



26-057

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, February 5, 2026

To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to

<http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html>

and subscribe to the Performance Bond Rates Advisory Notice listserver.

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below. Please email any questions to Clearing.RiskManagement@cmegroup.com.

The rates will be effective after the close of business on

Friday, February 6, 2026.

Current rates as of:

Thursday, February 5, 2026.

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								
BLOOMBERG COMDITY INDEX FUT MARKER (AWI)								
AWI	Non-HRP		Increase	USD	325	325	400	400
AWI	HRP		Increase	USD	358	325	440	400
BLOOMBERG COMDITY INDEX SWAP MARKER (DGI)								
DGI	Non-HRP		Increase	USD	325	325	400	400
DGI	HRP		Increase	USD	358	325	440	400
BLOOMBERG COMMODITY INDEX FUTURES (70)								
70	Non-HRP		Increase	USD	325	325	400	400
70	HRP		Increase	USD	358	325	440	400
BLOOMBERG COMMODITY INDEX SWAPS (DGS)								
DGS	Non-HRP		Increase	USD	325	325	400	400
DGS	HRP		Increase	USD	358	325	440	400
BLOOMBERG ROLL SELECT COMM MARKER (DRI)								
DRI	Non-HRP		Increase	USD	1,000	1,000	1,200	1,200
DRI	HRP		Increase	USD	1,100	1,000	1,320	1,200
BLOOMBERG ROLL SELECT COMMDTY INDEX (DRS)								
DRS	Non-HRP		Increase	USD	1,000	1,000	1,200	1,200
DRS	HRP		Increase	USD	1,100	1,000	1,320	1,200
BTIC ON BLOOMBERG COMDITY INDEX FUT (AWT)								
AWT	Non-HRP		Increase	USD	325	325	400	400
AWT	HRP		Increase	USD	358	325	440	400
BTIC ON BLOOMBERG COMMODITY INDEX S (DGT)								
DGT	Non-HRP		Increase	USD	325	325	400	400
DGT	HRP		Increase	USD	358	325	440	400
BTIC ON BLOOMBERG ROLL SELECT INDEX (DRT)								
DRT	Non-HRP		Increase	USD	1,000	1,000	1,200	1,200
DRT	HRP		Increase	USD	1,100	1,000	1,320	1,200
BTIC ON S&P-GSCI COMMODITY INDEX (GDT)								
GDT	Non-HRP		Increase	USD	7,000	7,000	8,500	8,500
GDT	HRP		Increase	USD	7,700	7,000	9,350	8,500
BTIC ON S&P-GSCI EXCESS RETURN INDE (GIT)								
GIT	Non-HRP		Increase	USD	1,475	1,475	1,600	1,600
GIT	HRP		Increase	USD	1,623	1,475	1,760	1,600
BTIC ON S&P-GSCI EXCESS RETURN INDE (SET)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SET	Non-HRP		Increase	USD	1,475	1,475	1,600	1,600
SET	HRP		Increase	USD	1,623	1,475	1,760	1,600
CASH CHEESE FUTURES (CSC)								
CSC	Non-HRP	Mnth 1	Increase	USD	700	700	800	800
CSC	HRP	Mnth 1	Increase	USD	770	700	880	800
CSC	Non-HRP	Mnth 2	Increase	USD	1,300	1,300	1,500	1,500
CSC	HRP	Mnth 2	Increase	USD	1,430	1,300	1,650	1,500
CSC	Non-HRP	Months 3-4	Increase	USD	1,300	1,300	1,500	1,500
CSC	HRP	Months 3-4	Increase	USD	1,430	1,300	1,650	1,500
CSC	Non-HRP	Months 5-6	Increase	USD	900	900	1,100	1,100
CSC	HRP	Months 5-6	Increase	USD	990	900	1,210	1,100
CSC	Non-HRP	Months 7-11	Increase	USD	600	600	750	750
CSC	HRP	Months 7-11	Increase	USD	660	600	825	750
CSC	Non-HRP	Mnth 12+	Increase	USD	550	550	675	675
CSC	HRP	Mnth 12+	Increase	USD	605	550	743	675
CLASS III MILK FUTURES (DA)								
DA	Non-HRP	Month 1	Increase	USD	900	900	1,000	1,000
DA	HRP	Month 1	Increase	USD	990	900	1,100	1,000
DA	Non-HRP	Month 2	Increase	USD	1,350	1,350	1,500	1,500
DA	HRP	Month 2	Increase	USD	1,485	1,350	1,650	1,500
DA	Non-HRP	Months 3-5	Increase	USD	1,350	1,350	1,500	1,500
DA	HRP	Months 3-5	Increase	USD	1,485	1,350	1,650	1,500
DA	Non-HRP	Months 6-11	Increase	USD	800	800	900	900
DA	HRP	Months 6-11	Increase	USD	880	800	990	900
DA	Non-HRP	Months 12-15	Increase	USD	800	800	900	900
DA	HRP	Months 12-15	Increase	USD	880	800	990	900
DA	Non-HRP	Months 16+	Increase	USD	750	750	850	850
DA	HRP	Months 16+	Increase	USD	825	750	935	850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CLASS IV MILK FUTURE (DK)								
DK	Non-HRP	Month 1	Increase	USD	650	650	750	750
DK	HRP	Month 1	Increase	USD	715	650	825	750
DK	Non-HRP	Month 2	Increase	USD	1,200	1,200	1,450	1,450
DK	HRP	Month 2	Increase	USD	1,320	1,200	1,595	1,450
DK	Non-HRP	Months 3-5	Increase	USD	1,200	1,200	1,500	1,500
DK	HRP	Months 3-5	Increase	USD	1,320	1,200	1,650	1,500
DK	Non-HRP	Months 6-9	Increase	USD	1,150	1,150	1,400	1,400
DK	HRP	Months 6-9	Increase	USD	1,265	1,150	1,540	1,400
DK	Non-HRP	Months 10-14	Increase	USD	1,100	1,100	1,350	1,350
DK	HRP	Months 10-14	Increase	USD	1,210	1,100	1,485	1,350
DK	Non-HRP	Months 15+	Increase	USD	1,100	1,100	1,350	1,350
DK	HRP	Months 15+	Increase	USD	1,210	1,100	1,485	1,350
GSCI ER FUTURES (GA)								
GA	Non-HRP		Increase	USD	1,475	1,475	1,600	1,600
GA	HRP		Increase	USD	1,623	1,475	1,760	1,600
MLK MID FUTURES (JQ)								
JQ	Non-HRP	Month 1	Increase	USD	450	450	500	500
JQ	HRP	Month 1	Increase	USD	495	450	550	500
JQ	Non-HRP	Month 2	Increase	USD	675	675	750	750
JQ	HRP	Month 2	Increase	USD	743	675	825	750
JQ	Non-HRP	Months 3-5	Increase	USD	675	675	750	750
JQ	HRP	Months 3-5	Increase	USD	743	675	825	750
JQ	Non-HRP	Months 6-11	Increase	USD	400	400	450	450
JQ	HRP	Months 6-11	Increase	USD	440	400	495	450
JQ	Non-HRP	Months 12-15	Increase	USD	400	400	450	450
JQ	HRP	Months 12-15	Increase	USD	440	400	495	450
JQ	Non-HRP	Months 16+	Increase	USD	375	375	425	425
JQ	HRP	Months 16+	Increase	USD	413	375	468	425

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NONFAT DRY MILK FUTURES (NF)								
NF	Non-HRP	Month 1	Increase	USD	800	800	900	900
NF	HRP	Month 1	Increase	USD	880	800	990	900
NF	Non-HRP	Months 3-9	Increase	USD	1,550	1,550	1,900	1,900
NF	HRP	Months 3-9	Increase	USD	1,705	1,550	2,090	1,900
NF	Non-HRP	Months 10-15	Increase	USD	1,450	1,450	1,800	1,800
NF	HRP	Months 10-15	Increase	USD	1,595	1,450	1,980	1,800
NF	Non-HRP	Month 2	Increase	USD	1,400	1,400	1,700	1,700
NF	HRP	Month 2	Increase	USD	1,540	1,400	1,870	1,700
NF	Non-HRP	Months 16+	Increase	USD	1,450	1,450	1,800	1,800
NF	HRP	Months 16+	Increase	USD	1,595	1,450	1,980	1,800
S&P-GSCI COMMODITY INDEX FUTURE (GI)								
GI	Non-HRP		Increase	USD	7,000	7,000	8,500	8,500
GI	HRP		Increase	USD	7,700	7,000	9,350	8,500
S&P-GSCI COMMODITY INDEX MARKER (GDM)								
GDM	Non-HRP		Increase	USD	7,000	7,000	8,500	8,500
GDM	HRP		Increase	USD	7,700	7,000	9,350	8,500
S&P-GSCI EXCESS RETURN INDEX FUT MR (GII)								
GII	Non-HRP		Increase	USD	1,475	1,475	1,600	1,600
GII	HRP		Increase	USD	1,623	1,475	1,760	1,600
S&P-GSCI EXCESS RETURN INDEX SWAPS (SEI)								
SEI	Non-HRP		Increase	USD	1,475	1,475	1,600	1,600
SEI	HRP		Increase	USD	1,623	1,475	1,760	1,600
SP GSCI SWAP FUTURES (SES)								
SES	Non-HRP		Increase	USD	1,475	1,475	1,600	1,600
SES	HRP		Increase	USD	1,623	1,475	1,760	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

CRYPTOCURRENCIES - Outright Rates

ADA FUTURES (ADA)

ADA	Non-HRP	Price Scan	New	USD			42%	42%
ADA	HRP	Price Scan	New	USD			46%	42%

ADA FUTURES (ADA)

ADA	Non-HRP	Price Scn Dn	New	USD			36%	36%
ADA	HRP	Price Scn Dn	New	USD			39.6%	36%

MICRO ADA FUTURES (MCA)

MCA	Non-HRP	Price Scan	New	USD			42%	42%
MCA	HRP	Price Scan	New	USD			46%	42%

MICRO ADA FUTURES (MCA)

MCA	Non-HRP	Price Scn Dn	New	USD			36%	36%
MCA	HRP	Price Scn Dn	New	USD			39.6%	36%

LNK FUTURE (LNK)

LNK	Non-HRP	Price Scan	New	USD			36%	36%
LNK	HRP	Price Scan	New	USD			39.6%	36%

LNK FUTURE (LNK)

LNK	Non-HRP	Price Scn Dn	New	USD			36%	36%
LNK	HRP	Price Scn Dn	New	USD			39.6%	36%

MICRO LNK FUTURES (MLN)

MLN	Non-HRP	Price Scan	New	USD			36%	36%
MLN	HRP	Price Scan	New	USD			39.6%	36%

MICRO LNK FUTURES (MLN)

MLN	Non-HRP	Price Scn Dn	New	USD			36%	36%
MLN	HRP	Price Scn Dn	New	USD			39.6%	36%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

LUMENS FUTURE (XLM)

XLM	Non-HRP	Price Scan	New	USD			44%	44%
XLM	HRP	Price Scan	New	USD			48%	44%

LUMENS FUTURE (XLM)

XLM	Non-HRP	Price Scn Dn	New	USD			36%	36%
XLM	HRP	Price Scn Dn	New	USD			39.6%	36%

MICRO LUMENS FUTURES (MXL)

MXL	Non-HRP	Price Scan	New	USD			44%	44%
MXL	HRP	Price Scan	New	USD			48%	44%

MICRO LUMENS FUTURES (MXL)

MXL	Non-HRP	Price Scn Dn	New	USD			36%	36%
MXL	HRP	Price Scn Dn	New	USD			39.6%	36%

FREIGHT - Outright Rates

LNG FRT ROUTE US GULF TO CONT FUT (BG2)

BG2	Non-HRP	Mnths 1	Decrease	USD	15,500	15,500	12,000	12,000
BG2	HRP	Mnths 1	Decrease	USD	17,050	15,500	13,200	12,000
BG2	Non-HRP	Mnths 2	Decrease	USD	15,000	15,000	11,500	11,500
BG2	HRP	Mnths 2	Decrease	USD	16,500	15,000	12,650	11,500
BG2	Non-HRP	Mnths 3	Decrease	USD	14,000	14,000	11,500	11,500
BG2	HRP	Mnths 3	Decrease	USD	15,400	14,000	12,650	11,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

