



23-376

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Tuesday, December 19, 2023

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

Wednesday, December 20, 2023.

Current rates as of:

Tuesday, December 19, 2023.

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	8,000	8,000	8,400	8,400
ADM	HRP	Month 1	Increase	USD	8,800	8,000	9,240	8,400
ADM	Non-HRP	Months 2+	Increase	USD	8,000	8,000	8,400	8,400
ADM	HRP	Months 2+	Increase	USD	8,800	8,000	9,240	8,400
ADJ INT RATE DOW TOT RTN FUTURES (ADR)								
ADR	Non-HRP	Month 1	Increase	USD	8,000	8,000	8,400	8,400
ADR	HRP	Month 1	Increase	USD	8,800	8,000	9,240	8,400
ADR	Non-HRP	Months 2+	Increase	USD	8,000	8,000	8,400	8,400
ADR	HRP	Months 2+	Increase	USD	8,800	8,000	9,240	8,400
ADJ INT RATE FOR NASDAQ 100 RTN MKR (AQM)								
AQM	Non-HRP		Increase	USD	16,800	16,800	17,700	17,700
AQM	HRP		Increase	USD	18,480	16,800	19,470	17,700
AQM	Non-HRP	Months 2+	Increase	USD	16,800	16,800	17,700	17,700
AQM	HRP	Months 2+	Increase	USD	18,480	16,800	19,470	17,700
ADJ INT RATE FOR NASDAQ 100 T RET (AQR)								
AQR	Non-HRP		Increase	USD	16,800	16,800	17,700	17,700
AQR	HRP		Increase	USD	18,480	16,800	19,470	17,700
AQR	Non-HRP	Months 2+	Increase	USD	16,800	16,800	17,700	17,700
AQR	HRP	Months 2+	Increase	USD	18,480	16,800	19,470	17,700
ADJ INT RATE RUSS 2000 TOT RET (A2R)								
A2R	Non-HRP	Month 1	Increase	USD	6,200	6,200	6,500	6,500
A2R	HRP	Month 1	Increase	USD	6,820	6,200	7,150	6,500
A2R	Non-HRP	Months 2+	Increase	USD	6,200	6,200	6,500	6,500
A2R	HRP	Months 2+	Increase	USD	6,820	6,200	7,150	6,500
ADJ INT RATE RUSS 2000 TOT RET MKR (A2M)								
A2M	Non-HRP	Month 1	Increase	USD	6,200	6,200	6,500	6,500
A2M	HRP	Month 1	Increase	USD	6,820	6,200	7,150	6,500
A2M	Non-HRP	Months 2+	Increase	USD	6,200	6,200	6,500	6,500
A2M	HRP	Months 2+	Increase	USD	6,820	6,200	7,150	6,500
ADJUSTED INT RATE S&P500 TOTAL RET (ASR)								
ASR	Non-HRP		Increase	USD	11,200	11,200	11,800	11,800
ASR	HRP		Increase	USD	12,320	11,200	12,980	11,800
BTIC ADJ INT RATE DOW 30 TOT RTN (ADT)								
ADT	Non-HRP	Month 1	Increase	USD	8,000	8,000	8,400	8,400

