



25-042

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, January 30, 2025

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, January 31, 2025.

Current rates as of:

Thursday, January 30, 2025.

In this current advisory there are changes to the Short Option Minimum and/or the Volatility Scan Range. Below are descriptions of what each change affects:

The Short Option Minimum (SOM) is a charge that is applied only to portfolios concentrated in short options that do not generate a minimum margin requirement level when margins are calculated using the normal 16 SPAN scenarios. The SOM charge per short calls or short puts is a percentage of the outright margin on one underlying futures contract.

The volatility scan range is the change in implied volatility that is used in each of SPAN's 16 scenarios.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ETHANOL - Outright Rates								
DENATURED FUEL ETHANOL FUTURES (EL)								
EL	Non-HRP	Mth 1	New	USD			7,100	7,100
EL	HRP	Mth 1	New	USD			7,810	7,100
EL	Non-HRP	Mth 2	New	USD			6,500	6,500
EL	HRP	Mth 2	New	USD			7,150	6,500
EL	Non-HRP	Mths 3+	New	USD			6,500	6,500
EL	HRP	Mths 3+	New	USD			7,150	6,500
EL	Non-HRP	Mnth 8+	New	USD			6,500	6,500
EL	HRP	Mnth 8+	New	USD			7,150	6,500
INTEREST RATES - Outright Rates								
10 YR TREA NOTE TAS FUTURES (ZNS)								
ZNS	Non-HRP		Decrease	USD	2,000	2,000	1,875	1,875
ZNS	HRP		Decrease	USD	2,200	2,000	2,063	1,875
10Y TREASURY NOTE FUTURES (21)								
21	Non-HRP		Decrease	USD	2,000	2,000	1,875	1,875
21	HRP		Decrease	USD	2,200	2,000	2,063	1,875
10-YEAR YIELD FUTURES (10Y)								
10Y	Non-HRP		Decrease	USD	320	320	300	300
10Y	HRP		Decrease	USD	352	320	330	300
20-YEAR U.S. TREASURY BOND FUTURES (TWE)								
TWE	Non-HRP		Decrease	USD	4,500	4,500	4,300	4,300
TWE	HRP		Decrease	USD	4,950	4,500	4,730	4,300
5 YEAR TAS FUTURES (ZFT)								
ZFT	Non-HRP	All Months	Decrease	USD	1,300	1,300	1,250	1,250
ZFT	HRP	All Months	Decrease	USD	1,430	1,300	1,375	1,250
5 YR TREASURY NOTE FUTURES (25)								
25	Non-HRP	All Months	Decrease	USD	1,300	1,300	1,250	1,250
25	HRP	All Months	Decrease	USD	1,430	1,300	1,375	1,250
5-YEAR YIELD FUTURES (5YY)								
5YY	Non-HRP		Decrease	USD	320	320	310	310
5YY	HRP		Decrease	USD	352	320	341	310
EUR/USD CROSS CURRENCY BASIS (XEU)								
XEU	Non-HRP		New	USD			165	165
XEU	HRP		New	USD			182	165

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LONG TERM U.S. TREASURY BOND FUTURE (UBE)								
UBE	Non-HRP	All Months	Decrease	USD	5,500	5,500	5,150	5,150
UBE	HRP	All Months	Decrease	USD	6,050	5,500	5,665	5,150
MICRO LONG TERM US TREAS BOND FUT (MWN)								
MWN	Non-HRP		Decrease	USD	550	550	515	515
MWN	HRP		Decrease	USD	605	550	567	515
MICRO ULTRA 10-YEAR US TREASURY FUT (MTN)								
MTN	Non-HRP		Decrease	USD	260	260	255	255
MTN	HRP		Decrease	USD	286	260	281	255
ULTRA 10-YEAR U S TREASURY NOTE FUT (TN)								
TN	Non-HRP		Decrease	USD	2,800	2,800	2,550	2,550
TN	HRP		Decrease	USD	3,080	2,800	2,805	2,550
ULTRA 10-YR U S TREA TAS FUT (TNT)								
TNT	Non-HRP		Decrease	USD	2,800	2,800	2,550	2,550
TNT	HRP		Decrease	USD	3,080	2,800	2,805	2,550
ULTRA U.S TRES BOND TAS FUT (UBT)								
UBT	Non-HRP	All Months	Decrease	USD	5,500	5,500	5,150	5,150
UBT	HRP	All Months	Decrease	USD	6,050	5,500	5,665	5,150
METALS - Outright Rates								
ALUMINIUM EURO PREM DUTY-PAID FUT (EDP)								
EDP	Non-HRP	Month(s) 01	Increase	USD	700	700	800	800
EDP	HRP	Month(s) 01	Increase	USD	770	700	880	800
EDP	Non-HRP	Month(s) 02	Increase	USD	700	700	800	800
EDP	HRP	Month(s) 02	Increase	USD	770	700	880	800
EDP	Non-HRP	Month(s) 03-09	Increase	USD	700	700	800	800
EDP	HRP	Month(s) 03-09	Increase	USD	770	700	880	800
EDP	Non-HRP	Month(s) 10+	Increase	USD	600	600	700	700
EDP	HRP	Month(s) 10+	Increase	USD	660	600	770	700
SPODUMENE CIF CHINA (FST MKT) FUT (SPM)								
SPM	Non-HRP	Mth 1	Decrease	USD	1,300	1,300	1,000	1,000
SPM	HRP	Mth 1	Decrease	USD	1,430	1,300	1,100	1,000
SPM	Non-HRP	Mths 2-3	Decrease	USD	1,300	1,300	1,000	1,000
SPM	HRP	Mths 2-3	Decrease	USD	1,430	1,300	1,100	1,000
SPM	Non-HRP	Mths 4-6	Decrease	USD	1,300	1,300	1,000	1,000
SPM	HRP	Mths 4-6	Decrease	USD	1,430	1,300	1,100	1,000
SPM	Non-HRP	Mths 7+	Decrease	USD	1,300	1,300	1,000	1,000
SPM	HRP	Mths 7+	Decrease	USD	1,430	1,300	1,100	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CRYPTOCURRENCIES - Intra Spreads								
BITCOIN FUTURES - Months 2+ Consecutive Spread (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	5,000	5,000	4,000	4,000
BTC	HRP		Decrease	USD	5,500	5,000	4,400	4,000
BITCOIN FUTURES - Months 2+ Consecutive Spread (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	100	100	80	80
MBT	HRP		Decrease	USD	110	100	88	80
Bitcoin Month 1 vs Month 2 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	8,750	8,750	6,000	6,000
BTC	HRP		Decrease	USD	9,625	8,750	6,600	6,000
Bitcoin Month 1 vs Month 2 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	175	175	120	120
MBT	HRP		Decrease	USD	193	175	132	120
Bitcoin Month 1 vs Month 3 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	9,000	9,000	7,000	7,000
BTC	HRP		Decrease	USD	9,900	9,000	7,700	7,000
Bitcoin Month 1 vs Month 3 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	180	180	140	140
MBT	HRP		Decrease	USD	198	180	154	140
Bitcoin Month 1 vs Month 4 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	9,500	9,500	7,500	7,500
BTC	HRP		Decrease	USD	10,450	9,500	8,250	7,500
Bitcoin Month 1 vs Month 4 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	190	190	150	150
MBT	HRP		Decrease	USD	209	190	165	150
Bitcoin Month 1 vs Month 5 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	9,500	9,500	7,500	7,500
BTC	HRP		Decrease	USD	10,450	9,500	8,250	7,500
Bitcoin Month 1 vs Month 5 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	190	190	150	150
MBT	HRP		Decrease	USD	209	190	165	150
Bitcoin Month 1 vs Month 6 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	10,000	10,000	7,500	7,500
BTC	HRP		Decrease	USD	11,000	10,000	8,250	7,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Bitcoin Month 1 vs Month 6 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	200	200	150	150
MBT	HRP		Decrease	USD	220	200	165	150
Bitcoin Month 1 vs Month 7 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	10,000	10,000	8,000	8,000
BTC	HRP		Decrease	USD	11,000	10,000	8,800	8,000
Bitcoin Month 1 vs Month 7 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	200	200	160	160
MBT	HRP		Decrease	USD	220	200	176	160
Bitcoin Month 1 vs Month 8 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	8,000	8,000	7,000	7,000
BTC	HRP		Decrease	USD	8,800	8,000	7,700	7,000
Bitcoin Month 1 vs Month 8 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	160	160	140	140
MBT	HRP		Decrease	USD	176	160	154	140
Bitcoin Month 2 vs Month 4 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	5,000	5,000	4,000	4,000
BTC	HRP		Decrease	USD	5,500	5,000	4,400	4,000
Bitcoin Month 2 vs Month 4 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	100	100	80	80
MBT	HRP		Decrease	USD	110	100	88	80
Bitcoin Month 2 vs Month 5 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	5,000	5,000	4,000	4,000
BTC	HRP		Decrease	USD	5,500	5,000	4,400	4,000
Bitcoin Month 2 vs Month 5 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	100	100	80	80
MBT	HRP		Decrease	USD	110	100	88	80
Bitcoin Month 2 vs Month 6 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	5,000	5,000	4,000	4,000
BTC	HRP		Decrease	USD	5,500	5,000	4,400	4,000
Bitcoin Month 2 vs Month 6 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	100	100	80	80
MBT	HRP		Decrease	USD	110	100	88	80

