



21-288

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, August 19, 2021

***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

**Friday, August 20, 2021.**

Current rates as of:

**Thursday, August 19, 2021.**

In this current advisory there are changes to Spot Charge. Below is a description of what the change affects:

The Spot Charge is an additional charge applied to the spot (contract going into delivery) month contract for physically delivered products. The Spot Charge rate is an add on to the existing margin on one futures contract, applied prior to last trade date (LTD), through last delivery date.

## 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

#### ENVIRONMENTAL - Outright Rates

##### CBL GLOBAL EMISSIONS OFFSET FUTURES (GEO)

GEO	HRP	Mth 1	Increase	USD	583	530	660	600
GEO	NON HRP	Mth 1	Increase	USD	530	530	600	600
GEO	HRP	Mth 2	Increase	USD	583	530	660	600
GEO	NON HRP	Mth 2	Increase	USD	530	530	600	600
GEO	HRP	Mths 3-6	Increase	USD	583	530	660	600
GEO	NON HRP	Mths 3-6	Increase	USD	530	530	600	600
GEO	HRP	Mths 7+	Increase	USD	583	530	660	600
GEO	NON HRP	Mths 7+	Increase	USD	530	530	600	600

#### FREIGHT - Outright Rates

##### FREIGHT ROUTE TC17 (BALTIC) FUTURES (T7C)

T7C	HRP	Mnths 1	Decrease	USD	8,800	8,000	6,600	6,000
T7C	NON HRP	Mnths 1	Decrease	USD	8,000	8,000	6,000	6,000
T7C	HRP	Mnths 2	Decrease	USD	7,700	7,000	6,050	5,500
T7C	NON HRP	Mnths 2	Decrease	USD	7,000	7,000	5,500	5,500
T7C	HRP	Mnths 3	Decrease	USD	7,700	7,000	6,050	5,500
T7C	NON HRP	Mnths 3	Decrease	USD	7,000	7,000	5,500	5,500
T7C	HRP	Mnths 4-9	Decrease	USD	7,700	7,000	6,050	5,500
T7C	NON HRP	Mnths 4-9	Decrease	USD	7,000	7,000	5,500	5,500
T7C	HRP	Mnths 10+	Decrease	USD	7,700	7,000	6,050	5,500
T7C	NON HRP	Mnths 10+	Decrease	USD	7,000	7,000	5,500	5,500

##### FREIGHT ROUTE TD3C (PLATTS) FUTURES (TD3)

TD3	HRP		Decrease	USD	3,520	3,200	3,300	3,000
TD3	NON HRP		Decrease	USD	3,200	3,200	3,000	3,000

# 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

### INTEREST RATES - Outright Rates

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>THREE-MONTH BSBY FUTURE (BSB)</b>								
BSB	HRP	Month 1	New	USD			308	280
BSB	NON HRP	Month 1	New	USD			280	280
BSB	HRP	Month 2	New	USD			347	315
BSB	NON HRP	Month 2	New	USD			315	315
BSB	HRP	Month3	New	USD			352	320
BSB	NON HRP	Month3	New	USD			320	320
BSB	HRP	Month 4	New	USD			363	330
BSB	NON HRP	Month 4	New	USD			330	330
BSB	HRP	Month 5	New	USD			380	345
BSB	NON HRP	Month 5	New	USD			345	345
BSB	HRP	Month 6	New	USD			446	405
BSB	NON HRP	Month 6	New	USD			405	405
BSB	HRP	Month 7	New	USD			517	470
BSB	NON HRP	Month 7	New	USD			470	470
BSB	HRP	Month 8	New	USD			534	485
BSB	NON HRP	Month 8	New	USD			485	485
BSB	HRP	Month 9	New	USD			556	505
BSB	NON HRP	Month 9	New	USD			505	505
BSB	HRP	Month 10	New	USD			561	510
BSB	NON HRP	Month 10	New	USD			510	510
BSB	HRP	Month 11	New	USD			583	530
BSB	NON HRP	Month 11	New	USD			530	530
BSB	HRP	Month12	New	USD			633	575
BSB	NON HRP	Month12	New	USD			575	575
BSB	HRP	Month13	New	USD			677	615
BSB	NON HRP	Month13	New	USD			615	615
BSB	HRP	Month 14	New	USD			699	635
BSB	NON HRP	Month 14	New	USD			635	635
BSB	HRP	Month 15	New	USD			726	660
BSB	NON HRP	Month 15	New	USD			660	660
BSB	HRP	Month 16	New	USD			754	685
BSB	NON HRP	Month 16	New	USD			685	685
BSB	HRP	Month 17	New	USD			787	715
BSB	NON HRP	Month 17	New	USD			715	715
BSB	HRP	Month 18	New	USD			814	740
BSB	NON HRP	Month 18	New	USD			740	740
BSB	HRP	Month 19	New	USD			847	770
BSB	NON HRP	Month 19	New	USD			770	770
BSB	HRP	Month 20+	New	USD			864	785

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BSB	NON HRP	Month 20+	New	USD			785	785

## 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

##### COMEX 100 GOLD FUTURES (GC)

GC	HRP	Mnth1	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth1	Decrease	USD	9,000	9,000	8,250	8,250
GC	HRP	Mnth2	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth2	Decrease	USD	9,000	9,000	8,250	8,250
GC	HRP	Mnth3	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth3	Decrease	USD	9,000	9,000	8,250	8,250
GC	HRP	Mnth4	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth4	Decrease	USD	9,000	9,000	8,250	8,250
GC	HRP	Mnth5	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth5	Decrease	USD	9,000	9,000	8,250	8,250
GC	HRP	Mnth6	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth6	Decrease	USD	9,000	9,000	8,250	8,250
GC	HRP	Mnth7	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth7	Decrease	USD	9,000	9,000	8,250	8,250
GC	HRP	Mnth8+	Decrease	USD	9,900	9,000	9,075	8,250
GC	NON HRP	Mnth8+	Decrease	USD	9,000	9,000	8,250	8,250

