



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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, March 28, 2019

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.

The rates will be effective after the close of business on

Friday, March 29, 2019.

Current rates as of:

Thursday, March 28, 2019.

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								
AGRICULTURE - Outright Rates								
LEAN HOG FUTURES (LN)								
LN	Spec	Mnth 1-5	Increase	USD	1,980	1,800	2,200	2,000
LN	Hedge/Member	Mnth 1-5	Increase	USD	1,800	1,800	2,000	2,000
LEAN HOGS TRADE AT SETTLE (HET)								
HET	Spec	Mnth 1	Increase	USD	1,980	1,800	2,200	2,000
HET	Hedge/Member	Mnth 1	Increase	USD	1,800	1,800	2,000	2,000
COAL - Outright Rates								
AUSTRALIAN COKING (PLATTS) LOW VOL (ALW)								
ALW	Spec	Mnths 5-11	Decrease	USD	11,000	10,000	8,800	8,000
ALW	Hedge/Member	Mnths 5-11	Decrease	USD	10,000	10,000	8,000	8,000
CRUDE OIL - Outright Rates								
DUBAI CRUDE OIL BALMO (BI)								
BI	Spec	All Months	Decrease	USD	6,875	6,250	5,500	5,000
BI	Hedge/Member	All Months	Decrease	USD	6,250	6,250	5,000	5,000
DUBAI CRUDE OIL CALENDAR FUT (DC)								
DC	Spec	Mnth1	Decrease	USD	4,620	4,200	4,290	3,900
DC	Hedge/Member	Mnth1	Decrease	USD	4,200	4,200	3,900	3,900
DC	Spec	Mnth 2	Decrease	USD	4,510	4,100	4,180	3,800
DC	Hedge/Member	Mnth 2	Decrease	USD	4,100	4,100	3,800	3,800
DC	Spec	Mnth 3-8	Decrease	USD	4,400	4,000	4,070	3,700
DC	Hedge/Member	Mnth 3-8	Decrease	USD	4,000	4,000	3,700	3,700
DC	Spec	Mnth9+	Decrease	USD	4,290	3,900	3,960	3,600
DC	Hedge/Member	Mnth9+	Decrease	USD	3,900	3,900	3,600	3,600
JAPAN CRUDE COCKTAIL (DETAILED) FUT (JCC)								
JCC	Spec	Mnth1	New	USD			5,280	4,800
JCC	Hedge/Member	Mnth1	New	USD			4,800	4,800
JCC	Spec	Mnth 2	New	USD			4,840	4,400
JCC	Hedge/Member	Mnth 2	New	USD			4,400	4,400
JCC	Spec	Mnths 3-4	New	USD			4,620	4,200
JCC	Hedge/Member	Mnths 3-4	New	USD			4,200	4,200
JCC	Spec	Mnths 5-8	New	USD			4,620	4,200
JCC	Hedge/Member	Mnths 5-8	New	USD			4,200	4,200
JCC	Spec	Mnths 9+	New	USD			4,400	4,000
JCC	Hedge/Member	Mnths 9+	New	USD			4,000	4,000
MINI DUBAI CRUDE OIL (PLATTS) BALMO (DBT)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

Outright Rates

DBT	Spec	All Months	Decrease	USD	688	625	550	500
DBT	Hedge/Member	All Months	Decrease	USD	625	625	500	500

MINI DUBAI CRUDE OIL (PLATTS) FUT (DBL)

DBL	Spec	Mnth1	Decrease	USD	462	420	429	390
DBL	Hedge/Member	Mnth1	Decrease	USD	420	420	390	390
DBL	Spec	Mnth 2	Decrease	USD	451	410	418	380
DBL	Hedge/Member	Mnth 2	Decrease	USD	410	410	380	380
DBL	Spec	Mnth 3-8	Decrease	USD	440	400	407	370
DBL	Hedge/Member	Mnth 3-8	Decrease	USD	400	400	370	370
DBL	Spec	Mnth9+	Decrease	USD	429	390	396	360
DBL	Hedge/Member	Mnth9+	Decrease	USD	390	390	360	360

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DME Products - Outright Rates								
DME CRUDE OIL BALMO FUT (DDB)								
DDB	Spec		Decrease	USD	6,875	6,250	5,775	5,250
DDB	Hedge/Member		Decrease	USD	6,250	6,250	5,250	5,250
DME OMAN CRUDE OIL (OQ)								
OQ	Spec	Mnth1	Decrease	USD	4,950	4,500	4,620	4,200
OQ	Hedge/Member	Mnth1	Decrease	USD	4,500	4,500	4,200	4,200
OQ	Spec	Mnth 2-3	Decrease	USD	4,840	4,400	4,510	4,100
OQ	Hedge/Member	Mnth 2-3	Decrease	USD	4,400	4,400	4,100	4,100
OQ	Spec	Mnth 4-8	Decrease	USD	4,730	4,300	4,400	4,000
OQ	Hedge/Member	Mnth 4-8	Decrease	USD	4,300	4,300	4,000	4,000
OQ	Spec	Mnth 9+	Decrease	USD	4,400	4,000	4,070	3,700
OQ	Hedge/Member	Mnth 9+	Decrease	USD	4,000	4,000	3,700	3,700
DUBAI CRUDE OIL (PLATTS) (DCD)								
DCD	Spec	Mnth 1	Decrease	USD	4,620	4,200	4,290	3,900
DCD	Hedge/Member	Mnth 1	Decrease	USD	4,200	4,200	3,900	3,900
DCD	Spec	Mnths 2	Decrease	USD	4,510	4,100	4,180	3,800
DCD	Hedge/Member	Mnths 2	Decrease	USD	4,100	4,100	3,800	3,800
DCD	Spec	Mnths 3-8	Decrease	USD	4,400	4,000	4,070	3,700
DCD	Hedge/Member	Mnths 3-8	Decrease	USD	4,000	4,000	3,700	3,700
DCD	Spec	Mnths 9+	Decrease	USD	4,290	3,900	3,960	3,600
DCD	Hedge/Member	Mnths 9+	Decrease	USD	3,900	3,900	3,600	3,600
DUBAI CRUDE OIL (PLATTS) BALMO FUT (DDI)								
DDI	Spec	All Months	Decrease	USD	6,875	6,250	5,500	5,000
DDI	Hedge/Member	All Months	Decrease	USD	6,250	6,250	5,000	5,000
OMAN CRUDE FINANCIAL (ZG)								
ZG	Spec	Mnth1	Decrease	USD	4,950	4,500	4,620	4,200
ZG	Hedge/Member	Mnth1	Decrease	USD	4,500	4,500	4,200	4,200
ZG	Spec	Mnth 2-3	Decrease	USD	4,840	4,400	4,510	4,100
ZG	Hedge/Member	Mnth 2-3	Decrease	USD	4,400	4,400	4,100	4,100
ZG	Spec	Mnth 4-8	Decrease	USD	4,730	4,300	4,400	4,000
ZG	Hedge/Member	Mnth 4-8	Decrease	USD	4,300	4,300	4,000	4,000
ZG	Spec	Mnth 9+	Decrease	USD	4,400	4,000	4,070	3,700
ZG	Hedge/Member	Mnth 9+	Decrease	USD	4,000	4,000	3,700	3,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OMAN CRUDE OIL TAM FUT (OQB)								
OQB	Spec	Mnth1	Decrease	USD	4,950	4,500	4,620	4,200
OQB	Hedge/Member	Mnth1	Decrease	USD	4,500	4,500	4,200	4,200
OQB	Spec	Mnth 2-3	Decrease	USD	4,840	4,400	4,510	4,100
OQB	Hedge/Member	Mnth 2-3	Decrease	USD	4,400	4,400	4,100	4,100
OQB	Spec	Mnth 4-8	Decrease	USD	4,730	4,300	4,400	4,000
OQB	Hedge/Member	Mnth 4-8	Decrease	USD	4,300	4,300	4,000	4,000
OQB	Spec	Mnth 9+	Decrease	USD	4,400	4,000	4,070	3,700
OQB	Hedge/Member	Mnth 9+	Decrease	USD	4,000	4,000	3,700	3,700
OMAN CRUDE OIL TAM MARKER SYN (OQ1)								
OQ1	Spec	Mnth1	Decrease	USD	4,950	4,500	4,620	4,200
OQ1	Hedge/Member	Mnth1	Decrease	USD	4,500	4,500	4,200	4,200
OQ1	Spec	Mnth 2-3	Decrease	USD	4,840	4,400	4,510	4,100
OQ1	Hedge/Member	Mnth 2-3	Decrease	USD	4,400	4,400	4,100	4,100
OQ1	Spec	Mnth 4-8	Decrease	USD	4,730	4,300	4,400	4,000
OQ1	Hedge/Member	Mnth 4-8	Decrease	USD	4,300	4,300	4,000	4,000
OQ1	Spec	Mnth 9+	Decrease	USD	4,400	4,000	4,070	3,700
OQ1	Hedge/Member	Mnth 9+	Decrease	USD	4,000	4,000	3,700	3,700
SING FUEL OIL 180 V. 380 CST FUT (DSD)								
DSD	Spec	Mnths 1	Increase	USD	1,870	1,700	2,145	1,950
DSD	Hedge/Member	Mnths 1	Increase	USD	1,700	1,700	1,950	1,950
DSD	Spec	Mnths 2	Increase	USD	1,650	1,500	1,925	1,750
DSD	Hedge/Member	Mnths 2	Increase	USD	1,500	1,500	1,750	1,750
DSD	Spec	Mnths 3-25	Increase	USD	1,210	1,100	1,375	1,250
DSD	Hedge/Member	Mnths 3-25	Increase	USD	1,100	1,100	1,250	1,250
SINGAPORE FUEL OIL 380CST PLATT FUT (DSE)								
DSE	Spec	Mnth 1	Decrease	USD	24,200	22,000	22,000	20,000
DSE	Hedge/Member	Mnth 1	Decrease	USD	22,000	22,000	20,000	20,000
DSE	Spec	Mnths 2-6	Decrease	USD	24,200	22,000	22,000	20,000
DSE	Hedge/Member	Mnths 2-6	Decrease	USD	22,000	22,000	20,000	20,000
DSE	Spec	Mnths 7-13	Decrease	USD	22,000	20,000	20,625	18,750
DSE	Hedge/Member	Mnths 7-13	Decrease	USD	20,000	20,000	18,750	18,750
DSE	Spec	Months 14+	Decrease	USD	21,450	19,500	19,250	17,500
DSE	Hedge/Member	Months 14+	Decrease	USD	19,500	19,500	17,500	17,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