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Bitcoin Month 2 vs Month 7 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	7,500	7,500	6,000	6,000
BTC	HRP		Decrease	USD	8,250	7,500	6,600	6,000
Bitcoin Month 2 vs Month 7 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	150	150	120	120
MBT	HRP		Decrease	USD	165	150	132	120
Bitcoin Month 2 vs Month 8 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	8,000	8,000	6,500	6,500
BTC	HRP		Decrease	USD	8,800	8,000	7,150	6,500
Bitcoin Month 2 vs Month 8 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	160	160	130	130
MBT	HRP		Decrease	USD	176	160	143	130
Bitcoin Month 3 vs Month 5 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	5,000	5,000	4,000	4,000
BTC	HRP		Decrease	USD	5,500	5,000	4,400	4,000
Bitcoin Month 3 vs Month 5 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	100	100	80	80
MBT	HRP		Decrease	USD	110	100	88	80
Bitcoin Month 3 vs Month 6 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	5,000	5,000	4,000	4,000
BTC	HRP		Decrease	USD	5,500	5,000	4,400	4,000
Bitcoin Month 3 vs Month 6 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	100	100	80	80
MBT	HRP		Decrease	USD	110	100	88	80
Bitcoin Month 3 vs Month 7 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	9,000	9,000	5,500	5,500
BTC	HRP		Decrease	USD	9,900	9,000	6,050	5,500
Bitcoin Month 3 vs Month 7 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	180	180	110	110
MBT	HRP		Decrease	USD	198	180	121	110
Bitcoin Month 3 vs Month 8 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	9,000	9,000	6,000	6,000
BTC	HRP		Decrease	USD	9,900	9,000	6,600	6,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Bitcoin Month 3 vs Month 8 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	180	180	120	120
MBT	HRP		Decrease	USD	198	180	132	120
Bitcoin Month 4 vs Month 6 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	5,000	5,000	4,000	4,000
BTC	HRP		Decrease	USD	5,500	5,000	4,400	4,000
Bitcoin Month 4 vs Month 6 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	100	100	80	80
MBT	HRP		Decrease	USD	110	100	88	80
Bitcoin Month 4 vs Month 7 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	7,000	7,000	5,500	5,500
BTC	HRP		Decrease	USD	7,700	7,000	6,050	5,500
Bitcoin Month 4 vs Month 7 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	140	140	110	110
MBT	HRP		Decrease	USD	154	140	121	110
Bitcoin Month 4 vs Month 8 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	7,000	7,000	6,000	6,000
BTC	HRP		Decrease	USD	7,700	7,000	6,600	6,000
Bitcoin Month 4 vs Month 8 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	140	140	120	120
MBT	HRP		Decrease	USD	154	140	132	120
Bitcoin Month 5 vs Month 7 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	6,000	6,000	5,000	5,000
BTC	HRP		Decrease	USD	6,600	6,000	5,500	5,000
Bitcoin Month 5 vs Month 7 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	120	120	100	100
MBT	HRP		Decrease	USD	132	120	110	100
Bitcoin Month 5 vs Month 8 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	6,500	6,500	5,000	5,000
BTC	HRP		Decrease	USD	7,150	6,500	5,500	5,000
Bitcoin Month 5 vs Month 8 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	130	130	100	100
MBT	HRP		Decrease	USD	143	130	110	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Bitcoin Month 6 vs Month 8 (BITCOIN FUTURES)								
BTC	Non-HRP		Decrease	USD	7,000	7,000	5,000	5,000
BTC	HRP		Decrease	USD	7,700	7,000	5,500	5,000
Bitcoin Month 6 vs Month 8 (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		Decrease	USD	140	140	100	100
MBT	HRP		Decrease	USD	154	140	110	100
Bitcoin Month 8+ vs Month 8+ (BITCOIN FUTURES)								
BTC	Non-HRP		New	USD			4,000	4,000
BTC	HRP		New	USD			4,400	4,000
Bitcoin Month 8+ vs Month 8+ (MICRO BITCOIN FUTURES)								
MBT	Non-HRP		New	USD			80	80
MBT	HRP		New	USD			88	80
Consecutive Spreads Month(s) 02+ (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	5,000	5,000	4,000	4,000
BTE	HRP		Decrease	EUR	5,500	5,000	4,400	4,000
Consecutive Spreads Month(s) 02+ (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	100	100	80	80
EBM	HRP		Decrease	EUR	110	100	88	80
Ether Month 1 vs Month 2 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	5,800	5,800	4,500	4,500
ETH	HRP		Decrease	USD	6,380	5,800	4,950	4,500
Ether Month 1 vs Month 2 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	12	12	9	9
MET	HRP		Decrease	USD	13	12	10	9
Ether Month 1 vs Month 3 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	6,500	6,500	5,000	5,000
ETH	HRP		Decrease	USD	7,150	6,500	5,500	5,000
Ether Month 1 vs Month 3 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	13	13	10	10
MET	HRP		Decrease	USD	14	13	11	10
Ether Month 1 vs Month 4 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	7,000	7,000	5,500	5,500
ETH	HRP		Decrease	USD	7,700	7,000	6,050	5,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Ether Month 1 vs Month 4 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	14	14	11	11
MET	HRP		Decrease	USD	15	14	12	11
Ether Month 1 vs Month 5 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	7,000	7,000	5,500	5,500
ETH	HRP		Decrease	USD	7,700	7,000	6,050	5,500
Ether Month 1 vs Month 5 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	14	14	11	11
MET	HRP		Decrease	USD	15	14	12	11
Ether Month 1 vs Month 6 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	7,800	7,800	5,500	5,500
ETH	HRP		Decrease	USD	8,580	7,800	6,050	5,500
Ether Month 1 vs Month 6 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	16	16	11	11
MET	HRP		Decrease	USD	17	16	12	11
Ether Month 1 vs Month 7 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	7,800	7,800	6,000	6,000
ETH	HRP		Decrease	USD	8,580	7,800	6,600	6,000
Ether Month 1 vs Month 7 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	16	16	12	12
MET	HRP		Decrease	USD	17	16	13	12
Ether Month 1 vs Month 8 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	7,800	7,800	6,000	6,000
ETH	HRP		Decrease	USD	8,580	7,800	6,600	6,000
Ether Month 1 vs Month 8 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	16	16	12	12
MET	HRP		Decrease	USD	17	16	13	12
Ether Month 2 vs Month 4 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	4,500	4,500	3,500	3,500
ETH	HRP		Decrease	USD	4,950	4,500	3,850	3,500
Ether Month 2 vs Month 4 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	9	9	7	7
MET	HRP		Decrease	USD	10	9	8	7

