



24-204

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, July 18, 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, July 19, 2024.

Current rates as of:

Thursday, July 18, 2024.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EQUITY INDEX - Outright Rates								
ADJ INT RATE DOW 30 TOT RTN MKR (ADM)								
ADM	Non-HRP	Month 1	Increase	USD	8,800	8,800	9,300	9,300
ADM	HRP	Month 1	Increase	USD	9,680	8,800	10,230	9,300
ADM	Non-HRP	Months 2+	Increase	USD	8,800	8,800	9,300	9,300
ADM	HRP	Months 2+	Increase	USD	9,680	8,800	10,230	9,300
ADJ INT RATE DOW TOT RTN FUTURES (ADR)								
ADR	Non-HRP	Month 1	Increase	USD	8,800	8,800	9,300	9,300
ADR	HRP	Month 1	Increase	USD	9,680	8,800	10,230	9,300
ADR	Non-HRP	Months 2+	Increase	USD	8,800	8,800	9,300	9,300
ADR	HRP	Months 2+	Increase	USD	9,680	8,800	10,230	9,300
ADJ INT RATE FOR NASDAQ 100 RTN MKR (AQM)								
AQM	Non-HRP		Increase	USD	18,700	18,700	19,800	19,800
AQM	HRP		Increase	USD	20,570	18,700	21,780	19,800
AQM	Non-HRP	Months 2+	Increase	USD	18,700	18,700	19,800	19,800
AQM	HRP	Months 2+	Increase	USD	20,570	18,700	21,780	19,800
ADJ INT RATE FOR NASDAQ 100 T RET (AQR)								
AQR	Non-HRP		Increase	USD	18,700	18,700	19,800	19,800
AQR	HRP		Increase	USD	20,570	18,700	21,780	19,800
AQR	Non-HRP	Months 2+	Increase	USD	18,700	18,700	19,800	19,800
AQR	HRP	Months 2+	Increase	USD	20,570	18,700	21,780	19,800
ADJ INT RATE RUSS 2000 TOT RET (A2R)								
A2R	Non-HRP	Month 1	Increase	USD	6,500	6,500	6,800	6,800
A2R	HRP	Month 1	Increase	USD	7,150	6,500	7,480	6,800
A2R	Non-HRP	Months 2+	Increase	USD	6,500	6,500	6,800	6,800
A2R	HRP	Months 2+	Increase	USD	7,150	6,500	7,480	6,800
ADJ INT RATE RUSS 2000 TOT RET MKR (A2M)								
A2M	Non-HRP	Month 1	Increase	USD	6,500	6,500	6,800	6,800
A2M	HRP	Month 1	Increase	USD	7,150	6,500	7,480	6,800
A2M	Non-HRP	Months 2+	Increase	USD	6,500	6,500	6,800	6,800
A2M	HRP	Months 2+	Increase	USD	7,150	6,500	7,480	6,800
ADJUSTED INT RATE S&P500 TOTAL RET (ASR)								
ASR	Non-HRP		Increase	USD	12,400	12,400	13,100	13,100
ASR	HRP		Increase	USD	13,640	12,400	14,410	13,100
BTIC ADJ INT RATE DOW 30 TOT RTN (ADT)								
ADT	Non-HRP	Month 1	Increase	USD	8,800	8,800	9,300	9,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ADT	HRP	Month 1	Increase	USD	9,680	8,800	10,230	9,300
ADT	Non-HRP	Months 2+	Increase	USD	8,800	8,800	9,300	9,300
ADT	HRP	Months 2+	Increase	USD	9,680	8,800	10,230	9,300
BTIC ADJ INT RATE FOR NASDAQ 100 (AQT)								
AQT	Non-HRP		Increase	USD	18,700	18,700	19,800	19,800
AQT	HRP		Increase	USD	20,570	18,700	21,780	19,800
AQT	Non-HRP	Months 2+	Increase	USD	18,700	18,700	19,800	19,800
AQT	HRP	Months 2+	Increase	USD	20,570	18,700	21,780	19,800
BTIC ADJ INT RATE RUSS 2000 TOT RET (A2T)								
A2T	Non-HRP	Month 1	Increase	USD	6,500	6,500	6,800	6,800
A2T	HRP	Month 1	Increase	USD	7,150	6,500	7,480	6,800
A2T	Non-HRP	Months 2+	Increase	USD	6,500	6,500	6,800	6,800
A2T	HRP	Months 2+	Increase	USD	7,150	6,500	7,480	6,800
BTIC E-MINI NASDAQ BIOTECHNOLOGY (BIT)								
BIT	Non-HRP		Increase	USD	7,000	7,000	8,000	8,000
BIT	HRP		Increase	USD	7,700	7,000	8,800	8,000
BTIC EMINI PHLX SEMICONDUCTOR (SOT)								
SOT	Non-HRP		Increase	USD	9,000	9,000	10,500	10,500
SOT	HRP		Increase	USD	9,900	9,000	11,550	10,500
BTIC EMINI RUSSELL 1000 GROWTH FUT (RGT)								
RGT	Non-HRP		Increase	USD	8,000	8,000	8,500	8,500
RGT	HRP		Increase	USD	8,800	8,000	9,350	8,500
BTIC EMINI RUSSELL1000 INDEX FUT (R1T)								
R1T	Non-HRP		Increase	USD	7,200	7,200	7,800	7,800
R1T	HRP		Increase	USD	7,920	7,200	8,580	7,800
BTIC E-MINI S&P MIDCAP 400 FUT (EMT)								
EMT	Non-HRP		Increase	USD	15,800	15,800	16,600	16,600
EMT	HRP		Increase	USD	17,380	15,800	18,260	16,600
BTIC ON ADJ IR S&P 500 TOTAL RETURN (AST)								
AST	Non-HRP		Increase	USD	12,400	12,400	13,100	13,100
AST	HRP		Increase	USD	13,640	12,400	14,410	13,100
BTIC ON E-MINI DJIA FUTURES (YMT)								
YMT	Non-HRP		Increase	USD	8,800	8,800	9,300	9,300
YMT	HRP		Increase	USD	9,680	8,800	10,230	9,300
YMT	Non-HRP		Increase	USD	8,800	8,800	9,300	9,300
YMT	HRP		Increase	USD	9,680	8,800	10,230	9,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BTIC ON E-MINI NASDAQ-100 FUTURES (NQT)								
NQT	Non-HRP		Increase	USD	18,700	18,700	19,800	19,800
NQT	HRP		Increase	USD	20,570	18,700	21,780	19,800
NQT	Non-HRP	Months 2+	Increase	USD	18,700	18,700	19,800	19,800
NQT	HRP	Months 2+	Increase	USD	20,570	18,700	21,780	19,800