Outright Rates

FREIGHT - Outright Rates

FREIGHT ROUTE TD22 (BALTIC) FUTURE (ACB)

ACB	Spec		New	USD			3,850	3,500
ACB	Hedge/Member		New	USD			3,500	3,500

FREIGHT ROUTE TD25 (BALTIC) FUTURE (AEB)

AEB	Spec		New	USD			4,950	4,500
AEB	Hedge/Member		New	USD			4,500	4,500

INTEREST RATES - Outright Rates

5-YEAR ERIS SWAP FUTURES (LIW)

LIW	Spec	Month 1	Decrease	USD	83	75	6	5
LIW	Hedge/Member	Month 1	Decrease	USD	75	75	5	5
LIW	Spec	Month 2	Decrease	USD	88	80	28	25
LIW	Hedge/Member	Month 2	Decrease	USD	80	80	25	25
LIW	Spec	Month 3	Decrease	USD	99	90	55	50
LIW	Hedge/Member	Month 3	Decrease	USD	90	90	50	50
LIW	Spec	Month 15	Increase	USD	605	550	660	600
LIW	Hedge/Member	Month 15	Increase	USD	550	550	600	600
LIW	Spec	Month 16	Decrease	USD	715	650	660	600
LIW	Hedge/Member	Month 16	Decrease	USD	650	650	600	600
LIW	Spec	Month 19	Increase	USD	715	650	743	675
LIW	Hedge/Member	Month 19	Increase	USD	650	650	675	675
LIW	Spec	Month 20	Increase	USD	715	650	743	675
LIW	Hedge/Member	Month 20	Increase	USD	650	650	675	675
LIW	Spec	Month 21	Increase	USD	715	650	748	680
LIW	Hedge/Member	Month 21	Increase	USD	650	650	680	680
LIW	Spec	Month 22	Increase	USD	715	650	748	680
LIW	Hedge/Member	Month 22	Increase	USD	650	650	680	680
LIW	Spec	Months 23+	Increase	USD	715	650	748	680
LIW	Hedge/Member	Months 23+	Increase	USD	650	650	680	680

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

METALS - Outright Rates

PALLADIUM FUTURES NYMEX (PA)

PA	Spec	Mnth 1	Increase	USD	8,250	7,500	10,313	9,375
PA	Hedge/Member	Mnth 1	Increase	USD	7,500	7,500	9,375	9,375
PA	Spec	Mnth 2	Increase	USD	6,875	6,250	8,580	7,800
PA	Hedge/Member	Mnth 2	Increase	USD	6,250	6,250	7,800	7,800
PA	Spec	Mnth 3	Increase	USD	6,050	5,500	7,563	6,875
PA	Hedge/Member	Mnth 3	Increase	USD	5,500	5,500	6,875	6,875
PA	Spec	Mnth 4+	Increase	USD	6,050	5,500	7,563	6,875
PA	Hedge/Member	Mnth 4+	Increase	USD	5,500	5,500	6,875	6,875

PALLADIUM TAS (PAT)

PAT	Spec	Mnth 1	Increase	USD	8,250	7,500	10,313	9,375
PAT	Hedge/Member	Mnth 1	Increase	USD	7,500	7,500	9,375	9,375
PAT	Spec	Mnth 2	Increase	USD	6,875	6,250	8,580	7,800
PAT	Hedge/Member	Mnth 2	Increase	USD	6,250	6,250	7,800	7,800
PAT	Spec	Mnth 3	Increase	USD	6,050	5,500	7,563	6,875
PAT	Hedge/Member	Mnth 3	Increase	USD	5,500	5,500	6,875	6,875
PAT	Spec	Mnth 4+	Increase	USD	6,050	5,500	7,563	6,875
PAT	Hedge/Member	Mnth 4+	Increase	USD	5,500	5,500	6,875	6,875

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
DOMINION BASIS FUT (PLATTS IFERC) (PG)								
PG	Spec	Mnth 1	Decrease	USD	539	490	440	400
PG	Hedge/Member	Mnth 1	Decrease	USD	490	490	400	400
PG	Spec	Mnth 2	Decrease	USD	539	490	440	400
PG	Hedge/Member	Mnth 2	Decrease	USD	490	490	400	400
PG	Spec	Mnths 3-8	Decrease	USD	484	440	396	360
PG	Hedge/Member	Mnths 3-8	Decrease	USD	440	440	360	360
PG	Spec	Mnths 9-20	Decrease	USD	407	370	330	300
PG	Hedge/Member	Mnths 9-20	Decrease	USD	370	370	300	300
PG	Spec	Mnths 21+	Decrease	USD	407	370	330	300
PG	Hedge/Member	Mnths 21+	Decrease	USD	370	370	300	300
HOUSTON SHIP CHANNEL BASIS FUT (NH)								
NH	Spec	Mnth 2	Increase	USD	110	100	132	120
NH	Hedge/Member	Mnth 2	Increase	USD	100	100	120	120
NH	Spec	Mnths 3-6	Increase	USD	110	100	132	120
NH	Hedge/Member	Mnths 3-6	Increase	USD	100	100	120	120
NH	Spec	Mnths 7-12	Increase	USD	110	100	132	120
NH	Hedge/Member	Mnths 7-12	Increase	USD	100	100	120	120
NH	Spec	Mnths 13-21	Increase	USD	110	100	132	120
NH	Hedge/Member	Mnths 13-21	Increase	USD	100	100	120	120
NH	Spec	Mnths 22+	Increase	USD	110	100	132	120
NH	Hedge/Member	Mnths 22+	Increase	USD	100	100	120	120
NGPL MIDCONTINENT BASIS FUT (NL)								
NL	Spec	Mnth 1	Decrease	USD	660	600	550	500
NL	Hedge/Member	Mnth 1	Decrease	USD	600	600	500	500
NL	Spec	Mnth 2	Decrease	USD	660	600	550	500
NL	Hedge/Member	Mnth 2	Decrease	USD	600	600	500	500
NL	Spec	Mnths 3-6	Decrease	USD	660	600	550	500
NL	Hedge/Member	Mnths 3-6	Decrease	USD	600	600	500	500
NL	Spec	Mnths 7-12	Decrease	USD	605	550	506	460
NL	Hedge/Member	Mnths 7-12	Decrease	USD	550	550	460	460
NL	Spec	Mnths 13-25	Decrease	USD	605	550	506	460
NL	Hedge/Member	Mnths 13-25	Decrease	USD	550	550	460	460
NL	Spec	Mnths 26-49	Decrease	USD	605	550	506	460
NL	Hedge/Member	Mnths 26-49	Decrease	USD	550	550	460	460
NL	Spec	Mnths 50+	Decrease	USD	605	550	506	460
NL	Hedge/Member	Mnths 50+	Decrease	USD	550	550	460	460

