



24-218

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, August 2, 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](mailto:Clearing.RiskManagement@cmegroup.com).

The rates will be effective after the close of business on

**Monday, August 5, 2024.**

Current rates as of:

**Friday, August 2, 2024.**

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>EQUITY INDEX - Outright Rates</b>								
<b>ADJ INT RATE DOW 30 TOT RTN MKR (ADM)</b>								
ADM	Non-HRP	Month 1	Increase	USD	9,300	9,300	9,800	9,800
ADM	HRP	Month 1	Increase	USD	10,230	9,300	10,780	9,800
ADM	Non-HRP	Months 2+	Increase	USD	9,300	9,300	9,800	9,800
ADM	HRP	Months 2+	Increase	USD	10,230	9,300	10,780	9,800
<b>ADJ INT RATE DOW TOT RTN FUTURES (ADR)</b>								
ADR	Non-HRP	Month 1	Increase	USD	9,300	9,300	9,800	9,800
ADR	HRP	Month 1	Increase	USD	10,230	9,300	10,780	9,800
ADR	Non-HRP	Months 2+	Increase	USD	9,300	9,300	9,800	9,800
ADR	HRP	Months 2+	Increase	USD	10,230	9,300	10,780	9,800
<b>ADJ INT RATE FOR NASDAQ 100 RTN MKR (AQM)</b>								
AQM	Non-HRP		Increase	USD	19,800	19,800	21,000	21,000
AQM	HRP		Increase	USD	21,780	19,800	23,100	21,000
AQM	Non-HRP	Months 2+	Increase	USD	19,800	19,800	21,000	21,000
AQM	HRP	Months 2+	Increase	USD	21,780	19,800	23,100	21,000
<b>ADJ INT RATE FOR NASDAQ 100 T RET (AQR)</b>								
AQR	Non-HRP		Increase	USD	19,800	19,800	21,000	21,000
AQR	HRP		Increase	USD	21,780	19,800	23,100	21,000
AQR	Non-HRP	Months 2+	Increase	USD	19,800	19,800	21,000	21,000
AQR	HRP	Months 2+	Increase	USD	21,780	19,800	23,100	21,000
<b>ADJ INT RATE RUSS 2000 TOT RET (A2R)</b>								
A2R	Non-HRP	Month 1	Increase	USD	6,800	6,800	7,200	7,200
A2R	HRP	Month 1	Increase	USD	7,480	6,800	7,920	7,200
A2R	Non-HRP	Months 2+	Increase	USD	6,800	6,800	7,200	7,200
A2R	HRP	Months 2+	Increase	USD	7,480	6,800	7,920	7,200
<b>ADJ INT RATE RUSS 2000 TOT RET MKR (A2M)</b>								
A2M	Non-HRP	Month 1	Increase	USD	6,800	6,800	7,200	7,200
A2M	HRP	Month 1	Increase	USD	7,480	6,800	7,920	7,200
A2M	Non-HRP	Months 2+	Increase	USD	6,800	6,800	7,200	7,200
A2M	HRP	Months 2+	Increase	USD	7,480	6,800	7,920	7,200
<b>ADJUSTED INT RATE S&amp;P500 TOTAL RET (ASR)</b>								
ASR	Non-HRP		Increase	USD	13,100	13,100	13,800	13,800
ASR	HRP		Increase	USD	14,410	13,100	15,180	13,800
<b>BTIC ADJ INT RATE DOW 30 TOT RTN (ADT)</b>								
ADT	Non-HRP	Month 1	Increase	USD	9,300	9,300	9,800	9,800