BTIC ON EMINI RUSSELL 1000 VALUE (RVT)								
RVT	Non-HRP		Increase	USD	4,400	4,400	4,700	4,700
RVT	HRP		Increase	USD	4,840	4,400	5,170	4,700
BTIC ON EMINI RUSSELL 2000 GROWTH I (2GT)								
2GT	Non-HRP		Increase	USD	4,000	4,000	4,200	4,200
2GT	HRP		Increase	USD	4,400	4,000	4,620	4,200
BTIC ON EMINI RUSSELL 2000 INDEX FU (RLT)								
RLT	Non-HRP	Month 1	Increase	USD	6,500	6,500	6,800	6,800
RLT	HRP	Month 1	Increase	USD	7,150	6,500	7,480	6,800
RLT	Non-HRP	Months 2+	Increase	USD	6,500	6,500	6,800	6,800
RLT	HRP	Months 2+	Increase	USD	7,150	6,500	7,480	6,800
BTIC ON EMINI RUSSELL 2000 VALUE IN (2VT)								
2VT	Non-HRP		Increase	USD	7,300	7,300	7,700	7,700
2VT	HRP		Increase	USD	8,030	7,300	8,470	7,700
BTIC ON E-MINI S&P 500 EQ WT FUT (EWFT)								
EWFT	Non-HRP	All Months	Increase	USD	6,100	6,100	6,400	6,400
EWFT	HRP	All Months	Increase	USD	6,710	6,100	7,040	6,400
BTIC ON E-MINI S&P 500 ESG INDEX (EGT)								
EGT	Non-HRP		Increase	USD	8,500	8,500	9,500	9,500
EGT	HRP		Increase	USD	9,350	8,500	10,450	9,500
BTIC ON E-MINI S&P 500 FUTURES (EST)								
EST	Non-HRP	Month 1	Increase	USD	12,400	12,400	13,100	13,100
EST	HRP	Month 1	Increase	USD	13,640	12,400	14,410	13,100
EST	Non-HRP	Months 3+	Increase	USD	12,400	12,400	13,100	13,100
EST	HRP	Months 3+	Increase	USD	13,640	12,400	14,410	13,100
EST	Non-HRP	Month 2	Increase	USD	12,400	12,400	13,100	13,100
EST	HRP	Month 2	Increase	USD	13,640	12,400	14,410	13,100
BTIC ON S&P 500 TOTAL RETURN INDEX (TRB)								
TRB	Non-HRP		Increase	USD	12,400	12,400	13,100	13,100
TRB	HRP		Increase	USD	13,640	12,400	14,410	13,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BTIC S&P 500 / GROWTH (SGT)								
SGT	Non-HRP		Increase	USD	42,000	42,000	44,500	44,500
SGT	HRP		Increase	USD	46,200	42,000	48,950	44,500
BTIC S&P/ CITIGROUP VALUE FUTURE (SUT)								
SUT	Non-HRP		Increase	USD	20,000	20,000	21,000	21,000
SUT	HRP		Increase	USD	22,000	20,000	23,100	21,000
BTIC SP 500 TECHNOLOGY SECTOR TIC (XKT)								
XKT	Non-HRP		Increase	USD	10,500	10,500	11,500	11,500
XKT	HRP		Increase	USD	11,550	10,500	12,650	11,500
E-MINI DJIA FUTURES MARKER (YMI)								
YMI	Non-HRP		Increase	USD	8,800	8,800	9,300	9,300
YMI	HRP		Increase	USD	9,680	8,800	10,230	9,300
YMI	Non-HRP		Increase	USD	8,800	8,800	9,300	9,300
YMI	HRP		Increase	USD	9,680	8,800	10,230	9,300
E-MINI DOW JONES IND AVG FUT (YM)								
YM	Non-HRP		Increase	USD	8,800	8,800	9,300	9,300
YM	HRP		Increase	USD	9,680	8,800	10,230	9,300
YM	Non-HRP		Increase	USD	8,800	8,800	9,300	9,300
YM	HRP		Increase	USD	9,680	8,800	10,230	9,300
EMINI MIDCAP FUTURES (ME)								
ME	Non-HRP		Increase	USD	15,800	15,800	16,600	16,600
ME	HRP		Increase	USD	17,380	15,800	18,260	16,600
E-MINI NASDAQ 100 FUTURES (NQ)								
NQ	Non-HRP		Increase	USD	18,700	18,700	19,800	19,800
NQ	HRP		Increase	USD	20,570	18,700	21,780	19,800
NQ	Non-HRP	Months 2+	Increase	USD	18,700	18,700	19,800	19,800
NQ	HRP	Months 2+	Increase	USD	20,570	18,700	21,780	19,800
E-MINI NASDAQ BIOTECH SYNT MARKER (BTT)								
BTT	Non-HRP		Increase	USD	7,000	7,000	8,000	8,000
BTT	HRP		Increase	USD	7,700	7,000	8,800	8,000
E-MINI NASDAQ BIOTECHNOLOGY FUTURES (BQ)								
BQ	Non-HRP		Increase	USD	7,000	7,000	8,000	8,000
BQ	HRP		Increase	USD	7,700	7,000	8,800	8,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI NASDAQ-100 FUT TACO MARKER (QQ1)								
QQ1	Non-HRP		Increase	USD	18,700	18,700	19,800	19,800
QQ1	HRP		Increase	USD	20,570	18,700	21,780	19,800
QQ1	Non-HRP	Months 2+	Increase	USD	18,700	18,700	19,800	19,800
QQ1	HRP	Months 2+	Increase	USD	20,570	18,700	21,780	19,800
E-MINI NASDAQ-100 FUTURES MARKER (NQI)								
NQI	Non-HRP		Increase	USD	18,700	18,700	19,800	19,800
NQI	HRP		Increase	USD	20,570	18,700	21,780	19,800
NQI	Non-HRP	Months 2+	Increase	USD	18,700	18,700	19,800	19,800
NQI	HRP	Months 2+	Increase	USD	20,570	18,700	21,780	19,800
EMINI PHLX SEMICONDUCTOR (SOX)								
SOX	Non-HRP		Increase	USD	9,000	9,000	10,500	10,500
SOX	HRP		Increase	USD	9,900	9,000	11,550	10,500
EMINI RUSSELL 1000 GROWTH FUT (RSG)								
RSG	Non-HRP		Increase	USD	8,000	8,000	8,500	8,500
RSG	HRP		Increase	USD	8,800	8,000	9,350	8,500
EMINI RUSSELL 1000 INDEX FUTURES (RS1)								
RS1	Non-HRP		Increase	USD	7,200	7,200	7,800	7,800
RS1	HRP		Increase	USD	7,920	7,200	8,580	7,800
EMINI RUSSELL 1000 VALUE (RSV)								
RSV	Non-HRP		Increase	USD	4,400	4,400	4,700	4,700
RSV	HRP		Increase	USD	4,840	4,400	5,170	4,700
EMINI RUSSELL 2000 SYN MARKER (RTI)								
