 (COMEX MINY SILVER FUTURES)								
QI	Non-HRP		Decrease	USD	200	200	150	150
QI	HRP		Decrease	USD	220	200	165	150
CX-SI Mnths 04-05 vs. CX-SI Mnths 04-05 (E-MINI SILVER FUTURES)								
6Q	Non-HRP		Decrease	USD	80	80	60	60
6Q	HRP		Decrease	USD	88	80	66	60
CX-SI Mnths 04-05 vs. CX-SI Mnths 04-05 (MICRO SILVER FUTURES)								
SIL	Non-HRP		Decrease	USD	80	80	60	60
SIL	HRP		Decrease	USD	88	80	66	60
CX-SI Mnths 04-05 vs. CX-SI Mnths 06-07 (COMEX 5000 SILVER FUTURES)								
SI	Non-HRP		Decrease	USD	700	700	500	500
SI	HRP		Decrease	USD	770	700	550	500
CX-SI Mnths 04-05 vs. CX-SI Mnths 06-07 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	Non-HRP		Decrease	USD	700	700	500	500
SIT	HRP		Decrease	USD	770	700	550	500
CX-SI Mnths 04-05 vs. CX-SI Mnths 06-07 (COMEX MINY SILVER FUTURES)								
QI	Non-HRP		Decrease	USD	350	350	250	250
QI	HRP		Decrease	USD	385	350	275	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-SI Mnths 04-05 vs. CX-SI Mnths 06-07 (E-MINI SILVER FUTURES)								
6Q	Non-HRP		Decrease	USD	140	140	100	100
6Q	HRP		Decrease	USD	154	140	110	100
CX-SI Mnths 04-05 vs. CX-SI Mnths 06-07 (MICRO SILVER FUTURES)								
SIL	Non-HRP		Decrease	USD	140	140	100	100
SIL	HRP		Decrease	USD	154	140	110	100
CX-SI Mnths 04-05 vs. CX-SI Mnths 08+ (COMEX 5000 SILVER FUTURES)								
SI	Non-HRP		Decrease	USD	1,500	1,500	1,200	1,200
SI	HRP		Decrease	USD	1,650	1,500	1,320	1,200
CX-SI Mnths 04-05 vs. CX-SI Mnths 08+ (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	Non-HRP		Decrease	USD	1,500	1,500	1,200	1,200
SIT	HRP		Decrease	USD	1,650	1,500	1,320	1,200
CX-SI Mnths 04-05 vs. CX-SI Mnths 08+ (COMEX MINY SILVER FUTURES)								
QI	Non-HRP		Decrease	USD	750	750	600	600
QI	HRP		Decrease	USD	825	750	660	600
CX-SI Mnths 04-05 vs. CX-SI Mnths 08+ (E-MINI SILVER FUTURES)								
6Q	Non-HRP		Decrease	USD	300	300	240	240
6Q	HRP		Decrease	USD	330	300	264	240
CX-SI Mnths 04-05 vs. CX-SI Mnths 08+ (MICRO SILVER FUTURES)								
SIL	Non-HRP		Decrease	USD	300	300	240	240
SIL	HRP		Decrease	USD	330	300	264	240
CX-SI Mnths 06-07 vs. CX-SI Mnths 06-07 (COMEX 5000 SILVER FUTURES)								
SI	Non-HRP		Decrease	USD	400	400	300	300
SI	HRP		Decrease	USD	440	400	330	300
CX-SI Mnths 06-07 vs. CX-SI Mnths 06-07 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	Non-HRP		Decrease	USD	400	400	300	300
SIT	HRP		Decrease	USD	440	400	330	300
CX-SI Mnths 06-07 vs. CX-SI Mnths 06-07 (COMEX MINY SILVER FUTURES)								
QI	Non-HRP		Decrease	USD	200	200	150	150
QI	HRP		Decrease	USD	220	200	165	150
CX-SI Mnths 06-07 vs. CX-SI Mnths 06-07 (E-MINI SILVER FUTURES)								
6Q	Non-HRP		Decrease	USD	80	80	60	60
6Q	HRP		Decrease	USD	88	80	66	60

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-SI Mnths 06-07 vs. CX-SI Mnths 06-07 (MICRO SILVER FUTURES)								
SIL	Non-HRP		Decrease	USD	80	80	60	60
SIL	HRP		Decrease	USD	88	80	66	60
CX-SI Mnths 08+ vs. CX-SI Mnths 08+ (COMEX 5000 SILVER FUTURES)								
SI	Non-HRP		Decrease	USD	1,500	1,500	1,200	1,200
SI	HRP		Decrease	USD	1,650	1,500	1,320	1,200
CX-SI Mnths 08+ vs. CX-SI Mnths 08+ (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	Non-HRP		Decrease	USD	1,500	1,500	1,200	1,200
SIT	HRP		Decrease	USD	1,650	1,500	1,320	1,200
CX-SI Mnths 08+ vs. CX-SI Mnths 08+ (COMEX MINY SILVER FUTURES)								
QI	Non-HRP		Decrease	USD	750	750	600	600
QI	HRP		Decrease	USD	825	750	660	600
CX-SI Mnths 08+ vs. CX-SI Mnths 08+ (E-MINI SILVER FUTURES)								
6Q	Non-HRP		Decrease	USD	300	300	240	240
6Q	HRP		Decrease	USD	330	300	264	240
CX-SI Mnths 08+ vs. CX-SI Mnths 08+ (MICRO SILVER FUTURES)								
SIL	Non-HRP		Decrease	USD	300	300	240	240
SIL	HRP		Decrease	USD	330	300	264	240

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EQUITY INDEX - Inter-commodity Spread Rates						
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs S&P 500 (ES - CME) (1vs1)						
Spread Credit Rate	Decrease	+5:-1	99%	99%	98%	98%