METALS - Outright Rates

1 OUNCE GOLD FUTURES (1OZ)

1OZ	Non-HRP	Mnth1	Increase	USD	8%	8%	9%	9%
1OZ	HRP	Mnth1	Increase	USD	8.8%	8%	9.9%	9%
1OZ	Non-HRP	Mnth2	Increase	USD	8%	8%	9%	9%
1OZ	HRP	Mnth2	Increase	USD	8.8%	8%	9.9%	9%
1OZ	Non-HRP	Mnth3	Increase	USD	8%	8%	9%	9%
1OZ	HRP	Mnth3	Increase	USD	8.8%	8%	9.9%	9%
1OZ	Non-HRP	Mnth4	Increase	USD	8%	8%	9%	9%
1OZ	HRP	Mnth4	Increase	USD	8.8%	8%	9.9%	9%
1OZ	Non-HRP	Mnth5	Increase	USD	8%	8%	9%	9%
1OZ	HRP	Mnth5	Increase	USD	8.8%	8%	9.9%	9%
1OZ	Non-HRP	Mnth6	Increase	USD	8%	8%	9%	9%
1OZ	HRP	Mnth6	Increase	USD	8.8%	8%	9.9%	9%
1OZ	Non-HRP	Mnth7	Increase	USD	8%	8%	9%	9%
1OZ	HRP	Mnth7	Increase	USD	8.8%	8%	9.9%	9%
1OZ	Non-HRP	Mnth8+	Increase	USD	8%	8%	9%	9%
1OZ	HRP	Mnth8+	Increase	USD	8.8%	8%	9.9%	9%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
100-OUNCE SILVER FUT (SIC)								
SIC	Non-HRP	Mnth1	New	USD	0%	0%	18%	18%
SIC	HRP	Mnth1	New	USD	0%	0%	19.8%	18%
SIC	Non-HRP	Mnth2	New	USD	0%	0%	18%	18%
SIC	HRP	Mnth2	New	USD	0%	0%	19.8%	18%
SIC	Non-HRP	Mnth3	New	USD	0%	0%	18%	18%
SIC	HRP	Mnth3	New	USD	0%	0%	19.8%	18%
SIC	Non-HRP	Mnth4	New	USD	0%	0%	18%	18%
SIC	HRP	Mnth4	New	USD	0%	0%	19.8%	18%
SIC	Non-HRP	Mnth5	New	USD	0%	0%	18%	18%
SIC	HRP	Mnth5	New	USD	0%	0%	19.8%	18%
SIC	Non-HRP	Mnth6	New	USD	0%	0%	18%	18%
SIC	HRP	Mnth6	New	USD	0%	0%	19.8%	18%
SIC	Non-HRP	Mnth7	New	USD	0%	0%	18%	18%
SIC	HRP	Mnth7	New	USD	0%	0%	19.8%	18%
SIC	Non-HRP	Mnth8	New	USD	0%	0%	18%	18%
SIC	HRP	Mnth8	New	USD	0%	0%	19.8%	18%
SIC	Non-HRP	Mnth9	New	USD	0%	0%	18%	18%
SIC	HRP	Mnth9	New	USD	0%	0%	19.8%	18%
SIC	Non-HRP	Mnth10	New	USD	0%	0%	18%	18%
SIC	HRP	Mnth10	New	USD	0%	0%	19.8%	18%
SIC	Non-HRP	Mnth11	New	USD	0%	0%	18%	18%
SIC	HRP	Mnth11	New	USD	0%	0%	19.8%	18%
SIC	Non-HRP	Mnth12	New	USD	0%	0%	18%	18%
SIC	HRP	Mnth12	New	USD	0%	0%	19.8%	18%
SIC	Non-HRP	Mnth13+	New	USD	0%	0%	18%	18%
SIC	HRP	Mnth13+	New	USD	0%	0%	19.8%	18%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
1-OUNCE GOLD TAS (1OT)								
1OT	Non-HRP	Mnth1	Increase	USD	8%	8%	9%	9%
1OT	HRP	Mnth1	Increase	USD	8.8%	8%	9.9%	9%
1OT	Non-HRP	Mnth2	Increase	USD	8%	8%	9%	9%
1OT	HRP	Mnth2	Increase	USD	8.8%	8%	9.9%	9%
1OT	Non-HRP	Mnth3	Increase	USD	8%	8%	9%	9%
1OT	HRP	Mnth3	Increase	USD	8.8%	8%	9.9%	9%
1OT	Non-HRP	Mnth4	Increase	USD	8%	8%	9%	9%
1OT	HRP	Mnth4	Increase	USD	8.8%	8%	9.9%	9%
1OT	Non-HRP	Mnth5	Increase	USD	8%	8%	9%	9%
1OT	HRP	Mnth5	Increase	USD	8.8%	8%	9.9%	9%
1OT	Non-HRP	Mnth6	Increase	USD	8%	8%	9%	9%
1OT	HRP	Mnth6	Increase	USD	8.8%	8%	9.9%	9%
1OT	Non-HRP	Mnth7	Increase	USD	8%	8%	9%	9%
1OT	HRP	Mnth7	Increase	USD	8.8%	8%	9.9%	9%
1OT	Non-HRP	Mnth8+	Increase	USD	8%	8%	9%	9%
1OT	HRP	Mnth8+	Increase	USD	8.8%	8%	9.9%	9%
ALUMINUM FUTURES (ALI)								
ALI	Non-HRP	Mths 1-4	Increase	USD	3,500	3,500	4,000	4,000
ALI	HRP	Mths 1-4	Increase	USD	3,850	3,500	4,400	4,000
ALI	Non-HRP	Mths 5+	Increase	USD	3,500	3,500	4,000	4,000
ALI	HRP	Mths 5+	Increase	USD	3,850	3,500	4,400	4,000
COMEX 100 GOLD FUTURES (GC)								
GC	Non-HRP	Mnth1	Increase	USD	8%	8%	9%	9%
GC	HRP	Mnth1	Increase	USD	8.8%	8%	9.9%	9%
GC	Non-HRP	Mnth2	Increase	USD	8%	8%	9%	9%
GC	HRP	Mnth2	Increase	USD	8.8%	8%	9.9%	9%
GC	Non-HRP	Mnth3	Increase	USD	8%	8%	9%	9%
GC	HRP	Mnth3	Increase	USD	8.8%	8%	9.9%	9%
GC	Non-HRP	Mnth4	Increase	USD	8%	8%	9%	9%
GC	HRP	Mnth4	Increase	USD	8.8%	8%	9.9%	9%
GC	Non-HRP	Mnth5	Increase	USD	8%	8%	9%	9%
GC	HRP	Mnth5	Increase	USD	8.8%	8%	9.9%	9%
GC	Non-HRP	Mnth6	Increase	USD	8%	8%	9%	9%
GC	HRP	Mnth6	Increase	USD	8.8%	8%	9.9%	9%
GC	Non-HRP	Mnth7	Increase	USD	8%	8%	9%	9%
GC	HRP	Mnth7	Increase	USD	8.8%	8%	9.9%	9%
GC	Non-HRP	Mnth8+	Increase	USD	8%	8%	9%	9%
GC	HRP	Mnth8+	Increase	USD	8.8%	8%	9.9%	9%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

COMEX 100 GOLD TRADE AT SETTLEMENT (GCT)