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TEXAS EASTERN ZONE M-3 BASIS FUT (NX)								
NX	Spec	Mth 1	Decrease	USD	3,300	3,000	2,750	2,500
NX	Hedge/Member	Mth 1	Decrease	USD	3,000	3,000	2,500	2,500
NX	Spec	Mth 2	Decrease	USD	2,750	2,500	2,310	2,100
NX	Hedge/Member	Mth 2	Decrease	USD	2,500	2,500	2,100	2,100
NX	Spec	Summer 2019	Decrease	USD	1,650	1,500	1,375	1,250
NX	Hedge/Member	Summer 2019	Decrease	USD	1,500	1,500	1,250	1,250
NX	Spec	Winter 2019/2020	Decrease	USD	825	750	688	625
NX	Hedge/Member	Winter 2019/2020	Decrease	USD	750	750	625	625
NX	Spec	Summer 2020	Decrease	USD	825	750	688	625
NX	Hedge/Member	Summer 2020	Decrease	USD	750	750	625	625
NX	Spec	Winter 2020/2021	Decrease	USD	825	750	688	625
NX	Hedge/Member	Winter 2020/2021	Decrease	USD	750	750	625	625
NX	Spec	April 2022+	Decrease	USD	825	750	688	625
NX	Hedge/Member	April 2022+	Decrease	USD	750	750	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PETROLEUM CRACKS AND SPREADS - Outright Rates								
CHI ULSD (PLATTS) VS. NY HRBR ULSD (5C)								
5C	Spec	Mnth 1	Decrease	USD	1,870	1,700	1,375	1,250
5C	Hedge/Member	Mnth 1	Decrease	USD	1,700	1,700	1,250	1,250
EUR1%FUEL OIL CARG FOB MED V FOB NWE (ENS)								
ENS	Spec	Mth 1	Increase	USD	1,375	1,250	1,595	1,450
ENS	Hedge/Member	Mth 1	Increase	USD	1,250	1,250	1,450	1,450
ENS	Spec	Mths 2-9	Increase	USD	1,320	1,200	1,595	1,450
ENS	Hedge/Member	Mths 2-9	Increase	USD	1,200	1,200	1,450	1,450
EURO DIESEL 10PPM VS. ICE (ET)								
ET	Spec	Mnths 1	Decrease	USD	3,300	3,000	2,750	2,500
ET	Hedge/Member	Mnths 1	Decrease	USD	3,000	3,000	2,500	2,500
LA CARBOB GASOLINE(OPIS)FUT (JL)								
JL	Spec	Mth 1	Increase	USD	5,500	5,000	6,600	6,000
JL	Hedge/Member	Mth 1	Increase	USD	5,000	5,000	6,000	6,000
MINI EUR DIESEL10PPM VS ICE GS FUT (MUD)								
MUD	Spec	Mnths 1	Decrease	USD	330	300	275	250
MUD	Hedge/Member	Mnths 1	Decrease	USD	300	300	250	250
NY BUCKEYE JET FUEL VS NY HARB ULSD (JET)								
JET	Spec	Mnths 3+	Decrease	USD	1,100	1,000	990	900
JET	Hedge/Member	Mnths 3+	Decrease	USD	1,000	1,000	900	900
SINGAPORE FUEL OIL SPREAD FUT (SD)								
SD	Spec	Mnths 1	Increase	USD	1,870	1,700	2,145	1,950
SD	Hedge/Member	Mnths 1	Increase	USD	1,700	1,700	1,950	1,950
SD	Spec	Mnth 2	Increase	USD	1,650	1,500	1,925	1,750
SD	Hedge/Member	Mnth 2	Increase	USD	1,500	1,500	1,750	1,750
SD	Spec	Mnths 3-6	Increase	USD	1,210	1,100	1,375	1,250
SD	Hedge/Member	Mnths 3-6	Increase	USD	1,100	1,100	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
REFINED PRODUCTS - Outright Rates								
GULF COAST HSFO (PLATTS) FUTURES (MF)								
MF	Spec	Mnth 1	Decrease	USD	3,850	3,500	3,520	3,200
MF	Hedge/Member	Mnth 1	Decrease	USD	3,500	3,500	3,200	3,200
MF	Spec	Mnths 2-6	Decrease	USD	3,850	3,500	3,520	3,200
MF	Hedge/Member	Mnths 2-6	Decrease	USD	3,500	3,500	3,200	3,200
MF	Spec	Mnths 7-24	Decrease	USD	3,630	3,300	3,300	3,000
MF	Hedge/Member	Mnths 7-24	Decrease	USD	3,300	3,300	3,000	3,000
MF	Spec	Mnths 25+	Decrease	USD	3,520	3,200	3,080	2,800
MF	Hedge/Member	Mnths 25+	Decrease	USD	3,200	3,200	2,800	2,800
GULF COAST JET FUEL CLNDR FUT (GE)								
GE	Spec	Mnth 1	Decrease	USD	4,510	4,100	4,125	3,750
GE	Hedge/Member	Mnth 1	Decrease	USD	4,100	4,100	3,750	3,750
GE	Spec	Mnths 2-6	Decrease	USD	4,510	4,100	4,125	3,750
GE	Hedge/Member	Mnths 2-6	Decrease	USD	4,100	4,100	3,750	3,750
GE	Spec	Mnths 7+	Decrease	USD	4,400	4,000	3,960	3,600
GE	Hedge/Member	Mnths 7+	Decrease	USD	4,000	4,000	3,600	3,600
LOS ANGELES CARB GASOLINE FUT (MH)								
MH	Spec		Increase	USD	5,500	5,000	6,050	5,500
MH	Hedge/Member		Increase	USD	5,000	5,000	5,500	5,500
MICRO SINGAPORE FUEL OIL 380CST (PL (MAF)								
MAF	Spec	Mnth 1	Decrease	USD	242	220	220	200
MAF	Hedge/Member	Mnth 1	Decrease	USD	220	220	200	200
MAF	Spec	Mnths 2-6	Decrease	USD	242	220	220	200
MAF	Hedge/Member	Mnths 2-6	Decrease	USD	220	220	200	200
MAF	Spec	Mnths 7-13	Decrease	USD	220	200	206	188
MAF	Hedge/Member	Mnths 7-13	Decrease	USD	200	200	188	188
MAF	Spec	Mnths 14+	Decrease	USD	215	195	193	175
MAF	Hedge/Member	Mnths 14+	Decrease	USD	195	195	175	175
MINI SINGAPORE 380CST FUEL OIL FUT (MTS)								
MTS	Spec	Mnth 1	Decrease	USD	2,420	2,200	2,200	2,000
MTS	Hedge/Member	Mnth 1	Decrease	USD	2,200	2,200	2,000	2,000
MTS	Spec	Mnths 2-6	Decrease	USD	2,420	2,200	2,200	2,000
MTS	Hedge/Member	Mnths 2-6	Decrease	USD	2,200	2,200	2,000	2,000
MTS	Spec	Mnths 7-13	Decrease	USD	2,200	2,000	2,063	1,875
MTS	Hedge/Member	Mnths 7-13	Decrease	USD	2,000	2,000	1,875	1,875
MTS	Spec	Mnths 14+	Decrease	USD	2,145	1,950	1,925	1,750
MTS	Hedge/Member	Mnths 14+	Decrease	USD	1,950	1,950	1,750	1,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SINGAPORE 380CST FUEL OIL FUT (SE)

SE	Spec	Mnth 1	Decrease	USD	24,200	22,000	22,000	20,000
SE	Hedge/Member	Mnth 1	Decrease	USD	22,000	22,000	20,000	20,000
SE	Spec	Mnths 2-6	Decrease	USD	24,200	22,000	22,000	20,000
SE	Hedge/Member	Mnths 2-6	Decrease	USD	22,000	22,000	20,000	20,000
SE	Spec	Mnths 7-13	Decrease	USD	22,000	20,000	20,625	18,750
SE	Hedge/Member	Mnths 7-13	Decrease	USD	20,000	20,000	18,750	18,750
SE	Spec	Mnths 14+	Decrease	USD	21,450	19,500	19,250	17,500
SE	Hedge/Member	Mnths 14+	Decrease	USD	19,500	19,500	17,500	17,500

SYNTHET GULF COAST NO.6 FUEL OIL 3 (SMF)

SMF	Spec	Mnth 1	Decrease	USD	3,850	3,500	3,520	3,200
SMF	Hedge/Member	Mnth 1	Decrease	USD	3,500	3,500	3,200	3,200
SMF	Spec	Mnths 2-6	Decrease	USD	3,850	3,500	3,520	3,200
SMF	Hedge/Member	Mnths 2-6	Decrease	USD	3,500	3,500	3,200	3,200
SMF	Spec	Mnths 7-24	Decrease	USD	3,630	3,300	3,300	3,000
SMF	Hedge/Member	Mnths 7-24	Decrease	USD	3,300	3,300	3,000	3,000
SMF	Spec	Months 25+	Decrease	USD	3,520	3,200	3,080	2,800
SMF	Hedge/Member	Months 25+	Decrease	USD	3,200	3,200	2,800	2,800

CRUDE OIL – Delivery Discretionary Margin

DME OMAN CRUDE OIL (OQ)- Delivery Discretionary Margin

OQ	Spec	May 2019+	Increase	USD	7,500	7,500	8,500	8,500
OQ	Hedge/Member	May 2019+	Increase	USD	7,500	7,500	8,500	8,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	--------------------	------------------------	-------------	--------------------

Intra Spreads

AGRICULTURE - Intra Spreads

(AUSTRALIAN WHEAT FUTURES)

AUW	Spec		Increase	USD	154	140	176	160
AUW	Hedge/Member		Increase	USD	140	140	160	160

(BLACK SEA WHEAT FIN STL PLATTS FUT)

BWF	Spec		Increase	USD	231	210	275	250
BWF	Hedge/Member		Increase	USD	210	210	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CRUDE OIL - Intra Spreads								
Mnth 1 vs Mnth 2 (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	Spec		New	USD			2,750	2,500
JCC	Hedge/Member		New	USD			2,500	2,500
Mnth 1 vs Mnths 3-8 (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	Spec		New	USD			2,750	2,500
JCC	Hedge/Member		New	USD			2,500	2,500
Mnth 1 vs Mnths 9+ (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	Spec		New	USD			2,750	2,500
JCC	Hedge/Member		New	USD			2,500	2,500
Mnth 2 vs 9+ Mnths (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	Spec		New	USD			2,750	2,500
JCC	Hedge/Member		New	USD			2,500	2,500
Mnth 2 vs Mnths 3-8 (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	Spec		New	USD			2,750	2,500
JCC	Hedge/Member		New	USD			2,500	2,500
Mnths 3-8 vs Mnths 3-8 (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	Spec		New	USD			1,320	1,200
JCC	Hedge/Member		New	USD			1,200	1,200
Mnths 3-8 vs Mnths 9+ (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	Spec		New	USD			1,320	1,200
JCC	Hedge/Member		New	USD			1,200	1,200
Mnths 9+ vs Mnths 9+ (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	Spec		New	USD			1,100	1,000
JCC	Hedge/Member		New	USD			1,000	1,000
Month 2 vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Spec		Decrease	USD	935	850	715	650
DC	Hedge/Member		Decrease	USD	850	850	650	650
Month 2 vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Spec		Decrease	USD	94	85	72	65
DBL	Hedge/Member		Decrease	USD	85	85	65	65
Months 3-8 vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Spec		Decrease	USD	880	800	660	600
DC	Hedge/Member		Decrease	USD	800	800	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 3-8 vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Spec		Decrease	USD	88	80	66	60
DBL	Hedge/Member		Decrease	USD	80	80	60	60
Months 9+ vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Spec		Decrease	USD	715	650	605	550
DC	Hedge/Member		Decrease	USD	650	650	550	550
Months 9+ vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Spec		Decrease	USD	72	65	61	55
DBL	Hedge/Member		Decrease	USD	65	65	55	55
Relperiod - consecutives (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Spec		Decrease	USD	330	300	220	200
DC	Hedge/Member		Decrease	USD	300	300	200	200
Relperiod - consecutives (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Spec		Decrease	USD	33	30	22	20
DBL	Hedge/Member		Decrease	USD	30	30	20	20
DME Products - Intra Spreads								
Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 4 (DUBAI CRUDE OIL (PLATTS))								
DCD	Spec		Decrease	USD	935	850	715	650
DCD	Hedge/Member		Decrease	USD	850	850	650	650
Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 4 (DUBAI CRUDE OIL (PLATTS))								
DCD	Spec		Decrease	USD	880	800	660	600
DCD	Hedge/Member		Decrease	USD	800	800	600	600
Dubai Crude Oil (Platts) Futures - Tier 4 vs Tier 4 (DUBAI CRUDE OIL (PLATTS))								
DCD	Spec		Decrease	USD	715	650	605	550
DCD	Hedge/Member		Decrease	USD	650	650	550	550
Months 4+ vs 4+ (SINGAPORE FUEL OIL 380CST PLATT FUT)								
DSE	Spec		Decrease	USD	3,080	2,800	2,530	2,300
DSE	Hedge/Member		Decrease	USD	2,800	2,800	2,300	2,300
Relperiod - consecutives (DUBAI CRUDE OIL (PLATTS))								
DCD	Spec		Decrease	USD	330	300	220	200
DCD	Hedge/Member		Decrease	USD	300	300	200	200
Singapore Jet Kerosene (Platts) vs. DME Oman Crude Oil Futures - Mnth 1 vs Mnths 2+ (SPORE JET KEROSENE VS DME OMAN)								
DKR	Spec		Decrease	USD	1,155	1,050	853	775
DKR	Hedge/Member		Decrease	USD	1,050	1,050	775	775