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	8,800	8,000	9,240	8,400
ADT	Non-HRP	Months 2+	Increase	USD	8,000	8,000	8,400	8,400
ADT	HRP	Months 2+	Increase	USD	8,800	8,000	9,240	8,400
BTIC ADJ INT RATE FOR NASDAQ 100 (AQT)								
AQT	Non-HRP		Increase	USD	16,800	16,800	17,700	17,700
AQT	HRP		Increase	USD	18,480	16,800	19,470	17,700
AQT	Non-HRP	Months 2+	Increase	USD	16,800	16,800	17,700	17,700
AQT	HRP	Months 2+	Increase	USD	18,480	16,800	19,470	17,700
BTIC ADJ INT RATE RUSS 2000 TOT RET (A2T)								
A2T	Non-HRP	Month 1	Increase	USD	6,200	6,200	6,500	6,500
A2T	HRP	Month 1	Increase	USD	6,820	6,200	7,150	6,500
A2T	Non-HRP	Months 2+	Increase	USD	6,200	6,200	6,500	6,500
A2T	HRP	Months 2+	Increase	USD	6,820	6,200	7,150	6,500
BTIC E-MINI S&P MIDCAP 400 FUT (EMT)								
EMT	Non-HRP		Increase	USD	14,400	14,400	15,100	15,100
EMT	HRP		Increase	USD	15,840	14,400	16,610	15,100
BTIC ON ADJ IR S&P 500 TOTAL RETURN (AST)								
AST	Non-HRP		Increase	USD	11,200	11,200	11,800	11,800
AST	HRP		Increase	USD	12,320	11,200	12,980	11,800
BTIC ON E-MINI DJIA FUTURES (YMT)								
YMT	Non-HRP		Increase	USD	8,000	8,000	8,400	8,400
YMT	HRP		Increase	USD	8,800	8,000	9,240	8,400
YMT	Non-HRP		Increase	USD	8,000	8,000	8,400	8,400
YMT	HRP		Increase	USD	8,800	8,000	9,240	8,400
BTIC ON E-MINI NASDAQ-100 FUTURES (NQT)								
NQT	Non-HRP		Increase	USD	16,800	16,800	17,700	17,700
NQT	HRP		Increase	USD	18,480	16,800	19,470	17,700
NQT	Non-HRP	Months 2+	Increase	USD	16,800	16,800	17,700	17,700
NQT	HRP	Months 2+	Increase	USD	18,480	16,800	19,470	17,700
BTIC ON EMINI RUSSELL 2000 INDEX FU (RLT)								
RLT	Non-HRP	Month 1	Increase	USD	6,200	6,200	6,500	6,500
RLT	HRP	Month 1	Increase	USD	6,820	6,200	7,150	6,500
RLT	Non-HRP	Months 2+	Increase	USD	6,200	6,200	6,500	6,500
RLT	HRP	Months 2+	Increase	USD	6,820	6,200	7,150	6,500

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 S&P 500 FUTURES (EST)								
EST	Non-HRP	Month 1	Increase	USD	11,200	11,200	11,800	11,800
EST	HRP	Month 1	Increase	USD	12,320	11,200	12,980	11,800
EST	Non-HRP	Months 3+	Increase	USD	11,200	11,200	11,800	11,800
EST	HRP	Months 3+	Increase	USD	12,320	11,200	12,980	11,800
EST	Non-HRP	Month 2	Increase	USD	11,200	11,200	11,800	11,800
EST	HRP	Month 2	Increase	USD	12,320	11,200	12,980	11,800
BTIC ON S&P 500 TOTAL RETURN INDEX (TRB)								
TRB	Non-HRP		Increase	USD	11,200	11,200	11,800	11,800
TRB	HRP		Increase	USD	12,320	11,200	12,980	11,800
BTIC S&P 500 / GROWTH (SGT)								
SGT	Non-HRP		Increase	USD	38,000	38,000	40,000	40,000
SGT	HRP		Increase	USD	41,800	38,000	44,000	40,000
BTIC S&P/ CITIGROUP VALUE FUTURE (SUT)								
SUT	Non-HRP		Increase	USD	18,000	18,000	19,000	19,000
SUT	HRP		Increase	USD	19,800	18,000	20,900	19,000
E-MINI DJIA FUTURES MARKER (YMI)								
YMI	Non-HRP		Increase	USD	8,000	8,000	8,400	8,400
YMI	HRP		Increase	USD	8,800	8,000	9,240	8,400
YMI	Non-HRP		Increase	USD	8,000	8,000	8,400	8,400
YMI	HRP		Increase	USD	8,800	8,000	9,240	8,400
E-MINI DOW JONES IND AVG FUT (YM)								
YM	Non-HRP		Increase	USD	8,000	8,000	8,400	8,400
YM	HRP		Increase	USD	8,800	8,000	9,240	8,400
YM	Non-HRP		Increase	USD	8,000	8,000	8,400	8,400
YM	HRP		Increase	USD	8,800	8,000	9,240	8,400
EMINI MIDCAP FUTURES (ME)								
ME	Non-HRP		Increase	USD	14,400	14,400	15,100	15,100
ME	HRP		Increase	USD	15,840	14,400	16,610	15,100
E-MINI NASDAQ 100 FUTURES (NQ)								
NQ	Non-HRP		Increase	USD	16,800	16,800	17,700	17,700
NQ	HRP		Increase	USD	18,480	16,800	19,470	17,700
NQ	Non-HRP	Months 2+	Increase	USD	16,800	16,800	17,700	17,700
NQ	HRP	Months 2+	Increase	USD	18,480	16,800	19,470	17,700