##### COMEX 100 GOLD TRADE AT SETTLEMENT (GCT)

GCT	HRP	Mnth1	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth1	Decrease	USD	9,000	9,000	8,250	8,250
GCT	HRP	Mnth2	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth2	Decrease	USD	9,000	9,000	8,250	8,250
GCT	HRP	Mnth3	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth3	Decrease	USD	9,000	9,000	8,250	8,250
GCT	HRP	Mnth4	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth4	Decrease	USD	9,000	9,000	8,250	8,250
GCT	HRP	Mnth5	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth5	Decrease	USD	9,000	9,000	8,250	8,250
GCT	HRP	Mnth6	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth6	Decrease	USD	9,000	9,000	8,250	8,250
GCT	HRP	Mnth7	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth7	Decrease	USD	9,000	9,000	8,250	8,250
GCT	HRP	Mnth8+	Decrease	USD	9,900	9,000	9,075	8,250
GCT	NON HRP	Mnth8+	Decrease	USD	9,000	9,000	8,250	8,250

## 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

#### E-MINI GOLD FUTURES (QO)

QO	HRP	Mnth1	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth1	Decrease	USD	4,500	4,500	4,125	4,125
QO	HRP	Mnth2	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth2	Decrease	USD	4,500	4,500	4,125	4,125
QO	HRP	Mnth3	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth3	Decrease	USD	4,500	4,500	4,125	4,125
QO	HRP	Mnth4	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth4	Decrease	USD	4,500	4,500	4,125	4,125
QO	HRP	Mnth5	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth5	Decrease	USD	4,500	4,500	4,125	4,125
QO	HRP	Mnth6	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth6	Decrease	USD	4,500	4,500	4,125	4,125
QO	HRP	Mnth7	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth7	Decrease	USD	4,500	4,500	4,125	4,125
QO	HRP	Mnth8+	Decrease	USD	4,950	4,500	4,538	4,125
QO	NON HRP	Mnth8+	Decrease	USD	4,500	4,500	4,125	4,125

#### GOLD (ENHANCED DELIVERY) FUTURES (4GC)

4GC	HRP	Mnth1	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth1	Decrease	USD	9,000	9,000	8,250	8,250
4GC	HRP	Mnth2	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth2	Decrease	USD	9,000	9,000	8,250	8,250
4GC	HRP	Mnth3	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth3	Decrease	USD	9,000	9,000	8,250	8,250
4GC	HRP	Mnth4	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth4	Decrease	USD	9,000	9,000	8,250	8,250
4GC	HRP	Mnth5	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth5	Decrease	USD	9,000	9,000	8,250	8,250
4GC	HRP	Mnth6	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth6	Decrease	USD	9,000	9,000	8,250	8,250
4GC	HRP	Mnth7	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth7	Decrease	USD	9,000	9,000	8,250	8,250
4GC	HRP	Mnth8+	Decrease	USD	9,900	9,000	9,075	8,250
4GC	NON HRP	Mnth8+	Decrease	USD	9,000	9,000	8,250	8,250

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>GOLD LONDON TAM FIRST PM (GCD)</b>								
GCD	HRP	Mnth1	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth1	Decrease	USD	9,000	9,000	8,250	8,250
GCD	HRP	Mnth2	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth2	Decrease	USD	9,000	9,000	8,250	8,250
GCD	HRP	Mnth3	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth3	Decrease	USD	9,000	9,000	8,250	8,250
GCD	HRP	Mnth4	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth4	Decrease	USD	9,000	9,000	8,250	8,250
GCD	HRP	Mnth5	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth5	Decrease	USD	9,000	9,000	8,250	8,250
GCD	HRP	Mnth6	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth6	Decrease	USD	9,000	9,000	8,250	8,250
GCD	HRP	Mnth7	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth7	Decrease	USD	9,000	9,000	8,250	8,250
GCD	HRP	Mnth8+	Decrease	USD	9,900	9,000	9,075	8,250
GCD	NON HRP	Mnth8+	Decrease	USD	9,000	9,000	8,250	8,250
<b>IRON ORE 62% FE- CFR CHINA FUTURES (TIO)</b>								
TIO	HRP	Mnth 5-9	Increase	USD	10,175	9,250	11,000	10,000
TIO	NON HRP	Mnth 5-9	Increase	USD	9,250	9,250	10,000	10,000
TIO	HRP	Mnth 10+	Increase	USD	9,625	8,750	10,175	9,250
TIO	NON HRP	Mnth 10+	Increase	USD	8,750	8,750	9,250	9,250
<b>MICRO GOLD FUTURES (MGC)</b>								
MGC	HRP	Mnth1	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth1	Decrease	USD	900	900	825	825
MGC	HRP	Mnth2	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth2	Decrease	USD	900	900	825	825
MGC	HRP	Mnth3	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth3	Decrease	USD	900	900	825	825
MGC	HRP	Mnth4	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth4	Decrease	USD	900	900	825	825
MGC	HRP	Mnth5	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth5	Decrease	USD	900	900	825	825
MGC	HRP	Mnth6	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth6	Decrease	USD	900	900	825	825
MGC	HRP	Mnth7	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth7	Decrease	USD	900	900	825	825
MGC	HRP	Mnth8+	Decrease	USD	990	900	908	825
MGC	NON HRP	Mnth8+	Decrease	USD	900	900	825	825