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Ether Month 2 vs Month 5 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	4,500	4,500	3,500	3,500
ETH	HRP		Decrease	USD	4,950	4,500	3,850	3,500
Ether Month 2 vs Month 5 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	9	9	7	7
MET	HRP		Decrease	USD	10	9	8	7
Ether Month 2 vs Month 6 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	4,500	4,500	3,500	3,500
ETH	HRP		Decrease	USD	4,950	4,500	3,850	3,500
Ether Month 2 vs Month 6 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	9	9	7	7
MET	HRP		Decrease	USD	10	9	8	7
Ether Month 2 vs Month 7 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	4,500	4,500	3,500	3,500
ETH	HRP		Decrease	USD	4,950	4,500	3,850	3,500
Ether Month 2 vs Month 7 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	9	9	7	7
MET	HRP		Decrease	USD	10	9	8	7
Ether Month 2 vs Month 8 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	5,200	5,200	4,000	4,000
ETH	HRP		Decrease	USD	5,720	5,200	4,400	4,000
Ether Month 2 vs Month 8 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	10	10	8	8
MET	HRP		Decrease	USD	11	10	9	8
Ether Month 3 vs Month 5 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	5,200	5,200	4,000	4,000
ETH	HRP		Decrease	USD	5,720	5,200	4,400	4,000
Ether Month 3 vs Month 5 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	10	10	8	8
MET	HRP		Decrease	USD	11	10	9	8
Ether Month 3 vs Month 6 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	5,200	5,200	4,000	4,000
ETH	HRP		Decrease	USD	5,720	5,200	4,400	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Ether Month 3 vs Month 6 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	10	10	8	8
MET	HRP		Decrease	USD	11	10	9	8
Ether Month 3 vs Month 7 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	5,200	5,200	4,000	4,000
ETH	HRP		Decrease	USD	5,720	5,200	4,400	4,000
Ether Month 3 vs Month 7 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	10	10	8	8
MET	HRP		Decrease	USD	11	10	9	8
Ether Month 3 vs Month 8 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	5,200	5,200	4,000	4,000
ETH	HRP		Decrease	USD	5,720	5,200	4,400	4,000
Ether Month 3 vs Month 8 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	10	10	8	8
MET	HRP		Decrease	USD	11	10	9	8
Ether Month 4 vs Month 6 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	5,200	5,200	4,000	4,000
ETH	HRP		Decrease	USD	5,720	5,200	4,400	4,000
Ether Month 4 vs Month 6 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	10	10	8	8
MET	HRP		Decrease	USD	11	10	9	8
Ether Month 4 vs Month 7 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	5,200	5,200	4,000	4,000
ETH	HRP		Decrease	USD	5,720	5,200	4,400	4,000
Ether Month 4 vs Month 7 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	10	10	8	8
MET	HRP		Decrease	USD	11	10	9	8
Ether Month 4 vs Month 8 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	5,200	5,200	4,000	4,000
ETH	HRP		Decrease	USD	5,720	5,200	4,400	4,000
Ether Month 4 vs Month 8 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	10	10	8	8
MET	HRP		Decrease	USD	11	10	9	8

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Ether Month 5 vs Month 7 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	4,250	4,250	3,500	3,500
ETH	HRP		Decrease	USD	4,675	4,250	3,850	3,500
Ether Month 5 vs Month 7 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	9	9	7	7
MET	HRP		Decrease	USD	9	9	8	7
Ether Month 5 vs Month 8 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	5,200	5,200	4,000	4,000
ETH	HRP		Decrease	USD	5,720	5,200	4,400	4,000
Ether Month 5 vs Month 8 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	10	10	8	8
MET	HRP		Decrease	USD	11	10	9	8
Ether Month 6 vs Month 8 (ETHER FUTURES)								
ETH	Non-HRP		Decrease	USD	5,200	5,200	4,000	4,000
ETH	HRP		Decrease	USD	5,720	5,200	4,400	4,000
Ether Month 6 vs Month 8 (MICRO ETHER FUTURES)								
MET	Non-HRP		Decrease	USD	10	10	8	8
MET	HRP		Decrease	USD	11	10	9	8
Ether Month 8+ vs Month8+ (ETHER FUTURES)								
ETH	Non-HRP		New	USD			3,500	3,500
ETH	HRP		New	USD			3,850	3,500
Ether Month 8+ vs Month8+ (MICRO ETHER FUTURES)								
MET	Non-HRP		New	USD			7	7
MET	HRP		New	USD			8	7
Month (s) 8+ vs Month (s) 8+ (BITCOIN EURO FUTURES)								
BTE	Non-HRP		New	EUR			4,000	4,000
BTE	HRP		New	EUR			4,400	4,000
Month (s) 8+ vs Month (s) 8+ (ETHER EURO FUTURES)								
ETE	Non-HRP		New	EUR			3,500	3,500
ETE	HRP		New	EUR			3,850	3,500
Month (s) 8+ vs Month (s) 8+ (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		New	EUR			80	80
EBM	HRP		New	EUR			88	80