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	16,800	16,800	17,700	17,700
QQ1	HRP		Increase	USD	18,480	16,800	19,470	17,700
QQ1	Non-HRP	Months 2+	Increase	USD	16,800	16,800	17,700	17,700
QQ1	HRP	Months 2+	Increase	USD	18,480	16,800	19,470	17,700
E-MINI NASDAQ-100 FUTURES MARKER (NQI)								
NQI	Non-HRP		Increase	USD	16,800	16,800	17,700	17,700
NQI	HRP		Increase	USD	18,480	16,800	19,470	17,700
NQI	Non-HRP	Months 2+	Increase	USD	16,800	16,800	17,700	17,700
NQI	HRP	Months 2+	Increase	USD	18,480	16,800	19,470	17,700
E-MINI RUSSELL 2000 FUTURES TACO MA (TQ1)								
TQ1	Non-HRP	Month 1	Increase	USD	6,200	6,200	6,500	6,500
TQ1	HRP	Month 1	Increase	USD	6,820	6,200	7,150	6,500
TQ1	Non-HRP	Months 2+	Increase	USD	6,200	6,200	6,500	6,500
TQ1	HRP	Months 2+	Increase	USD	6,820	6,200	7,150	6,500
EMINI RUSSELL 2000 INDEX FUTURES (RTY)								
RTY	Non-HRP	Month 1	Increase	USD	6,200	6,200	6,500	6,500
RTY	HRP	Month 1	Increase	USD	6,820	6,200	7,150	6,500
RTY	Non-HRP	Months 2+	Increase	USD	6,200	6,200	6,500	6,500
RTY	HRP	Months 2+	Increase	USD	6,820	6,200	7,150	6,500
E-MINI S&P 500 FUTURES (ES)								
ES	Non-HRP	Month 1	Increase	USD	11,200	11,200	11,800	11,800
ES	HRP	Month 1	Increase	USD	12,320	11,200	12,980	11,800
ES	Non-HRP	Months 3+	Increase	USD	11,200	11,200	11,800	11,800
ES	HRP	Months 3+	Increase	USD	12,320	11,200	12,980	11,800
ES	Non-HRP	Month 2	Increase	USD	11,200	11,200	11,800	11,800
ES	HRP	Month 2	Increase	USD	12,320	11,200	12,980	11,800
E-MINI S&P 500 FUTURES MARKER (ESI)								
ESI	Non-HRP	Month 1	Increase	USD	11,200	11,200	11,800	11,800
ESI	HRP	Month 1	Increase	USD	12,320	11,200	12,980	11,800
ESI	Non-HRP	Months 3+	Increase	USD	11,200	11,200	11,800	11,800
ESI	HRP	Months 3+	Increase	USD	12,320	11,200	12,980	11,800
ESI	Non-HRP	Month 2	Increase	USD	11,200	11,200	11,800	11,800
ESI	HRP	Month 2	Increase	USD	12,320	11,200	12,980	11,800
E-MINI S&P MIDCAP 400 SYNT MARKER (ETT)								
ETT	Non-HRP		Increase	USD	14,400	14,400	15,100	15,100
ETT	HRP		Increase	USD	15,840	14,400	16,610	15,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO E-MINI DOW JONES AVE FUTURE (MYM)								
MYM	Non-HRP		Increase	USD	800	800	840	840
MYM	HRP		Increase	USD	880	800	924	840
MYM	Non-HRP		Increase	USD	800	800	840	840
MYM	HRP		Increase	USD	880	800	924	840
MICRO E-MINI NASDAQ 100 FUTURE (MNQ)								
MNQ	Non-HRP		Increase	USD	1,680	1,680	1,770	1,770
MNQ	HRP		Increase	USD	1,848	1,680	1,947	1,770
MNQ	Non-HRP	Months 2+	Increase	USD	1,680	1,680	1,770	1,770
MNQ	HRP	Months 2+	Increase	USD	1,848	1,680	1,947	1,770
MICRO E-MINI RUSSELL 2000 INDEX FUT (M2K)								
M2K	Non-HRP	Month 1	Increase	USD	620	620	650	650
M2K	HRP	Month 1	Increase	USD	682	620	715	650
M2K	Non-HRP	Months 2+	Increase	USD	620	620	650	650
M2K	HRP	Months 2+	Increase	USD	682	620	715	650
MICRO E-MINI S&P 500 FUTURES (MES)								
MES	Non-HRP	Month 1	Increase	USD	1,120	1,120	1,180	1,180
MES	HRP	Month 1	Increase	USD	1,232	1,120	1,298	1,180
MES	Non-HRP	Months 3+	Increase	USD	1,120	1,120	1,180	1,180
MES	HRP	Months 3+	Increase	USD	1,232	1,120	1,298	1,180
MES	Non-HRP	Month 2	Increase	USD	1,120	1,120	1,180	1,180
MES	HRP	Month 2	Increase	USD	1,232	1,120	1,298	1,180
MICRO E-MINI S&P MIDCAP 400 FUT (MMC)								
MMC	Non-HRP		Increase	USD	1,440	1,440	1,510	1,510
MMC	HRP		Increase	USD	1,584	1,440	1,661	1,510
S&P 500 / GROWTH SYNT MARKER (TGT)								
TGT	Non-HRP		Increase	USD	38,000	38,000	40,000	40,000
TGT	HRP		Increase	USD	41,800	38,000	44,000	40,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
S&P 500 TOTAL RETURN INDEX FUTURES (TRI)								
TRI	Non-HRP		Increase	USD	11,200	11,200	11,800	11,800