## 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 GOLD TAS (MGT)</b>								
MGT	HRP	Mnth1	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth1	Decrease	USD	900	900	825	825
MGT	HRP	Mnth2	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth2	Decrease	USD	900	900	825	825
MGT	HRP	Mnth3	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth3	Decrease	USD	900	900	825	825
MGT	HRP	Mnth4	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth4	Decrease	USD	900	900	825	825
MGT	HRP	Mnth5	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth5	Decrease	USD	900	900	825	825
MGT	HRP	Mnth6	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth6	Decrease	USD	900	900	825	825
MGT	HRP	Mnth7	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth7	Decrease	USD	900	900	825	825
MGT	HRP	Mnth8+	Decrease	USD	990	900	908	825
MGT	NON HRP	Mnth8+	Decrease	USD	900	900	825	825
<b>MICRO PALLADIUM FUTURES (PAM)</b>								
PAM	HRP	Mnth 1	Decrease	USD	3,410	3,100	2,860	2,600
PAM	NON HRP	Mnth 1	Decrease	USD	3,100	3,100	2,600	2,600
PAM	HRP	Mnth 2	Decrease	USD	3,355	3,050	2,805	2,550
PAM	NON HRP	Mnth 2	Decrease	USD	3,050	3,050	2,550	2,550
PAM	HRP	Mnth 3	Decrease	USD	3,300	3,000	2,750	2,500
PAM	NON HRP	Mnth 3	Decrease	USD	3,000	3,000	2,500	2,500
PAM	HRP	Mnth 4+	Decrease	USD	3,300	3,000	2,750	2,500
PAM	NON HRP	Mnth 4+	Decrease	USD	3,000	3,000	2,500	2,500
<b>PALLADIUM FUTURES NYMEX (PA)</b>								
PA	HRP	Mnth 1	Decrease	USD	34,100	31,000	28,600	26,000
PA	NON HRP	Mnth 1	Decrease	USD	31,000	31,000	26,000	26,000
PA	HRP	Mnth 2	Decrease	USD	33,550	30,500	28,050	25,500
PA	NON HRP	Mnth 2	Decrease	USD	30,500	30,500	25,500	25,500
PA	HRP	Mnth 3	Decrease	USD	33,000	30,000	27,500	25,000
PA	NON HRP	Mnth 3	Decrease	USD	30,000	30,000	25,000	25,000
PA	HRP	Mnth 4+	Decrease	USD	33,000	30,000	27,500	25,000
PA	NON HRP	Mnth 4+	Decrease	USD	30,000	30,000	25,000	25,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>PALLADIUM TAS (PAT)</b>								
PAT	HRP	Mnth 1	Decrease	USD	34,100	31,000	28,600	26,000
PAT	NON HRP	Mnth 1	Decrease	USD	31,000	31,000	26,000	26,000
PAT	HRP	Mnth 2	Decrease	USD	33,550	30,500	28,050	25,500
PAT	NON HRP	Mnth 2	Decrease	USD	30,500	30,500	25,500	25,500
PAT	HRP	Mnth 3	Decrease	USD	33,000	30,000	27,500	25,000
PAT	NON HRP	Mnth 3	Decrease	USD	30,000	30,000	25,000	25,000
PAT	HRP	Mnth 4+	Decrease	USD	33,000	30,000	27,500	25,000
PAT	NON HRP	Mnth 4+	Decrease	USD	30,000	30,000	25,000	25,000
<b>SHANGHAI GOLD (CNH) FUTURES (SGC)</b>								
SGC	HRP	Mths 1-3	Decrease	CNH	22,000	20,000	19,800	18,000
SGC	NON HRP	Mths 1-3	Decrease	CNH	20,000	20,000	18,000	18,000
SGC	HRP	Mths 4+	Decrease	CNH	22,000	20,000	19,800	18,000
SGC	NON HRP	Mths 4+	Decrease	CNH	20,000	20,000	18,000	18,000
<b>SHANGHAI GOLD (USD) FUTURES (SGU)</b>								
SGU	HRP	Mths 1-3	Decrease	USD	3,300	3,000	2,970	2,700
SGU	NON HRP	Mths 1-3	Decrease	USD	3,000	3,000	2,700	2,700
SGU	HRP	Mths 4+	Decrease	USD	3,300	3,000	2,970	2,700
SGU	NON HRP	Mths 4+	Decrease	USD	3,000	3,000	2,700	2,700