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
ADT	HRP	Month 1	Increase	USD	10,230	9,300	10,780	9,800
ADT	Non-HRP	Months 2+	Increase	USD	9,300	9,300	9,800	9,800
ADT	HRP	Months 2+	Increase	USD	10,230	9,300	10,780	9,800
<b>BTIC ADJ INT RATE FOR NASDAQ 100 (AQT)</b>								
AQT	Non-HRP		Increase	USD	19,800	19,800	21,000	21,000
AQT	HRP		Increase	USD	21,780	19,800	23,100	21,000
AQT	Non-HRP	Months 2+	Increase	USD	19,800	19,800	21,000	21,000
AQT	HRP	Months 2+	Increase	USD	21,780	19,800	23,100	21,000
<b>BTIC ADJ INT RATE RUSS 2000 TOT RET (A2T)</b>								
A2T	Non-HRP	Month 1	Increase	USD	6,800	6,800	7,200	7,200
A2T	HRP	Month 1	Increase	USD	7,480	6,800	7,920	7,200
A2T	Non-HRP	Months 2+	Increase	USD	6,800	6,800	7,200	7,200
A2T	HRP	Months 2+	Increase	USD	7,480	6,800	7,920	7,200
<b>BTIC E-MINI S&amp;P MIDCAP 400 FUT (EMT)</b>								
EMT	Non-HRP		Increase	USD	16,600	16,600	17,500	17,500
EMT	HRP		Increase	USD	18,260	16,600	19,250	17,500
<b>BTIC ON ADJ IR S&amp;P 500 TOTAL RETURN (AST)</b>								
AST	Non-HRP		Increase	USD	13,100	13,100	13,800	13,800
AST	HRP		Increase	USD	14,410	13,100	15,180	13,800
<b>BTIC ON E-MINI DJIA FUTURES (YMT)</b>								
YMT	Non-HRP		Increase	USD	9,300	9,300	9,800	9,800
YMT	HRP		Increase	USD	10,230	9,300	10,780	9,800
YMT	Non-HRP		Increase	USD	9,300	9,300	9,800	9,800
YMT	HRP		Increase	USD	10,230	9,300	10,780	9,800
<b>BTIC ON E-MINI NASDAQ-100 FUTURES (NQT)</b>								
NQT	Non-HRP		Increase	USD	19,800	19,800	21,000	21,000
NQT	HRP		Increase	USD	21,780	19,800	23,100	21,000
NQT	Non-HRP	Months 2+	Increase	USD	19,800	19,800	21,000	21,000
NQT	HRP	Months 2+	Increase	USD	21,780	19,800	23,100	21,000
<b>BTIC ON EMINI RUSSELL 2000 INDEX FU (RLT)</b>								
RLT	Non-HRP	Month 1	Increase	USD	6,800	6,800	7,200	7,200
RLT	HRP	Month 1	Increase	USD	7,480	6,800	7,920	7,200
RLT	Non-HRP	Months 2+	Increase	USD	6,800	6,800	7,200	7,200
RLT	HRP	Months 2+	Increase	USD	7,480	6,800	7,920	7,200
<b>BTIC ON E-MINI S&amp;P 500 EQ WT FUT (EWFT)</b>								
EWFT	Non-HRP	All Months	Increase	USD	6,400	6,400	7,000	7,000
EWFT	HRP	All Months	Increase	USD	7,040	6,400	7,700	7,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>BTIC ON E-MINI S&amp;P 500 FUTURES (EST)</b>								
EST	Non-HRP	Month 1	Increase	USD	13,100	13,100	13,800	13,800
EST	HRP	Month 1	Increase	USD	14,410	13,100	15,180	13,800
EST	Non-HRP	Months 3+	Increase	USD	13,100	13,100	13,800	13,800
EST	HRP	Months 3+	Increase	USD	14,410	13,100	15,180	13,800
EST	Non-HRP	Month 2	Increase	USD	13,100	13,100	13,800	13,800
EST	HRP	Month 2	Increase	USD	14,410	13,100	15,180	13,800
<b>BTIC ON NIKKEI STOCK AVERAGE FUT (NKT)</b>								
NKT	Non-HRP		Increase	USD	9,000	9,000	9,900	9,900
NKT	HRP		Increase	USD	9,900	9,000	10,890	9,900
<b>BTIC ON S&amp;P 500 TOTAL RETURN INDEX (TRB)</b>								
TRB	Non-HRP		Increase	USD	13,100	13,100	13,800	13,800
TRB	HRP		Increase	USD	14,410	13,100	15,180	13,800
<b>BTIC ON YEN DENOMINATED NIKKEI FUT (NIT)</b>								
NIT	Non-HRP		Increase	JPY	900,000	900,000	990,000	990,000
NIT	HRP		Increase	JPY	990,000	900,000	1,089,000	990,000
<b>BTIC S&amp;P 500 / GROWTH (SGT)</b>								
SGT	Non-HRP		Increase	USD	44,500	44,500	46,900	46,900
SGT	HRP		Increase	USD	48,950	44,500	51,590	46,900
<b>BTIC S&amp;P/ CITIGROUP VALUE FUTURE (SUT)</b>								
SUT	Non-HRP		Increase	USD	21,000	21,000	22,100	22,100
SUT	HRP		Increase	USD	23,100	21,000	24,310	22,100
<b>E-MINI DJIA FUTURES MARKER (YMI)</b>								
YMI	Non-HRP		Increase	USD	9,300	9,300	9,800	9,800
YMI	HRP		Increase	USD	10,230	9,300	10,780	9,800
YMI	Non-HRP		Increase	USD	9,300	9,300	9,800	9,800
YMI	HRP		Increase	USD	10,230	9,300	10,780	9,800
<b>E-MINI DOW JONES IND AVG FUT (YM)</b>								
YM	Non-HRP		Increase	USD	9,300	9,300	9,800	9,800
YM	HRP		Increase	USD	10,230	9,300	10,780	9,800
YM	Non-HRP		Increase	USD	9,300	9,300	9,800	9,800
YM	HRP		Increase	USD	10,230	9,300	10,780	9,800