TRI	HRP		Increase	USD	12,320	11,200	12,980	11,800
S&P 500 TOTAL RETURN INDEX MARKER (TRM)								
TRM	Non-HRP		Increase	USD	11,200	11,200	11,800	11,800
TRM	HRP		Increase	USD	12,320	11,200	12,980	11,800
S&P VALUE INDEX SYNT MARKER (TST)								
TST	Non-HRP		Increase	USD	18,000	18,000	19,000	19,000
TST	HRP		Increase	USD	19,800	18,000	20,900	19,000
S&P/ CITIGROUP GROWTH INDEX FUTURES (SG)								
SG	Non-HRP		Increase	USD	38,000	38,000	40,000	40,000
SG	HRP		Increase	USD	41,800	38,000	44,000	40,000
S&P/ CITIGROUP VALUE FUTURES (SU)								
SU	Non-HRP		Increase	USD	18,000	18,000	19,000	19,000
SU	HRP		Increase	USD	19,800	18,000	20,900	19,000
SYN FUT TMAC ON E-MINI DJIA FUT (YM7)								
YM7	Non-HRP		Increase	USD	8,000	8,000	8,400	8,400
YM7	HRP		Increase	USD	8,800	8,000	9,240	8,400
YM7	Non-HRP		Increase	USD	8,000	8,000	8,400	8,400
YM7	HRP		Increase	USD	8,800	8,000	9,240	8,400
SYN FUT TMAC ON E-MINI NASDAQ FUT (NQ7)								
NQ7	Non-HRP		Increase	USD	16,800	16,800	17,700	17,700
NQ7	HRP		Increase	USD	18,480	16,800	19,470	17,700
NQ7	Non-HRP	Months 2+	Increase	USD	16,800	16,800	17,700	17,700
NQ7	HRP	Months 2+	Increase	USD	18,480	16,800	19,470	17,700
SYN FUT TMAC ON E-MINI RUSSELL 2000 (RT7)								
RT7	Non-HRP	Month 1	Increase	USD	6,200	6,200	6,500	6,500
RT7	HRP	Month 1	Increase	USD	6,820	6,200	7,150	6,500
RT7	Non-HRP	Months 2+	Increase	USD	6,200	6,200	6,500	6,500
RT7	HRP	Months 2+	Increase	USD	6,820	6,200	7,150	6,500
SYN FUT TMAC ON E-MINI S&P 500 FUT (ES7)								
ES7	Non-HRP	Month 1	Increase	USD	11,200	11,200	11,800	11,800
ES7	HRP	Month 1	Increase	USD	12,320	11,200	12,980	11,800
ES7	Non-HRP	Months 3+	Increase	USD	11,200	11,200	11,800	11,800
ES7	HRP	Months 3+	Increase	USD	12,320	11,200	12,980	11,800
ES7	Non-HRP	Month 2	Increase	USD	11,200	11,200	11,800	11,800
ES7	HRP	Month 2	Increase	USD	12,320	11,200	12,980	11,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TACO ON E-MINI NASDAQ-100 FUTURES (NQQ)								
NQQ	Non-HRP		Increase	USD	16,800	16,800	17,700	17,700
NQQ	HRP		Increase	USD	18,480	16,800	19,470	17,700
NQQ	Non-HRP	Months 2+	Increase	USD	16,800	16,800	17,700	17,700
NQQ	HRP	Months 2+	Increase	USD	18,480	16,800	19,470	17,700
TACO ON E-MINI RUSSEL 2000 FUTURES (RTQ)								
RTQ	Non-HRP	Month 1	Increase	USD	6,200	6,200	6,500	6,500
RTQ	HRP	Month 1	Increase	USD	6,820	6,200	7,150	6,500
RTQ	Non-HRP	Months 2+	Increase	USD	6,200	6,200	6,500	6,500
RTQ	HRP	Months 2+	Increase	USD	6,820	6,200	7,150	6,500
TACO ON E-MINI S&P 500 FUTURES (ESQ)								
ESQ	Non-HRP	Month 1	Increase	USD	11,200	11,200	11,800	11,800
ESQ	HRP	Month 1	Increase	USD	12,320	11,200	12,980	11,800
ESQ	Non-HRP	Months 3+	Increase	USD	11,200	11,200	11,800	11,800
ESQ	HRP	Months 3+	Increase	USD	12,320	11,200	12,980	11,800
ESQ	Non-HRP	Month 2	Increase	USD	11,200	11,200	11,800	11,800
ESQ	HRP	Month 2	Increase	USD	12,320	11,200	12,980	11,800
TMAC ON E-MINI DJIA FUTURE (YMX)								
YMX	Non-HRP		Increase	USD	8,000	8,000	8,400	8,400
YMX	HRP		Increase	USD	8,800	8,000	9,240	8,400
YMX	Non-HRP		Increase	USD	8,000	8,000	8,400	8,400
YMX	HRP		Increase	USD	8,800	8,000	9,240	8,400
TMAC ON E-MINI NASDAQ-100 FUTURE (NQX)								
NQX	Non-HRP		Increase	USD	16,800	16,800	17,700	17,700
NQX	HRP		Increase	USD	18,480	16,800	19,470	17,700
NQX	Non-HRP	Months 2+	Increase	USD	16,800	16,800	17,700	17,700
NQX	HRP	Months 2+	Increase	USD	18,480	16,800	19,470	17,700
TMAC ON E-MINI RUSSELL 2000 FUTURE (RTX)								
RTX	Non-HRP	Month 1	Increase	USD	6,200	6,200	6,500	6,500
RTX	HRP	Month 1	Increase	USD	6,820	6,200	7,150	6,500
RTX	Non-HRP	Months 2+	Increase	USD	6,200	6,200	6,500	6,500
RTX	HRP	Months 2+	Increase	USD	6,820	6,200	7,150	6,500