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>AGRICULTURE - Intra Spreads</b>								
<b>Months 3+ vs Months 3+ (OATS FUTURES)</b>								
O	HRP		Increase	USD	495	450	660	600
O	NON HRP		Increase	USD	450	450	600	600
<b>SOYBEANS (S) - Spot Spread Rate (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	HRP	LTD-10	New	USD			88	80
YK	NON HRP	LTD-10	New	USD			80	80
<b>SOYBEANS (S) - Spot Spread Rate (SOYBEAN FUTURES)</b>								
S	HRP	LTD-10	New	USD			440	400
S	NON HRP	LTD-10	New	USD			400	400
<b>SOYBEANS (S) - Spot Spread Rate (SOYBEAN TAS FUTURE)</b>								
SBT	HRP	LTD-10	New	USD			440	400
SBT	NON HRP	LTD-10	New	USD			400	400
<b>FREIGHT - Intra Spreads</b>								
<b>(FREIGHT ROUTE TC7 (BALTIC) FUTURES)</b>								
TC7	HRP		Decrease	USD	6,600	6,000	5,500	5,000
TC7	NON HRP		Decrease	USD	6,000	6,000	5,000	5,000
<b>(FREIGHT ROUTE TD19 (BALTIC) FUTURES)</b>								
TDM	HRP		Decrease	USD	3,850	3,500	3,300	3,000
TDM	NON HRP		Decrease	USD	3,500	3,500	3,000	3,000
<b>All Mnths (FREIGHT ROUTE TC9 (BALTIC) FUTURES)</b>								
TC9	HRP		Decrease	USD	4,400	4,000	3,300	3,000
TC9	NON HRP		Decrease	USD	4,000	4,000	3,000	3,000
<b>All Mnths (FREIGHT ROUTE TD20 (BALTIC) FUTURES)</b>								
T2D	HRP		Decrease	USD	4,950	4,500	4,400	4,000
T2D	NON HRP		Decrease	USD	4,500	4,500	4,000	4,000
<b>All Mnths (FREIGHT ROUTE TD22 (BALTIC) FUTURE)</b>								
ACB	HRP		Decrease	USD	8,800	8,000	6,600	6,000
ACB	NON HRP		Decrease	USD	8,000	8,000	6,000	6,000
<b>All Mnths (FREIGHT ROUTE TD3C (PLATTS) FUTURES)</b>								
TD3	HRP		Decrease	USD	4,950	4,500	4,400	4,000
TD3	NON HRP		Decrease	USD	4,500	4,500	4,000	4,000
<b>All Mnths (TC2 ROTTERDAM TO USAC 37K MT)</b>								
TM	HRP		Decrease	USD	5,500	5,000	4,400	4,000
TM	NON HRP		Decrease	USD	5,000	5,000	4,000	4,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>INTEREST RATES - Intra Spreads</b>								
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 13-16 vs Contracts 13-16 (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			83	75
BSB	NON HRP		New	USD			75	75
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 13-16 vs Contracts 17+ (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			94	85
BSB	NON HRP		New	USD			85	85
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1-4 vs Contracts 13-16 (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			286	260
BSB	NON HRP		New	USD			260	260
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1-4 vs Contracts 1-4 (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			226	205
BSB	NON HRP		New	USD			205	205
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1-4 vs Contracts 17+ (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			143	130
BSB	NON HRP		New	USD			130	130
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1-4 vs Contracts 5-8 (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			176	160
BSB	NON HRP		New	USD			160	160
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1-4 vs Contracts 9-12 (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			303	275
BSB	NON HRP		New	USD			275	275
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs Contracts 17+ (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			77	70
BSB	NON HRP		New	USD			70	70
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 5-8 vs Contracts 13-16 (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			303	275
BSB	NON HRP		New	USD			275	275

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 5-8 vs Contracts 17+ (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			165	150
BSB	NON HRP		New	USD			150	150
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 5-8 vs Contracts 5-8 (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			110	100
BSB	NON HRP		New	USD			100	100
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 5-8 vs Contracts 9-12 (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			270	245
BSB	NON HRP		New	USD			245	245
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 9-12 vs Contracts 13-16 (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			143	130
BSB	NON HRP		New	USD			130	130
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 9-12 vs Contracts 17+ (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			121	110
BSB	NON HRP		New	USD			110	110
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 9-12 vs Contracts 9-12 (THREE-MONTH BSBY FUTURE)</b>								
BSB	HRP		New	USD			160	145
BSB	NON HRP		New	USD			145	145

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>INTEREST RATES - Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs 10-YEAR TREASURY FUTURE (21)</b>						
Spread Credit Rate	New	+5:-2			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs 2-YEAR TREASURY FUTURE (26)</b>						
Spread Credit Rate	New	+3:-2			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs 30-YEAR BOND FUTURE (17)</b>						
Spread Credit Rate	New	+8:-1			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs 3-YEAR TREASURY FUTURE (3YR)</b>						
Spread Credit Rate	New	+3:-2			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs 5-YEAR TREASURY FUTURE (25)</b>						
Spread Credit Rate	New	+2:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs EURODOLLAR FUTURE (ED) Contracts 1-3</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs EURODOLLAR FUTURE (ED) Contracts 13-16</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs EURODOLLAR FUTURE (ED) Contracts 17-20</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs EURODOLLAR FUTURE (ED) Contracts 21-24</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs EURODOLLAR FUTURE (ED) Contracts 25-28</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs EURODOLLAR FUTURE (ED) Contracts 29-32</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs EURODOLLAR FUTURE (ED) Contracts 33-36</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs EURODOLLAR FUTURE (ED) Contracts 37-40</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs EURODOLLAR FUTURE (ED) Contracts 41+</b>						
Spread Credit Rate	New	+1:-1			30%	30%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs EURODOLLAR FUTURE (ED) Contracts 4-8</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs EURODOLLAR FUTURE (ED) Contracts 9-12</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs FED FUND FUTURE (41) Contracts 1</b>						
Spread Credit Rate	New	+5:-3			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs FED FUND FUTURE (41) Contracts 13+</b>						
Spread Credit Rate	New	+5:-3			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs FED FUND FUTURE (41) Contracts 2-5</b>						
Spread Credit Rate	New	+5:-3			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs FED FUND FUTURE (41) Contracts 6-8</b>						
Spread Credit Rate	New	+5:-3			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs FED FUND FUTURE (41) Contracts 9-12</b>						
Spread Credit Rate	New	+5:-3			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs ONE MONTH SOFR FUTURE (SR1) Contracts 1</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs ONE MONTH SOFR FUTURE (SR1) Contracts 2</b>						
Spread Credit Rate	New	+5:-3			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs ONE MONTH SOFR FUTURE (SR1) Contracts 3</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs ONE MONTH SOFR FUTURE (SR1) Contracts 4</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs ONE MONTH SOFR FUTURE (SR1) Contracts 5</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs ONE MONTH SOFR FUTURE (SR1) Contracts 6</b>						
Spread Credit Rate	New	+5:-3			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs ONE MONTH SOFR FUTURE (SR1) Contracts 7</b>						
Spread Credit Rate	New	+5:-3			30%	30%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs THREE MONTH SOFR FUTURE (SR3) Contracts 1</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs THREE MONTH SOFR FUTURE (SR3) Contracts 13-16</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs THREE MONTH SOFR FUTURE (SR3) Contracts 17+</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs THREE MONTH SOFR FUTURE (SR3) Contracts 2</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs THREE MONTH SOFR FUTURE (SR3) Contracts 3</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs THREE MONTH SOFR FUTURE (SR3) Contracts 4-5</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs THREE MONTH SOFR FUTURE (SR3) Contracts 6-8</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs THREE MONTH SOFR FUTURE (SR3) Contracts 9-12</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs ULTRA 10-YEAR TREASURY FUTURE (TN)</b>						
Spread Credit Rate	New	+5:-2			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 1 vs ULTRA BOND FUTURE (UBE)</b>						
Spread Credit Rate	New	+14:-1			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs 10-YEAR TREASURY FUTURE (21)</b>						
Spread Credit Rate	New	+5:-2			50%	50%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs 2-YEAR TREASURY FUTURE (26)</b>						
Spread Credit Rate	New	+3:-2			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs 30-YEAR BOND FUTURE (17)</b>						
Spread Credit Rate	New	+8:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs 3-YEAR TREASURY FUTURE (3YR)</b>						
Spread Credit Rate	New	+3:-2			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs 5-YEAR TREASURY FUTURE (25)</b>						
Spread Credit Rate	New	+2:-1			60%	60%