RTI	Non-HRP		Increase	USD	7,300	7,300	7,700	7,700
RTI	HRP		Increase	USD	8,030	7,300	8,470	7,700
E-MINI RUSSELL 2000 FUTURES TACO MA (TQ1)								
TQ1	Non-HRP	Month 1	Increase	USD	6,500	6,500	6,800	6,800
TQ1	HRP	Month 1	Increase	USD	7,150	6,500	7,480	6,800
TQ1	Non-HRP	Months 2+	Increase	USD	6,500	6,500	6,800	6,800
TQ1	HRP	Months 2+	Increase	USD	7,150	6,500	7,480	6,800
EMINI RUSSELL 2000 GROWTH INDEX FUT (R2G)								
R2G	Non-HRP		Increase	USD	4,000	4,000	4,200	4,200
R2G	HRP		Increase	USD	4,400	4,000	4,620	4,200
EMINI RUSSELL 2000 GROWTH MARKER (2GI)								
2GI	Non-HRP		Increase	USD	4,000	4,000	4,200	4,200
2GI	HRP		Increase	USD	4,400	4,000	4,620	4,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EMINI RUSSELL 2000 INDEX FUTURES (RTY)								
RTY	Non-HRP	Month 1	Increase	USD	6,500	6,500	6,800	6,800
RTY	HRP	Month 1	Increase	USD	7,150	6,500	7,480	6,800
RTY	Non-HRP	Months 2+	Increase	USD	6,500	6,500	6,800	6,800
RTY	HRP	Months 2+	Increase	USD	7,150	6,500	7,480	6,800
EMINI RUSSELL 2000 VALUE IND MARKER (2VI)								
2VI	Non-HRP		Increase	USD	7,300	7,300	7,700	7,700
2VI	HRP		Increase	USD	8,030	7,300	8,470	7,700
EMINI RUSSELL 2000 VALUE INDEX FUTU (R2V)								
R2V	Non-HRP		Increase	USD	7,300	7,300	7,700	7,700
R2V	HRP		Increase	USD	8,030	7,300	8,470	7,700
E-MINI S&P 500 EQ WT FUT (EWF)								
EWF	Non-HRP	All Months	Increase	USD	6,100	6,100	6,400	6,400
EWF	HRP	All Months	Increase	USD	6,710	6,100	7,040	6,400
E-MINI S&P 500 EQ WT FUT MARKER (EWI)								
EWI	Non-HRP	All Months	Increase	USD	6,100	6,100	6,400	6,400
EWI	HRP	All Months	Increase	USD	6,710	6,100	7,040	6,400
E-MINI S&P 500 ESG INDEX FUTURES (ESG)								
ESG	Non-HRP		Increase	USD	8,500	8,500	9,500	9,500
ESG	HRP		Increase	USD	9,350	8,500	10,450	9,500
E-MINI S&P 500 ESG INDEX MARKE (EGI)								
EGI	Non-HRP		Increase	USD	8,500	8,500	9,500	9,500
EGI	HRP		Increase	USD	9,350	8,500	10,450	9,500
E-MINI S&P 500 FUTURES (ES)								
ES	Non-HRP	Month 1	Increase	USD	12,400	12,400	13,100	13,100
ES	HRP	Month 1	Increase	USD	13,640	12,400	14,410	13,100
ES	Non-HRP	Months 3+	Increase	USD	12,400	12,400	13,100	13,100
ES	HRP	Months 3+	Increase	USD	13,640	12,400	14,410	13,100
ES	Non-HRP	Month 2	Increase	USD	12,400	12,400	13,100	13,100
ES	HRP	Month 2	Increase	USD	13,640	12,400	14,410	13,100
E-MINI S&P 500 FUTURES MARKER (ESI)								
ESI	Non-HRP	Month 1	Increase	USD	12,400	12,400	13,100	13,100
ESI	HRP	Month 1	Increase	USD	13,640	12,400	14,410	13,100
ESI	Non-HRP	Months 3+	Increase	USD	12,400	12,400	13,100	13,100
ESI	HRP	Months 3+	Increase	USD	13,640	12,400	14,410	13,100
ESI	Non-HRP	Month 2	Increase	USD	12,400	12,400	13,100	13,100
ESI	HRP	Month 2	Increase	USD	13,640	12,400	14,410	13,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI S&P MIDCAP 400 SYNT MARKER (ETT)								
ETT	Non-HRP		Increase	USD	15,800	15,800	16,600	16,600
ETT	HRP		Increase	USD	17,380	15,800	18,260	16,600
EMINI SP500-TECHNOLOGY SECTOR INDEX (XAK)								
XAK	Non-HRP		Increase	USD	10,500	10,500	11,500	11,500
XAK	HRP		Increase	USD	11,550	10,500	12,650	11,500
MICRO E-MINI DOW JONES AVE FUTURE (MYM)								
MYM	Non-HRP		Increase	USD	880	880	930	930
MYM	HRP		Increase	USD	968	880	1,023	930
MYM	Non-HRP		Increase	USD	880	880	930	930
MYM	HRP		Increase	USD	968	880	1,023	930
MICRO E-MINI NASDAQ 100 FUTURE (MNQ)								
MNQ	Non-HRP		Increase	USD	1,870	1,870	1,980	1,980
MNQ	HRP		Increase	USD	2,057	1,870	2,178	1,980
MNQ	Non-HRP	Months 2+	Increase	USD	1,870	1,870	1,980	1,980
MNQ	HRP	Months 2+	Increase	USD	2,057	1,870	2,178	1,980
MICRO E-MINI RUSSELL 2000 INDEX FUT (M2K)								
M2K	Non-HRP	Month 1	Increase	USD	650	650	680	680
M2K	HRP	Month 1	Increase	USD	715	650	748	680
M2K	Non-HRP	Months 2+	Increase	USD	650	650	680	680
M2K	HRP	Months 2+	Increase	USD	715	650	748	680
MICRO E-MINI S&P 500 FUTURES (MES)								
MES	Non-HRP	Month 1	Increase	USD	1,240	1,240	1,310	1,310
MES	HRP	Month 1	Increase	USD	1,364	1,240	1,441	1,310
MES	Non-HRP	Months 3+	Increase	USD	1,240	1,240	1,310	1,310
MES	HRP	Months 3+	Increase	USD	1,364	1,240	1,441	1,310
MES	Non-HRP	Month 2	Increase	USD	1,240	1,240	1,310	1,310
MES	HRP	Month 2	Increase	USD	1,364	1,240	1,441	1,310
MICRO E-MINI S&P MIDCAP 400 FUT (MMC)								
MMC	Non-HRP		Increase	USD	1,580	1,580	1,660	1,660
MMC	HRP		Increase	USD	1,738	1,580	1,826	1,660
S&P 500 / GROWTH SYNT MARKER (TGT)								
TGT	Non-HRP		Increase	USD	42,000	42,000	44,500	44,500
TGT	HRP		Increase	USD	46,200	42,000	48,950	44,500