GCT	Non-HRP	Mnth1	Increase	USD	8%	8%	9%	9%
GCT	HRP	Mnth1	Increase	USD	8.8%	8%	9.9%	9%
GCT	Non-HRP	Mnth2	Increase	USD	8%	8%	9%	9%
GCT	HRP	Mnth2	Increase	USD	8.8%	8%	9.9%	9%
GCT	Non-HRP	Mnth3	Increase	USD	8%	8%	9%	9%
GCT	HRP	Mnth3	Increase	USD	8.8%	8%	9.9%	9%
GCT	Non-HRP	Mnth4	Increase	USD	8%	8%	9%	9%
GCT	HRP	Mnth4	Increase	USD	8.8%	8%	9.9%	9%
GCT	Non-HRP	Mnth5	Increase	USD	8%	8%	9%	9%
GCT	HRP	Mnth5	Increase	USD	8.8%	8%	9.9%	9%
GCT	Non-HRP	Mnth6	Increase	USD	8%	8%	9%	9%
GCT	HRP	Mnth6	Increase	USD	8.8%	8%	9.9%	9%
GCT	Non-HRP	Mnth7	Increase	USD	8%	8%	9%	9%
GCT	HRP	Mnth7	Increase	USD	8.8%	8%	9.9%	9%
GCT	Non-HRP	Mnth8+	Increase	USD	8%	8%	9%	9%
GCT	HRP	Mnth8+	Increase	USD	8.8%	8%	9.9%	9%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COMEX 5000 SILVER FUTURES (SI)								
SI	Non-HRP	Mnth1	Increase	USD	15%	15%	18%	18%
SI	HRP	Mnth1	Increase	USD	16.5%	15%	19.8%	18%
SI	Non-HRP	Mnth2	Increase	USD	15%	15%	18%	18%
SI	HRP	Mnth2	Increase	USD	16.5%	15%	19.8%	18%
SI	Non-HRP	Mnth3	Increase	USD	15%	15%	18%	18%
SI	HRP	Mnth3	Increase	USD	16.5%	15%	19.8%	18%
SI	Non-HRP	Mnth4	Increase	USD	15%	15%	18%	18%
SI	HRP	Mnth4	Increase	USD	16.5%	15%	19.8%	18%
SI	Non-HRP	Mnth5	Increase	USD	15%	15%	18%	18%
SI	HRP	Mnth5	Increase	USD	16.5%	15%	19.8%	18%
SI	Non-HRP	Mnth6	Increase	USD	15%	15%	18%	18%
SI	HRP	Mnth6	Increase	USD	16.5%	15%	19.8%	18%
SI	Non-HRP	Mnth7	Increase	USD	15%	15%	18%	18%
SI	HRP	Mnth7	Increase	USD	16.5%	15%	19.8%	18%
SI	Non-HRP	Mnth8	Increase	USD	15%	15%	18%	18%
SI	HRP	Mnth8	Increase	USD	16.5%	15%	19.8%	18%
SI	Non-HRP	Mnth9	Increase	USD	15%	15%	18%	18%
SI	HRP	Mnth9	Increase	USD	16.5%	15%	19.8%	18%
SI	Non-HRP	Mnth10	Increase	USD	15%	15%	18%	18%
SI	HRP	Mnth10	Increase	USD	16.5%	15%	19.8%	18%
SI	Non-HRP	Mnth11	Increase	USD	15%	15%	18%	18%
SI	HRP	Mnth11	Increase	USD	16.5%	15%	19.8%	18%
SI	Non-HRP	Mnth12	Increase	USD	15%	15%	18%	18%
SI	HRP	Mnth12	Increase	USD	16.5%	15%	19.8%	18%
SI	Non-HRP	Mnth13+	Increase	USD	15%	15%	18%	18%
SI	HRP	Mnth13+	Increase	USD	16.5%	15%	19.8%	18%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COMEX 5000 SILVER TRADE AT SETTLE (SIT)								
SIT	Non-HRP	Mnth1	Increase	USD	15%	15%	18%	18%
SIT	HRP	Mnth1	Increase	USD	16.5%	15%	19.8%	18%
SIT	Non-HRP	Mnth2	Increase	USD	15%	15%	18%	18%
SIT	HRP	Mnth2	Increase	USD	16.5%	15%	19.8%	18%
SIT	Non-HRP	Mnth3	Increase	USD	15%	15%	18%	18%
SIT	HRP	Mnth3	Increase	USD	16.5%	15%	19.8%	18%
SIT	Non-HRP	Mnth4	Increase	USD	15%	15%	18%	18%
SIT	HRP	Mnth4	Increase	USD	16.5%	15%	19.8%	18%
SIT	Non-HRP	Mnth5	Increase	USD	15%	15%	18%	18%
SIT	HRP	Mnth5	Increase	USD	16.5%	15%	19.8%	18%
SIT	Non-HRP	Mnth6	Increase	USD	15%	15%	18%	18%
SIT	HRP	Mnth6	Increase	USD	16.5%	15%	19.8%	18%
SIT	Non-HRP	Mnth7	Increase	USD	15%	15%	18%	18%
SIT	HRP	Mnth7	Increase	USD	16.5%	15%	19.8%	18%
SIT	Non-HRP	Mnth8	Increase	USD	15%	15%	18%	18%
SIT	HRP	Mnth8	Increase	USD	16.5%	15%	19.8%	18%
SIT	Non-HRP	Mnth9	Increase	USD	15%	15%	18%	18%
SIT	HRP	Mnth9	Increase	USD	16.5%	15%	19.8%	18%
SIT	Non-HRP	Mnth10	Increase	USD	15%	15%	18%	18%
SIT	HRP	Mnth10	Increase	USD	16.5%	15%	19.8%	18%
SIT	Non-HRP	Mnth11	Increase	USD	15%	15%	18%	18%
SIT	HRP	Mnth11	Increase	USD	16.5%	15%	19.8%	18%
SIT	Non-HRP	Mnth12	Increase	USD	15%	15%	18%	18%
SIT	HRP	Mnth12	Increase	USD	16.5%	15%	19.8%	18%
SIT	Non-HRP	Mnth13+	Increase	USD	15%	15%	18%	18%
SIT	HRP	Mnth13+	Increase	USD	16.5%	15%	19.8%	18%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COMEX MINY SILVER FUTURES (QI)								
QI	Non-HRP	Mnth1	Increase	USD	15%	15%	18%	18%
QI	HRP	Mnth1	Increase	USD	16.5%	15%	19.8%	18%
QI	Non-HRP	Mnth2	Increase	USD	15%	15%	18%	18%
QI	HRP	Mnth2	Increase	USD	16.5%	15%	19.8%	18%
QI	Non-HRP	Mnth3	Increase	USD	15%	15%	18%	18%
QI	HRP	Mnth3	Increase	USD	16.5%	15%	19.8%	18%
QI	Non-HRP	Mnth4	Increase	USD	15%	15%	18%	18%
QI	HRP	Mnth4	Increase	USD	16.5%	15%	19.8%	18%
QI	Non-HRP	Mnth5	Increase	USD	15%	15%	18%	18%
QI	HRP	Mnth5	Increase	USD	16.5%	15%	19.8%	18%
QI	Non-HRP	Mnth6	Increase	USD	15%	15%	18%	18%
QI	HRP	Mnth6	Increase	USD	16.5%	15%	19.8%	18%
QI	Non-HRP	Mnth7	Increase	USD	15%	15%	18%	18%
QI	HRP	Mnth7	Increase	USD	16.5%	15%	19.8%	18%
QI	Non-HRP	Mnth8	Increase	USD	15%	15%	18%	18%
QI	HRP	Mnth8	Increase	USD	16.5%	15%	19.8%	18%
QI	Non-HRP	Mnth9	Increase	USD	15%	15%	18%	18%
QI	HRP	Mnth9	Increase	USD	16.5%	15%	19.8%	18%
QI	Non-HRP	Mnth10	Increase	USD	15%	15%	18%	18%
QI	HRP	Mnth10	Increase	USD	16.5%	15%	19.8%	18%
QI	Non-HRP	Mnth11	Increase	USD	15%	15%	18%	18%
QI	HRP	Mnth11	Increase	USD	16.5%	15%	19.8%	18%
QI	Non-HRP	Mnth12	Increase	USD	15%	15%	18%	18%
QI	HRP	Mnth12	Increase	USD	16.5%	15%	19.8%	18%
QI	Non-HRP	Mnth13+	Increase	USD	15%	15%	18%	18%
QI	HRP	Mnth13+	Increase	USD	16.5%	15%	19.8%	18%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI GOLD FUTURES (QO)								
QO	Non-HRP	Mnth1	Increase	USD	8%	8%	9%	9%
QO	HRP	Mnth1	Increase	USD	8.8%	8%	9.9%	9%
QO	Non-HRP	Mnth2	Increase	USD	8%	8%	9%	9%
QO	HRP	Mnth2	Increase	USD	8.8%	8%	9.9%	9%
QO	Non-HRP	Mnth3	Increase	USD	8%	8%	9%	9%
QO	HRP	Mnth3	Increase	USD	8.8%	8%	9.9%	9%
QO	Non-HRP	Mnth4	Increase	USD	8%	8%	9%	9%
QO	HRP	Mnth4	Increase	USD	8.8%	8%	9.9%	9%
QO	Non-HRP	Mnth5	Increase	USD	8%	8%	9%	9%
QO	HRP	Mnth5	Increase	USD	8.8%	8%	9.9%	9%
QO	Non-HRP	Mnth6	Increase	USD	8%	8%	9%	9%
QO	HRP	Mnth6	Increase	USD	8.8%	8%	9.9%	9%
QO	Non-HRP	Mnth7	Increase	USD	8%	8%	9%	9%
QO	HRP	Mnth7	Increase	USD	8.8%	8%	9.9%	9%
QO	Non-HRP	Mnth8+	Increase	USD	8%	8%	9%	9%
QO	HRP	Mnth8+	Increase	USD	8.8%	8%	9.9%	9%
E-MINI GOLD TAS (QOT)								
QOT	Non-HRP	Mnth1	Increase	USD	8%	8%	9%	9%
QOT	HRP	Mnth1	Increase	USD	8.8%	8%	9.9%	9%
QOT	Non-HRP	Mnth2	Increase	USD	8%	8%	9%	9%
QOT	HRP	Mnth2	Increase	USD	8.8%	8%	9.9%	9%
QOT	Non-HRP	Mnth3	Increase	USD	8%	8%	9%	9%
QOT	HRP	Mnth3	Increase	USD	8.8%	8%	9.9%	9%
QOT	Non-HRP	Mnth4	Increase	USD	8%	8%	9%	9%
QOT	HRP	Mnth4	Increase	USD	8.8%	8%	9.9%	9%
QOT	Non-HRP	Mnth5	Increase	USD	8%	8%	9%	9%
QOT	HRP	Mnth5	Increase	USD	8.8%	8%	9.9%	9%
QOT	Non-HRP	Mnth6	Increase	USD	8%	8%	9%	9%
QOT	HRP	Mnth6	Increase	USD	8.8%	8%	9.9%	9%
QOT	Non-HRP	Mnth7	Increase	USD	8%	8%	9%	9%
QOT	HRP	Mnth7	Increase	USD	8.8%	8%	9.9%	9%
QOT	Non-HRP	Mnth8+	Increase	USD	8%	8%	9%	9%
QOT	HRP	Mnth8+	Increase	USD	8.8%	8%	9.9%	9%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI SILVER FUTURES (6Q)								
6Q	Non-HRP	Mnth1	Increase	USD	15%	15%	18%	18%
6Q	HRP	Mnth1	Increase	USD	16.5%	15%	19.8%	18%
6Q	Non-HRP	Mnth2	Increase	USD	15%	15%	18%	18%
6Q	HRP	Mnth2	Increase	USD	16.5%	15%	19.8%	18%
6Q	Non-HRP	Mnth3	Increase	USD	15%	15%	18%	18%
6Q	HRP	Mnth3	Increase	USD	16.5%	15%	19.8%	18%
6Q	Non-HRP	Mnth4	Increase	USD	15%	15%	18%	18%
6Q	HRP	Mnth4	Increase	USD	16.5%	15%	19.8%	18%
6Q	Non-HRP	Mnth5	Increase	USD	15%	15%	18%	18%
6Q	HRP	Mnth5	Increase	USD	16.5%	15%	19.8%	18%
6Q	Non-HRP	Mnth6	Increase	USD	15%	15%	18%	18%
6Q	HRP	Mnth6	Increase	USD	16.5%	15%	19.8%	18%
6Q	Non-HRP	Mnth7	Increase	USD	15%	15%	18%	18%
6Q	HRP	Mnth7	Increase	USD	16.5%	15%	19.8%	18%
6Q	Non-HRP	Mnth8	Increase	USD	15%	15%	18%	18%
6Q	HRP	Mnth8	Increase	USD	16.5%	15%	19.8%	18%
6Q	Non-HRP	Mnth9	Increase	USD	15%	15%	18%	18%
6Q	HRP	Mnth9	Increase	USD	16.5%	15%	19.8%	18%
6Q	Non-HRP	Mnth10	Increase	USD	15%	15%	18%	18%
6Q	HRP	Mnth10	Increase	USD	16.5%	15%	19.8%	18%
6Q	Non-HRP	Mnth11	Increase	USD	15%	15%	18%	18%
6Q	HRP	Mnth11	Increase	USD	16.5%	15%	19.8%	18%
6Q	Non-HRP	Mnth12	Increase	USD	15%	15%	18%	18%
6Q	HRP	Mnth12	Increase	USD	16.5%	15%	19.8%	18%
6Q	Non-HRP	Mnth13+	Increase	USD	15%	15%	18%	18%
6Q	HRP	Mnth13+	Increase	USD	16.5%	15%	19.8%	18%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

GOLD (ENHANCED DELIVERY) FUTURES (4GC)

4GC	Non-HRP	Mnth1	Increase	USD	24,000	24,000	31,000	31,000
4GC	HRP	Mnth1	Increase	USD	26,400	24,000	34,100	31,000
4GC	Non-HRP	Mnth2	Increase	USD	24,000	24,000	31,000	31,000
4GC	HRP	Mnth2	Increase	USD	26,400	24,000	34,100	31,000
4GC	Non-HRP	Mnth3	Increase	USD	24,000	24,000	31,000	31,000
4GC	HRP	Mnth3	Increase	USD	26,400	24,000	34,100	31,000
4GC	Non-HRP	Mnth4	Increase	USD	24,000	24,000	31,000	31,000
4GC	HRP	Mnth4	Increase	USD	26,400	24,000	34,100	31,000
4GC	Non-HRP	Mnth5	Increase	USD	24,000	24,000	31,000	31,000
4GC	HRP	Mnth5	Increase	USD	26,400	24,000	34,100	31,000
4GC	Non-HRP	Mnth6	Increase	USD	24,000	24,000	31,000	31,000
4GC	HRP	Mnth6	Increase	USD	26,400	24,000	34,100	31,000
4GC	Non-HRP	Mnth7	Increase	USD	24,000	24,000	31,000	31,000
4GC	HRP	Mnth7	Increase	USD	26,400	24,000	34,100	31,000
4GC	Non-HRP	Mnth8+	Increase	USD	24,000	24,000	31,000	31,000
4GC	HRP	Mnth8+	Increase	USD	26,400	24,000	34,100	31,000

GOLD LONDON TAM FIRST PM (GCD)