<b>EMINI MIDCAP FUTURES (ME)</b>								
ME	Non-HRP		Increase	USD	16,600	16,600	17,500	17,500
ME	HRP		Increase	USD	18,260	16,600	19,250	17,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>E-MINI NASDAQ 100 FUTURES (NQ)</b>								
NQ	Non-HRP		Increase	USD	19,800	19,800	21,000	21,000
NQ	HRP		Increase	USD	21,780	19,800	23,100	21,000
NQ	Non-HRP	Months 2+	Increase	USD	19,800	19,800	21,000	21,000
NQ	HRP	Months 2+	Increase	USD	21,780	19,800	23,100	21,000
<b>E-MINI NASDAQ-100 FUT TACO MARKER (QQ1)</b>								
QQ1	Non-HRP		Increase	USD	19,800	19,800	21,000	21,000
QQ1	HRP		Increase	USD	21,780	19,800	23,100	21,000
QQ1	Non-HRP	Months 2+	Increase	USD	19,800	19,800	21,000	21,000
QQ1	HRP	Months 2+	Increase	USD	21,780	19,800	23,100	21,000
<b>E-MINI NASDAQ-100 FUTURES MARKER (NQI)</b>								
NQI	Non-HRP		Increase	USD	19,800	19,800	21,000	21,000
NQI	HRP		Increase	USD	21,780	19,800	23,100	21,000
NQI	Non-HRP	Months 2+	Increase	USD	19,800	19,800	21,000	21,000
NQI	HRP	Months 2+	Increase	USD	21,780	19,800	23,100	21,000
<b>E-MINI NIKKEI 225 YEN DENOMINATED (ENY)</b>								
ENY	Non-HRP		Increase	JPY	180,000	180,000	198,000	198,000
ENY	HRP		Increase	JPY	198,000	180,000	217,800	198,000
<b>E-MINI RUSSELL 2000 FUTURES TACO MA (TQ1)</b>								
TQ1	Non-HRP	Month 1	Increase	USD	6,800	6,800	7,200	7,200
TQ1	HRP	Month 1	Increase	USD	7,480	6,800	7,920	7,200
TQ1	Non-HRP	Months 2+	Increase	USD	6,800	6,800	7,200	7,200
TQ1	HRP	Months 2+	Increase	USD	7,480	6,800	7,920	7,200
<b>EMINI RUSSELL 2000 INDEX FUTURES (RTY)</b>								
RTY	Non-HRP	Month 1	Increase	USD	6,800	6,800	7,200	7,200
RTY	HRP	Month 1	Increase	USD	7,480	6,800	7,920	7,200
RTY	Non-HRP	Months 2+	Increase	USD	6,800	6,800	7,200	7,200
RTY	HRP	Months 2+	Increase	USD	7,480	6,800	7,920	7,200
<b>E-MINI S&amp;P 500 EQ WT FUT (EWF)</b>								
EWF	Non-HRP	All Months	Increase	USD	6,400	6,400	7,000	7,000
EWF	HRP	All Months	Increase	USD	7,040	6,400	7,700	7,000
<b>E-MINI S&amp;P 500 EQ WT FUT MARKER (EWI)</b>								
EWI	Non-HRP	All Months	Increase	USD	6,400	6,400	7,000	7,000
EWI	HRP	All Months	Increase	USD	7,040	6,400	7,700	7,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>E-MINI S&amp;P 500 FUTURES (ES)</b>								
ES	Non-HRP	Month 1	Increase	USD	13,100	13,100	13,800	13,800
ES	HRP	Month 1	Increase	USD	14,410	13,100	15,180	13,800
ES	Non-HRP	Months 3+	Increase	USD	13,100	13,100	13,800	13,800
ES	HRP	Months 3+	Increase	USD	14,410	13,100	15,180	13,800
ES	Non-HRP	Month 2	Increase	USD	13,100	13,100	13,800	13,800
ES	HRP	Month 2	Increase	USD	14,410	13,100	15,180	13,800
<b>E-MINI S&amp;P 500 FUTURES MARKER (ESI)</b>								
ESI	Non-HRP	Month 1	Increase	USD	13,100	13,100	13,800	13,800
ESI	HRP	Month 1	Increase	USD	14,410	13,100	15,180	13,800
ESI	Non-HRP	Months 3+	Increase	USD	13,100	13,100	13,800	13,800
ESI	HRP	Months 3+	Increase	USD	14,410	13,100	15,180	13,800
ESI	Non-HRP	Month 2	Increase	USD	13,100	13,100	13,800	13,800
ESI	HRP	Month 2	Increase	USD	14,410	13,100	15,180	13,800
<b>E-MINI S&amp;P MIDCAP 400 SYNT MARKER (ETT)</b>								
ETT	Non-HRP		Increase	USD	16,600	16,600	17,500	17,500
ETT	HRP		Increase	USD	18,260	16,600	19,250	17,500
<b>MICRO E-MINI DOW JONES AVE FUTURE (MYM)</b>								
MYM	Non-HRP		Increase	USD	930	930	980	980
MYM	HRP		Increase	USD	1,023	930	1,078	980
MYM	Non-HRP		Increase	USD	930	930	980	980
MYM	HRP		Increase	USD	1,023	930	1,078	980
<b>MICRO E-MINI NASDAQ 100 FUTURE (MNQ)</b>								
MNQ	Non-HRP		Increase	USD	1,980	1,980	2,100	2,100
MNQ	HRP		Increase	USD	2,178	1,980	2,310	2,100
MNQ	Non-HRP	Months 2+	Increase	USD	1,980	1,980	2,100	2,100
MNQ	HRP	Months 2+	Increase	USD	2,178	1,980	2,310	2,100
<b>MICRO E-MINI RUSSELL 2000 INDEX FUT (M2K)</b>								
M2K	Non-HRP	Month 1	Increase	USD	680	680	720	720
M2K	HRP	Month 1	Increase	USD	748	680	792	720
M2K	Non-HRP	Months 2+	Increase	USD	680	680	720	720
M2K	HRP	Months 2+	Increase	USD	748	680	792	720