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs EURODOLLAR FUTURE (ED) Contracts 1-3</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs EURODOLLAR FUTURE (ED) Contracts 13-16</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs EURODOLLAR FUTURE (ED) Contracts 17-20</b>						
Spread Credit Rate	New	+1:-1			70%	70%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs EURODOLLAR FUTURE (ED) Contracts 21-24</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs EURODOLLAR FUTURE (ED) Contracts 25-28</b>						
Spread Credit Rate	New	+1:-1			70%	70%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs EURODOLLAR FUTURE (ED) Contracts 29-32</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs EURODOLLAR FUTURE (ED) Contracts 33-36</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs EURODOLLAR FUTURE (ED) Contracts 37-40</b>						
Spread Credit Rate	New	+1:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs EURODOLLAR FUTURE (ED) Contracts 41+</b>						
Spread Credit Rate	New	+1:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs EURODOLLAR FUTURE (ED) Contracts 4-8</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs EURODOLLAR FUTURE (ED) Contracts 9-12</b>						
Spread Credit Rate	New	+1:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs FED FUND FUTURE (41) Contracts 1</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs FED FUND FUTURE (41) Contracts 13+</b>						
Spread Credit Rate	New	+5:-3			45%	45%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs FED FUND FUTURE (41) Contracts 2-5</b>						
Spread Credit Rate	New	+5:-3			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs FED FUND FUTURE (41) Contracts 6-8</b>						
Spread Credit Rate	New	+5:-3			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs FED FUND FUTURE (41) Contracts 9-12</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs ONE MONTH SOFR FUTURE (SR1) Contracts 1</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs ONE MONTH SOFR FUTURE (SR1) Contracts 2</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs ONE MONTH SOFR FUTURE (SR1) Contracts 3</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs ONE MONTH SOFR FUTURE (SR1) Contracts 4</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs ONE MONTH SOFR FUTURE (SR1) Contracts 5</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs ONE MONTH SOFR FUTURE (SR1) Contracts 6</b>						
Spread Credit Rate	New	+5:-3			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs ONE MONTH SOFR FUTURE (SR1) Contracts 7</b>						
Spread Credit Rate	New	+5:-3			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs THREE MONTH SOFR FUTURE (SR3) Contracts 1</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs THREE MONTH SOFR FUTURE (SR3) Contracts 13-16</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs THREE MONTH SOFR FUTURE (SR3) Contracts 17+</b>						
Spread Credit Rate	New	+1:-1			65%	65%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs THREE MONTH SOFR FUTURE (SR3) Contracts 2</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs THREE MONTH SOFR FUTURE (SR3) Contracts 3</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs THREE MONTH SOFR FUTURE (SR3) Contracts 4-5</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs THREE MONTH SOFR FUTURE (SR3) Contracts 6-8</b>						
Spread Credit Rate	New	+1:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs THREE MONTH SOFR FUTURE (SR3) Contracts 9-12</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs ULTRA 10-YEAR TREASURY FUTURE (TN)</b>						
Spread Credit Rate	New	+5:-2			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 12-16 vs ULTRA BOND FUTURE (UBE)</b>						
Spread Credit Rate	New	+14:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs 10-YEAR TREASURY FUTURE (21)</b>						
Spread Credit Rate	New	+5:-2			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs 2-YEAR TREASURY FUTURE (26)</b>						
Spread Credit Rate	New	+3:-2			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs 30-YEAR BOND FUTURE (17)</b>						
Spread Credit Rate	New	+8:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs 3-YEAR TREASURY FUTURE (3YR)</b>						
Spread Credit Rate	New	+3:-2			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs 5-YEAR TREASURY FUTURE (25)</b>						
Spread Credit Rate	New	+2:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs EURODOLLAR FUTURE (ED) Contracts 1-3</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs EURODOLLAR FUTURE (ED) Contracts 13-16</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs EURODOLLAR FUTURE (ED) Contracts 17-20</b>						
Spread Credit Rate	New	+1:-1			70%	70%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs EURODOLLAR FUTURE (ED) Contracts 21-24</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs EURODOLLAR FUTURE (ED) Contracts 25-28</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs EURODOLLAR FUTURE (ED) Contracts 29-32</b>						
Spread Credit Rate	New	+1:-1			70%	70%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs EURODOLLAR FUTURE (ED) Contracts 33-36</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs EURODOLLAR FUTURE (ED) Contracts 37-40</b>						
Spread Credit Rate	New	+1:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs EURODOLLAR FUTURE (ED) Contracts 41+</b>						
Spread Credit Rate	New	+1:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs EURODOLLAR FUTURE (ED) Contracts 4-8</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs EURODOLLAR FUTURE (ED) Contracts 9-12</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs FED FUND FUTURE (41) Contracts 1</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs FED FUND FUTURE (41) Contracts 13+</b>						
Spread Credit Rate	New	+5:-3			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs FED FUND FUTURE (41) Contracts 2-5</b>						
Spread Credit Rate	New	+5:-3			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs FED FUND FUTURE (41) Contracts 6-8</b>						
Spread Credit Rate	New	+5:-3			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs FED FUND FUTURE (41) Contracts 9-12</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ONE MONTH SOFR FUTURE (SR1) Contracts 1</b>						