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

Intra Spreads

FREIGHT - Intra Spreads

(FREIGHT ROUTE TD22 (BALTIC) FUTURE)

ACB	Spec		New	USD			1,430	1,300
ACB	Hedge/Member		New	USD			1,300	1,300

(FREIGHT ROUTE TD25 (BALTIC) FUTURE)

AEB	Spec		New	USD			1,430	1,300
AEB	Hedge/Member		New	USD			1,300	1,300

FX - Intra Spreads

Euro FX (EC) - Contracts 1-7 vs. 8-12 (E-MICRO EUR/USD FUTURES)

M6E	Spec		Increase	USD	11	10	18	16
M6E	Hedge/Member		Increase	USD	10	10	16	16

Euro FX (EC) - Contracts 1-7 vs. 8-12 (E-MINI EURO FX FUTURE)

E7	Spec		Increase	USD	55	50	88	80
E7	Hedge/Member		Increase	USD	50	50	80	80

Euro FX (EC) - Contracts 1-7 vs. 8-12 (EURO FUTURE)

EC	Spec		Increase	USD	110	100	176	160
EC	Hedge/Member		Increase	USD	100	100	160	160

Euro FX (EC) - Contracts 5-8 vs. 5-8 (E-MICRO EUR/USD FUTURES)

M6E	Spec		Increase	USD	13	12	20	18
M6E	Hedge/Member		Increase	USD	12	12	18	18

Euro FX (EC) - Contracts 5-8 vs. 5-8 (E-MINI EURO FX FUTURE)

E7	Spec		Increase	USD	66	60	99	90
E7	Hedge/Member		Increase	USD	60	60	90	90

Euro FX (EC) - Contracts 5-8 vs. 5-8 (EURO FUTURE)

EC	Spec		Increase	USD	132	120	198	180
EC	Hedge/Member		Increase	USD	120	120	180	180

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	--------------------	------------------------	-------------	--------------------

Intra Spreads

INTEREST RATES - Intra Spreads

5 YR ERI SWAP FUTURE QUARTER 2-12 vs QUARTER 13-20 (5-YEAR ERI SWAP FUTURES)

LIW	Spec		New	USD			110	100
LIW	Hedge/Member		New	USD			100	100

5 YR ERI SWAP FUTURE QUARTER 2-12 vs QUARTER 21+ (5-YEAR ERI SWAP FUTURES)

LIW	Spec		New	USD			165	150
LIW	Hedge/Member		New	USD			150	150

5 YR ERI SWAP FUTURE QUARTER 2-12 vs QUARTER 2-12 (5-YEAR ERI SWAP FUTURES)

LIW	Spec		New	USD			6	5
LIW	Hedge/Member		New	USD			5	5

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
PETROLEUM CRACKS AND SPREADS - Intra Spreads								
(ARGUS PROPANE FAR EAST INDEX VS. JA)								
3NA	Spec		Decrease	USD	9,900	9,000	7,425	6,750
3NA	Hedge/Member		Decrease	USD	9,000	9,000	6,750	6,750
(SINGAPORE JET KEROSENE VS. GASOIL 5)								
RHB	Spec		Increase	USD	440	400	572	520
RHB	Hedge/Member		Increase	USD	400	400	520	520
1% Fuel Oil Rdam vs. 1% Fuel Oil NWE (Platts) Swap Futures - All Months (1% FUEL OIL RDM VS 1% OIL NWE PLTS)								
33	Spec		Increase	USD	2,640	2,400	2,970	2,700
33	Hedge/Member		Increase	USD	2,400	2,400	2,700	2,700
3.5% Fuel Oil CIF Med (Platts) vs. 3.5% Fuel Oil FOB Med (Platts) Futures - All Months (3.5% FUEL OIL CIF MED VS 3.5% FUEL)								
CMF	Spec		Decrease	USD	2,750	2,500	2,200	2,000
CMF	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
All Months (NY BUCKEYE JET FUEL VS NY HARB ULSD)								
JET	Spec		Decrease	USD	1,540	1,400	1,320	1,200
JET	Hedge/Member		Decrease	USD	1,400	1,400	1,200	1,200
all months (SING FUEL OIL PLATT VS DME OMAM CRK)								
DUA	Spec		Increase	USD	3,300	3,000	4,180	3,800
DUA	Hedge/Member		Increase	USD	3,000	3,000	3,800	3,800
East/West Fuel Oil Spread RelPeriod (EAST/WEST FUEL OIL SPREAD FUT)								
EW	Spec		Increase	USD	990	900	1,210	1,100
EW	Hedge/Member		Increase	USD	900	900	1,100	1,100
East/West Fuel Oil Spread RelPeriod (MINI EAST-WEST FUEL OIL FUTURES)								
MEW	Spec		Increase	USD	99	90	121	110
MEW	Hedge/Member		Increase	USD	90	90	110	110
East/West Fuel Oil Spread Swap - Tier 2 vs Tier 2 (EAST/WEST FUEL OIL SPREAD FUT)								
EW	Spec		Increase	USD	1,870	1,700	2,200	2,000
EW	Hedge/Member		Increase	USD	1,700	1,700	2,000	2,000
East/West Fuel Oil Spread Swap - Tier 2 vs Tier 2 (MINI EAST-WEST FUEL OIL FUTURES)								
MEW	Spec		Increase	USD	187	170	220	200
MEW	Hedge/Member		Increase	USD	170	170	200	200
European Jet CIF NWE v. Gasoil Futures Swap - 1-3 vs 1-3 (JET CIF NWE VS ICE)								
JC	Spec		Decrease	USD	3,300	3,000	2,475	2,250
JC	Hedge/Member		Decrease	USD	3,000	3,000	2,250	2,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Jet CIF NWE v. Gasoil Futures Swap - 1-3 vs 1-3 (MIN JETKERO CRGOS CIF NWE VS GASOIL)								
MJC	Spec		Decrease	USD	330	300	248	225
MJC	Hedge/Member		Decrease	USD	300	300	225	225
GROUP THREE ULSD (PLATTS) VS. HEATING OIL SPREAD S - 2-5 vs 2-5 (GRP3 ULSD VS NY HRBR ULSD FUT)								
A6	Spec		Decrease	USD	770	700	495	450
A6	Hedge/Member		Decrease	USD	700	700	450	450
GROUP THREE ULSD (PLATTS) VS. HEATING OIL SPREAD S - 2-5 vs 6+ (GRP3 ULSD VS NY HRBR ULSD FUT)								
A6	Spec		Decrease	USD	605	550	495	450
A6	Hedge/Member		Decrease	USD	550	550	450	450
GROUP THREE ULSD (PLATTS) VS. HEATING OIL SPREAD S - 6+ vs 6+ (GRP3 ULSD VS NY HRBR ULSD FUT)								
A6	Spec		Decrease	USD	495	450	413	375
A6	Hedge/Member		Decrease	USD	450	450	375	375
GROUP THREE UNLEADED GASOLINE (PLATTS) VS. RBOB Spread Swap - All Months (GRP THREE SUB-OCT GS (PLT) VS RBOB)								
A8	Spec		Decrease	USD	1,540	1,400	1,210	1,100
A8	Hedge/Member		Decrease	USD	1,400	1,400	1,100	1,100
Gulf Coast CBOB Gasoline A2 (Platts) vs. RBOB Spread Swap Futures - Tier 1 vs. 2 (GULF COAST CBOB GAS A2 VS RBOB SRRD)								
CRB	Spec		Decrease	USD	990	900	770	700
CRB	Hedge/Member		Decrease	USD	900	900	700	700
GULF COAST JET VS. NYMEX #2 HEA (ME) - Mnth 1 vs 3-5 (GLFCST JET PLATTS UP/DN FUT)								
ME	Spec		New	USD			440	400
ME	Hedge/Member		New	USD			400	400
GULF COAST JET VS. NYMEX #2 HEA (ME) - Mnth 1 vs 6+ (GLFCST JET PLATTS UP/DN FUT)								
ME	Spec		New	USD			440	400
ME	Hedge/Member		New	USD			400	400
GULF COAST JET VS. NYMEX #2 HEA (ME) - Mnth 2 vs 3-5 (GLFCST JET PLATTS UP/DN FUT)								
ME	Spec		New	USD			297	270
ME	Hedge/Member		New	USD			270	270
GULF COAST JET VS. NYMEX #2 HEA (ME) - Mnth 2 vs 6+ (GLFCST JET PLATTS UP/DN FUT)								
ME	Spec		New	USD			374	340
ME	Hedge/Member		New	USD			340	340
GULF COAST JET VS. NYMEX #2 HEA (ME) - Mnths 3-5 vs 3-5 (GLFCST JET PLATTS UP/DN FUT)								
ME	Spec		New	USD			363	330
ME	Hedge/Member		New	USD			330	330