GCD	Non-HRP	Mnth1	Increase	USD	8%	8%	9%	9%
GCD	HRP	Mnth1	Increase	USD	8.8%	8%	9.9%	9%
GCD	Non-HRP	Mnth2	Increase	USD	8%	8%	9%	9%
GCD	HRP	Mnth2	Increase	USD	8.8%	8%	9.9%	9%
GCD	Non-HRP	Mnth3	Increase	USD	8%	8%	9%	9%
GCD	HRP	Mnth3	Increase	USD	8.8%	8%	9.9%	9%
GCD	Non-HRP	Mnth4	Increase	USD	8%	8%	9%	9%
GCD	HRP	Mnth4	Increase	USD	8.8%	8%	9.9%	9%
GCD	Non-HRP	Mnth5	Increase	USD	8%	8%	9%	9%
GCD	HRP	Mnth5	Increase	USD	8.8%	8%	9.9%	9%
GCD	Non-HRP	Mnth6	Increase	USD	8%	8%	9%	9%
GCD	HRP	Mnth6	Increase	USD	8.8%	8%	9.9%	9%
GCD	Non-HRP	Mnth7	Increase	USD	8%	8%	9%	9%
GCD	HRP	Mnth7	Increase	USD	8.8%	8%	9.9%	9%
GCD	Non-HRP	Mnth8+	Increase	USD	8%	8%	9%	9%
GCD	HRP	Mnth8+	Increase	USD	8.8%	8%	9.9%	9%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LITHIUM CARBONATE CIF CJK (FASTMARK (LTC))								
LTC	Non-HRP	Mth 1	Increase	USD	3,000	3,000	4,000	4,000
LTC	HRP	Mth 1	Increase	USD	3,300	3,000	4,400	4,000
LTC	Non-HRP	Mths 2-3	Increase	USD	3,000	3,000	4,000	4,000
LTC	HRP	Mths 2-3	Increase	USD	3,300	3,000	4,400	4,000
LTC	Non-HRP	Mths 4-6	Increase	USD	3,000	3,000	4,000	4,000
LTC	HRP	Mths 4-6	Increase	USD	3,300	3,000	4,400	4,000
LTC	Non-HRP	Mths 7+	Increase	USD	3,000	3,000	4,000	4,000
LTC	HRP	Mths 7+	Increase	USD	3,300	3,000	4,400	4,000
LITHIUM HYDROXIDE (FASTMARKETS) FUT (LTH)								
LTH	Non-HRP	Mth 1	Increase	USD	2,700	2,700	3,500	3,500
LTH	HRP	Mth 1	Increase	USD	2,970	2,700	3,850	3,500
LTH	Non-HRP	Mths 2-3	Increase	USD	2,600	2,600	3,200	3,200
LTH	HRP	Mths 2-3	Increase	USD	2,860	2,600	3,520	3,200
LTH	Non-HRP	Mths 4-6	Increase	USD	2,500	2,500	3,000	3,000
LTH	HRP	Mths 4-6	Increase	USD	2,750	2,500	3,300	3,000
LTH	Non-HRP	Mths 7+	Increase	USD	2,500	2,500	3,000	3,000
LTH	HRP	Mths 7+	Increase	USD	2,750	2,500	3,300	3,000
MICRO GOLD FUTURES (MGC)								
MGC	Non-HRP	Mnth1	Increase	USD	8%	8%	9%	9%
MGC	HRP	Mnth1	Increase	USD	8.8%	8%	9.9%	9%
MGC	Non-HRP	Mnth2	Increase	USD	8%	8%	9%	9%
MGC	HRP	Mnth2	Increase	USD	8.8%	8%	9.9%	9%
MGC	Non-HRP	Mnth3	Increase	USD	8%	8%	9%	9%
MGC	HRP	Mnth3	Increase	USD	8.8%	8%	9.9%	9%
MGC	Non-HRP	Mnth4	Increase	USD	8%	8%	9%	9%
MGC	HRP	Mnth4	Increase	USD	8.8%	8%	9.9%	9%
MGC	Non-HRP	Mnth5	Increase	USD	8%	8%	9%	9%
MGC	HRP	Mnth5	Increase	USD	8.8%	8%	9.9%	9%
MGC	Non-HRP	Mnth6	Increase	USD	8%	8%	9%	9%
MGC	HRP	Mnth6	Increase	USD	8.8%	8%	9.9%	9%
MGC	Non-HRP	Mnth7	Increase	USD	8%	8%	9%	9%
MGC	HRP	Mnth7	Increase	USD	8.8%	8%	9.9%	9%
MGC	Non-HRP	Mnth8+	Increase	USD	8%	8%	9%	9%
MGC	HRP	Mnth8+	Increase	USD	8.8%	8%	9.9%	9%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

MICRO GOLD TAS (MGT)

MGT	Non-HRP	Mnth1	Increase	USD	8%	8%	9%	9%
MGT	HRP	Mnth1	Increase	USD	8.8%	8%	9.9%	9%
MGT	Non-HRP	Mnth2	Increase	USD	8%	8%	9%	9%
MGT	HRP	Mnth2	Increase	USD	8.8%	8%	9.9%	9%
MGT	Non-HRP	Mnth3	Increase	USD	8%	8%	9%	9%
MGT	HRP	Mnth3	Increase	USD	8.8%	8%	9.9%	9%
MGT	Non-HRP	Mnth4	Increase	USD	8%	8%	9%	9%
MGT	HRP	Mnth4	Increase	USD	8.8%	8%	9.9%	9%
MGT	Non-HRP	Mnth5	Increase	USD	8%	8%	9%	9%
MGT	HRP	Mnth5	Increase	USD	8.8%	8%	9.9%	9%
MGT	Non-HRP	Mnth6	Increase	USD	8%	8%	9%	9%
MGT	HRP	Mnth6	Increase	USD	8.8%	8%	9.9%	9%
MGT	Non-HRP	Mnth7	Increase	USD	8%	8%	9%	9%
MGT	HRP	Mnth7	Increase	USD	8.8%	8%	9.9%	9%
MGT	Non-HRP	Mnth8+	Increase	USD	8%	8%	9%	9%
MGT	HRP	Mnth8+	Increase	USD	8.8%	8%	9.9%	9%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO SILVER FUTURES (SIL)								
SIL	Non-HRP	Mnth1	Increase	USD	15%	15%	18%	18%
SIL	HRP	Mnth1	Increase	USD	16.5%	15%	19.8%	18%
SIL	Non-HRP	Mnth2	Increase	USD	15%	15%	18%	18%
SIL	HRP	Mnth2	Increase	USD	16.5%	15%	19.8%	18%
SIL	Non-HRP	Mnth3	Increase	USD	15%	15%	18%	18%
SIL	HRP	Mnth3	Increase	USD	16.5%	15%	19.8%	18%
SIL	Non-HRP	Mnth4	Increase	USD	15%	15%	18%	18%
SIL	HRP	Mnth4	Increase	USD	16.5%	15%	19.8%	18%
SIL	Non-HRP	Mnth5	Increase	USD	15%	15%	18%	18%
SIL	HRP	Mnth5	Increase	USD	16.5%	15%	19.8%	18%
SIL	Non-HRP	Mnth6	Increase	USD	15%	15%	18%	18%
SIL	HRP	Mnth6	Increase	USD	16.5%	15%	19.8%	18%
SIL	Non-HRP	Mnth7	Increase	USD	15%	15%	18%	18%
SIL	HRP	Mnth7	Increase	USD	16.5%	15%	19.8%	18%
SIL	Non-HRP	Mnth8	Increase	USD	15%	15%	18%	18%
SIL	HRP	Mnth8	Increase	USD	16.5%	15%	19.8%	18%
SIL	Non-HRP	Mnth9	Increase	USD	15%	15%	18%	18%
SIL	HRP	Mnth9	Increase	USD	16.5%	15%	19.8%	18%
SIL	Non-HRP	Mnth10	Increase	USD	15%	15%	18%	18%
SIL	HRP	Mnth10	Increase	USD	16.5%	15%	19.8%	18%
SIL	Non-HRP	Mnth11	Increase	USD	15%	15%	18%	18%
SIL	HRP	Mnth11	Increase	USD	16.5%	15%	19.8%	18%
SIL	Non-HRP	Mnth12	Increase	USD	15%	15%	18%	18%
SIL	HRP	Mnth12	Increase	USD	16.5%	15%	19.8%	18%
SIL	Non-HRP	Mnth13+	Increase	USD	15%	15%	18%	18%
SIL	HRP	Mnth13+	Increase	USD	16.5%	15%	19.8%	18%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO SILVER TAS (MST)								
MST	Non-HRP	Mnth1	Increase	USD	15%	15%	18%	18%
MST	HRP	Mnth1	Increase	USD	16.5%	15%	19.8%	18%
MST	Non-HRP	Mnth2	Increase	USD	15%	15%	18%	18%
MST	HRP	Mnth2	Increase	USD	16.5%	15%	19.8%	18%
MST	Non-HRP	Mnth3	Increase	USD	15%	15%	18%	18%
MST	HRP	Mnth3	Increase	USD	16.5%	15%	19.8%	18%
MST	Non-HRP	Mnth4	Increase	USD	15%	15%	18%	18%
MST	HRP	Mnth4	Increase	USD	16.5%	15%	19.8%	18%
MST	Non-HRP	Mnth5	Increase	USD	15%	15%	18%	18%
MST	HRP	Mnth5	Increase	USD	16.5%	15%	19.8%	18%
MST	Non-HRP	Mnth6	Increase	USD	15%	15%	18%	18%
MST	HRP	Mnth6	Increase	USD	16.5%	15%	19.8%	18%
MST	Non-HRP	Mnth7	Increase	USD	15%	15%	18%	18%
MST	HRP	Mnth7	Increase	USD	16.5%	15%	19.8%	18%
MST	Non-HRP	Mnth8	Increase	USD	15%	15%	18%	18%
MST	HRP	Mnth8	Increase	USD	16.5%	15%	19.8%	18%
MST	Non-HRP	Mnth9	Increase	USD	15%	15%	18%	18%
MST	HRP	Mnth9	Increase	USD	16.5%	15%	19.8%	18%
MST	Non-HRP	Mnth10	Increase	USD	15%	15%	18%	18%
MST	HRP	Mnth10	Increase	USD	16.5%	15%	19.8%	18%
MST	Non-HRP	Mnth11	Increase	USD	15%	15%	18%	18%
MST	HRP	Mnth11	Increase	USD	16.5%	15%	19.8%	18%
MST	Non-HRP	Mnth12	Increase	USD	15%	15%	18%	18%
MST	HRP	Mnth12	Increase	USD	16.5%	15%	19.8%	18%
MST	Non-HRP	Mnth13+	Increase	USD	15%	15%	18%	18%
MST	HRP	Mnth13+	Increase	USD	16.5%	15%	19.8%	18%
SHANGHAI GOLD (USD) FUTURES (SGU)								
SGU	Non-HRP	Mths 1-3	Increase	USD	8,000	8,000	10,500	10,500
SGU	HRP	Mths 1-3	Increase	USD	8,800	8,000	11,550	10,500
SGU	Non-HRP	Mths 4+	Increase	USD	8,000	8,000	10,500	10,500
SGU	HRP	Mths 4+	Increase	USD	8,800	8,000	11,550	10,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

SPODUMENE CIF CHINA (FST MKT) FUT (SPM)

SPM	Non-HRP	Mth 1	Increase	USD	3,000	3,000	3,500	3,500
SPM	HRP	Mth 1	Increase	USD	3,300	3,000	3,850	3,500
SPM	Non-HRP	Mths 2-3	Increase	USD	3,000	3,000	3,500	3,500
SPM	HRP	Mths 2-3	Increase	USD	3,300	3,000	3,850	3,500
SPM	Non-HRP	Mths 4-6	Increase	USD	3,000	3,000	3,500	3,500
SPM	HRP	Mths 4-6	Increase	USD	3,300	3,000	3,850	3,500
SPM	Non-HRP	Mths 7+	Increase	USD	3,000	3,000	3,500	3,500
SPM	HRP	Mths 7+	Increase	USD	3,300	3,000	3,850	3,500

UXC URANIUM U3O8 FUTURES (UX)

UX	Non-HRP		Increase	USD	1,000	1,000	1,400	1,400
UX	HRP		Increase	USD	1,100	1,000	1,540	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Intra Spreads

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CRYPTOCURRENCIES - Intra Spreads								
ADA FUTURES - Month 1 vs 2 (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,600	1,600
ADA	HRP		New	USD			1,760	1,600
ADA FUTURES - Month 1 vs 2 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,600	1,600
YCM	HRP		New	USD			1,760	1,600
ADA FUTURES - Month 1 vs 2 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,600	1,600
CNB	HRP		New	USD			1,760	1,600
ADA FUTURES - Month 1 vs 2 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			160	160
YOM	HRP		New	USD			176	160
ADA FUTURES - Month 1 vs 2 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			160	160
CYB	HRP		New	USD			176	160
ADA FUTURES - Month 1 vs 2 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			160	160
MCA	HRP		New	USD			176	160
ADA FUTURES - Month 1 vs 3 (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,700	1,700
ADA	HRP		New	USD			1,870	1,700
ADA FUTURES - Month 1 vs 3 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,700	1,700
YCM	HRP		New	USD			1,870	1,700
ADA FUTURES - Month 1 vs 3 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,700	1,700
CNB	HRP		New	USD			1,870	1,700
ADA FUTURES - Month 1 vs 3 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			170	170
YOM	HRP		New	USD			187	170
ADA FUTURES - Month 1 vs 3 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			170	170
CYB	HRP		New	USD			187	170