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

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

ESX	Non-HRP	Month 1	Increase	USD	11,200	11,200	11,800	11,800
ESX	HRP	Month 1	Increase	USD	12,320	11,200	12,980	11,800
ESX	Non-HRP	Months 3+	Increase	USD	11,200	11,200	11,800	11,800
ESX	HRP	Months 3+	Increase	USD	12,320	11,200	12,980	11,800
ESX	Non-HRP	Month 2	Increase	USD	11,200	11,200	11,800	11,800
ESX	HRP	Month 2	Increase	USD	12,320	11,200	12,980	11,800

ETHANOL - Outright Rates

ETHANOL(PL) T2 FOB RTRDM INCL (Z1)

Z1	Non-HRP	Mnth 1	Decrease	EUR	7,000	7,000	6,000	6,000
Z1	HRP	Mnth 1	Decrease	EUR	7,700	7,000	6,600	6,000
Z1	Non-HRP	Mnths 2+	Decrease	EUR	6,000	6,000	5,400	5,400
Z1	HRP	Mnths 2+	Decrease	EUR	6,600	6,000	5,940	5,400

NEW YORK ETHANOL FUT (EZ)

EZ	Non-HRP	Mth 1	Decrease	USD	5,300	5,300	4,700	4,700
EZ	HRP	Mth 1	Decrease	USD	5,830	5,300	5,170	4,700
EZ	Non-HRP	Mth 2	Decrease	USD	5,200	5,200	4,600	4,600
EZ	HRP	Mth 2	Decrease	USD	5,720	5,200	5,060	4,600
EZ	Non-HRP	Mths 3-7	Decrease	USD	4,500	4,500	4,100	4,100
EZ	HRP	Mths 3-7	Decrease	USD	4,950	4,500	4,510	4,100
EZ	Non-HRP	Mnths 8+	Decrease	USD	4,500	4,500	4,100	4,100
EZ	HRP	Mnths 8+	Decrease	USD	4,950	4,500	4,510	4,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