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month (s) 8+ vs Month (s) 8+ (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		New	EUR			7	7
EEM	HRP		New	EUR			8	7
Month 7 vs Month (s) 8+ (BITCOIN EURO FUTURES)								
BTE	Non-HRP		New	EUR			4,000	4,000
BTE	HRP		New	EUR			4,400	4,000
Month 7 vs Month (s) 8+ (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		New	EUR			80	80
EBM	HRP		New	EUR			88	80
Month 7 vs Month(s) 8+ (ETHER EURO FUTURES)								
ETE	Non-HRP		New	EUR			3,500	3,500
ETE	HRP		New	EUR			3,850	3,500
Month 7 vs Month(s) 8+ (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		New	EUR			7	7
EEM	HRP		New	EUR			8	7
Month(s) 01 vs Month(s) 02 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	8,750	8,750	6,000	6,000
BTE	HRP		Decrease	EUR	9,625	8,750	6,600	6,000
Month(s) 01 vs Month(s) 02 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	5,800	5,800	4,500	4,500
ETE	HRP		Decrease	EUR	6,380	5,800	4,950	4,500
Month(s) 01 vs Month(s) 02 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	175	175	120	120
EBM	HRP		Decrease	EUR	193	175	132	120
Month(s) 01 vs Month(s) 02 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	12	12	9	9
EEM	HRP		Decrease	EUR	13	12	10	9
Month(s) 01 vs Month(s) 03 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	9,000	9,000	7,000	7,000
BTE	HRP		Decrease	EUR	9,900	9,000	7,700	7,000
Month(s) 01 vs Month(s) 03 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	6,500	6,500	5,000	5,000
ETE	HRP		Decrease	EUR	7,150	6,500	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								
Month(s) 01 vs Month(s) 03 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	180	180	140	140
EBM	HRP		Decrease	EUR	198	180	154	140
Month(s) 01 vs Month(s) 03 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	13	13	10	10
EEM	HRP		Decrease	EUR	14	13	11	10
Month(s) 01 vs Month(s) 04 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	9,500	9,500	7,500	7,500
BTE	HRP		Decrease	EUR	10,450	9,500	8,250	7,500
Month(s) 01 vs Month(s) 04 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	7,000	7,000	5,500	5,500
ETE	HRP		Decrease	EUR	7,700	7,000	6,050	5,500
Month(s) 01 vs Month(s) 04 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	190	190	150	150
EBM	HRP		Decrease	EUR	209	190	165	150
Month(s) 01 vs Month(s) 04 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	14	14	11	11
EEM	HRP		Decrease	EUR	15	14	12	11
Month(s) 01 vs Month(s) 05 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	9,500	9,500	7,500	7,500
BTE	HRP		Decrease	EUR	10,450	9,500	8,250	7,500
Month(s) 01 vs Month(s) 05 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	7,000	7,000	5,500	5,500
ETE	HRP		Decrease	EUR	7,700	7,000	6,050	5,500
Month(s) 01 vs Month(s) 05 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	190	190	150	150
EBM	HRP		Decrease	EUR	209	190	165	150
Month(s) 01 vs Month(s) 05 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	14	14	11	11
EEM	HRP		Decrease	EUR	15	14	12	11
Month(s) 01 vs Month(s) 06 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	10,000	10,000	7,500	7,500
BTE	HRP		Decrease	EUR	11,000	10,000	8,250	7,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month(s) 01 vs Month(s) 06 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	7,800	7,800	5,500	5,500
ETE	HRP		Decrease	EUR	8,580	7,800	6,050	5,500
Month(s) 01 vs Month(s) 06 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	200	200	150	150
EBM	HRP		Decrease	EUR	220	200	165	150
Month(s) 01 vs Month(s) 06 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	16	16	11	11
EEM	HRP		Decrease	EUR	17	16	12	11
Month(s) 01 vs Month(s) 07 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	10,000	10,000	8,000	8,000
BTE	HRP		Decrease	EUR	11,000	10,000	8,800	8,000
Month(s) 01 vs Month(s) 07 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	7,800	7,800	6,000	6,000
ETE	HRP		Decrease	EUR	8,580	7,800	6,600	6,000
Month(s) 01 vs Month(s) 07 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	200	200	160	160
EBM	HRP		Decrease	EUR	220	200	176	160
Month(s) 01 vs Month(s) 07 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	16	16	12	12
EEM	HRP		Decrease	EUR	17	16	13	12
Month(s) 01 vs Month(s) 08+ (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	8,000	8,000	7,000	7,000
BTE	HRP		Decrease	EUR	8,800	8,000	7,700	7,000
Month(s) 01 vs Month(s) 08+ (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	7,800	7,800	6,000	6,000
ETE	HRP		Decrease	EUR	8,580	7,800	6,600	6,000
Month(s) 01 vs Month(s) 08+ (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	160	160	140	140
EBM	HRP		Decrease	EUR	176	160	154	140
Month(s) 01 vs Month(s) 08+ (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	16	16	12	12
EEM	HRP		Decrease	EUR	17	16	13	12

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month(s) 02 vs Month(s) 04 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	5,000	5,000	4,000	4,000
BTE	HRP		Decrease	EUR	5,500	5,000	4,400	4,000
Month(s) 02 vs Month(s) 04 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	4,500	4,500	3,500	3,500
ETE	HRP		Decrease	EUR	4,950	4,500	3,850	3,500
Month(s) 02 vs Month(s) 04 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	100	100	80	80
EBM	HRP		Decrease	EUR	110	100	88	80
Month(s) 02 vs Month(s) 04 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	9	9	7	7
EEM	HRP		Decrease	EUR	10	9	8	7
Month(s) 02 vs Month(s) 05 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	5,000	5,000	4,000	4,000
BTE	HRP		Decrease	EUR	5,500	5,000	4,400	4,000
Month(s) 02 vs Month(s) 05 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	4,500	4,500	3,500	3,500
ETE	HRP		Decrease	EUR	4,950	4,500	3,850	3,500
Month(s) 02 vs Month(s) 05 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	100	100	80	80
EBM	HRP		Decrease	EUR	110	100	88	80
Month(s) 02 vs Month(s) 05 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	9	9	7	7
EEM	HRP		Decrease	EUR	10	9	8	7
Month(s) 02 vs Month(s) 06 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	5,000	5,000	4,000	4,000
BTE	HRP		Decrease	EUR	5,500	5,000	4,400	4,000
Month(s) 02 vs Month(s) 06 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	4,500	4,500	3,500	3,500
ETE	HRP		Decrease	EUR	4,950	4,500	3,850	3,500
Month(s) 02 vs Month(s) 06 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	100	100	80	80
EBM	HRP		Decrease	EUR	110	100	88	80