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADA FUTURES - Month 1 vs 3 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			170	170
MCA	HRP		New	USD			187	170
ADA FUTURES - Month 1 vs 4 (ADA FUTURES)								
ADA	Non-HRP		New	USD			2,000	2,000
ADA	HRP		New	USD			2,200	2,000
ADA FUTURES - Month 1 vs 4 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			2,000	2,000
YCM	HRP		New	USD			2,200	2,000
ADA FUTURES - Month 1 vs 4 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			2,000	2,000
CNB	HRP		New	USD			2,200	2,000
ADA FUTURES - Month 1 vs 4 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			200	200
YOM	HRP		New	USD			220	200
ADA FUTURES - Month 1 vs 4 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			200	200
CYB	HRP		New	USD			220	200
ADA FUTURES - Month 1 vs 4 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			200	200
MCA	HRP		New	USD			220	200
ADA FUTURES - Month 1 vs 5 (ADA FUTURES)								
ADA	Non-HRP		New	USD			2,000	2,000
ADA	HRP		New	USD			2,200	2,000
ADA FUTURES - Month 1 vs 5 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			2,000	2,000
YCM	HRP		New	USD			2,200	2,000
ADA FUTURES - Month 1 vs 5 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			2,000	2,000
CNB	HRP		New	USD			2,200	2,000
ADA FUTURES - Month 1 vs 5 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			200	200
YOM	HRP		New	USD			220	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADA FUTURES - Month 1 vs 5 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			200	200
CYB	HRP		New	USD			220	200
ADA FUTURES - Month 1 vs 5 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			200	200
MCA	HRP		New	USD			220	200
ADA FUTURES - Month 1 vs 6 (ADA FUTURES)								
ADA	Non-HRP		New	USD			2,000	2,000
ADA	HRP		New	USD			2,200	2,000
ADA FUTURES - Month 1 vs 6 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			2,000	2,000
YCM	HRP		New	USD			2,200	2,000
ADA FUTURES - Month 1 vs 6 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			2,000	2,000
CNB	HRP		New	USD			2,200	2,000
ADA FUTURES - Month 1 vs 6 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			200	200
YOM	HRP		New	USD			220	200
ADA FUTURES - Month 1 vs 6 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			200	200
CYB	HRP		New	USD			220	200
ADA FUTURES - Month 1 vs 6 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			200	200
MCA	HRP		New	USD			220	200
ADA FUTURES - Month 1 vs 7 (ADA FUTURES)								
ADA	Non-HRP		New	USD			2,100	2,100
ADA	HRP		New	USD			2,310	2,100
ADA FUTURES - Month 1 vs 7 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			2,100	2,100
YCM	HRP		New	USD			2,310	2,100
ADA FUTURES - Month 1 vs 7 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			2,100	2,100
CNB	HRP		New	USD			2,310	2,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADA FUTURES - Month 1 vs 7 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			210	210
YOM	HRP		New	USD			231	210
ADA FUTURES - Month 1 vs 7 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			210	210
CYB	HRP		New	USD			231	210
ADA FUTURES - Month 1 vs 7 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			210	210
MCA	HRP		New	USD			231	210
ADA FUTURES - Month 1 vs 8+ (ADA FUTURES)								
ADA	Non-HRP		New	USD			2,100	2,100
ADA	HRP		New	USD			2,310	2,100
ADA FUTURES - Month 1 vs 8+ (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			2,100	2,100
YCM	HRP		New	USD			2,310	2,100
ADA FUTURES - Month 1 vs 8+ (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			2,100	2,100
CNB	HRP		New	USD			2,310	2,100
ADA FUTURES - Month 1 vs 8+ (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			210	210
YOM	HRP		New	USD			231	210
ADA FUTURES - Month 1 vs 8+ (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			210	210
CYB	HRP		New	USD			231	210
ADA FUTURES - Month 1 vs 8+ (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			210	210
MCA	HRP		New	USD			231	210
ADA FUTURES - Month 2 vs 4 (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,300	1,300
ADA	HRP		New	USD			1,430	1,300
ADA FUTURES - Month 2 vs 4 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,300	1,300
YCM	HRP		New	USD			1,430	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADA FUTURES - Month 2 vs 4 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,300	1,300
CNB	HRP		New	USD			1,430	1,300
ADA FUTURES - Month 2 vs 4 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			130	130
YOM	HRP		New	USD			143	130
ADA FUTURES - Month 2 vs 4 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			130	130
CYB	HRP		New	USD			143	130
ADA FUTURES - Month 2 vs 4 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			130	130
MCA	HRP		New	USD			143	130
ADA FUTURES - Month 2 vs 5 (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,300	1,300
ADA	HRP		New	USD			1,430	1,300
ADA FUTURES - Month 2 vs 5 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,300	1,300
YCM	HRP		New	USD			1,430	1,300
ADA FUTURES - Month 2 vs 5 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,300	1,300
CNB	HRP		New	USD			1,430	1,300
ADA FUTURES - Month 2 vs 5 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			130	130
YOM	HRP		New	USD			143	130
ADA FUTURES - Month 2 vs 5 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			130	130
CYB	HRP		New	USD			143	130
ADA FUTURES - Month 2 vs 5 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			130	130
MCA	HRP		New	USD			143	130
ADA FUTURES - Month 2 vs 6 (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,300	1,300
ADA	HRP		New	USD			1,430	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADA FUTURES - Month 2 vs 6 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,300	1,300
YCM	HRP		New	USD			1,430	1,300
ADA FUTURES - Month 2 vs 6 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,300	1,300
CNB	HRP		New	USD			1,430	1,300
ADA FUTURES - Month 2 vs 6 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			130	130
YOM	HRP		New	USD			143	130
ADA FUTURES - Month 2 vs 6 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			130	130
CYB	HRP		New	USD			143	130
ADA FUTURES - Month 2 vs 6 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			130	130
MCA	HRP		New	USD			143	130
ADA FUTURES - Month 2 vs 7 (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,300	1,300
ADA	HRP		New	USD			1,430	1,300
ADA FUTURES - Month 2 vs 7 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,300	1,300
YCM	HRP		New	USD			1,430	1,300
ADA FUTURES - Month 2 vs 7 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,300	1,300
CNB	HRP		New	USD			1,430	1,300
ADA FUTURES - Month 2 vs 7 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			130	130
YOM	HRP		New	USD			143	130
ADA FUTURES - Month 2 vs 7 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			130	130
CYB	HRP		New	USD			143	130
ADA FUTURES - Month 2 vs 7 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			130	130
MCA	HRP		New	USD			143	130

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADA FUTURES - Month 2 vs 8+ (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,400	1,400
ADA	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 2 vs 8+ (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,400	1,400
YCM	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 2 vs 8+ (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,400	1,400
CNB	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 2 vs 8+ (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			140	140
YOM	HRP		New	USD			154	140
ADA FUTURES - Month 2 vs 8+ (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			140	140
CYB	HRP		New	USD			154	140
ADA FUTURES - Month 2 vs 8+ (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			140	140
MCA	HRP		New	USD			154	140
ADA FUTURES - Month 3 vs 5 (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,400	1,400
ADA	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 3 vs 5 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,400	1,400
YCM	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 3 vs 5 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,400	1,400
CNB	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 3 vs 5 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			140	140
YOM	HRP		New	USD			154	140
ADA FUTURES - Month 3 vs 5 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			140	140
CYB	HRP		New	USD			154	140

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADA FUTURES - Month 3 vs 5 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			140	140
MCA	HRP		New	USD			154	140
ADA FUTURES - Month 3 vs 6 (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,400	1,400
ADA	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 3 vs 6 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,400	1,400
YCM	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 3 vs 6 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,400	1,400
CNB	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 3 vs 6 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			140	140
YOM	HRP		New	USD			154	140
ADA FUTURES - Month 3 vs 6 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			140	140
CYB	HRP		New	USD			154	140
ADA FUTURES - Month 3 vs 6 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			140	140
MCA	HRP		New	USD			154	140
ADA FUTURES - Month 3 vs 7 (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,400	1,400
ADA	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 3 vs 7 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,400	1,400
YCM	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 3 vs 7 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,400	1,400
CNB	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 3 vs 7 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			140	140
YOM	HRP		New	USD			154	140

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADA FUTURES - Month 3 vs 7 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			140	140
CYB	HRP		New	USD			154	140
ADA FUTURES - Month 3 vs 7 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			140	140
MCA	HRP		New	USD			154	140
ADA FUTURES - Month 3 vs 8+ (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,400	1,400
ADA	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 3 vs 8+ (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,400	1,400
YCM	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 3 vs 8+ (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,400	1,400
CNB	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 3 vs 8+ (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			140	140
YOM	HRP		New	USD			154	140
ADA FUTURES - Month 3 vs 8+ (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			140	140
CYB	HRP		New	USD			154	140
ADA FUTURES - Month 3 vs 8+ (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			140	140
MCA	HRP		New	USD			154	140
ADA FUTURES - Month 4 vs 6 (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,400	1,400
ADA	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 4 vs 6 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,400	1,400
YCM	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 4 vs 6 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,400	1,400
CNB	HRP		New	USD			1,540	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADA FUTURES - Month 4 vs 6 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			140	140
YOM	HRP		New	USD			154	140
ADA FUTURES - Month 4 vs 6 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			140	140
CYB	HRP		New	USD			154	140
ADA FUTURES - Month 4 vs 6 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			140	140
MCA	HRP		New	USD			154	140
ADA FUTURES - Month 4 vs 7 (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,400	1,400
ADA	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 4 vs 7 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,400	1,400
YCM	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 4 vs 7 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,400	1,400
CNB	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 4 vs 7 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			140	140
YOM	HRP		New	USD			154	140
ADA FUTURES - Month 4 vs 7 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			140	140
CYB	HRP		New	USD			154	140
ADA FUTURES - Month 4 vs 7 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			140	140
MCA	HRP		New	USD			154	140
ADA FUTURES - Month 4 vs 8+ (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,400	1,400
ADA	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 4 vs 8+ (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,400	1,400
YCM	HRP		New	USD			1,540	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADA FUTURES - Month 4 vs 8+ (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,400	1,400
CNB	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 4 vs 8+ (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			140	140
YOM	HRP		New	USD			154	140
ADA FUTURES - Month 4 vs 8+ (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			140	140
CYB	HRP		New	USD			154	140
ADA FUTURES - Month 4 vs 8+ (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			140	140
MCA	HRP		New	USD			154	140
ADA FUTURES - Month 5 vs 7 (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,300	1,300
ADA	HRP		New	USD			1,430	1,300
ADA FUTURES - Month 5 vs 7 (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,300	1,300
YCM	HRP		New	USD			1,430	1,300
ADA FUTURES - Month 5 vs 7 (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,300	1,300
CNB	HRP		New	USD			1,430	1,300
ADA FUTURES - Month 5 vs 7 (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			130	130
YOM	HRP		New	USD			143	130
ADA FUTURES - Month 5 vs 7 (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			130	130
CYB	HRP		New	USD			143	130
ADA FUTURES - Month 5 vs 7 (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			130	130
MCA	HRP		New	USD			143	130
ADA FUTURES - Month 5 vs 8+ (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,400	1,400
ADA	HRP		New	USD			1,540	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADA FUTURES - Month 5 vs 8+ (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,400	1,400
YCM	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 5 vs 8+ (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,400	1,400
CNB	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 5 vs 8+ (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			140	140
YOM	HRP		New	USD			154	140
ADA FUTURES - Month 5 vs 8+ (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			140	140
CYB	HRP		New	USD			154	140
ADA FUTURES - Month 5 vs 8+ (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			140	140
MCA	HRP		New	USD			154	140
ADA FUTURES - Month 6 vs 8+ (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,400	1,400
ADA	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 6 vs 8+ (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,400	1,400
YCM	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 6 vs 8+ (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,400	1,400
CNB	HRP		New	USD			1,540	1,400
ADA FUTURES - Month 6 vs 8+ (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			140	140
YOM	HRP		New	USD			154	140
ADA FUTURES - Month 6 vs 8+ (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			140	140
CYB	HRP		New	USD			154	140
ADA FUTURES - Month 6 vs 8+ (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			140	140
MCA	HRP		New	USD			154	140

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADA FUTURES - Months 2+ Consecutive Spread (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,300	1,300
ADA	HRP		New	USD			1,430	1,300
ADA FUTURES - Months 2+ Consecutive Spread (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,300	1,300
YCM	HRP		New	USD			1,430	1,300
ADA FUTURES - Months 2+ Consecutive Spread (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,300	1,300
CNB	HRP		New	USD			1,430	1,300
ADA FUTURES - Months 2+ Consecutive Spread (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			130	130
YOM	HRP		New	USD			143	130
ADA FUTURES - Months 2+ Consecutive Spread (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			130	130
CYB	HRP		New	USD			143	130
ADA FUTURES - Months 2+ Consecutive Spread (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			130	130
MCA	HRP		New	USD			143	130
ADA FUTURES - Months 8+ vs 8+ (ADA FUTURES)								
ADA	Non-HRP		New	USD			1,300	1,300
ADA	HRP		New	USD			1,430	1,300
ADA FUTURES - Months 8+ vs 8+ (BTIC ON ADA FUTURE BRRNY MARKER)								
YCM	Non-HRP		New	USD			1,300	1,300
YCM	HRP		New	USD			1,430	1,300
ADA FUTURES - Months 8+ vs 8+ (BTIC ON ADA FUTURES NY FUT)								
CNB	Non-HRP		New	USD			1,300	1,300
CNB	HRP		New	USD			1,430	1,300
ADA FUTURES - Months 8+ vs 8+ (BTIC ON MICRO ADA FUT BRRNY MARKER)								
YOM	Non-HRP		New	USD			130	130
YOM	HRP		New	USD			143	130
ADA FUTURES - Months 8+ vs 8+ (BTIC ON MICRO ADA FUTURE NY FUT)								
CYB	Non-HRP		New	USD			130	130
CYB	HRP		New	USD			143	130