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>MICRO E-MINI S&amp;P 500 FUTURES (MES)</b>								
MES	Non-HRP	Month 1	Increase	USD	1,310	1,310	1,380	1,380
MES	HRP	Month 1	Increase	USD	1,441	1,310	1,518	1,380
MES	Non-HRP	Months 3+	Increase	USD	1,310	1,310	1,380	1,380
MES	HRP	Months 3+	Increase	USD	1,441	1,310	1,518	1,380
MES	Non-HRP	Month 2	Increase	USD	1,310	1,310	1,380	1,380
MES	HRP	Month 2	Increase	USD	1,441	1,310	1,518	1,380
<b>MICRO E-MINI S&amp;P MIDCAP 400 FUT (MMC)</b>								
MMC	Non-HRP		Increase	USD	1,660	1,660	1,750	1,750
MMC	HRP		Increase	USD	1,826	1,660	1,925	1,750
<b>NIKKEI 225 DOLLAR FUTURES (NK)</b>								
NK	Non-HRP		Increase	USD	9,000	9,000	9,900	9,900
NK	HRP		Increase	USD	9,900	9,000	10,890	9,900
<b>NIKKEI 225 YEN FUT (N1)</b>								
N1	Non-HRP		Increase	JPY	900,000	900,000	990,000	990,000
N1	HRP		Increase	JPY	990,000	900,000	1,089,000	990,000
<b>NIKKEI STOCK AVERAGE FUTURES MARKER (NKM)</b>								
NKM	Non-HRP		Increase	USD	9,000	9,000	9,900	9,900
NKM	HRP		Increase	USD	9,900	9,000	10,890	9,900
<b>S&amp;P 500 / GROWTH SYNT MARKER (TGT)</b>								
TGT	Non-HRP		Increase	USD	44,500	44,500	46,900	46,900
TGT	HRP		Increase	USD	48,950	44,500	51,590	46,900
<b>S&amp;P 500 TOTAL RETURN INDEX FUTURES (TRI)</b>								
TRI	Non-HRP		Increase	USD	13,100	13,100	13,800	13,800
TRI	HRP		Increase	USD	14,410	13,100	15,180	13,800
<b>S&amp;P 500 TOTAL RETURN INDEX MARKER (TRM)</b>								
TRM	Non-HRP		Increase	USD	13,100	13,100	13,800	13,800
TRM	HRP		Increase	USD	14,410	13,100	15,180	13,800