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
GULF COAST JET VS. NYMEX #2 HEA (ME) - Mnths 3-5 vs 6+ (GLFCST JET PLATTS UP/DN FUT)								
ME	Spec		New	USD			363	330
ME	Hedge/Member		New	USD			330	330
GULF COAST JET VS. NYMEX #2 HEA (ME) - Mnths 6+ vs 6+ (GLFCST JET PLATTS UP/DN FUT)								
ME	Spec		New	USD			374	340
ME	Hedge/Member		New	USD			340	340
GULF COAST JET VS. NYMEX #2 HEA (ME) - Month 1 vs 2 (GLFCST JET PLATTS UP/DN FUT)								
ME	Spec		New	USD			440	400
ME	Hedge/Member		New	USD			400	400
LA Jet Fuel vs. NYMEX #2 HO Spread Swap - All Months (LA JT FL(PLATTS) VS.NY HRBR ULSD FU)								
MQ	Spec		Decrease	USD	2,970	2,700	2,200	2,000
MQ	Hedge/Member		Decrease	USD	2,700	2,700	2,000	2,000
Los Angeles CARBOB (OPIS) Spread Swap - All Months (LA CARBOB GASOLINE(OPIS)FUT)								
JL	Spec		Decrease	USD	6,050	5,500	4,950	4,500
JL	Hedge/Member		Decrease	USD	5,500	5,500	4,500	4,500
Mnth 1 vs 2+ (GAS EUROBOB NON-OXY VS OXY NWE FUT)								
GES	Spec		Decrease	USD	8,800	8,000	7,040	6,400
GES	Hedge/Member		Decrease	USD	8,000	8,000	6,400	6,400
Mnth 2+ vs 2+ (GAS EUROBOB NON-OXY VS OXY NWE FUT)								
GES	Spec		Decrease	USD	8,800	8,000	7,040	6,400
GES	Hedge/Member		Decrease	USD	8,000	8,000	6,400	6,400
Months 2+ vs 2+ (SINGAPORE JET KERO GASOIL FUT)								
RK	Spec		Decrease	USD	688	625	468	425
RK	Hedge/Member		Decrease	USD	625	625	425	425
New York 1% Fuel Oil v. Gulf Coast 3% Fuel Oil Swap - Mnths 1-2 vs 1-2 (NY1%FO V. GULF COAST HSFO FUT)								
VR	Spec		New	USD			220	200
VR	Hedge/Member		New	USD			200	200
NY Harbor Residual Fuel Crack Swap - All Months (NY HARBOR RESIDUAL FUEL CRACK FUT)								
ML	Spec		Increase	USD	990	900	1,320	1,200
ML	Hedge/Member		Increase	USD	900	900	1,200	1,200
Singapore Fuel Oil 380 cst (Platts) vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) BALMO Futures - All Months (SING 380CST VS 3.5 FUEL ROTDM BALMO)								
SFB	Spec		Increase	USD	1,925	1,750	2,200	2,000
SFB	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Consecutives (SINGAPORE GASOIL VS ICE)								
GA	Spec		New	USD			358	325
GA	Hedge/Member		New	USD			325	325
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Tier 1v3 (SINGAPORE GASOIL VS ICE)								
GA	Spec		Decrease	USD	1,320	1,200	825	750
GA	Hedge/Member		Decrease	USD	1,200	1,200	750	750
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Tier 2v3 (SINGAPORE GASOIL VS ICE)								
GA	Spec		Decrease	USD	1,155	1,050	798	725
GA	Hedge/Member		Decrease	USD	1,050	1,050	725	725
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Tier 3v3 (SINGAPORE GASOIL VS ICE)								
GA	Spec		Decrease	USD	550	500	440	400
GA	Hedge/Member		Decrease	USD	500	500	400	400
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Tiers 1v1 (SINGAPORE GASOIL VS ICE)								
GA	Spec		Decrease	USD	880	800	633	575
GA	Hedge/Member		Decrease	USD	800	800	575	575
Singapore Gasoil 10 ppm vs 0.5% Sulfur Spread (Platts) Swap Futures - All Months (SINGAPORE GASOIL V SINGAGSOL 500 PPM)								
STZ	Spec		Decrease	USD	385	350	303	275
STZ	Hedge/Member		Decrease	USD	350	350	275	275
Singapore Gasoil 10 ppm vs 0.5% Sulfur Spread (Platts) Swap Futures - Consecutives (SINGAPORE GASOIL V SINGAGSOL 500 PPM)								
STZ	Spec		Decrease	USD	330	300	275	250
STZ	Hedge/Member		Decrease	USD	300	300	250	250
SINGAPORE JET KERO GASOIL SWAP - Consecutives (SINGAPORE JET KERO GASOIL FUT)								
RK	Spec		Decrease	USD	495	450	303	275
RK	Hedge/Member		Decrease	USD	450	450	275	275

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
REFINED PRODUCTS - Intra Spreads								
(EUROPEAN FOB RDAM MARINE FUEL 0.5%)								
R5F	Spec		Decrease	USD	20,350	18,500	16,280	14,800
R5F	Hedge/Member		Decrease	USD	18,500	18,500	14,800	14,800
(MICRO EURO MARINE 0.5% FO BARGES)								
R5O	Spec		Decrease	USD	204	185	163	148
R5O	Hedge/Member		Decrease	USD	185	185	148	148
(MINI EUROPEAN FOB RDAM MARINE FUEL)								
R5M	Spec		Decrease	USD	2,035	1,850	1,628	1,480
R5M	Hedge/Member		Decrease	USD	1,850	1,850	1,480	1,480
(MINI SINGAPORE GASOIL 500 PPM (PLAT))								
MGO	Spec		Decrease	USD	110	100	83	75
MGO	Hedge/Member		Decrease	USD	100	100	75	75
(SINGAPORE GASOIL 500 PPM (PLATTS) F)								
GHS	Spec		Decrease	USD	1,100	1,000	825	750
GHS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
1% FUEL OIL (PLATTS) CARGO CIF MED - 2+ vs 2+ (1% FUEL OIL (PLT) CARG CIF MED)								
1W	Spec		Increase	USD	2,640	2,400	3,300	3,000
1W	Hedge/Member		Increase	USD	2,400	2,400	3,000	3,000
1% Fuel Oil (Platts) Cargoes CIF MED BALMO Swap Futures - All Months (1% FUEL OIL PLATTS CIF BALMO FUT)								
FOB	Spec		Decrease	USD	15,400	14,000	13,200	12,000
FOB	Hedge/Member		Decrease	USD	14,000	14,000	12,000	12,000
1% Fuel Oil (Platts) Cargoes FOB MED BALMO Swap Futures - All Months (1% FUEL OIL PLATTS FOB BALMO FUT)								
FOM	Spec		Decrease	USD	16,500	15,000	13,200	12,000
FOM	Hedge/Member		Decrease	USD	15,000	15,000	12,000	12,000
Chicago Unleaded Gasoline (Platts) Swap - All Months (CHICAGO UNLEADED GAS(PLATTS) S)								
2C	Spec		Increase	USD	1,430	1,300	1,980	1,800
2C	Hedge/Member		Increase	USD	1,300	1,300	1,800	1,800
Daily European 1% Fuel Oil (Platts) Cargoes FOB NWE Swap Futures - All Months (DALY EURO 1% FOIL CGOES FOB NWE FUT)								
FCN	Spec		Increase	USD	2,200	2,000	2,530	2,300
FCN	Hedge/Member		Increase	USD	2,000	2,000	2,300	2,300
Daily European 3.5% Fuel Oil (Platts) Barges FOB Rdam Swap Futures - All Months (DALY EURO 3.5% FOIL BRGES FOB RDAM)								
FOR	Spec		New	USD			1,760	1,600
FOR	Hedge/Member		New	USD			1,600	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP- 1 vs 2+ (EIA FLAT TAX ONHWAY DIESEL FUT)								
A5	Spec		Increase	USD	3,080	2,800	3,520	3,200
A5	Hedge/Member		Increase	USD	2,800	2,800	3,200	3,200
European 1% Fuel Oil Calendar Swap (Northwest Europe) - Mnth 1 vs 2+ (EUROPE 1% FUEL OIL NWE CALFUT)								
UF	Spec		Decrease	USD	8,800	8,000	7,150	6,500
UF	Hedge/Member		Decrease	USD	8,000	8,000	6,500	6,500
European 1% Fuel Oil Calendar Swap (Northwest Europe) - Mnth 1 vs 2+ (MIN EUR 1% FUEL OIL CRGO FOBNWE FUT)								
OB	Spec		Decrease	USD	880	800	715	650
OB	Hedge/Member		Decrease	USD	800	800	650	650
European 1% Fuel Oil Calendar Swap (Northwest Europe) - Mnths 2+ vs 2+ (EUROPE 1% FUEL OIL NWE CALFUT)								
UF	Spec		Increase	USD	5,775	5,250	6,325	5,750
UF	Hedge/Member		Increase	USD	5,250	5,250	5,750	5,750
European 1% Fuel Oil Calendar Swap (Northwest Europe) - Mnths 2+ vs 2+ (MIN EUR 1% FUEL OIL CRGO FOBNWE FUT)								
OB	Spec		Increase	USD	578	525	633	575
OB	Hedge/Member		Increase	USD	525	525	575	575
European 1% Fuel Oil Cargoes FOB MED (Platts) Swap Futures - All Months (EUR 1%FUEL OIL CARG FOB MED(PLATTS))								
EFM	Spec		Increase	USD	6,160	5,600	6,820	6,200
EFM	Hedge/Member		Increase	USD	5,600	5,600	6,200	6,200
European 1% Fuel Oil Cargoes FOB MED (Platts) Swap Futures - All Months (MINI 1% FUEL OIL CAR MED FUT)								
MFD	Spec		Increase	USD	616	560	682	620
MFD	Hedge/Member		Increase	USD	560	560	620	620
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 14+ (EUROPE 3.5% FUEL OIL RDAM CALFUT)								
UV	Spec		Increase	USD	5,280	4,800	5,830	5,300
UV	Hedge/Member		Increase	USD	4,800	4,800	5,300	5,300
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 14+ (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Spec		Increase	USD	53	48	58	53
MEF	Hedge/Member		Increase	USD	48	48	53	53
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 14+ (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
OD	Spec		Increase	USD	528	480	583	530
OD	Hedge/Member		Increase	USD	480	480	530	530
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 7-13 (EUROPE 3.5% FUEL OIL RDAM CALFUT)								
UV	Spec		Increase	USD	3,850	3,500	4,950	4,500
UV	Hedge/Member		Increase	USD	3,500	3,500	4,500	4,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 7-13 (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Spec		Increase	USD	39	35	50	45
MEF	Hedge/Member		Increase	USD	35	35	45	45
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 7-13 (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
OD	Spec		Increase	USD	385	350	495	450
OD	Hedge/Member		Increase	USD	350	350	450	450
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 7-13 vs 14+ (EUROPE 3.5% FUEL OIL RDM CALFUT)								
UV	Spec		Increase	USD	4,730	4,300	5,500	5,000
UV	Hedge/Member		Increase	USD	4,300	4,300	5,000	5,000
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 7-13 vs 14+ (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Spec		Increase	USD	47	43	55	50
MEF	Hedge/Member		Increase	USD	43	43	50	50
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 7-13 vs 14+ (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
OD	Spec		Increase	USD	473	430	550	500
OD	Hedge/Member		Increase	USD	430	430	500	500
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 7-13 vs 7-13 (EUROPE 3.5% FUEL OIL RDM CALFUT)								
UV	Spec		Increase	USD	3,025	2,750	3,850	3,500
UV	Hedge/Member		Increase	USD	2,750	2,750	3,500	3,500
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 7-13 vs 7-13 (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Spec		Increase	USD	30	28	39	35
MEF	Hedge/Member		Increase	USD	28	28	35	35
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 7-13 vs 7-13 (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
OD	Spec		Increase	USD	303	275	385	350
OD	Hedge/Member		Increase	USD	275	275	350	350
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	308	280	413	375
7F	Hedge/Member		Increase	USD	280	280	375	375
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	308	280	413	375
7FT	Hedge/Member		Increase	USD	280	280	375	375
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (GASOIL BULLET FUT)								
BG	Spec		Increase	USD	3,080	2,800	4,125	3,750
BG	Hedge/Member		Increase	USD	2,800	2,800	3,750	3,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Spec		Increase	USD	3,080	2,800	4,125	3,750
SBG	Hedge/Member		Increase	USD	2,800	2,800	3,750	3,750
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	385	350	468	425
7F	Hedge/Member		Increase	USD	350	350	425	425
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	385	350	468	425
7FT	Hedge/Member		Increase	USD	350	350	425	425
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (GASOIL BULLET FUT)								
BG	Spec		Increase	USD	3,850	3,500	4,675	4,250
BG	Hedge/Member		Increase	USD	3,500	3,500	4,250	4,250
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Spec		Increase	USD	3,850	3,500	4,675	4,250
SBG	Hedge/Member		Increase	USD	3,500	3,500	4,250	4,250
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	385	350	468	425
7F	Hedge/Member		Increase	USD	350	350	425	425
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	385	350	468	425
7FT	Hedge/Member		Increase	USD	350	350	425	425
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (GASOIL BULLET FUT)								
BG	Spec		Increase	USD	3,850	3,500	4,675	4,250
BG	Hedge/Member		Increase	USD	3,500	3,500	4,250	4,250
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Spec		Increase	USD	3,850	3,500	4,675	4,250
SBG	Hedge/Member		Increase	USD	3,500	3,500	4,250	4,250
European Gasoil Bullet Swap - Tier 2 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	594	540	528	480
7F	Hedge/Member		Decrease	USD	540	540	480	480
European Gasoil Bullet Swap - Tier 2 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	594	540	528	480
7FT	Hedge/Member		Decrease	USD	540	540	480	480