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADA FUTURES - Months 8+ vs 8+ (MICRO ADA FUTURES)								
MCA	Non-HRP		New	USD			130	130
MCA	HRP		New	USD			143	130
LNK FUTURES - Month 1 vs 2 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,600	2,600
YNM	HRP		New	USD			2,860	2,600
LNK FUTURES - Month 1 vs 2 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,600	2,600
LNB	HRP		New	USD			2,860	2,600
LNK FUTURES - Month 1 vs 2 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			130	130
AYM	HRP		New	USD			143	130
LNK FUTURES - Month 1 vs 2 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			130	130
LYB	HRP		New	USD			143	130
LNK FUTURES - Month 1 vs 2 (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,600	2,600
LNK	HRP		New	USD			2,860	2,600
LNK FUTURES - Month 1 vs 2 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			130	130
MLN	HRP		New	USD			143	130
LNK FUTURES - Month 1 vs 3 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,900	2,900
YNM	HRP		New	USD			3,190	2,900
LNK FUTURES - Month 1 vs 3 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,900	2,900
LNB	HRP		New	USD			3,190	2,900
LNK FUTURES - Month 1 vs 3 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			145	145
AYM	HRP		New	USD			160	145
LNK FUTURES - Month 1 vs 3 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			145	145
LYB	HRP		New	USD			160	145

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LNK FUTURES - Month 1 vs 3 (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,900	2,900
LNK	HRP		New	USD			3,190	2,900
LNK FUTURES - Month 1 vs 3 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			145	145
MLN	HRP		New	USD			160	145
LNK FUTURES - Month 1 vs 4 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			3,200	3,200
YNM	HRP		New	USD			3,520	3,200
LNK FUTURES - Month 1 vs 4 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			3,200	3,200
LNB	HRP		New	USD			3,520	3,200
LNK FUTURES - Month 1 vs 4 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			160	160
AYM	HRP		New	USD			176	160
LNK FUTURES - Month 1 vs 4 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			160	160
LYB	HRP		New	USD			176	160
LNK FUTURES - Month 1 vs 4 (LNK FUTURE)								
LNK	Non-HRP		New	USD			3,200	3,200
LNK	HRP		New	USD			3,520	3,200
LNK FUTURES - Month 1 vs 4 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			160	160
MLN	HRP		New	USD			176	160
LNK FUTURES - Month 1 vs 5 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			3,200	3,200
YNM	HRP		New	USD			3,520	3,200
LNK FUTURES - Month 1 vs 5 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			3,200	3,200
LNB	HRP		New	USD			3,520	3,200
LNK FUTURES - Month 1 vs 5 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			160	160
AYM	HRP		New	USD			176	160

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LNK FUTURES - Month 1 vs 5 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			160	160
LYB	HRP		New	USD			176	160
LNK FUTURES - Month 1 vs 5 (LNK FUTURE)								
LNK	Non-HRP		New	USD			3,200	3,200
LNK	HRP		New	USD			3,520	3,200
LNK FUTURES - Month 1 vs 5 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			160	160
MLN	HRP		New	USD			176	160
LNK FUTURES - Month 1 vs 6 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			3,200	3,200
YNM	HRP		New	USD			3,520	3,200
LNK FUTURES - Month 1 vs 6 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			3,200	3,200
LNB	HRP		New	USD			3,520	3,200
LNK FUTURES - Month 1 vs 6 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			160	160
AYM	HRP		New	USD			176	160
LNK FUTURES - Month 1 vs 6 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			160	160
LYB	HRP		New	USD			176	160
LNK FUTURES - Month 1 vs 6 (LNK FUTURE)								
LNK	Non-HRP		New	USD			3,200	3,200
LNK	HRP		New	USD			3,520	3,200
LNK FUTURES - Month 1 vs 6 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			160	160
MLN	HRP		New	USD			176	160
LNK FUTURES - Month 1 vs 7 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			3,500	3,500
YNM	HRP		New	USD			3,850	3,500
LNK FUTURES - Month 1 vs 7 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			3,500	3,500
LNB	HRP		New	USD			3,850	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LNK FUTURES - Month 1 vs 7 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			175	175
AYM	HRP		New	USD			193	175
LNK FUTURES - Month 1 vs 7 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			175	175
LYB	HRP		New	USD			193	175
LNK FUTURES - Month 1 vs 7 (LNK FUTURE)								
LNK	Non-HRP		New	USD			3,500	3,500
LNK	HRP		New	USD			3,850	3,500
LNK FUTURES - Month 1 vs 7 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			175	175
MLN	HRP		New	USD			193	175
LNK FUTURES - Month 1 vs 8+ (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			3,500	3,500
YNM	HRP		New	USD			3,850	3,500
LNK FUTURES - Month 1 vs 8+ (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			3,500	3,500
LNB	HRP		New	USD			3,850	3,500
LNK FUTURES - Month 1 vs 8+ (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			175	175
AYM	HRP		New	USD			193	175
LNK FUTURES - Month 1 vs 8+ (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			175	175
LYB	HRP		New	USD			193	175
LNK FUTURES - Month 1 vs 8+ (LNK FUTURE)								
LNK	Non-HRP		New	USD			3,500	3,500
LNK	HRP		New	USD			3,850	3,500
LNK FUTURES - Month 1 vs 8+ (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			175	175
MLN	HRP		New	USD			193	175
LNK FUTURES - Month 2 vs 4 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,100	2,100
YNM	HRP		New	USD			2,310	2,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LNK FUTURES - Month 2 vs 4 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,100	2,100
LNB	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 2 vs 4 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			105	105
AYM	HRP		New	USD			116	105
LNK FUTURES - Month 2 vs 4 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			105	105
LYB	HRP		New	USD			116	105
LNK FUTURES - Month 2 vs 4 (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,100	2,100
LNK	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 2 vs 4 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			105	105
MLN	HRP		New	USD			116	105
LNK FUTURES - Month 2 vs 5 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,100	2,100
YNM	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 2 vs 5 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,100	2,100
LNB	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 2 vs 5 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			105	105
AYM	HRP		New	USD			116	105
LNK FUTURES - Month 2 vs 5 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			105	105
LYB	HRP		New	USD			116	105
LNK FUTURES - Month 2 vs 5 (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,100	2,100
LNK	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 2 vs 5 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			105	105
MLN	HRP		New	USD			116	105

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LNK FUTURES - Month 2 vs 6 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,100	2,100
YNM	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 2 vs 6 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,100	2,100
LNB	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 2 vs 6 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			105	105
AYM	HRP		New	USD			116	105
LNK FUTURES - Month 2 vs 6 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			105	105
LYB	HRP		New	USD			116	105
LNK FUTURES - Month 2 vs 6 (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,100	2,100
LNK	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 2 vs 6 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			105	105
MLN	HRP		New	USD			116	105
LNK FUTURES - Month 2 vs 7 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,100	2,100
YNM	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 2 vs 7 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,100	2,100
LNB	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 2 vs 7 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			105	105
AYM	HRP		New	USD			116	105
LNK FUTURES - Month 2 vs 7 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			105	105
LYB	HRP		New	USD			116	105
LNK FUTURES - Month 2 vs 7 (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,100	2,100
LNK	HRP		New	USD			2,310	2,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LNK FUTURES - Month 2 vs 7 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			105	105
MLN	HRP		New	USD			116	105
LNK FUTURES - Month 2 vs 8+ (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,300	2,300
YNM	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 2 vs 8+ (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,300	2,300
LNB	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 2 vs 8+ (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			115	115
AYM	HRP		New	USD			127	115
LNK FUTURES - Month 2 vs 8+ (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			115	115
LYB	HRP		New	USD			127	115
LNK FUTURES - Month 2 vs 8+ (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,300	2,300
LNK	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 2 vs 8+ (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			115	115
MLN	HRP		New	USD			127	115
LNK FUTURES - Month 2+ Consecutive Spread (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,100	2,100
YNM	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 2+ Consecutive Spread (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,100	2,100
LNB	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 2+ Consecutive Spread (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			105	105
AYM	HRP		New	USD			116	105
LNK FUTURES - Month 2+ Consecutive Spread (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			105	105
LYB	HRP		New	USD			116	105

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LNK FUTURES - Month 2+ Consecutive Spread (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,100	2,100
LNK	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 2+ Consecutive Spread (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			105	105
MLN	HRP		New	USD			116	105
LNK FUTURES - Month 3 vs 5 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,300	2,300
YNM	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 3 vs 5 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,300	2,300
LNB	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 3 vs 5 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			115	115
AYM	HRP		New	USD			127	115
LNK FUTURES - Month 3 vs 5 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			115	115
LYB	HRP		New	USD			127	115
LNK FUTURES - Month 3 vs 5 (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,300	2,300
LNK	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 3 vs 5 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			115	115
MLN	HRP		New	USD			127	115
LNK FUTURES - Month 3 vs 6 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,300	2,300
YNM	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 3 vs 6 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,300	2,300
LNB	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 3 vs 6 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			115	115
AYM	HRP		New	USD			127	115

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LNK FUTURES - Month 3 vs 6 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			115	115
LYB	HRP		New	USD			127	115
LNK FUTURES - Month 3 vs 6 (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,300	2,300
LNK	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 3 vs 6 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			115	115
MLN	HRP		New	USD			127	115
LNK FUTURES - Month 3 vs 7 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,300	2,300
YNM	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 3 vs 7 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,300	2,300
LNB	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 3 vs 7 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			115	115
AYM	HRP		New	USD			127	115
LNK FUTURES - Month 3 vs 7 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			115	115
LYB	HRP		New	USD			127	115
LNK FUTURES - Month 3 vs 7 (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,300	2,300
LNK	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 3 vs 7 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			115	115
MLN	HRP		New	USD			127	115
LNK FUTURES - Month 3 vs 8 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,300	2,300
YNM	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 3 vs 8 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,300	2,300
LNB	HRP		New	USD			2,530	2,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LNK FUTURES - Month 3 vs 8 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			115	115
AYM	HRP		New	USD			127	115
LNK FUTURES - Month 3 vs 8 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			115	115
LYB	HRP		New	USD			127	115
LNK FUTURES - Month 3 vs 8 (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,300	2,300
LNK	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 3 vs 8 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			115	115
MLN	HRP		New	USD			127	115
LNK FUTURES - Month 4 vs 6 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,300	2,300
YNM	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 4 vs 6 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,300	2,300
LNB	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 4 vs 6 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			115	115
AYM	HRP		New	USD			127	115
LNK FUTURES - Month 4 vs 6 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			115	115
LYB	HRP		New	USD			127	115
LNK FUTURES - Month 4 vs 6 (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,300	2,300
LNK	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 4 vs 6 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			115	115
MLN	HRP		New	USD			127	115
LNK FUTURES - Month 4 vs 7 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,300	2,300
YNM	HRP		New	USD			2,530	2,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LNK FUTURES - Month 4 vs 7 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,300	2,300
LNB	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 4 vs 7 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			115	115
AYM	HRP		New	USD			127	115
LNK FUTURES - Month 4 vs 7 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			115	115
LYB	HRP		New	USD			127	115
LNK FUTURES - Month 4 vs 7 (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,300	2,300
LNK	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 4 vs 7 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			115	115
MLN	HRP		New	USD			127	115
LNK FUTURES - Month 4 vs 8+ (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,300	2,300
YNM	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 4 vs 8+ (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,300	2,300
LNB	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 4 vs 8+ (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			115	115
AYM	HRP		New	USD			127	115
LNK FUTURES - Month 4 vs 8+ (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			115	115
LYB	HRP		New	USD			127	115
LNK FUTURES - Month 4 vs 8+ (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,300	2,300
LNK	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 4 vs 8+ (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			115	115
MLN	HRP		New	USD			127	115