METALS - Outright Rates

ALUMINIUM EURO PREM DUTY-PAID FUT (EDP)

EDP	Non-HRP	Month(s) 01	Increase	USD	600	600	750	750
EDP	HRP	Month(s) 01	Increase	USD	660	600	825	750
EDP	Non-HRP	Month(s) 02	Increase	USD	600	600	750	750
EDP	HRP	Month(s) 02	Increase	USD	660	600	825	750
EDP	Non-HRP	Month(s) 03-09	Increase	USD	600	600	750	750
EDP	HRP	Month(s) 03-09	Increase	USD	660	600	825	750
EDP	Non-HRP	Month(s) 10+	Increase	USD	600	600	750	750
EDP	HRP	Month(s) 10+	Increase	USD	660	600	825	750

ALUMINIUM EURO PREM METAL BULLETIN (AEP)

AEP	Non-HRP	Month(s) 01	Increase	USD	500	500	600	600
AEP	HRP	Month(s) 01	Increase	USD	550	500	660	600
AEP	Non-HRP	Month(s) 02	Increase	USD	500	500	600	600
AEP	HRP	Month(s) 02	Increase	USD	550	500	660	600
AEP	Non-HRP	Month(s) 03-09	Increase	USD	500	500	600	600
AEP	HRP	Month(s) 03-09	Increase	USD	550	500	660	600
AEP	Non-HRP	Month(s) 10+	Increase	USD	500	500	600	600
AEP	HRP	Month(s) 10+	Increase	USD	550	500	660	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
EQUITY INDEX - Intra Spreads								
E-MINI RUSSELL 2000 GROWTH INDEX FUTURES - All Months (BTIC ON EMINI RUSSELL 2000 GROWTH I)								
2GT	Non-HRP		Increase	USD	330	330	500	500
2GT	HRP		Increase	USD	363	330	550	500
E-MINI RUSSELL 2000 GROWTH INDEX FUTURES - All Months (EMINI RUSSELL 2000 GROWTH INDEX FUT)								
R2G	Non-HRP		Increase	USD	330	330	500	500
R2G	HRP		Increase	USD	363	330	550	500
E-MINI RUSSELL 2000 GROWTH INDEX FUTURES - All Months (EMINI RUSSELL 2000 GROWTH MARKER)								
2GI	Non-HRP		Increase	USD	330	330	500	500
2GI	HRP		Increase	USD	363	330	550	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
INTEREST RATES - Inter-commodity Spread Rates						
2 Year Treasury Note (26) vs. Fed Funds (CBOT) (41) Tier 1 (Month 1)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
2-Year Micro Yield Future (2YY) vs 1-Month SOFR Future (SR1) contract 2						
Spread Credit Rate	Decrease	+4:+1	55%	55%	50%	50%
2-Year Micro Yield Future (2YY) vs 3-Month SOFR Future (SR3) contract 1						
Spread Credit Rate	Decrease	+5:+2	55%	55%	50%	50%
2-Year Micro Yield Future (2YY) vs 3-Month SOFR Future (SR3) contract 3						
Spread Credit Rate	Decrease	+5:+2	60%	60%	55%	55%
2-Year Micro Yield Future (2YY) vs Fed Fund Future (41) contract 1						
Spread Credit Rate	Decrease	+4:+1	50%	50%	45%	45%
THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs THREE MONTH SOFR FUTURE (SR3) Contracts 2						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs THREE MONTH SOFR FUTURE (SR3) Contracts 4-5						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs THREE MONTH SOFR FUTURE (SR3) Contracts 6-8						
Spread Credit Rate	Decrease	+1:-1	60%	60%	55%	55%
THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs THREE MONTH SOFR FUTURE (SR3) Contracts 9-12						
Spread Credit Rate	Decrease	+1:-1	60%	60%	55%	55%
THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs THREE MONTH SOFR FUTURE (SR3) Contracts 1						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs THREE MONTH SOFR FUTURE (SR3) Contracts 2						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%