Spread Credit Rate	New	+5:-3			25%	25%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ONE MONTH SOFR FUTURE (SR1) Contracts 2</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ONE MONTH SOFR FUTURE (SR1) Contracts 3</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ONE MONTH SOFR FUTURE (SR1) Contracts 4</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ONE MONTH SOFR FUTURE (SR1) Contracts 5</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ONE MONTH SOFR FUTURE (SR1) Contracts 6</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ONE MONTH SOFR FUTURE (SR1) Contracts 7</b>						
Spread Credit Rate	New	+5:-3			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE MONTH SOFR FUTURE (SR3) Contracts 1</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE MONTH SOFR FUTURE (SR3) Contracts 13-16</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE MONTH SOFR FUTURE (SR3) Contracts 17+</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE MONTH SOFR FUTURE (SR3) Contracts 2</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE MONTH SOFR FUTURE (SR3) Contracts 3</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE MONTH SOFR FUTURE (SR3) Contracts 4-5</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE MONTH SOFR FUTURE (SR3) Contracts 6-8</b>						
Spread Credit Rate	New	+1:-1			45%	45%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs THREE MONTH SOFR FUTURE (SR3) Contracts 9-12</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ULTRA 10-YEAR TREASURY FUTURE (TN)</b>						
Spread Credit Rate	New	+5:-2			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 17+ vs ULTRA BOND FUTURE (UBE)</b>						
Spread Credit Rate	New	+14:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs 10-YEAR TREASURY FUTURE (21)</b>						
Spread Credit Rate	New	+5:-2			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs 2-YEAR TREASURY FUTURE (26)</b>						
Spread Credit Rate	New	+3:-2			65%	65%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs 30-YEAR BOND FUTURE (17)</b>						
Spread Credit Rate	New	+8:-1			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs 3-YEAR TREASURY FUTURE (3YR)</b>						
Spread Credit Rate	New	+3:-2			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs 5-YEAR TREASURY FUTURE (25)</b>						
Spread Credit Rate	New	+2:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs EURODOLLAR FUTURE (ED) Contracts 1-3</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs EURODOLLAR FUTURE (ED) Contracts 13-16</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs EURODOLLAR FUTURE (ED) Contracts 17-20</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs EURODOLLAR FUTURE (ED) Contracts 21-24</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs EURODOLLAR FUTURE (ED) Contracts 25-28</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs EURODOLLAR FUTURE (ED) Contracts 29-32</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs EURODOLLAR FUTURE (ED) Contracts 33-36</b>						
Spread Credit Rate	New	+1:-1			35%	35%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs EURODOLLAR FUTURE (ED) Contracts 37-40</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs EURODOLLAR FUTURE (ED) Contracts 41+</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs EURODOLLAR FUTURE (ED) Contracts 4-8</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs EURODOLLAR FUTURE (ED) Contracts 9-12</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs FED FUND FUTURE (41) Contracts 1</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs FED FUND FUTURE (41) Contracts 13+</b>						
Spread Credit Rate	New	+5:-3			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs FED FUND FUTURE (41) Contracts 2-5</b>						
Spread Credit Rate	New	+5:-3			50%	50%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs FED FUND FUTURE (41) Contracts 6-8</b>						
Spread Credit Rate	New	+5:-3			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs FED FUND FUTURE (41) Contracts 9-12</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs ONE MONTH SOFR FUTURE (SR1) Contracts 1</b>						
Spread Credit Rate	New	+5:-3			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs ONE MONTH SOFR FUTURE (SR1) Contracts 2</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs ONE MONTH SOFR FUTURE (SR1) Contracts 3</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs ONE MONTH SOFR FUTURE (SR1) Contracts 4</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs ONE MONTH SOFR FUTURE (SR1) Contracts 5</b>						
Spread Credit Rate	New	+5:-3			40%	40%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs ONE MONTH SOFR FUTURE (SR1) Contracts 6</b>						
Spread Credit Rate	New	+5:-3			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs ONE MONTH SOFR FUTURE (SR1) Contracts 7</b>						
Spread Credit Rate	New	+5:-3			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs THREE MONTH SOFR FUTURE (SR3) Contracts 1</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs THREE MONTH SOFR FUTURE (SR3) Contracts 13-16</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs THREE MONTH SOFR FUTURE (SR3) Contracts 17+</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs THREE MONTH SOFR FUTURE (SR3) Contracts 2</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs THREE MONTH SOFR FUTURE (SR3) Contracts 3</b>						
Spread Credit Rate	New	+1:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs THREE MONTH SOFR FUTURE (SR3) Contracts 4-5</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs THREE MONTH SOFR FUTURE (SR3) Contracts 6-8</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs THREE MONTH SOFR FUTURE (SR3) Contracts 9-12</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs ULTRA 10-YEAR TREASURY FUTURE (TN)</b>						
Spread Credit Rate	New	+5:-2			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 2-3 vs ULTRA BOND FUTURE (UBE)</b>						
Spread Credit Rate	New	+14:-1			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs 10-YEAR TREASURY FUTURE (21)</b>						
Spread Credit Rate	New	+5:-2			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs 2-YEAR TREASURY FUTURE (26)</b>						
Spread Credit Rate	New	+3:-2			65%	65%