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>S&amp;P VALUE INDEX SYNT MARKER (TST)</b>								
TST	Non-HRP		Increase	USD	21,000	21,000	22,100	22,100
TST	HRP		Increase	USD	23,100	21,000	24,310	22,100
<b>S&amp;P/ CITIGROUP GROWTH INDEX FUTURES (SG)</b>								
SG	Non-HRP		Increase	USD	44,500	44,500	46,900	46,900
SG	HRP		Increase	USD	48,950	44,500	51,590	46,900
<b>S&amp;P/ CITIGROUP VALUE FUTURES (SU)</b>								
SU	Non-HRP		Increase	USD	21,000	21,000	22,100	22,100
SU	HRP		Increase	USD	23,100	21,000	24,310	22,100
<b>SYN FUT TMAC ON E-MINI DJIA FUT (YM7)</b>								
YM7	Non-HRP		Increase	USD	9,300	9,300	9,800	9,800
YM7	HRP		Increase	USD	10,230	9,300	10,780	9,800
YM7	Non-HRP		Increase	USD	9,300	9,300	9,800	9,800
YM7	HRP		Increase	USD	10,230	9,300	10,780	9,800
<b>SYN FUT TMAC ON E-MINI NASDAQ FUT (NQ7)</b>								
NQ7	Non-HRP		Increase	USD	19,800	19,800	21,000	21,000
NQ7	HRP		Increase	USD	21,780	19,800	23,100	21,000
NQ7	Non-HRP	Months 2+	Increase	USD	19,800	19,800	21,000	21,000
NQ7	HRP	Months 2+	Increase	USD	21,780	19,800	23,100	21,000
<b>SYN FUT TMAC ON E-MINI RUSSELL 2000 (RT7)</b>								
RT7	Non-HRP	Month 1	Increase	USD	6,800	6,800	7,200	7,200
RT7	HRP	Month 1	Increase	USD	7,480	6,800	7,920	7,200
RT7	Non-HRP	Months 2+	Increase	USD	6,800	6,800	7,200	7,200
RT7	HRP	Months 2+	Increase	USD	7,480	6,800	7,920	7,200
<b>SYN FUT TMAC ON E-MINI S&amp;P 500 FUT (ES7)</b>								
ES7	Non-HRP	Month 1	Increase	USD	13,100	13,100	13,800	13,800
ES7	HRP	Month 1	Increase	USD	14,410	13,100	15,180	13,800
ES7	Non-HRP	Months 3+	Increase	USD	13,100	13,100	13,800	13,800
ES7	HRP	Months 3+	Increase	USD	14,410	13,100	15,180	13,800
ES7	Non-HRP	Month 2	Increase	USD	13,100	13,100	13,800	13,800
ES7	HRP	Month 2	Increase	USD	14,410	13,100	15,180	13,800
<b>TACO ON E-MINI NASDAQ-100 FUTURES (NQQ)</b>								
NQQ	Non-HRP		Increase	USD	19,800	19,800	21,000	21,000
NQQ	HRP		Increase	USD	21,780	19,800	23,100	21,000
NQQ	Non-HRP	Months 2+	Increase	USD	19,800	19,800	21,000	21,000
NQQ	HRP	Months 2+	Increase	USD	21,780	19,800	23,100	21,000