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

S&P 500 TOTAL RETURN INDEX FUTURES (TRI)

TRI	Non-HRP		Increase	USD	12,400	12,400	13,100	13,100
TRI	HRP		Increase	USD	13,640	12,400	14,410	13,100

S&P 500 TOTAL RETURN INDEX MARKER (TRM)

TRM	Non-HRP		Increase	USD	12,400	12,400	13,100	13,100
TRM	HRP		Increase	USD	13,640	12,400	14,410	13,100

S&P VALUE INDEX SYNT MARKER (TST)

TST	Non-HRP		Increase	USD	20,000	20,000	21,000	21,000
TST	HRP		Increase	USD	22,000	20,000	23,100	21,000

S&P/ CITIGROUP GROWTH INDEX FUTURES (SG)

SG	Non-HRP		Increase	USD	42,000	42,000	44,500	44,500
SG	HRP		Increase	USD	46,200	42,000	48,950	44,500

S&P/ CITIGROUP VALUE FUTURES (SU)

SU	Non-HRP		Increase	USD	20,000	20,000	21,000	21,000
SU	HRP		Increase	USD	22,000	20,000	23,100	21,000

SP 500 TECHNOLOGY SECTOR SYNTH (1KT)

1KT	Non-HRP		Increase	USD	10,500	10,500	11,500	11,500
1KT	HRP		Increase	USD	11,550	10,500	12,650	11,500

SYN FUT TMAC ON E-MINI DJIA FUT (YM7)

YM7	Non-HRP		Increase	USD	8,800	8,800	9,300	9,300
YM7	HRP		Increase	USD	9,680	8,800	10,230	9,300
YM7	Non-HRP		Increase	USD	8,800	8,800	9,300	9,300
YM7	HRP		Increase	USD	9,680	8,800	10,230	9,300

SYN FUT TMAC ON E-MINI NASDAQ FUT (NQ7)