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs 30-YEAR BOND FUTURE (17)</b>						
Spread Credit Rate	New	+8:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs 30-YEAR BOND FUTURE (UBE)</b>						
Spread Credit Rate	New	+14:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs 3-YEAR TREASURY FUTURE (3YR)</b>						
Spread Credit Rate	New	+3:-2			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs 5-YEAR TREASURY FUTURE (25)</b>						
Spread Credit Rate	New	+2:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs EURODOLLAR FUTURE (ED) Contracts 1-3</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs EURODOLLAR FUTURE (ED) Contracts 13-16</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs EURODOLLAR FUTURE (ED) Contracts 17-20</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs EURODOLLAR FUTURE (ED) Contracts 21-24</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs EURODOLLAR FUTURE (ED) Contracts 25-28</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs EURODOLLAR FUTURE (ED) Contracts 29-32</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs EURODOLLAR FUTURE (ED) Contracts 33-36</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs EURODOLLAR FUTURE (ED) Contracts 37-40</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs EURODOLLAR FUTURE (ED) Contracts 41+</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs EURODOLLAR FUTURE (ED) Contracts 4-8</b>						
Spread Credit Rate	New	+1:-1			60%	60%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs EURODOLLAR FUTURE (ED) Contracts 9-12</b>						
Spread Credit Rate	New	+1:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs FED FUND FUTURE (41) Contracts 1</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs FED FUND FUTURE (41) Contracts 13+</b>						
Spread Credit Rate	New	+5:-3			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs FED FUND FUTURE (41) Contracts 2-5</b>						
Spread Credit Rate	New	+5:-3			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs FED FUND FUTURE (41) Contracts 6-8</b>						
Spread Credit Rate	New	+5:-3			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs FED FUND FUTURE (41) Contracts 9-12</b>						
Spread Credit Rate	New	+5:-3			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs ONE MONTH SOFR FUTURE (SR1) Contracts 1</b>						
Spread Credit Rate	New	+5:-3			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs ONE MONTH SOFR FUTURE (SR1) Contracts 2</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs ONE MONTH SOFR FUTURE (SR1) Contracts 3</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs ONE MONTH SOFR FUTURE (SR1) Contracts 4</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs ONE MONTH SOFR FUTURE (SR1) Contracts 5</b>						
Spread Credit Rate	New	+5:-3			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs ONE MONTH SOFR FUTURE (SR1) Contracts 6</b>						
Spread Credit Rate	New	+5:-3			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs ONE MONTH SOFR FUTURE (SR1) Contracts 7</b>						
Spread Credit Rate	New	+5:-3			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs THREE MONTH SOFR FUTURE (SR3) Contracts 1</b>						
Spread Credit Rate	New	+1:-1			30%	30%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs THREE MONTH SOFR FUTURE (SR3) Contracts 13-16</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs THREE MONTH SOFR FUTURE (SR3) Contracts 17+</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs THREE MONTH SOFR FUTURE (SR3) Contracts 2</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs THREE MONTH SOFR FUTURE (SR3) Contracts 3</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs THREE MONTH SOFR FUTURE (SR3) Contracts 4-5</b>						
Spread Credit Rate	New	+1:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs THREE MONTH SOFR FUTURE (SR3) Contracts 6-8</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs THREE MONTH SOFR FUTURE (SR3) Contracts 9-12</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 4-5 vs ULTRA 10-YEAR TREASURY FUTURE (TN)</b>						
Spread Credit Rate	New	+5:-2			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs 10-YEAR TREASURY FUTURE (21)</b>						
Spread Credit Rate	New	+5:-2			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs 2-YEAR TREASURY FUTURE (26)</b>						
Spread Credit Rate	New	+3:-2			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs 30-YEAR BOND FUTURE (17)</b>						
Spread Credit Rate	New	+8:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs 3-YEAR TREASURY FUTURE (3YR)</b>						
Spread Credit Rate	New	+3:-2			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs 5-YEAR TREASURY FUTURE (25)</b>						
Spread Credit Rate	New	+2:-1			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs EURODOLLAR FUTURE (ED) Contracts 1-3</b>						
Spread Credit Rate	New	+1:-1			40%	40%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs EURODOLLAR FUTURE (ED) Contracts 13-16</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs EURODOLLAR FUTURE (ED) Contracts 17-20</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs EURODOLLAR FUTURE (ED) Contracts 21-24</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs EURODOLLAR FUTURE (ED) Contracts 25-28</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs EURODOLLAR FUTURE (ED) Contracts 29-32</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs EURODOLLAR FUTURE (ED) Contracts 33-36</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs EURODOLLAR FUTURE (ED) Contracts 37-40</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs EURODOLLAR FUTURE (ED) Contracts 41+</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs EURODOLLAR FUTURE (ED) Contracts 4-8</b>						
Spread Credit Rate	New	+1:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs EURODOLLAR FUTURE (ED) Contracts 9-12</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs FED FUND FUTURE (41) Contracts 1</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs FED FUND FUTURE (41) Contracts 13+</b>						
Spread Credit Rate	New	+5:-3			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs FED FUND FUTURE (41) Contracts 2-5</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs FED FUND FUTURE (41) Contracts 6-8</b>						
Spread Credit Rate	New	+5:-3			40%	40%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs FED FUND FUTURE (41) Contracts 9-12</b>						
Spread Credit Rate	New	+5:-3			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs ONE MONTH SOFR FUTURE (SR1) Contracts 1</b>						