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LNK FUTURES - Month 5 vs 7 (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,100	2,100
YNM	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 5 vs 7 (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,100	2,100
LNB	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 5 vs 7 (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			105	105
AYM	HRP		New	USD			116	105
LNK FUTURES - Month 5 vs 7 (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			105	105
LYB	HRP		New	USD			116	105
LNK FUTURES - Month 5 vs 7 (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,100	2,100
LNK	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 5 vs 7 (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			105	105
MLN	HRP		New	USD			116	105
LNK FUTURES - Month 5 vs 8+ (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,300	2,300
YNM	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 5 vs 8+ (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,300	2,300
LNB	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 5 vs 8+ (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			115	115
AYM	HRP		New	USD			127	115
LNK FUTURES - Month 5 vs 8+ (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			115	115
LYB	HRP		New	USD			127	115
LNK FUTURES - Month 5 vs 8+ (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,300	2,300
LNK	HRP		New	USD			2,530	2,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LNK FUTURES - Month 5 vs 8+ (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			115	115
MLN	HRP		New	USD			127	115
LNK FUTURES - Month 6 vs 8+ (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,300	2,300
YNM	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 6 vs 8+ (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,300	2,300
LNB	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 6 vs 8+ (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			115	115
AYM	HRP		New	USD			127	115
LNK FUTURES - Month 6 vs 8+ (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			115	115
LYB	HRP		New	USD			127	115
LNK FUTURES - Month 6 vs 8+ (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,300	2,300
LNK	HRP		New	USD			2,530	2,300
LNK FUTURES - Month 6 vs 8+ (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			115	115
MLN	HRP		New	USD			127	115
LNK FUTURES - Month 8+ vs 8+ (BTIC ON LNK FUTURE BRRNY MARKER)								
YNM	Non-HRP		New	USD			2,100	2,100
YNM	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 8+ vs 8+ (BTIC ON LNK FUTURES NY FUT)								
LNB	Non-HRP		New	USD			2,100	2,100
LNB	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 8+ vs 8+ (BTIC ON MICRO LNK FUTURE BRRNY MARK)								
AYM	Non-HRP		New	USD			105	105
AYM	HRP		New	USD			116	105
LNK FUTURES - Month 8+ vs 8+ (BTIC ON MICRO LNK FUTURES NY FUT)								
LYB	Non-HRP		New	USD			105	105
LYB	HRP		New	USD			116	105

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LNK FUTURES - Month 8+ vs 8+ (LNK FUTURE)								
LNK	Non-HRP		New	USD			2,100	2,100
LNK	HRP		New	USD			2,310	2,100
LNK FUTURES - Month 8+ vs 8+ (MICRO LNK FUTURES)								
MLN	Non-HRP		New	USD			105	105
MLN	HRP		New	USD			116	105
LUMENS FUTURES - Month 1 vs 2 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			115	115
XYM	HRP		New	USD			127	115
LUMENS FUTURES - Month 1 vs 2 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			115	115
XYB	HRP		New	USD			127	115
LUMENS FUTURES - Month 1 vs 2 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			2,300	2,300
YLM	HRP		New	USD			2,530	2,300
LUMENS FUTURES - Month 1 vs 2 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,300	2,300
YLB	HRP		New	USD			2,530	2,300
LUMENS FUTURES - Month 1 vs 2 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,300	2,300
XLM	HRP		New	USD			2,530	2,300
LUMENS FUTURES - Month 1 vs 2 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			115	115
MXL	HRP		New	USD			127	115
LUMENS FUTURES - Month 1 vs 3 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			130	130
XYM	HRP		New	USD			143	130
LUMENS FUTURES - Month 1 vs 3 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			130	130
XYB	HRP		New	USD			143	130
LUMENS FUTURES - Month 1 vs 3 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			2,600	2,600
YLM	HRP		New	USD			2,860	2,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LUMENS FUTURES - Month 1 vs 3 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,600	2,600
YLB	HRP		New	USD			2,860	2,600
LUMENS FUTURES - Month 1 vs 3 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,600	2,600
XLM	HRP		New	USD			2,860	2,600
LUMENS FUTURES - Month 1 vs 3 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			130	130
MXL	HRP		New	USD			143	130
LUMENS FUTURES - Month 1 vs 4 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			140	140
XYM	HRP		New	USD			154	140
LUMENS FUTURES - Month 1 vs 4 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			140	140
XYB	HRP		New	USD			154	140
LUMENS FUTURES - Month 1 vs 4 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			2,800	2,800
YLM	HRP		New	USD			3,080	2,800
LUMENS FUTURES - Month 1 vs 4 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,800	2,800
YLB	HRP		New	USD			3,080	2,800
LUMENS FUTURES - Month 1 vs 4 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,800	2,800
XLM	HRP		New	USD			3,080	2,800
LUMENS FUTURES - Month 1 vs 4 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			140	140
MXL	HRP		New	USD			154	140
LUMENS FUTURES - Month 1 vs 5 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			140	140
XYM	HRP		New	USD			154	140
LUMENS FUTURES - Month 1 vs 5 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			140	140
XYB	HRP		New	USD			154	140

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LUMENS FUTURES - Month 1 vs 5 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			2,800	2,800
YLM	HRP		New	USD			3,080	2,800
LUMENS FUTURES - Month 1 vs 5 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,800	2,800
YLB	HRP		New	USD			3,080	2,800
LUMENS FUTURES - Month 1 vs 5 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,800	2,800
XLM	HRP		New	USD			3,080	2,800
LUMENS FUTURES - Month 1 vs 5 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			140	140
MXL	HRP		New	USD			154	140
LUMENS FUTURES - Month 1 vs 6 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			140	140
XYM	HRP		New	USD			154	140
LUMENS FUTURES - Month 1 vs 6 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			140	140
XYB	HRP		New	USD			154	140
LUMENS FUTURES - Month 1 vs 6 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			2,800	2,800
YLM	HRP		New	USD			3,080	2,800
LUMENS FUTURES - Month 1 vs 6 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,800	2,800
YLB	HRP		New	USD			3,080	2,800
LUMENS FUTURES - Month 1 vs 6 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,800	2,800
XLM	HRP		New	USD			3,080	2,800
LUMENS FUTURES - Month 1 vs 6 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			140	140
MXL	HRP		New	USD			154	140
LUMENS FUTURES - Month 1 vs 7 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			150	150
XYM	HRP		New	USD			165	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LUMENS FUTURES - Month 1 vs 7 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			150	150
XYB	HRP		New	USD			165	150
LUMENS FUTURES - Month 1 vs 7 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			3,000	3,000
YLM	HRP		New	USD			3,300	3,000
LUMENS FUTURES - Month 1 vs 7 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			3,000	3,000
YLB	HRP		New	USD			3,300	3,000
LUMENS FUTURES - Month 1 vs 7 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			3,000	3,000
XLM	HRP		New	USD			3,300	3,000
LUMENS FUTURES - Month 1 vs 7 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			150	150
MXL	HRP		New	USD			165	150
LUMENS FUTURES - Month 1 vs 8+ (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			150	150
XYM	HRP		New	USD			165	150
LUMENS FUTURES - Month 1 vs 8+ (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			150	150
XYB	HRP		New	USD			165	150
LUMENS FUTURES - Month 1 vs 8+ (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			3,000	3,000
YLM	HRP		New	USD			3,300	3,000
LUMENS FUTURES - Month 1 vs 8+ (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			3,000	3,000
YLB	HRP		New	USD			3,300	3,000
LUMENS FUTURES - Month 1 vs 8+ (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			3,000	3,000
XLM	HRP		New	USD			3,300	3,000
LUMENS FUTURES - Month 1 vs 8+ (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			150	150
MXL	HRP		New	USD			165	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LUMENS FUTURES - Month 2 vs 4 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			95	95
XYM	HRP		New	USD			105	95
LUMENS FUTURES - Month 2 vs 4 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			95	95
XYB	HRP		New	USD			105	95
LUMENS FUTURES - Month 2 vs 4 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			1,900	1,900
YLM	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Month 2 vs 4 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			1,900	1,900
YLB	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Month 2 vs 4 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			1,900	1,900
XLM	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Month 2 vs 4 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			95	95
MXL	HRP		New	USD			105	95
LUMENS FUTURES - Month 2 vs 5 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			95	95
XYM	HRP		New	USD			105	95
LUMENS FUTURES - Month 2 vs 5 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			95	95
XYB	HRP		New	USD			105	95
LUMENS FUTURES - Month 2 vs 5 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			1,900	1,900
YLM	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Month 2 vs 5 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			1,900	1,900
YLB	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Month 2 vs 5 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			1,900	1,900
XLM	HRP		New	USD			2,090	1,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LUMENS FUTURES - Month 2 vs 5 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			95	95
MXL	HRP		New	USD			105	95
LUMENS FUTURES - Month 2 vs 6 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			95	95
XYM	HRP		New	USD			105	95
LUMENS FUTURES - Month 2 vs 6 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			95	95
XYB	HRP		New	USD			105	95
LUMENS FUTURES - Month 2 vs 6 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			1,900	1,900
YLM	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Month 2 vs 6 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			1,900	1,900
YLB	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Month 2 vs 6 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			1,900	1,900
XLM	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Month 2 vs 6 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			95	95
MXL	HRP		New	USD			105	95
LUMENS FUTURES - Month 2 vs 7 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			95	95
XYM	HRP		New	USD			105	95
LUMENS FUTURES - Month 2 vs 7 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			95	95
XYB	HRP		New	USD			105	95
LUMENS FUTURES - Month 2 vs 7 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			1,900	1,900
YLM	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Month 2 vs 7 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			1,900	1,900
YLB	HRP		New	USD			2,090	1,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LUMENS FUTURES - Month 2 vs 7 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			1,900	1,900
XLM	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Month 2 vs 7 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			95	95
MXL	HRP		New	USD			105	95
LUMENS FUTURES - Month 2 vs 8+ (BTIC ON MICRO MXL FUT BRNRY MARKER)								
XYM	Non-HRP		New	USD			100	100
XYM	HRP		New	USD			110	100
LUMENS FUTURES - Month 2 vs 8+ (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			100	100
XYB	HRP		New	USD			110	100
LUMENS FUTURES - Month 2 vs 8+ (BTIC ON XLM FUTURE BRNRY MARKER)								
YLM	Non-HRP		New	USD			2,000	2,000
YLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 2 vs 8+ (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,000	2,000
YLB	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 2 vs 8+ (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,000	2,000
XLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 2 vs 8+ (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			100	100
MXL	HRP		New	USD			110	100
LUMENS FUTURES - Month 3 vs 5 (BTIC ON MICRO MXL FUT BRNRY MARKER)								
XYM	Non-HRP		New	USD			100	100
XYM	HRP		New	USD			110	100
LUMENS FUTURES - Month 3 vs 5 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			100	100
XYB	HRP		New	USD			110	100
LUMENS FUTURES - Month 3 vs 5 (BTIC ON XLM FUTURE BRNRY MARKER)								
YLM	Non-HRP		New	USD			2,000	2,000
YLM	HRP		New	USD			2,200	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LUMENS FUTURES - Month 3 vs 5 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,000	2,000
YLB	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 3 vs 5 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,000	2,000
XLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 3 vs 5 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			100	100
MXL	HRP		New	USD			110	100
LUMENS FUTURES - Month 3 vs 6 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			100	100
XYM	HRP		New	USD			110	100
LUMENS FUTURES - Month 3 vs 6 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			100	100
XYB	HRP		New	USD			110	100
LUMENS FUTURES - Month 3 vs 6 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			2,000	2,000
YLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 3 vs 6 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,000	2,000
YLB	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 3 vs 6 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,000	2,000
XLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 3 vs 6 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			100	100
MXL	HRP		New	USD			110	100
LUMENS FUTURES - Month 3 vs 7 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			100	100
XYM	HRP		New	USD			110	100
LUMENS FUTURES - Month 3 vs 7 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			100	100
XYB	HRP		New	USD			110	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LUMENS FUTURES - Month 3 vs 7 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			2,000	2,000
YLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 3 vs 7 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,000	2,000
YLB	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 3 vs 7 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,000	2,000
XLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 3 vs 7 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			100	100
MXL	HRP		New	USD			110	100
LUMENS FUTURES - Month 3 vs 8+ (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			100	100
XYM	HRP		New	USD			110	100
LUMENS FUTURES - Month 3 vs 8+ (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			100	100
XYB	HRP		New	USD			110	100
LUMENS FUTURES - Month 3 vs 8+ (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			2,000	2,000
YLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 3 vs 8+ (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,000	2,000
YLB	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 3 vs 8+ (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,000	2,000
XLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 3 vs 8+ (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			100	100
MXL	HRP		New	USD			110	100
LUMENS FUTURES - Month 4 vs 6 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			100	100
XYM	HRP		New	USD			110	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LUMENS FUTURES - Month 4 vs 6 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			100	100
XYB	HRP		New	USD			110	100
LUMENS FUTURES - Month 4 vs 6 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			2,000	2,000
YLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 4 vs 6 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,000	2,000
YLB	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 4 vs 6 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,000	2,000
XLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 4 vs 6 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			100	100
MXL	HRP		New	USD			110	100
LUMENS FUTURES - Month 4 vs 7 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			100	100
XYM	HRP		New	USD			110	100
LUMENS FUTURES - Month 4 vs 7 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			100	100
XYB	HRP		New	USD			110	100
LUMENS FUTURES - Month 4 vs 7 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			2,000	2,000
YLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 4 vs 7 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,000	2,000
YLB	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 4 vs 7 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,000	2,000
XLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 4 vs 7 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			100	100
MXL	HRP		New	USD			110	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LUMENS FUTURES - Month 4 vs 8+ (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			100	100
XYM	HRP		New	USD			110	100
LUMENS FUTURES - Month 4 vs 8+ (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			100	100
XYB	HRP		New	USD			110	100
LUMENS FUTURES - Month 4 vs 8+ (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			2,000	2,000
YLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 4 vs 8+ (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,000	2,000
YLB	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 4 vs 8+ (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,000	2,000
XLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 4 vs 8+ (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			100	100
MXL	HRP		New	USD			110	100
LUMENS FUTURES - Month 5 vs 7 (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			95	95
XYM	HRP		New	USD			105	95
LUMENS FUTURES - Month 5 vs 7 (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			95	95
XYB	HRP		New	USD			105	95
LUMENS FUTURES - Month 5 vs 7 (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			1,900	1,900
YLM	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Month 5 vs 7 (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			1,900	1,900
YLB	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Month 5 vs 7 (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			1,900	1,900
XLM	HRP		New	USD			2,090	1,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LUMENS FUTURES - Month 5 vs 7 (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			95	95
MXL	HRP		New	USD			105	95
LUMENS FUTURES - Month 5 vs 8+ (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			100	100
XYM	HRP		New	USD			110	100
LUMENS FUTURES - Month 5 vs 8+ (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			100	100
XYB	HRP		New	USD			110	100
LUMENS FUTURES - Month 5 vs 8+ (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			2,000	2,000
YLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 5 vs 8+ (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,000	2,000
YLB	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 5 vs 8+ (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,000	2,000
XLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 5 vs 8+ (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			100	100
MXL	HRP		New	USD			110	100
LUMENS FUTURES - Month 6 vs 8+ (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			100	100
XYM	HRP		New	USD			110	100
LUMENS FUTURES - Month 6 vs 8+ (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			100	100
XYB	HRP		New	USD			110	100
LUMENS FUTURES - Month 6 vs 8+ (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			2,000	2,000
YLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 6 vs 8+ (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			2,000	2,000
YLB	HRP		New	USD			2,200	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LUMENS FUTURES - Month 6 vs 8+ (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			2,000	2,000
XLM	HRP		New	USD			2,200	2,000
LUMENS FUTURES - Month 6 vs 8+ (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			100	100
MXL	HRP		New	USD			110	100
LUMENS FUTURES - Months 2+ Consecutive Spread (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			95	95
XYM	HRP		New	USD			105	95
LUMENS FUTURES - Months 2+ Consecutive Spread (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			95	95
XYB	HRP		New	USD			105	95
LUMENS FUTURES - Months 2+ Consecutive Spread (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			1,900	1,900
YLM	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Months 2+ Consecutive Spread (BTIC ON XLM FUTURES NY FUT)								
YLB	Non-HRP		New	USD			1,900	1,900
YLB	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Months 2+ Consecutive Spread (LUMENS FUTURE)								
XLM	Non-HRP		New	USD			1,900	1,900
XLM	HRP		New	USD			2,090	1,900
LUMENS FUTURES - Months 2+ Consecutive Spread (MICRO LUMENS FUTURES)								
MXL	Non-HRP		New	USD			95	95
MXL	HRP		New	USD			105	95
LUMENS FUTURES - Months 8+ vs 8+ (BTIC ON MICRO MXL FUT BRRNY MARKER)								
XYM	Non-HRP		New	USD			95	95
XYM	HRP		New	USD			105	95
LUMENS FUTURES - Months 8+ vs 8+ (BTIC ON MICRO MXL FUTURE NY FUT)								
XYB	Non-HRP		New	USD			95	95
XYB	HRP		New	USD			105	95
LUMENS FUTURES - Months 8+ vs 8+ (BTIC ON XLM FUTURE BRRNY MARKER)								
YLM	Non-HRP		New	USD			1,900	1,900
YLM	HRP		New	USD			2,090	1,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Intra Spreads