NQ7	Non-HRP		Increase	USD	18,700	18,700	19,800	19,800
NQ7	HRP		Increase	USD	20,570	18,700	21,780	19,800
NQ7	Non-HRP	Months 2+	Increase	USD	18,700	18,700	19,800	19,800
NQ7	HRP	Months 2+	Increase	USD	20,570	18,700	21,780	19,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SYN FUT TMAC ON E-MINI RUSSELL 2000 (RT7)								
RT7	Non-HRP	Month 1	Increase	USD	6,500	6,500	6,800	6,800
RT7	HRP	Month 1	Increase	USD	7,150	6,500	7,480	6,800
RT7	Non-HRP	Months 2+	Increase	USD	6,500	6,500	6,800	6,800
RT7	HRP	Months 2+	Increase	USD	7,150	6,500	7,480	6,800
SYN FUT TMAC ON E-MINI S&P 500 FUT (ES7)								
ES7	Non-HRP	Month 1	Increase	USD	12,400	12,400	13,100	13,100
ES7	HRP	Month 1	Increase	USD	13,640	12,400	14,410	13,100
ES7	Non-HRP	Months 3+	Increase	USD	12,400	12,400	13,100	13,100
ES7	HRP	Months 3+	Increase	USD	13,640	12,400	14,410	13,100
ES7	Non-HRP	Month 2	Increase	USD	12,400	12,400	13,100	13,100
ES7	HRP	Month 2	Increase	USD	13,640	12,400	14,410	13,100
TACO ON E-MINI NASDAQ-100 FUTURES (NQQ)								
NQQ	Non-HRP		Increase	USD	18,700	18,700	19,800	19,800
NQQ	HRP		Increase	USD	20,570	18,700	21,780	19,800
NQQ	Non-HRP	Months 2+	Increase	USD	18,700	18,700	19,800	19,800
NQQ	HRP	Months 2+	Increase	USD	20,570	18,700	21,780	19,800
TACO ON E-MINI RUSSEL 2000 FUTURES (RTQ)								
RTQ	Non-HRP	Month 1	Increase	USD	6,500	6,500	6,800	6,800
RTQ	HRP	Month 1	Increase	USD	7,150	6,500	7,480	6,800
RTQ	Non-HRP	Months 2+	Increase	USD	6,500	6,500	6,800	6,800
RTQ	HRP	Months 2+	Increase	USD	7,150	6,500	7,480	6,800
TACO ON E-MINI S&P 500 FUTURES (ESQ)								
ESQ	Non-HRP	Month 1	Increase	USD	12,400	12,400	13,100	13,100
ESQ	HRP	Month 1	Increase	USD	13,640	12,400	14,410	13,100
ESQ	Non-HRP	Months 3+	Increase	USD	12,400	12,400	13,100	13,100
ESQ	HRP	Months 3+	Increase	USD	13,640	12,400	14,410	13,100
ESQ	Non-HRP	Month 2	Increase	USD	12,400	12,400	13,100	13,100
ESQ	HRP	Month 2	Increase	USD	13,640	12,400	14,410	13,100
TMAC ON E-MINI DJIA FUTURE (YMX)								
YMX	Non-HRP		Increase	USD	8,800	8,800	9,300	9,300
YMX	HRP		Increase	USD	9,680	8,800	10,230	9,300
YMX	Non-HRP		Increase	USD	8,800	8,800	9,300	9,300
YMX	HRP		Increase	USD	9,680	8,800	10,230	9,300

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

TMAC ON E-MINI NASDAQ-100 FUTURE (NQX)

NQX	Non-HRP		Increase	USD	18,700	18,700	19,800	19,800
NQX	HRP		Increase	USD	20,570	18,700	21,780	19,800
NQX	Non-HRP	Months 2+	Increase	USD	18,700	18,700	19,800	19,800
NQX	HRP	Months 2+	Increase	USD	20,570	18,700	21,780	19,800

TMAC ON E-MINI RUSSELL 2000 FUTURE (RTX)

RTX	Non-HRP	Month 1	Increase	USD	6,500	6,500	6,800	6,800
RTX	HRP	Month 1	Increase	USD	7,150	6,500	7,480	6,800
RTX	Non-HRP	Months 2+	Increase	USD	6,500	6,500	6,800	6,800
RTX	HRP	Months 2+	Increase	USD	7,150	6,500	7,480	6,800

TMAC ON E-MINI S&P 500 FUTURE (ESX)

ESX	Non-HRP	Month 1	Increase	USD	12,400	12,400	13,100	13,100
ESX	HRP	Month 1	Increase	USD	13,640	12,400	14,410	13,100
ESX	Non-HRP	Months 3+	Increase	USD	12,400	12,400	13,100	13,100
ESX	HRP	Months 3+	Increase	USD	13,640	12,400	14,410	13,100
ESX	Non-HRP	Month 2	Increase	USD	12,400	12,400	13,100	13,100
ESX	HRP	Month 2	Increase	USD	13,640	12,400	14,410	13,100