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil Bullet Swap - Tier 2 vs Tier 3 (GASOIL BULLET FUT)								
BG	Spec		Decrease	USD	5,940	5,400	5,280	4,800
BG	Hedge/Member		Decrease	USD	5,400	5,400	4,800	4,800
European Gasoil Bullet Swap - Tier 2 vs Tier 3 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Spec		Decrease	USD	5,940	5,400	5,280	4,800
SBG	Hedge/Member		Decrease	USD	5,400	5,400	4,800	4,800
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	605	550	550	500
7F	Hedge/Member		Decrease	USD	550	550	500	500
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	605	550	550	500
7FT	Hedge/Member		Decrease	USD	550	550	500	500
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (GASOIL BULLET FUT)								
BG	Spec		Decrease	USD	6,050	5,500	5,500	5,000
BG	Hedge/Member		Decrease	USD	5,500	5,500	5,000	5,000
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Spec		Decrease	USD	6,050	5,500	5,500	5,000
SBG	Hedge/Member		Decrease	USD	5,500	5,500	5,000	5,000
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	308	280	264	240
7F	Hedge/Member		Decrease	USD	280	280	240	240
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	308	280	264	240
7FT	Hedge/Member		Decrease	USD	280	280	240	240
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (GASOIL BULLET FUT)								
BG	Spec		Decrease	USD	3,080	2,800	2,640	2,400
BG	Hedge/Member		Decrease	USD	2,800	2,800	2,400	2,400
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Spec		Decrease	USD	3,080	2,800	2,640	2,400
SBG	Hedge/Member		Decrease	USD	2,800	2,800	2,400	2,400
European Naphtha Calendar Swap - consecutives (EUROPE NAPHTHA CALFUT)								
UN	Spec		Increase	USD	1,870	1,700	2,200	2,000
UN	Hedge/Member		Increase	USD	1,700	1,700	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Naphtha Calendar Swap - consecutives (MIN EURO NPHTHA CIF NWE FUT)								
MNC	Spec		Increase	USD	187	170	220	200
MNC	Hedge/Member		Increase	USD	170	170	200	200
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Mnth 2 vs 3 (GAS EURO-BOB OXY (ARG) NEW BRG)								
7H	Spec		Decrease	USD	3,520	3,200	2,750	2,500
7H	Hedge/Member		Decrease	USD	3,200	3,200	2,500	2,500
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Mnth 2 vs 3 (MINI GAS EUROBOB OXY BARGES FUT)								
MEO	Spec		Decrease	USD	3,520	3,200	2,750	2,500
MEO	Hedge/Member		Decrease	USD	3,200	3,200	2,500	2,500
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 1 vs Months 3+ (GAS EURO-BOB OXY (ARG) NEW BRG)								
7H	Spec		Decrease	USD	6,600	6,000	6,050	5,500
7H	Hedge/Member		Decrease	USD	6,000	6,000	5,500	5,500
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 1 vs Months 3+ (MINI GAS EUROBOB OXY BARGES FUT)								
MEO	Spec		Decrease	USD	6,600	6,000	6,050	5,500
MEO	Hedge/Member		Decrease	USD	6,000	6,000	5,500	5,500
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Months 3+ vs Months 3+ (GAS EURO-BOB OXY (ARG) NEW BRG)								
7H	Spec		Increase	USD	4,290	3,900	5,500	5,000
7H	Hedge/Member		Increase	USD	3,900	3,900	5,000	5,000
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Months 3+ vs Months 3+ (MINI GAS EUROBOB OXY BARGES FUT)								
MEO	Spec		Increase	USD	4,290	3,900	5,500	5,000
MEO	Hedge/Member		Increase	USD	3,900	3,900	5,000	5,000
Gulf Coast #6 Fuel 3.0% Swap - Month 1 v 2 (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Spec		Decrease	USD	715	650	605	550
MF	Hedge/Member		Decrease	USD	650	650	550	550
Gulf Coast #6 Fuel 3.0% Swap - Month 1 vs 12+ (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Spec		New	USD			715	650
MF	Hedge/Member		New	USD			650	650
Gulf Coast #6 Fuel 3.0% Swap - Month 1 vs 3-11 (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Spec		New	USD			715	650
MF	Hedge/Member		New	USD			650	650
Gulf Coast #6 Fuel 3.0% Swap - Month 2 vs 12+ (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Spec		Increase	USD	743	675	858	780
MF	Hedge/Member		Increase	USD	675	675	780	780