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month(s) 02 vs Month(s) 06 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	9	9	7	7
EEM	HRP		Decrease	EUR	10	9	8	7
Month(s) 02 vs Month(s) 07 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	7,500	7,500	6,000	6,000
BTE	HRP		Decrease	EUR	8,250	7,500	6,600	6,000
Month(s) 02 vs Month(s) 07 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	4,500	4,500	3,500	3,500
ETE	HRP		Decrease	EUR	4,950	4,500	3,850	3,500
Month(s) 02 vs Month(s) 07 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	150	150	120	120
EBM	HRP		Decrease	EUR	165	150	132	120
Month(s) 02 vs Month(s) 07 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	9	9	7	7
EEM	HRP		Decrease	EUR	10	9	8	7
Month(s) 02 vs Month(s) 08+ (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	8,000	8,000	6,500	6,500
BTE	HRP		Decrease	EUR	8,800	8,000	7,150	6,500
Month(s) 02 vs Month(s) 08+ (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	5,200	5,200	4,000	4,000
ETE	HRP		Decrease	EUR	5,720	5,200	4,400	4,000
Month(s) 02 vs Month(s) 08+ (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	160	160	130	130
EBM	HRP		Decrease	EUR	176	160	143	130
Month(s) 02 vs Month(s) 08+ (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	10	10	8	8
EEM	HRP		Decrease	EUR	11	10	9	8
Month(s) 03 vs Month(s) 05 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	5,000	5,000	4,000	4,000
BTE	HRP		Decrease	EUR	5,500	5,000	4,400	4,000
Month(s) 03 vs Month(s) 05 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	5,200	5,200	4,000	4,000
ETE	HRP		Decrease	EUR	5,720	5,200	4,400	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month(s) 03 vs Month(s) 05 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	100	100	80	80
EBM	HRP		Decrease	EUR	110	100	88	80
Month(s) 03 vs Month(s) 05 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	10	10	8	8
EEM	HRP		Decrease	EUR	11	10	9	8
Month(s) 03 vs Month(s) 06 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	5,000	5,000	4,000	4,000
BTE	HRP		Decrease	EUR	5,500	5,000	4,400	4,000
Month(s) 03 vs Month(s) 06 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	5,200	5,200	4,000	4,000
ETE	HRP		Decrease	EUR	5,720	5,200	4,400	4,000
Month(s) 03 vs Month(s) 06 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	100	100	80	80
EBM	HRP		Decrease	EUR	110	100	88	80
Month(s) 03 vs Month(s) 06 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	10	10	8	8
EEM	HRP		Decrease	EUR	11	10	9	8
Month(s) 03 vs Month(s) 07 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	9,000	9,000	5,500	5,500
BTE	HRP		Decrease	EUR	9,900	9,000	6,050	5,500
Month(s) 03 vs Month(s) 07 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	5,200	5,200	4,000	4,000
ETE	HRP		Decrease	EUR	5,720	5,200	4,400	4,000
Month(s) 03 vs Month(s) 07 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	180	180	110	110
EBM	HRP		Decrease	EUR	198	180	121	110
Month(s) 03 vs Month(s) 07 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	10	10	8	8
EEM	HRP		Decrease	EUR	11	10	9	8
Month(s) 03 vs Month(s) 08+ (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	9,000	9,000	6,000	6,000
BTE	HRP		Decrease	EUR	9,900	9,000	6,600	6,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month(s) 03 vs Month(s) 08+ (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	5,200	5,200	4,000	4,000
ETE	HRP		Decrease	EUR	5,720	5,200	4,400	4,000
Month(s) 03 vs Month(s) 08+ (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	180	180	120	120
EBM	HRP		Decrease	EUR	198	180	132	120
Month(s) 03 vs Month(s) 08+ (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	10	10	8	8
EEM	HRP		Decrease	EUR	11	10	9	8
Month(s) 04 vs Month(s) 06 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	5,000	5,000	4,000	4,000
BTE	HRP		Decrease	EUR	5,500	5,000	4,400	4,000
Month(s) 04 vs Month(s) 06 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	5,200	5,200	4,000	4,000
ETE	HRP		Decrease	EUR	5,720	5,200	4,400	4,000
Month(s) 04 vs Month(s) 06 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	100	100	80	80
EBM	HRP		Decrease	EUR	110	100	88	80
Month(s) 04 vs Month(s) 06 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	10	10	8	8
EEM	HRP		Decrease	EUR	11	10	9	8
Month(s) 04 vs Month(s) 07 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	7,000	7,000	5,500	5,500
BTE	HRP		Decrease	EUR	7,700	7,000	6,050	5,500
Month(s) 04 vs Month(s) 07 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	5,200	5,200	4,000	4,000
ETE	HRP		Decrease	EUR	5,720	5,200	4,400	4,000
Month(s) 04 vs Month(s) 07 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	140	140	110	110
EBM	HRP		Decrease	EUR	154	140	121	110
Month(s) 04 vs Month(s) 07 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	10	10	8	8
EEM	HRP		Decrease	EUR	11	10	9	8