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								
All Months (U.S. MIDWEST #1 BUSHELING FERROUS S)								
BUS	Non-HRP		Decrease	USD	1,000	1,000	750	750
BUS	HRP		Decrease	USD	1,100	1,000	825	750
Consecutive Spread - Months 02+ (U.S. MIDWEST DOMESTIC HOT-ROLLED CO)								
HR	Non-HRP		Decrease	USD	1,000	1,000	800	800
HR	HRP		Decrease	USD	1,100	1,000	880	800
CX-AUP Consecutive Spread - Months 02+ (ALUMINUM MW TRANS PREM PLATTS FUT)								
AUP	Non-HRP		Decrease	USD	1,300	1,300	800	800
AUP	HRP		Decrease	USD	1,430	1,300	880	800
CX-AUP Mnth(s) 01-21 vs. Mnth(s) 01-21 (ALUMINUM MW TRANS PREM PLATTS FUT)								
AUP	Non-HRP		Decrease	USD	1,000	1,000	800	800
AUP	HRP		Decrease	USD	1,100	1,000	880	800
CX-AUP Mnth(s) 01-21 vs. Mnth(s) 22+ (ALUMINUM MW TRANS PREM PLATTS FUT)								
AUP	Non-HRP		Decrease	USD	1,000	1,000	800	800
AUP	HRP		Decrease	USD	1,100	1,000	880	800
CX-AUP Mnth(s) 22+ vs. Mnth(s) 22+ (ALUMINUM MW TRANS PREM PLATTS FUT)								
AUP	Non-HRP		Decrease	USD	1,000	1,000	800	800
AUP	HRP		Decrease	USD	1,100	1,000	880	800
CX-EDP All Months (ALUMINIUM EURO PREM DUTY-PAID FUT)								
EDP	Non-HRP		Decrease	USD	1,000	1,000	800	800
EDP	HRP		Decrease	USD	1,100	1,000	880	800
CX-EDP Consecutive Spread - Months 2+ (ALUMINIUM EURO PREM DUTY-PAID FUT)								
EDP	Non-HRP		Decrease	USD	1,000	1,000	800	800
EDP	HRP		Decrease	USD	1,100	1,000	880	800
CX-LTH Month(s) 01 vs Month(s) 02-03 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	6,000	6,000	5,000	5,000
LTH	HRP		Decrease	USD	6,600	6,000	5,500	5,000
CX-LTH Month(s) 01 vs Month(s) 04-06 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	6,500	6,500	5,000	5,000
LTH	HRP		Decrease	USD	7,150	6,500	5,500	5,000
CX-LTH Month(s) 01 vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	7,000	7,000	5,000	5,000
LTH	HRP		Decrease	USD	7,700	7,000	5,500	5,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-LTH Month(s) 02-03 vs Month(s) 02-03 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	4,500	4,500	4,000	4,000
LTH	HRP		Decrease	USD	4,950	4,500	4,400	4,000
CX-LTH Month(s) 02-03 vs Month(s) 04-06 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	6,500	6,500	4,000	4,000
LTH	HRP		Decrease	USD	7,150	6,500	4,400	4,000
CX-LTH Month(s) 02-03 vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	7,000	7,000	4,000	4,000
LTH	HRP		Decrease	USD	7,700	7,000	4,400	4,000
CX-LTH Month(s) 04-06 vs Month(s) 04-06 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	6,000	6,000	3,000	3,000
LTH	HRP		Decrease	USD	6,600	6,000	3,300	3,000
CX-LTH Month(s) 04-06 vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	6,500	6,500	3,000	3,000
LTH	HRP		Decrease	USD	7,150	6,500	3,300	3,000
CX-LTH Month(s) 07+ vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	6,500	6,500	3,000	3,000
LTH	HRP		Decrease	USD	7,150	6,500	3,300	3,000
CX-MJP Month(s) 01-06 vs CX-MJP Month(s) 07+ (ALUMINUM JAPAN PREMIUM (PLATTS) FUT)								
MJP	Non-HRP		Decrease	USD	600	600	400	400
MJP	HRP		Decrease	USD	660	600	440	400
CX-MJP Months 01-06 vs Months 01-06 (ALUMINUM JAPAN PREMIUM (PLATTS) FUT)								
MJP	Non-HRP		Decrease	USD	600	600	400	400
MJP	HRP		Decrease	USD	660	600	440	400
CX-MOX T1 vs T2 (MOLYBDENUM OXIDE PLATTS FUT)								
MOX	Non-HRP		Decrease	USD	4,000	4,000	3,500	3,500
MOX	HRP		Decrease	USD	4,400	4,000	3,850	3,500
CX-MOX T2 vs T2 (MOLYBDENUM OXIDE PLATTS FUT)								
MOX	Non-HRP		Decrease	USD	4,000	4,000	3,500	3,500
MOX	HRP		Decrease	USD	4,400	4,000	3,850	3,500
CX-SGC Months 01-03 vs CX-SGC Months 01-03 (SHANGHAI GOLD (CNH) FUTURES)								
SGC	Non-HRP		Decrease	CNH	7,000	7,000	5,000	5,000
SGC	HRP		Decrease	CNH	7,700	7,000	5,500	5,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-SGC Months 01-03 vs CX-SGC Months 04+ (SHANGHAI GOLD (CNH) FUTURES)								
SGC	Non-HRP		Decrease	CNH	7,000	7,000	5,000	5,000
SGC	HRP		Decrease	CNH	7,700	7,000	5,500	5,000
CX-SGC Months 04+ vs CX-SGC Months 04+ (SHANGHAI GOLD (CNH) FUTURES)								
SGC	Non-HRP		Decrease	CNH	7,000	7,000	5,000	5,000
SGC	HRP		Decrease	CNH	7,700	7,000	5,500	5,000
CX-SGU Months 01-03 vs CX-SGU Months 01-03 (SHANGHAI GOLD (USD) FUTURES)								
SGU	Non-HRP		Decrease	USD	1,800	1,800	1,200	1,200
SGU	HRP		Decrease	USD	1,980	1,800	1,320	1,200
CX-SGU Months 01-03 vs CX-SGU Months 04+ (SHANGHAI GOLD (USD) FUTURES)								
SGU	Non-HRP		Decrease	USD	1,800	1,800	1,200	1,200
SGU	HRP		Decrease	USD	1,980	1,800	1,320	1,200
CX-SGU Months 04+ vs CX-SGU Months 04+ (SHANGHAI GOLD (USD) FUTURES)								
SGU	Non-HRP		Decrease	USD	1,700	1,700	1,000	1,000
SGU	HRP		Decrease	USD	1,870	1,700	1,100	1,000
CX-TIO Consecutive Spread - Contracts 2+ (IRON ORE 62% FE CFR CHINA FUTURES)								
TIO	Non-HRP		Decrease	USD	5,500	5,500	1,000	1,000
TIO	HRP		Decrease	USD	6,050	5,500	1,100	1,000
CX-TIO Month(s) 02-04 vs CX-TIO Month(s) 02-04 (IRON ORE 62% FE CFR CHINA FUTURES)								
TIO	Non-HRP		Decrease	USD	4,500	4,500	2,500	2,500
TIO	HRP		Decrease	USD	4,950	4,500	2,750	2,500
CX-TIO Month(s) 02-04 vs CX-TIO Month(s) 05-09 (IRON ORE 62% FE CFR CHINA FUTURES)								
TIO	Non-HRP		Decrease	USD	4,500	4,500	2,500	2,500
TIO	HRP		Decrease	USD	4,950	4,500	2,750	2,500
CX-TIO Month(s) 05-09 vs CX-TIO Month(s) 10+ (IRON ORE 62% FE CFR CHINA FUTURES)								
TIO	Non-HRP		Decrease	USD	3,500	3,500	2,000	2,000
TIO	HRP		Decrease	USD	3,850	3,500	2,200	2,000
CX-TIO Months 01 vs Months 05-09 (IRON ORE 62% FE CFR CHINA FUTURES)								
TIO	Non-HRP		Decrease	USD	5,500	5,500	4,500	4,500
TIO	HRP		Decrease	USD	6,050	5,500	4,950	4,500
CX-TIO Months 01 vs Months 10+ (IRON ORE 62% FE CFR CHINA FUTURES)								
TIO	Non-HRP		Decrease	USD	5,500	5,500	4,500	4,500
TIO	HRP		Decrease	USD	6,050	5,500	4,950	4,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-UX All Months (UXC URANIUM U3O8 FUTURES)								
UX	Non-HRP		Decrease	USD	800	800	700	700
UX	HRP		Decrease	USD	880	800	770	700
Months 01 vs Months 02-04 (IRON ORE 62% FE CFR CHINA FUTURES)								
TIO	Non-HRP		Decrease	USD	6,500	6,500	4,500	4,500
TIO	HRP		Decrease	USD	7,150	6,500	4,950	4,500
Months 01 vs. Months 02-03 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	4,000	4,000	3,000	3,000
COB	HRP		Decrease	USD	4,400	4,000	3,300	3,000
Months 01 vs. Months 02-10 (U.S. MIDWEST DOMESTIC HOT-ROLLED CO)								
HR	Non-HRP		Decrease	USD	1,400	1,400	1,000	1,000
HR	HRP		Decrease	USD	1,540	1,400	1,100	1,000
Months 01 vs. Months 04-06 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	4,000	4,000	3,000	3,000
COB	HRP		Decrease	USD	4,400	4,000	3,300	3,000
Months 01 vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	4,000	4,000	3,000	3,000
COB	HRP		Decrease	USD	4,400	4,000	3,300	3,000
Months 01 vs. Months 11+ (U.S. MIDWEST DOMESTIC HOT-ROLLED CO)								
HR	Non-HRP		Decrease	USD	1,400	1,400	1,000	1,000
HR	HRP		Decrease	USD	1,540	1,400	1,100	1,000
Months 01-04 vs. Months 01-04 (NORTH EURO HOT-ROLLED COIL STEEL)								
EHR	Non-HRP		Decrease	EUR	1,000	1,000	750	750
EHR	HRP		Decrease	EUR	1,100	1,000	825	750
Months 01-04 vs. Months 05+ (NORTH EURO HOT-ROLLED COIL STEEL)								