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Gulf Coast #6 Fuel 3.0% Swap - Month 2 vs 3-11 (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Spec		New	USD			743	675
MF	Hedge/Member		New	USD			675	675
Gulf Coast #6 Fuel 3.0% Swap - Months 12+ vs 12+ (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Spec		New	USD			578	525
MF	Hedge/Member		New	USD			525	525
Gulf Coast #6 Fuel 3.0% Swap - Months 3-11 vs 12+ (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Spec		Increase	USD	605	550	770	700
MF	Hedge/Member		Increase	USD	550	550	700	700
Gulf Coast #6 Fuel 3.0% Swap - Months 3-11 vs 3-11 (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Spec		New	USD			605	550
MF	Hedge/Member		New	USD			550	550
Gulf Coast Jet Fuel Calendar Swap - All Months (GULF COAST JET FUEL CLNDR FUT)								
GE	Spec		Decrease	USD	1,320	1,200	1,100	1,000
GE	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
Gulf Coast ULSD Swap- Consecutive Month 2+ (GULF COAST ULSD CALENDAR FUT)								
LY	Spec		Decrease	USD	770	700	550	500
LY	Hedge/Member		Decrease	USD	700	700	500	500
Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap - Mth 2 vs Mth 2+ (GULF COAST ULSD CALENDAR FUT)								
LY	Spec		Decrease	USD	825	750	660	600
LY	Hedge/Member		Decrease	USD	750	750	600	600
MIDDLE EAST GASOIL ARAB GULF - All Months (MIDDLE EAST GASOIL ARAB GULF)								
MPE	Spec		Decrease	USD	1,925	1,750	1,540	1,400
MPE	Hedge/Member		Decrease	USD	1,750	1,750	1,400	1,400
Month 1 vs 12+ (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Spec		New	USD			715	650
SMF	Hedge/Member		New	USD			650	650
Month 1 vs 2 (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Spec		New	USD			715	650
SMF	Hedge/Member		New	USD			650	650
Month 1 vs 3-11 (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Spec		New	USD			715	650
SMF	Hedge/Member		New	USD			650	650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 2 vs 12+ (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Spec		Increase	USD	743	675	858	780
SMF	Hedge/Member		Increase	USD	675	675	780	780
Month 2 vs 3+ (USGC MARINE FUEL 0.5% (PLATTS) FUTU)								
H5F	Spec		Decrease	USD	1,320	1,200	990	900
H5F	Hedge/Member		Decrease	USD	1,200	1,200	900	900
Month 2 vs 3-11 (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Spec		New	USD			743	675
SMF	Hedge/Member		New	USD			675	675
Month 3 vs 3+ (USGC MARINE FUEL 0.5% (PLATTS) FUTU)								
H5F	Spec		Decrease	USD	1,100	1,000	825	750
H5F	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Month 3-11 vs 12+ (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Spec		Increase	USD	605	550	770	700
SMF	Hedge/Member		Increase	USD	550	550	700	700
Months 1 v 2 (USGC MARINE FUEL 0.5% (PLATTS) FUTU)								
H5F	Spec		Decrease	USD	3,300	3,000	2,475	2,250
H5F	Hedge/Member		Decrease	USD	3,000	3,000	2,250	2,250
Months 1 vs 3+ (USGC MARINE FUEL 0.5% (PLATTS) FUTU)								
H5F	Spec		Decrease	USD	3,300	3,000	2,475	2,250
H5F	Hedge/Member		Decrease	USD	3,000	3,000	2,250	2,250
Months 12+ vs 12+ (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Spec		New	USD			578	525
SMF	Hedge/Member		New	USD			525	525
Months 2-6 vs 7+ (EUROPE NAPHTHA CALFUT)								
UN	Spec		Decrease	USD	9,350	8,500	8,250	7,500
UN	Hedge/Member		Decrease	USD	8,500	8,500	7,500	7,500
Months 2-6 vs 7+ (GAS EUROBOB NON OXY (ARG) NWE BRG)								
GNO	Spec		Decrease	USD	19,250	17,500	14,300	13,000
GNO	Hedge/Member		Decrease	USD	17,500	17,500	13,000	13,000
Months 2-6 vs 7+ (MIN EURO NPHTHA CIF NWE FUT)								
MNC	Spec		Decrease	USD	935	850	825	750
MNC	Hedge/Member		Decrease	USD	850	850	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 3-11 vs 3-11 (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Spec		New	USD			605	550
SMF	Hedge/Member		New	USD			550	550
Months 4+ vs 4+ (MICRO SINGAPORE FUEL OIL 380CST (PL))								
MAF	Spec		Decrease	USD	31	28	25	23
MAF	Hedge/Member		Decrease	USD	28	28	23	23
Months 4+ vs 4+ (MINI SINGAPORE 380CST FUEL OIL FUT)								
MTS	Spec		Decrease	USD	308	280	253	230
MTS	Hedge/Member		Decrease	USD	280	280	230	230
Months 4+ vs 4+ (SINGAPORE 380CST FUEL OIL FUT)								
SE	Spec		Decrease	USD	3,080	2,800	2,530	2,300
SE	Hedge/Member		Decrease	USD	2,800	2,800	2,300	2,300
Premium Unl Gasoline 10ppm (Platts) FOB Med Swap - All Months (PREMIUM UNLD 10P FOB MED FUT)								
3G	Spec		Decrease	USD	11,000	10,000	9,900	9,000
3G	Hedge/Member		Decrease	USD	10,000	10,000	9,000	9,000
RBOB (Platts) Calendar Swap - All Months (RBOB (PLATTS) CAL FUT)								
RY	Spec		Increase	USD	693	630	963	875
RY	Hedge/Member		Increase	USD	630	630	875	875
Singapore Gasoil Swap - Consecutives (MINI SINGAPORE GASOIL PLATS FUTURES)								
MSG	Spec		Decrease	USD	44	40	36	33
MSG	Hedge/Member		Decrease	USD	40	40	33	33
Singapore Gasoil Swap - Consecutives (SINGAPORE GASOIL FUT)								
SG	Spec		Decrease	USD	440	400	358	325
SG	Hedge/Member		Decrease	USD	400	400	325	325
Singapore Gasoil Swap - Consecutives (SYNTHETIC SINGAPORE GASOIL FUT)								
SSG	Spec		Decrease	USD	440	400	358	325
SSG	Hedge/Member		Decrease	USD	400	400	325	325
Singapore Gasoil Swap - Months 2-8 vs 2-8 (MINI SINGAPORE GASOIL PLATS FUTURES)								
MSG	Spec		Decrease	USD	77	70	66	60
MSG	Hedge/Member		Decrease	USD	70	70	60	60
Singapore Gasoil Swap - Months 2-8 vs 2-8 (SINGAPORE GASOIL FUT)								
SG	Spec		Decrease	USD	770	700	660	600
SG	Hedge/Member		Decrease	USD	700	700	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Singapore Gasoil Swap - Months 2-8 vs 2-8 (SYNTHETIC SINGAPORE GASOIL FUT)								
SSG	Spec		Decrease	USD	770	700	660	600
SSG	Hedge/Member		Decrease	USD	700	700	600	600
Singapore Gasoil Swap - Months 2-8 vs Months 9+ (MINI SINGAPORE GASOIL PLATS FUTURES)								
MSG	Spec		Decrease	USD	110	100	83	75
MSG	Hedge/Member		Decrease	USD	100	100	75	75
Singapore Gasoil Swap - Months 2-8 vs Months 9+ (SINGAPORE GASOIL FUT)								
SG	Spec		Decrease	USD	1,100	1,000	825	750
SG	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Singapore Gasoil Swap - Months 2-8 vs Months 9+ (SYNTHETIC SINGAPORE GASOIL FUT)								
SSG	Spec		Decrease	USD	1,100	1,000	825	750
SSG	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Singapore Gasoil Swap - Months 9+ vs Months 9+ (MINI SINGAPORE GASOIL PLATS FUTURES)								
MSG	Spec		Decrease	USD	110	100	77	70
MSG	Hedge/Member		Decrease	USD	100	100	70	70
Singapore Gasoil Swap - Months 9+ vs Months 9+ (SINGAPORE GASOIL FUT)								
SG	Spec		Decrease	USD	1,100	1,000	770	700
SG	Hedge/Member		Decrease	USD	1,000	1,000	700	700
Singapore Gasoil Swap - Months 9+ vs Months 9+ (SYNTHETIC SINGAPORE GASOIL FUT)								
SSG	Spec		Decrease	USD	1,100	1,000	770	700
SSG	Hedge/Member		Decrease	USD	1,000	1,000	700	700
Singapore Mogas 92 Unleaded (Platts) Swap - Consecutive (MOGAS92 UNLEADED (PLATTS) FUT)								
1N	Spec		Decrease	USD	715	650	523	475
1N	Hedge/Member		Decrease	USD	650	650	475	475
Singapore Mogas 92 Unleaded (Platts) Swap - Mths 2 vs 3+ (MOGAS92 UNLEADED (PLATTS) FUT)								
1N	Spec		Decrease	USD	990	900	847	770
1N	Hedge/Member		Decrease	USD	900	900	770	770