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month(s) 04 vs Month(s) 08+ (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	7,000	7,000	6,000	6,000
BTE	HRP		Decrease	EUR	7,700	7,000	6,600	6,000
Month(s) 04 vs Month(s) 08+ (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	5,200	5,200	4,000	4,000
ETE	HRP		Decrease	EUR	5,720	5,200	4,400	4,000
Month(s) 04 vs Month(s) 08+ (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	140	140	120	120
EBM	HRP		Decrease	EUR	154	140	132	120
Month(s) 04 vs Month(s) 08+ (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	10	10	8	8
EEM	HRP		Decrease	EUR	11	10	9	8
Month(s) 05 vs Month(s) 07 (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	6,000	6,000	5,000	5,000
BTE	HRP		Decrease	EUR	6,600	6,000	5,500	5,000
Month(s) 05 vs Month(s) 07 (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	4,250	4,250	3,500	3,500
ETE	HRP		Decrease	EUR	4,675	4,250	3,850	3,500
Month(s) 05 vs Month(s) 07 (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	120	120	100	100
EBM	HRP		Decrease	EUR	132	120	110	100
Month(s) 05 vs Month(s) 07 (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	9	9	7	7
EEM	HRP		Decrease	EUR	9	9	8	7
Month(s) 05 vs Month(s) 08+ (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	6,500	6,500	5,000	5,000
BTE	HRP		Decrease	EUR	7,150	6,500	5,500	5,000
Month(s) 05 vs Month(s) 08+ (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	5,200	5,200	4,000	4,000
ETE	HRP		Decrease	EUR	5,720	5,200	4,400	4,000
Month(s) 05 vs Month(s) 08+ (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	130	130	100	100
EBM	HRP		Decrease	EUR	143	130	110	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month(s) 05 vs Month(s) 08+ (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	10	10	8	8
EEM	HRP		Decrease	EUR	11	10	9	8
Month(s) 06 vs Month(s) 08+ (BITCOIN EURO FUTURES)								
BTE	Non-HRP		Decrease	EUR	7,000	7,000	5,000	5,000
BTE	HRP		Decrease	EUR	7,700	7,000	5,500	5,000
Month(s) 06 vs Month(s) 08+ (ETHER EURO FUTURES)								
ETE	Non-HRP		Decrease	EUR	5,200	5,200	4,000	4,000
ETE	HRP		Decrease	EUR	5,720	5,200	4,400	4,000
Month(s) 06 vs Month(s) 08+ (MICRO BITCOIN EURO FUTURES)								
EBM	Non-HRP		Decrease	EUR	140	140	100	100
EBM	HRP		Decrease	EUR	154	140	110	100
Month(s) 06 vs Month(s) 08+ (MICRO ETHER EURO FUTURES)								
EEM	Non-HRP		Decrease	EUR	10	10	8	8
EEM	HRP		Decrease	EUR	11	10	9	8

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

ETHANOL - Intra Spreads

(DENATURED FUEL ETHANOL FUTURES)

EL	Non-HRP		New	USD			2,400	2,400
EL	Non-HRP		New	USD			2,800	2,800
EL	Non-HRP		New	USD			5,500	5,500
EL	HRP		New	USD			2,640	2,400
EL	HRP		New	USD			3,080	2,800
EL	HRP		New	USD			6,050	5,500

Denatured Fuel Ethanol Futures (NY-EL) - 1 vs 2 (DENATURED FUEL ETHANOL FUTURES)

EL	Non-HRP		New	USD			3,700	3,700
EL	HRP		New	USD			4,070	3,700

Denatured Fuel Ethanol Futures (NY-EL) - 1 vs 3 (DENATURED FUEL ETHANOL FUTURES)

EL	Non-HRP		New	USD			4,100	4,100
EL	HRP		New	USD			4,510	4,100

Denatured Fuel Ethanol Futures (NY-EL) - 2 vs 3 (DENATURED FUEL ETHANOL FUTURES)

EL	Non-HRP		New	USD			1,800	1,800
EL	HRP		New	USD			1,980	1,800

Denatured Fuel Ethanol Futures (NY-EL) - 3 vs 3+ (DENATURED FUEL ETHANOL FUTURES)

EL	Non-HRP		New	USD			1,800	1,800
EL	HRP		New	USD			1,980	1,800

Denatured Fuel Ethanol Futures (NY-EL) - All Consecutive Months 2+ (DENATURED FUEL ETHANOL FUTURES)

EL	Non-HRP		New	USD			1,100	1,100
EL	HRP		New	USD			1,210	1,100

INTEREST RATES - Intra Spreads

EUR/USD Cross Currency Basis Futures (XEU) - Calendar Spreads All Quarters (EUR/USD CROSS CURRENCY BASIS)

XEU	Non-HRP		New	USD			40	40
XEU	HRP		New	USD			44	40

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-AUP Mnth(s) 01-21 vs. Mnth(s) 01-21 (ALUMINUM MW TRANS PREM PLATTS FUT)								
AUP	Non-HRP		Increase	USD	800	800	1,000	1,000
AUP	HRP		Increase	USD	880	800	1,100	1,000
CX-AUP Mnth(s) 01-21 vs. Mnth(s) 22+ (ALUMINUM MW TRANS PREM PLATTS FUT)								
AUP	Non-HRP		Increase	USD	800	800	1,000	1,000
AUP	HRP		Increase	USD	880	800	1,100	1,000
CX-EDP All Months (ALUMINIUM EURO PREM DUTY-PAID FUT)								
EDP	Non-HRP		Increase	USD	700	700	800	800
EDP	HRP		Increase	USD	770	700	880	800
CX-GC Mnth(s) 01 vs. CX-GC Mnth(s) 02-04 (1 OUNCE GOLD FUTURES)								
1OZ	Non-HRP		Increase	USD	3	3	4	4
1OZ	HRP		Increase	USD	3	3	4	4
CX-GC Mnth(s) 01 vs. CX-GC Mnth(s) 02-04 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Increase	USD	300	300	350	350
GC	HRP		Increase	USD	330	300	385	350
CX-GC Mnth(s) 01 vs. CX-GC Mnth(s) 02-04 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Increase	USD	300	300	350	350
GCT	HRP		Increase	USD	330	300	385	350
CX-GC Mnth(s) 01 vs. CX-GC Mnth(s) 02-04 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Increase	USD	150	150	175	175
QO	HRP		Increase	USD	165	150	193	175
CX-GC Mnth(s) 01 vs. CX-GC Mnth(s) 02-04 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Increase	USD	300	300	350	350
GCD	HRP		Increase	USD	330	300	385	350
CX-GC Mnth(s) 01 vs. CX-GC Mnth(s) 02-04 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Increase	USD	30	30	35	35
MGC	HRP		Increase	USD	33	30	39	35
CX-GC Mnth(s) 01 vs. CX-GC Mnth(s) 02-04 (MICRO GOLD TAS)								
MGT	Non-HRP		Increase	USD	30	30	35	35
MGT	HRP		Increase	USD	33	30	39	35
CX-GC Mnth(s) 01 vs. CX-GC Mnth(s) 05-07 (1 OUNCE GOLD FUTURES)								
1OZ	Non-HRP		Increase	USD	5	5	6	6
1OZ	HRP		Increase	USD	5	5	6	6