Spread Credit Rate	New	+5:-3			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs ONE MONTH SOFR FUTURE (SR1) Contracts 2</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs ONE MONTH SOFR FUTURE (SR1) Contracts 3</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs ONE MONTH SOFR FUTURE (SR1) Contracts 4</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs ONE MONTH SOFR FUTURE (SR1) Contracts 5</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs ONE MONTH SOFR FUTURE (SR1) Contracts 6</b>						
Spread Credit Rate	New	+5:-3			50%	50%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs ONE MONTH SOFR FUTURE (SR1) Contracts 7</b>						
Spread Credit Rate	New	+5:-3			50%	50%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs THREE MONTH SOFR FUTURE (SR3) Contracts 1</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs THREE MONTH SOFR FUTURE (SR3) Contracts 13-16</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs THREE MONTH SOFR FUTURE (SR3) Contracts 17+</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs THREE MONTH SOFR FUTURE (SR3) Contracts 2</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs THREE MONTH SOFR FUTURE (SR3) Contracts 3</b>						
Spread Credit Rate	New	+1:-1			55%	55%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs THREE MONTH SOFR FUTURE (SR3) Contracts 4-5</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs THREE MONTH SOFR FUTURE (SR3) Contracts 6-8</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs THREE MONTH SOFR FUTURE (SR3) Contracts 9-12</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs ULTRA 10-YEAR TREASURY FUTURE (TN)</b>						
Spread Credit Rate	New	+5:-2			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 6-7 vs ULTRA BOND FUTURE (UBE)</b>						
Spread Credit Rate	New	+14:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs 10-YEAR TREASURY FUTURE (21)</b>						
Spread Credit Rate	New	+5:-2			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs 2-YEAR TREASURY FUTURE (26)</b>						
Spread Credit Rate	New	+3:-2			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs 30-YEAR BOND FUTURE (17)</b>						
Spread Credit Rate	New	+8:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs 3-YEAR TREASURY FUTURE (3YR)</b>						
Spread Credit Rate	New	+3:-2			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs 5-YEAR TREASURY FUTURE (25)</b>						
Spread Credit Rate	New	+2:-1			65%	65%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs EURODOLLAR FUTURE (ED) Contracts 1-3</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs EURODOLLAR FUTURE (ED) Contracts 13-16</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs EURODOLLAR FUTURE (ED) Contracts 17-20</b>						
Spread Credit Rate	New	+1:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs EURODOLLAR FUTURE (ED) Contracts 21-24</b>						
Spread Credit Rate	New	+1:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs EURODOLLAR FUTURE (ED) Contracts 25-28</b>						
Spread Credit Rate	New	+1:-1			55%	55%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs EURODOLLAR FUTURE (ED) Contracts 29-32</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs EURODOLLAR FUTURE (ED) Contracts 33-36</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs EURODOLLAR FUTURE (ED) Contracts 37-40</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs EURODOLLAR FUTURE (ED) Contracts 41+</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs EURODOLLAR FUTURE (ED) Contracts 4-8</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs EURODOLLAR FUTURE (ED) Contracts 9-12</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs FED FUND FUTURE (41) Contracts 1</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs FED FUND FUTURE (41) Contracts 13+</b>						
Spread Credit Rate	New	+5:-3			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs FED FUND FUTURE (41) Contracts 2-5</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs FED FUND FUTURE (41) Contracts 6-8</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs FED FUND FUTURE (41) Contracts 9-12</b>						
Spread Credit Rate	New	+5:-3			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs ONE MONTH SOFR FUTURE (SR1) Contracts 1</b>						
Spread Credit Rate	New	+5:-3			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs ONE MONTH SOFR FUTURE (SR1) Contracts 2</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs ONE MONTH SOFR FUTURE (SR1) Contracts 3</b>						
Spread Credit Rate	New	+5:-3			25%	25%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs ONE MONTH SOFR FUTURE (SR1) Contracts 4</b>						
Spread Credit Rate	New	+5:-3			25%	25%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs ONE MONTH SOFR FUTURE (SR1) Contracts 5</b>						
Spread Credit Rate	New	+5:-3			35%	35%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs ONE MONTH SOFR FUTURE (SR1) Contracts 6</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs ONE MONTH SOFR FUTURE (SR1) Contracts 7</b>						
Spread Credit Rate	New	+5:-3			40%	40%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs THREE MONTH SOFR FUTURE (SR3) Contracts 1</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs THREE MONTH SOFR FUTURE (SR3) Contracts 13-16</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs THREE MONTH SOFR FUTURE (SR3) Contracts 17+</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs THREE MONTH SOFR FUTURE (SR3) Contracts 2</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs THREE MONTH SOFR FUTURE (SR3) Contracts 3</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs THREE MONTH SOFR FUTURE (SR3) Contracts 4-5</b>						
Spread Credit Rate	New	+1:-1			55%	55%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs THREE MONTH SOFR FUTURE (SR3) Contracts 6-8</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs THREE MONTH SOFR FUTURE (SR3) Contracts 9-12</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs ULTRA 10-YEAR TREASURY FUTURE (TN)</b>						
Spread Credit Rate	New	+5:-2			40%	40%



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>THREE-MONTH BLOOMBERG SHORT-TERM FUTURE (BSB) Contracts 8-11 vs ULTRA BOND FUTURE (UBE)</b>						
Spread Credit Rate	New	+14:-1			35%	35%
<b>METALS - Inter-commodity Spread Rates</b>						
<b>CX-GC vs. CX-SGC</b>						
Spread Credit Rate	Increase	+1:-3	0%	0%	40%	40%
<b>CX-GC vs. CX-SGU</b>						
Spread Credit Rate	Increase	+1:-3	40%	40%	48%	48%
<b>CX-SGU vs. CX-SGC</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	78%	78%
<b>CX-SI vs. CX-SGU</b>						
Spread Credit Rate	Decrease	+1:-3	40%	40%	25%	25%