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL - Inter-commodity Spread Rates						
1N Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+1:-1			65%	65%
1N Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+1:-1			80%	80%
7H Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+3:-25			65%	65%
7H Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+3:-25			80%	80%
BZ Mnth 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+1:-1			70%	70%
BZ Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+1:-1			90%	90%
CL Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+1:-1			70%	70%
CL Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+1:-1			85%	85%
DC Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+1:-1			70%	70%
DC Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	-1:+1			90%	90%
HCL Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+1:-1			70%	70%
HCL Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+1:-1			85%	85%
HO Mnths 2+ vs JCC Mnths 2						
Spread Credit Rate	New	+1:-1			65%	65%
HO Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+1:-1			80%	80%
MF Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+1:-1			70%	70%
MF Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+1:-1			80%	80%
OQ Mnths 2+ vs JCC Mnth 2						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	New	+1:-1			65%	65%
OQ Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+1:-1			80%	80%
RB Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+1:-1			70%	70%
RB Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+1:-1			85%	85%
SE Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+19:-3			70%	70%
SE Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+3:-19			80%	80%
UV Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+19:-3			70%	70%
UV Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	-19:+3			80%	80%
DME Products - Inter-commodity Spread Rates						
OQ Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+1:-1			65%	65%
OQ Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+1:-1			80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EQUITY INDEX - Inter-commodity Spread Rates						
E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME) vs S&P 500 (SP - CME) – All Months						
Spread Credit Rate	Increase	+15:-1	40%	40%	50%	50%
E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME) vs S&P SELECT SECTOR - TECHNOLOGY (XAK - CME) – All Months						
Spread Credit Rate	Decrease	+2:-3	25%	25%	20%	20%
E-MINI RUSSELL 1000 INDEX FUTURES (RS1 - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME) – All Months						
Spread Credit Rate	Decrease	+2:-1	80%	80%	70%	70%
E-MINI RUSSELL 1000 VALUE INDEX FUTURES (RSV - CME) vs E-MINI S&P MIDCAP 400 (ME - CME) – All Months						
Spread Credit Rate	Decrease	+2:-1	75%	75%	70%	70%
E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME) – All Months						
Spread Credit Rate	Increase	+1:-1	50%	50%	65%	65%
EMINI SP 500 CONS STAPLES SECTOR IX (XAP) vs EMINI SP500-UTILITIES SECTOR INDEX (XAU) – All Months						
Spread Credit Rate	Increase	+1:-1	50%	50%	65%	65%
EMINI SP 500 ENERGY SECTOR INDEX (XAE) vs EMINI SP500 - FINANCIAL SECT INDEX (XAF) – All Months						
Spread Credit Rate	Increase	+1:-2	40%	40%	55%	55%
EMINI SP 500 ENERGY SECTOR INDEX (XAE) vs NIKKEI 225 FUTURES (NK) – All Months						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
EMINI SP 500 ENERGY SECTOR INDEX (XAE) vs S&P 500 FUTURES (SP)						
Spread Credit Rate	Increase	+10:-1	55%	55%	60%	60%
E-MINI SP500 CONS DISCRET SECTOR IX (XAY) vs NIKKEI 225 FUTURES (NK) – All Months						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%
E-MINI SP500 CONS DISCRET SECTOR IX (XAY) vs S&P 500 FUTURES (SP) – All Months						
Spread Credit Rate	Increase	+5:-1	65%	65%	70%	70%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs E-MINI SP500 CONS DISCRET SECTOR IX (XAY) – All Months						
Spread Credit Rate	Decrease	+1:-1	55%	55%	50%	50%
FTSE EMERGING INDEX FUTURES (EI - CME) vs E-MINI FTSE CHINA 50 INDEX FUTURES (FT5 - CME) – All Months						
Spread Credit Rate	Increase	+1:-2	40%	40%	50%	50%
S&P 500 (SP - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME) – All Months						
Spread Credit Rate	Increase	+1:-10	45%	45%	60%	60%
S&P 500 TOTAL RETURN INDEX FUTURES (TRI - CME) vs E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR - CME) – All Months						
Spread Credit Rate	New	+1:-3			50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
S&P 500 TOTAL RETURN INDEX FUTURES (TRI - CME) vs E-MINI RUSSELL 1000 GROWTH INDEX FUTURES (RSG - CME) – All Months						
Spread Credit Rate	New	+1:-2			75%	75%
S&P 500 TOTAL RETURN INDEX FUTURES (TRI - CME) vs S&P 500 GROWTH (SG - CME) – All Months						
Spread Credit Rate	New	+3:-1			75%	75%
S&P 500 TOTAL RETURN INDEX FUTURES (TRI - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME) – All Months						
Spread Credit Rate	New	+1:-2			60%	60%
S&P 500 TOTAL RETURN INDEX FUTURES (TRI - CME) vs S&P SELECT SECTOR - CONSUMER DISCRETIONARY (XAY - CME) – All Months						
Spread Credit Rate	New	+1:-1			70%	70%
S&P 500 TOTAL RETURN INDEX FUTURES (TRI - CME) vs S&P SELECT SECTOR - CONSUMER STAPLES (XAP - CME) – All Months						
Spread Credit Rate	New	+1:-2			60%	60%
S&P 500 TOTAL RETURN INDEX FUTURES (TRI - CME) vs S&P SELECT SECTOR - FINANCIAL (XAF - CME) – All Months						
Spread Credit Rate	New	+1:-2			65%	65%
S&P 500 TOTAL RETURN INDEX FUTURES (TRI - CME) vs S&P SELECT SECTOR - HEALTH CARE (XAV - CME) – All Months						
Spread Credit Rate	New	+1:-2			65%	65%
S&P 500 TOTAL RETURN INDEX FUTURES (TRI - CME) vs S&P SELECT SECTOR - INDUSTRIAL (XAI - CME) – All Months						
Spread Credit Rate	New	+1:-2			70%	70%
S&P 500 TOTAL RETURN INDEX FUTURES (TRI - CME) vs S&P SELECT SECTOR - MATERIALS (XAB - CME) – All Months						
Spread Credit Rate	New	+1:-2			60%	60%
S&P 500 TOTAL RETURN INDEX FUTURES (TRI - CME) vs YEN DENOMINATED TOPIX FUTURE (TPY - CME) – All Months						
Spread Credit Rate	New	+1:-2			65%	65%
S&P SELECT SECTOR - CONSUMER DISCRETIONARY (XAY - CME) vs E-MINI S&P MIDCAP 400 (ME - CME) – All Months						
Spread Credit Rate	Decrease	+12:-5	75%	75%	65%	65%
S&P SELECT SECTOR - CONSUMER STAPLES (XAP - CME) vs E-MINI S&P MIDCAP 400 (ME - CME) – All Months						
Spread Credit Rate	Decrease	+12:-5	60%	60%	55%	55%
S&P SELECT SECTOR - CONSUMER STAPLES (XAP - CME) vs S&P SELECT SECTOR - COMMUNICATION SERVICES (XAZ - CME) – All Months						
Spread Credit Rate	Increase	+1:-1	25%	25%	45%	45%
S&P SELECT SECTOR - HEALTH CARE (XAV - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME) – All Months						
Spread Credit Rate	Increase	+3:-2	62%	62%	70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
FREIGHT - Inter-commodity Spread Rates						
FREIGHT ROUTE TD20 (BALTIC) FUTURES (NY-T2D - CME) vs FREIGHT ROUTE TD3 (BALTIC) SWAP FUTURES (NY-TL - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	25%	25%
USGC TO CHINA (PLATTS) DIRTY FREIGHT FUTURES (NY-USC - CME) vs FREIGHT ROUTE TD22 (BALTIC) FUTURES (NY-ACB - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
USGC TO UK CONTINENT (PLATTS) DIRTY FREIGHT FUTURES (NY-USE - CME) vs FREIGHT ROUTE TD25 (BALTIC) FUTURES (NY-AEB - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
INTEREST RATES - Inter-commodity Spread Rates						
10 Year Treasury Note (21) vs. Eurodollar (ED) Tier 10 [contracts 37-40]						
Spread Credit Rate	Decrease	+2:-5	85%	85%	80%	80%
10 Year Treasury Note (21) vs. Eurodollar (ED) Tier 11 [contracts 41-44]						
Spread Credit Rate	Decrease	+2:-5	85%	85%	80%	80%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs 2YR TREASURY						
Spread Credit Rate	Increase	-2:+1	60%	60%	70%	70%
2YR INTEREST RATE SWAP FUTURE ERIS Contracts 9+ vs 2YR TREASURY						
Spread Credit Rate	Increase	+2:-1	65%	65%	75%	75%
5 Year Note (25) vs. Eurodollar (ED) Tier 03						
Spread Credit Rate	Decrease	+2:-1	85%	85%	75%	75%
5 Year Note (25) vs. Eurodollar (ED) Tier 04 [contracts 13-16]						
Spread Credit Rate	Decrease	+2:-1	85%	85%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs 5YR TREASURY						
Spread Credit Rate	Decrease	+10:-9	95%	95%	90%	90%
METALS - Inter-commodity Spread Rates						
COPPER FUTURES (CX-HG - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	25%	25%
GOLD FUTURES (CX-GC - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	Decrease	+1:-2	45%	45%	30%	30%
SILVER FUTURES (CX-SI - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	Decrease	+1:-2	45%	45%	30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
REFINED PRODUCTS - Inter-commodity Spread Rates						
1N Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+1:-1			65%	65%
1N Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+1:-1			80%	80%
7H Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+3:-25			65%	65%
7H Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+3:-25			80%	80%
HO Mnths 2+ vs JCC Mnths 2						
Spread Credit Rate	New	+1:-1			65%	65%
HO Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+1:-1			80%	80%
MF Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+1:-1			70%	70%
MF Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+1:-1			80%	80%
RB Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+1:-1			70%	70%
RB Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+1:-1			85%	85%
SE Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+19:-3			70%	70%
SE Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	+3:-19			80%	80%
UV Mnths 2+ vs JCC Mnth 2						
Spread Credit Rate	New	+19:-3			70%	70%
UV Mnths 2+ vs JCC Mnths 3+						
Spread Credit Rate	New	-19:+3			80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate						
CRUDE OIL - Short Option Minimum (SOM) Rate						
JAPAN CRUDE COCKTAIL (DETAILED) FUTURES (JCC) - SOM						
Clearing Member Rate		New			55.000	50.000
FREIGHT - Short Option Minimum (SOM) Rate						
FREIGHT ROUTE TD22 (BALTIC) FUTURES (ACB) - SOM						
Clearing Member Rate		New			55.000	50.000
FREIGHT ROUTE TD25 (BALTIC) FUTURES (AEB) - SOM						
Clearing Member Rate		New			55.000	50.000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
CRUDE OIL - Volatility Scan (volScan) Rate						
JAPAN CRUDE COCKTAIL (DETAILED) FUTURES (JCC) - volScan						
Clearing Member Rate	Mnth1	New				25.000%
Clearing Member Rate	Mnth 2	New				25.000%
Clearing Member Rate	Mnths 3-4	New				25.000%
Clearing Member Rate	Mnths 5-8	New				25.000%
Clearing Member Rate	Mnths 9+	New				25.000%
FREIGHT - Volatility Scan (volScan) Rate						
FREIGHT ROUTE TD22 (BALTIC) FUTURES (ACB) - volScan						
Clearing Member Rate		New				25.000%
FREIGHT ROUTE TD25 (BALTIC) FUTURES (AEB) - volScan						
Clearing Member Rate		New				25.000%
FX - Volatility Scan (volScan) Rate						
BRITISH POUND (BP, BP, GBU, M6B, V6B, V6B, VXB, WGB, YB) - volScan						
Clearing Member Rate	Month1-3	Increase		22.000%		30.000%
Clearing Member Rate	Months 4+	Increase		15.000%		20.000%