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 05-07 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Increase	USD	450	450	550	550
GC	HRP		Increase	USD	495	450	605	550
CX-GC Mnths 01 vs. CX-GC Mnths 05-07 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Increase	USD	450	450	550	550
GCT	HRP		Increase	USD	495	450	605	550
CX-GC Mnths 01 vs. CX-GC Mnths 05-07 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Increase	USD	225	225	275	275
QO	HRP		Increase	USD	248	225	303	275
CX-GC Mnths 01 vs. CX-GC Mnths 05-07 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Increase	USD	450	450	550	550
GCD	HRP		Increase	USD	495	450	605	550
CX-GC Mnths 01 vs. CX-GC Mnths 05-07 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Increase	USD	45	45	55	55
MGC	HRP		Increase	USD	50	45	61	55
CX-GC Mnths 01 vs. CX-GC Mnths 05-07 (MICRO GOLD TAS)								
MGT	Non-HRP		Increase	USD	45	45	55	55
MGT	HRP		Increase	USD	50	45	61	55
CX-GC Mnths 01 vs. CX-GC Mnths 08-12 (1 OUNCE GOLD FUTURES)								
1OZ	Non-HRP		Increase	USD	7	7	8	8
1OZ	HRP		Increase	USD	7	7	9	8
CX-GC Mnths 01 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Increase	USD	650	650	800	800
GC	HRP		Increase	USD	715	650	880	800
CX-GC Mnths 01 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Increase	USD	650	650	800	800
GCT	HRP		Increase	USD	715	650	880	800
CX-GC Mnths 01 vs. CX-GC Mnths 08-12 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Increase	USD	325	325	400	400
QO	HRP		Increase	USD	358	325	440	400
CX-GC Mnths 01 vs. CX-GC Mnths 08-12 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Increase	USD	650	650	800	800
GCD	HRP		Increase	USD	715	650	880	800

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		Increase	USD	65	65	80	80
MGC	HRP		Increase	USD	72	65	88	80
CX-GC Mnths 01 vs. CX-GC Mnths 08-12 (MICRO GOLD TAS)								
MGT	Non-HRP		Increase	USD	65	65	80	80
MGT	HRP		Increase	USD	72	65	88	80
CX-GC Mnths 02-04 vs. CX-GC Mnths 02-04 (1 OUNCE GOLD FUTURES)								
1OZ	Non-HRP		Increase	USD	3	3	4	4
1OZ	HRP		Increase	USD	3	3	4	4
CX-GC Mnths 02-04 vs. CX-GC Mnths 02-04 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Increase	USD	300	300	350	350
GC	HRP		Increase	USD	330	300	385	350
CX-GC Mnths 02-04 vs. CX-GC Mnths 02-04 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Increase	USD	300	300	350	350
GCT	HRP		Increase	USD	330	300	385	350
CX-GC Mnths 02-04 vs. CX-GC Mnths 02-04 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Increase	USD	150	150	175	175
QO	HRP		Increase	USD	165	150	193	175
CX-GC Mnths 02-04 vs. CX-GC Mnths 02-04 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Increase	USD	300	300	350	350
GCD	HRP		Increase	USD	330	300	385	350
CX-GC Mnths 02-04 vs. CX-GC Mnths 02-04 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Increase	USD	30	30	35	35
MGC	HRP		Increase	USD	33	30	39	35
CX-GC Mnths 02-04 vs. CX-GC Mnths 02-04 (MICRO GOLD TAS)								
MGT	Non-HRP		Increase	USD	30	30	35	35
MGT	HRP		Increase	USD	33	30	39	35
CX-GC Mnths 02-04 vs. CX-GC Mnths 05-07 (1 OUNCE GOLD FUTURES)								
1OZ	Non-HRP		Increase	USD	4	4	5	5
1OZ	HRP		Increase	USD	4	4	5	5
CX-GC Mnths 02-04 vs. CX-GC Mnths 05-07 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Increase	USD	350	350	450	450
GC	HRP		Increase	USD	385	350	495	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 02-04 vs. CX-GC Mnths 05-07 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Increase	USD	350	350	450	450
GCT	HRP		Increase	USD	385	350	495	450
CX-GC Mnths 02-04 vs. CX-GC Mnths 05-07 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Increase	USD	175	175	225	225
QO	HRP		Increase	USD	193	175	248	225
CX-GC Mnths 02-04 vs. CX-GC Mnths 05-07 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Increase	USD	350	350	450	450
GCD	HRP		Increase	USD	385	350	495	450
CX-GC Mnths 02-04 vs. CX-GC Mnths 05-07 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Increase	USD	35	35	45	45
MGC	HRP		Increase	USD	39	35	50	45
CX-GC Mnths 02-04 vs. CX-GC Mnths 05-07 (MICRO GOLD TAS)								
MGT	Non-HRP		Increase	USD	35	35	45	45
MGT	HRP		Increase	USD	39	35	50	45
CX-GC Mnths 02-04 vs. CX-GC Mnths 08-12 (1 OUNCE GOLD FUTURES)								
1OZ	Non-HRP		Increase	USD	7	7	8	8
1OZ	HRP		Increase	USD	7	7	9	8
CX-GC Mnths 02-04 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Increase	USD	650	650	800	800
GC	HRP		Increase	USD	715	650	880	800
CX-GC Mnths 02-04 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Increase	USD	650	650	800	800
GCT	HRP		Increase	USD	715	650	880	800
CX-GC Mnths 02-04 vs. CX-GC Mnths 08-12 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Increase	USD	325	325	400	400
QO	HRP		Increase	USD	358	325	440	400
CX-GC Mnths 02-04 vs. CX-GC Mnths 08-12 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Increase	USD	650	650	800	800
GCD	HRP		Increase	USD	715	650	880	800
CX-GC Mnths 02-04 vs. CX-GC Mnths 08-12 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Increase	USD	65	65	80	80
MGC	HRP		Increase	USD	72	65	88	80