EHR	Non-HRP		Decrease	EUR	1,000	1,000	750	750
EHR	HRP		Decrease	EUR	1,100	1,000	825	750
Months 02-03 vs. Months 02-03 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	4,000	4,000	3,000	3,000
COB	HRP		Decrease	USD	4,400	4,000	3,300	3,000
Months 02-03 vs. Months 04-06 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	4,000	4,000	3,000	3,000
COB	HRP		Decrease	USD	4,400	4,000	3,300	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 02-03 vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	4,000	4,000	3,000	3,000
COB	HRP		Decrease	USD	4,400	4,000	3,300	3,000
Months 02-04 vs Months 10+ (IRON ORE 62% FE CFR CHINA FUTURES)								
TIO	Non-HRP		Decrease	USD	4,500	4,500	2,500	2,500
TIO	HRP		Decrease	USD	4,950	4,500	2,750	2,500
Months 02-10 vs. Months 02-10 (U.S. MIDWEST DOMESTIC HOT-ROLLED CO)								
HR	Non-HRP		Decrease	USD	1,200	1,200	1,000	1,000
HR	HRP		Decrease	USD	1,320	1,200	1,100	1,000
Months 02-10 vs. Months 11+ (U.S. MIDWEST DOMESTIC HOT-ROLLED CO)								
HR	Non-HRP		Decrease	USD	1,200	1,200	1,000	1,000
HR	HRP		Decrease	USD	1,320	1,200	1,100	1,000
Months 04-06 vs. Months 04-06 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	4,000	4,000	3,000	3,000
COB	HRP		Decrease	USD	4,400	4,000	3,300	3,000
Months 04-06 vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	4,000	4,000	3,000	3,000
COB	HRP		Decrease	USD	4,400	4,000	3,300	3,000
Months 05+ vs. Months 05+ (NORTH EURO HOT-ROLLED COIL STEEL)								
EHR	Non-HRP		Decrease	EUR	1,000	1,000	750	750
EHR	HRP		Decrease	EUR	1,100	1,000	825	750
Months 05-09 vs Months 05-09 (IRON ORE 62% FE CFR CHINA FUTURES)								
TIO	Non-HRP		Decrease	USD	2,100	2,100	1,500	1,500
TIO	HRP		Decrease	USD	2,310	2,100	1,650	1,500
Months 07+ vs Months 07+ (ALUMINUM JAPAN PREMIUM (PLATTS) FUT)								
MJP	Non-HRP		Decrease	USD	600	600	400	400
MJP	HRP		Decrease	USD	660	600	440	400
Months 07+ vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	4,000	4,000	3,000	3,000
COB	HRP		Decrease	USD	4,400	4,000	3,300	3,000
Months 10+ vs Months 10+ (IRON ORE 62% FE CFR CHINA FUTURES)								
TIO	Non-HRP		Decrease	USD	2,100	2,100	1,500	1,500
TIO	HRP		Decrease	USD	2,310	2,100	1,650	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 11+ vs. Months 11+ (U.S. MIDWEST DOMESTIC HOT-ROLLED CO)								
HR	Non-HRP		Decrease	USD	1,000	1,000	800	800
HR	HRP		Decrease	USD	1,100	1,000	880	800
Palladium - Month(s) 01 vs Month(s) 02 (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	150	150	100	100
PAM	HRP		Decrease	USD	165	150	110	100
Palladium - Month(s) 01 vs Month(s) 02 (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PA	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Month(s) 01 vs Month(s) 02 (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PAT	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Month(s) 01 vs Month(s) 03 (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	150	150	100	100
PAM	HRP		Decrease	USD	165	150	110	100
Palladium - Month(s) 01 vs Month(s) 03 (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PA	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Month(s) 01 vs Month(s) 03 (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PAT	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Month(s) 01 vs Month(s) 04+ (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	150	150	100	100
PAM	HRP		Decrease	USD	165	150	110	100
Palladium - Month(s) 01 vs Month(s) 04+ (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PA	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Month(s) 01 vs Month(s) 04+ (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PAT	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Month(s) 02 vs Month(s) 03 (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	150	150	100	100
PAM	HRP		Decrease	USD	165	150	110	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Palladium - Month(s) 02 vs Month(s) 03 (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PA	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Month(s) 02 vs Month(s) 03 (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PAT	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Month(s) 02 vs Month(s) 04+ (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	150	150	100	100
PAM	HRP		Decrease	USD	165	150	110	100
Palladium - Month(s) 02 vs Month(s) 04+ (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PA	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Month(s) 02 vs Month(s) 04+ (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PAT	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Month(s) 03 vs Month(s) 04+ (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	150	150	100	100
PAM	HRP		Decrease	USD	165	150	110	100
Palladium - Month(s) 03 vs Month(s) 04+ (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PA	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Month(s) 03 vs Month(s) 04+ (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PAT	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Month(s) 04+ vs Month(s) 04+ (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	150	150	100	100
PAM	HRP		Decrease	USD	165	150	110	100
Palladium - Month(s) 04+ vs Month(s) 04+ (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PA	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Month(s) 04+ vs Month(s) 04+ (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PAT	HRP		Decrease	USD	1,650	1,500	1,100	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Palladium - Tier 2 vs Tier 2 (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	150	150	100	100
PAM	HRP		Decrease	USD	165	150	110	100
Palladium - Tier 2 vs Tier 2 (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PA	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Tier 2 vs Tier 2 (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PAT	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Tier 3 vs Tier 3 (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	150	150	100	100
PAM	HRP		Decrease	USD	165	150	110	100
Palladium - Tier 3 vs Tier 3 (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PA	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Palladium - Tier 3 vs Tier 3 (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
PAT	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Platinum - Tier 1 vs Tier 2 (MICRO PLATINUM FUTURES)								
PLM	Non-HRP		Decrease	USD	110	110	90	90
PLM	HRP		Decrease	USD	121	110	99	90
Platinum - Tier 1 vs Tier 2 (PLATINUM FUTURES NYMEX)								
PL	Non-HRP		Decrease	USD	550	550	450	450
PL	HRP		Decrease	USD	605	550	495	450
Platinum - Tier 1 vs Tier 2 (PLATINUM FUTURES TAS)								
PLT	Non-HRP		Decrease	USD	550	550	450	450
PLT	HRP		Decrease	USD	605	550	495	450
Platinum - Tier 2 vs Tier 2 (MICRO PLATINUM FUTURES)								
PLM	Non-HRP		Decrease	USD	110	110	90	90
PLM	HRP		Decrease	USD	121	110	99	90
Platinum - Tier 2 vs Tier 2 (PLATINUM FUTURES NYMEX)								
PL	Non-HRP		Decrease	USD	550	550	450	450
PL	HRP		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
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Intra Spreads