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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>TACO ON E-MINI RUSSEL 2000 FUTURES (RTQ)</b>								
RTQ	Non-HRP	Month 1	Increase	USD	6,800	6,800	7,200	7,200
RTQ	HRP	Month 1	Increase	USD	7,480	6,800	7,920	7,200
RTQ	Non-HRP	Months 2+	Increase	USD	6,800	6,800	7,200	7,200
RTQ	HRP	Months 2+	Increase	USD	7,480	6,800	7,920	7,200
<b>TACO ON E-MINI S&amp;P 500 FUTURES (ESQ)</b>								
ESQ	Non-HRP	Month 1	Increase	USD	13,100	13,100	13,800	13,800
ESQ	HRP	Month 1	Increase	USD	14,410	13,100	15,180	13,800
ESQ	Non-HRP	Months 3+	Increase	USD	13,100	13,100	13,800	13,800
ESQ	HRP	Months 3+	Increase	USD	14,410	13,100	15,180	13,800
ESQ	Non-HRP	Month 2	Increase	USD	13,100	13,100	13,800	13,800
ESQ	HRP	Month 2	Increase	USD	14,410	13,100	15,180	13,800
<b>TMAC ON E-MINI DJIA FUTURE (YMX)</b>								
YMX	Non-HRP		Increase	USD	9,300	9,300	9,800	9,800
YMX	HRP		Increase	USD	10,230	9,300	10,780	9,800
YMX	Non-HRP		Increase	USD	9,300	9,300	9,800	9,800
YMX	HRP		Increase	USD	10,230	9,300	10,780	9,800
<b>TMAC ON E-MINI NASDAQ-100 FUTURE (NQX)</b>								
NQX	Non-HRP		Increase	USD	19,800	19,800	21,000	21,000
NQX	HRP		Increase	USD	21,780	19,800	23,100	21,000
NQX	Non-HRP	Months 2+	Increase	USD	19,800	19,800	21,000	21,000
NQX	HRP	Months 2+	Increase	USD	21,780	19,800	23,100	21,000
<b>TMAC ON E-MINI RUSSELL 2000 FUTURE (RTX)</b>								
RTX	Non-HRP	Month 1	Increase	USD	6,800	6,800	7,200	7,200
RTX	HRP	Month 1	Increase	USD	7,480	6,800	7,920	7,200
RTX	Non-HRP	Months 2+	Increase	USD	6,800	6,800	7,200	7,200
RTX	HRP	Months 2+	Increase	USD	7,480	6,800	7,920	7,200
<b>TMAC ON E-MINI S&amp;P 500 FUTURE (ESX)</b>								
ESX	Non-HRP	Month 1	Increase	USD	13,100	13,100	13,800	13,800
ESX	HRP	Month 1	Increase	USD	14,410	13,100	15,180	13,800
ESX	Non-HRP	Months 3+	Increase	USD	13,100	13,100	13,800	13,800
ESX	HRP	Months 3+	Increase	USD	14,410	13,100	15,180	13,800
ESX	Non-HRP	Month 2	Increase	USD	13,100	13,100	13,800	13,800
ESX	HRP	Month 2	Increase	USD	14,410	13,100	15,180	13,800
<b>YEN DENOMINATED NIKKEI MARKER (NIM)</b>								
NIM	Non-HRP		Increase	JPY	900,000	900,000	990,000	990,000
NIM	HRP		Increase	JPY	990,000	900,000	1,089,000	990,000

# SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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