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 02-04 vs. CX-GC Mnths 08-12 (MICRO GOLD TAS)								
MGT	Non-HRP		Increase	USD	65	65	80	80
MGT	HRP		Increase	USD	72	65	88	80
CX-GC Mnths 05-07 vs. CX-GC Mnths 08-12 (1 OUNCE GOLD FUTURES)								
1OZ	Non-HRP		Increase	USD	5	5	6	6
1OZ	HRP		Increase	USD	6	5	7	6
CX-GC Mnths 05-07 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Increase	USD	500	500	600	600
GC	HRP		Increase	USD	550	500	660	600
CX-GC Mnths 05-07 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Increase	USD	500	500	600	600
GCT	HRP		Increase	USD	550	500	660	600
CX-GC Mnths 05-07 vs. CX-GC Mnths 08-12 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Increase	USD	250	250	300	300
QO	HRP		Increase	USD	275	250	330	300
CX-GC Mnths 05-07 vs. CX-GC Mnths 08-12 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Increase	USD	500	500	600	600
GCD	HRP		Increase	USD	550	500	660	600
CX-GC Mnths 05-07 vs. CX-GC Mnths 08-12 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Increase	USD	50	50	60	60
MGC	HRP		Increase	USD	55	50	66	60
CX-GC Mnths 05-07 vs. CX-GC Mnths 08-12 (MICRO GOLD TAS)								
MGT	Non-HRP		Increase	USD	50	50	60	60
MGT	HRP		Increase	USD	55	50	66	60
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (1 OUNCE GOLD FUTURES)								
1OZ	Non-HRP		Increase	USD	4	4	5	5
1OZ	HRP		Increase	USD	4	4	6	5
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD FUTURES)								
GC	Non-HRP		Increase	USD	400	400	500	500
GC	HRP		Increase	USD	440	400	550	500
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Non-HRP		Increase	USD	400	400	500	500
GCT	HRP		Increase	USD	440	400	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 08-12 vs. CX-GC Mnths 08-12 (E-MINI GOLD FUTURES)								
QO	Non-HRP		Increase	USD	200	200	250	250
QO	HRP		Increase	USD	220	200	275	250
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (GOLD LONDON TAM FIRST PM)								
GCD	Non-HRP		Increase	USD	400	400	500	500
GCD	HRP		Increase	USD	440	400	550	500
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (MICRO GOLD FUTURES)								
MGC	Non-HRP		Increase	USD	40	40	50	50
MGC	HRP		Increase	USD	44	40	55	50
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (MICRO GOLD TAS)								
MGT	Non-HRP		Increase	USD	40	40	50	50
MGT	HRP		Increase	USD	44	40	55	50
CX-LTH Month(s) 01 vs Month(s) 02-03 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	1,700	1,700	1,300	1,300
LTH	HRP		Decrease	USD	1,870	1,700	1,430	1,300
CX-LTH Month(s) 01 vs Month(s) 04-06 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	1,700	1,700	1,300	1,300
LTH	HRP		Decrease	USD	1,870	1,700	1,430	1,300
CX-LTH Month(s) 01 vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	1,700	1,700	1,300	1,300
LTH	HRP		Decrease	USD	1,870	1,700	1,430	1,300
CX-LTH Month(s) 02-03 vs Month(s) 02-03 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	1,500	1,500	1,200	1,200
LTH	HRP		Decrease	USD	1,650	1,500	1,320	1,200
CX-LTH Month(s) 02-03 vs Month(s) 04-06 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	1,500	1,500	1,200	1,200
LTH	HRP		Decrease	USD	1,650	1,500	1,320	1,200
CX-LTH Month(s) 02-03 vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	1,500	1,500	1,200	1,200
LTH	HRP		Decrease	USD	1,650	1,500	1,320	1,200
CX-LTH Month(s) 04-06 vs Month(s) 04-06 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	1,200	1,200	1,000	1,000
LTH	HRP		Decrease	USD	1,320	1,200	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								
CX-LTH Month(s) 04-06 vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	1,200	1,200	1,000	1,000
LTH	HRP		Decrease	USD	1,320	1,200	1,100	1,000
CX-LTH Month(s) 07+ vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	1,200	1,200	1,000	1,000
LTH	HRP		Decrease	USD	1,320	1,200	1,100	1,000
CX-MOX T1 vs T2 (MOLYBDENUM OXIDE PLATTS FUT)								
MOX	Non-HRP		Decrease	USD	2,000	2,000	1,500	1,500
MOX	HRP		Decrease	USD	2,200	2,000	1,650	1,500
CX-MOX T2 vs T2 (MOLYBDENUM OXIDE PLATTS FUT)								
MOX	Non-HRP		Decrease	USD	2,000	2,000	1,500	1,500
MOX	HRP		Decrease	USD	2,200	2,000	1,650	1,500
LTC Month 1 vs 2~3 (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	2,500	2,500	2,000	2,000
LTC	HRP		Decrease	USD	2,750	2,500	2,200	2,000
LTC Month 1 vs 4~6 (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	2,500	2,500	2,000	2,000
LTC	HRP		Decrease	USD	2,750	2,500	2,200	2,000
LTC Month 1 vs 7+ (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	2,500	2,500	2,000	2,000
LTC	HRP		Decrease	USD	2,750	2,500	2,200	2,000
LTC Month 2~3 vs 2~3 (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	2,000	2,000	1,500	1,500
LTC	HRP		Decrease	USD	2,200	2,000	1,650	1,500
LTC Month 2~3 vs 4~6 (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	2,000	2,000	1,500	1,500
LTC	HRP		Decrease	USD	2,200	2,000	1,650	1,500
LTC Month 2~3 vs 7+ (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	2,000	2,000	1,500	1,500
LTC	HRP		Decrease	USD	2,200	2,000	1,650	1,500
LTC Month 4~6 vs 4~6 (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
LTC	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								
LTC Month 4-6 vs 7+ (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
LTC	HRP		Decrease	USD	1,650	1,500	1,100	1,000
Months 01 vs. Months 02-03 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	2,000	2,000	1,300	1,300
COB	HRP		Decrease	USD	2,200	2,000	1,430	1,300
Months 01 vs. Months 04-06 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	2,000	2,000	1,300	1,300
COB	HRP		Decrease	USD	2,200	2,000	1,430	1,300
Months 01 vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	2,000	2,000	1,300	1,300
COB	HRP		Decrease	USD	2,200	2,000	1,430	1,300
Months 02-03 vs. Months 02-03 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	2,000	2,000	1,300	1,300
COB	HRP		Decrease	USD	2,200	2,000	1,430	1,300
Months 02-03 vs. Months 04-06 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	2,000	2,000	1,300	1,300
COB	HRP		Decrease	USD	2,200	2,000	1,430	1,300
Months 02-03 vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	2,000	2,000	1,300	1,300
COB	HRP		Decrease	USD	2,200	2,000	1,430	1,300
Months 04-06 vs. Months 04-06 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	2,000	2,000	1,300	1,300
COB	HRP		Decrease	USD	2,200	2,000	1,430	1,300
Months 04-06 vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	2,000	2,000	1,300	1,300
COB	HRP		Decrease	USD	2,200	2,000	1,430	1,300
Months 07+ vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	2,000	2,000	1,300	1,300
COB	HRP		Decrease	USD	2,200	2,000	1,430	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
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Short Option Minimum (SOM) Rate

ETHANOL - Short Option Minimum (SOM) Rate

DENATURED FUEL ETHANOL FUTURES (EL, OEL) - SOM

Clearing Member Rate		New			44.000	40.000
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SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
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Volatility Scan (volScan) Rate

ETHANOL - Volatility Scan (volScan) Rate

DENATURED FUEL ETHANOL FUTURES (EL, OEL) - volScan

Clearing Member Rate	Mth 1	New				40.000%
Clearing Member Rate	Mth 2	New				30.000%
Clearing Member Rate	Mths 3+	New				25.000%
Clearing Member Rate	Mnth 8+	New				25.000%