Platinum - Tier 2 vs Tier 2 (PLATINUM FUTURES TAS)

PLT	Non-HRP		Decrease	USD	550	550	450	450
PLT	HRP		Decrease	USD	605	550	495	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRYPTOCURRENCIES - Inter-commodity Spread Rates						
BITCOIN EURO DENOMINATED FUTURES (BTE - CME) vs ETHER EURO DENOMINATED FUTURES (ETE - CME)						
Spread Credit Rate	New	+1:-2			50%	50%
BITCOIN EURO DENOMINATED FUTURES (BTE - CME) vs ETHER FUTURES (ETH - CME)						
Spread Credit Rate	New	+1:-2			50%	50%
BITCOIN FUTURES (BTC - CME) vs ETHER EURO DENOMINATED FUTURES (ETE - CME)						
Spread Credit Rate	New	+1:-2			50%	50%
EQUITY INDEX - Inter-commodity Spread Rates						
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Decrease	+2:-1	65%	65%	55%	55%
E-MINI NASDAQ-100 FUTURES (NQ - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Decrease	+1:-2	75%	75%	70%	70%
E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME) vs S&P SELECT SECTOR - TECHNOLOGY (XAK - CME)						
Spread Credit Rate	Decrease	+2:-1	65%	65%	60%	60%
E-MINI TECHNOLOGY SELECT SECTOR INDEX (XAK - CME) vs S&P 500 EQUAL WEIGHT INDEX (EWF - CME)						
Spread Credit Rate	Decrease	+1:-2	60%	60%	50%	50%
NIKKEI/USD FUTURES (NK - CME) vs S&P 500 EQUAL WEIGHT INDEX (EWF - CME)						
Spread Credit Rate	Decrease	+2:-3	70%	70%	65%	65%
S&P 500 EQUAL WEIGHT INDEX (EWF - CME) vs ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX (ASR - CME)						
Spread Credit Rate	Decrease	+1:-2	90%	90%	80%	80%
S&P 500 EQUAL WEIGHT INDEX (EWF - CME) vs E-MINI NASDAQ-100 INDEX (NQ - CME)						
Spread Credit Rate	Decrease	+1:-3	70%	70%	65%	65%
S&P 500 TOTAL RETURN INDEX FUTURE (TRI - CME) vs YEN DENOMINATED TOPIX FUTURES (TPY - CME)						
Spread Credit Rate	Decrease	+1:-3	65%	65%	50%	50%
YEN DENOMINATED TOPIX FUTURE (TPY - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	Decrease	+2:-1	65%	65%	55%	55%