LUMENS FUTURES - Months 8+ vs 8+ (BTIC ON XLM FUTURES NY FUT)

YLB	Non-HRP		New	USD			1,900	1,900
YLB	HRP		New	USD			2,090	1,900

LUMENS FUTURES - Months 8+ vs 8+ (LUMENS FUTURE)

XLM	Non-HRP		New	USD			1,900	1,900
XLM	HRP		New	USD			2,090	1,900

LUMENS FUTURES - Months 8+ vs 8+ (MICRO LUMENS FUTURES)

MXL	Non-HRP		New	USD			95	95
MXL	HRP		New	USD			105	95

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
AGRICULTURE - Inter-commodity Spread Rates						
Bloomberg Commodity Index Futures (70) vs. Underlying Basket						
Spread Credit Rate	Decrease	-620:+16:+8:	79%	79%	77%	77%
Bloomberg Commodity Index Futures (70) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Decrease	-620:+8:+16:	66%	66%	63%	63%
Bloomberg Commodity Index Futures (70) vs Underlying Basket no Energy (CL, BZ, NG, RB, HO)						
Spread Credit Rate	New	-620:+18:+7:			52%	52%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no BZ						
Spread Credit Rate	Decrease	-620:+16:+8:	71%	71%	69%	69%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	65%	65%	61%	61%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	70%	70%	68%	68%
Bloomberg Commodity Index Swap (DGS) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Decrease	-620:+8:+16:	66%	66%	63%	63%
Bloomberg Commodity Index Swap (DGS) vs Underlying Basket no Energy (CL, BZ, NG, RB, HO)						
Spread Credit Rate	New	-620:+18:+7:			52%	52%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	65%	65%	61%	61%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	70%	70%	68%	68%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket						
Spread Credit Rate	Decrease	-620:+6:+18:	79%	79%	77%	77%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket no BZ						
Spread Credit Rate	Decrease	-620:+16:+8:	71%	71%	69%	69%
Bloomberg Roll Select Commodity Index Futures (DRS) vs. Underlying Basket						
Spread Credit Rate	New	+1:+2:+3:+1:			75%	75%
Bloomberg Roll Select Commodity Index Futures (DRS) vs. Underlying Basket No Energy (CL, BZ, NG, RB, HO)						
Spread Credit Rate	New	-100:+7:+3:+			55%	55%
GSCI Basket-100 vs. Goldman Sachs Commodity Index Swap (SES)						
Spread Credit Rate	Increase	-100:+5:+0:+	75%	75%	82%	82%
GSCI Basket-100 vs. Goldman Sachs Commodity Index Swap (SES) - No Energy (CL, BZ, NG, RB, HO)						
Spread Credit Rate	New	-100:+1:+1:+			35%	35%
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA)						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	Increase	-100:+7:+6:+	80%	80%	82%	82%
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA) - No Energy (CL, BZ, NG, RB, HO)						
Spread Credit Rate	New	-100:+1:+1:+			35%	35%
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA) - No SI and HG						
Spread Credit Rate	Increase	-100:+7:+6:+	75%	75%	76%	76%
GSCI Futures (GI) vs GSCI Futures Basket - No BZ						
Spread Credit Rate	Increase	-100:+11:+6:	55%	55%	64%	64%
GSCI Futures (GI) vs GSCI Futures Basket - No Energy (CL, BZ, NG, HO, RB)						
Spread Credit Rate	New	-100:+3:+1:+			35%	35%
GSCI Futures (GI) vs GSCI Futures Basket - No HG, BZ						
Spread Credit Rate	Increase	-100:+11:+6:	50%	50%	58%	58%
GSCI Futures Basket-100 vs. GSCI Futures (GI)						
Spread Credit Rate	Increase	-100:+33:+32	75%	75%	82%	82%
GSCI Futures Basket-100 vs. GSCI Futures (GI) (w/o HG)						
Spread Credit Rate	Increase	-100:+33:+32	70%	70%	77%	77%

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						
Bloomberg Commodity Index Futures (70) vs. Underlying Basket						
Spread Credit Rate	Decrease	-620:+16:+8:	79%	79%	77%	77%
Bloomberg Commodity Index Futures (70) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Decrease	-620:+8:+16:	66%	66%	63%	63%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no BZ						
Spread Credit Rate	Decrease	-620:+16:+8:	71%	71%	69%	69%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	65%	65%	61%	61%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	70%	70%	68%	68%
Bloomberg Commodity Index Swap (DGS) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Decrease	-620:+8:+16:	66%	66%	63%	63%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	65%	65%	61%	61%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	70%	70%	68%	68%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket						
Spread Credit Rate	Decrease	-620:+6:+18:	79%	79%	77%	77%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket no BZ						
Spread Credit Rate	Decrease	-620:+16:+8:	71%	71%	69%	69%
Bloomberg Roll Select Commodity Index Futures (DRS) vs. Underlying Basket						
Spread Credit Rate	New	+1:+2:+3:+1:			75%	75%
GSCI Basket-100 vs. Goldman Sachs Commodity Index Swap (SES)						
Spread Credit Rate	Increase	-100:+5:+0:+	75%	75%	82%	82%
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA)						
Spread Credit Rate	Increase	-100:+7:+6:+	80%	80%	82%	82%
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA) - No SI and HG						
Spread Credit Rate	Increase	-100:+7:+6:+	75%	75%	76%	76%
GSCI Futures (GI) vs GSCI Futures Basket - No BZ						
Spread Credit Rate	Increase	-100:+11:+6:	55%	55%	64%	64%
GSCI Futures (GI) vs GSCI Futures Basket - No HG, BZ						
Spread Credit Rate	Increase	-100:+11:+6:	50%	50%	58%	58%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GSCI Futures Basket-100 vs. GSCI Futures (GI)						
Spread Credit Rate	Increase	-100:+33:+32	75%	75%	82%	82%
GSCI Futures Basket-100 vs. GSCI Futures (GI) (w/o HG)						
Spread Credit Rate	Increase	-100:+33:+32	70%	70%	77%	77%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRYPTOCURRENCIES - Inter-commodity Spread Rates						
ADA FUTURES (ADA - CME) vs LNK FUTURES (LNK - CME) - All Months						
Spread Credit Rate	New	+3:-2			25%	25%
BITCOIN EURO DENOMINATED FUTURES (BTE - CME) vs ADA FUTURES (ADA - CME) - All Months						
Spread Credit Rate	New	+1:-12			25%	25%
BITCOIN EURO DENOMINATED FUTURES (BTE - CME) vs LNK FUTURES (LNK - CME) - All Months						
Spread Credit Rate	New	+1:-8			30%	30%
BITCOIN EURO DENOMINATED FUTURES (BTE - CME) vs LUMENS FUTURES (XLM - CME) - All Months						
Spread Credit Rate	New	+1:-8			30%	30%
BITCOIN FRIDAY FUTURES (BFF - CME) vs ADA FUTURES (ADA - CME) - All Months						
Spread Credit Rate	New	+21:-1			25%	25%
BITCOIN FRIDAY FUTURES (BFF - CME) vs LNK FUTURES (LNK - CME) - All Months						
Spread Credit Rate	New	+33:-1			30%	30%
BITCOIN FRIDAY FUTURES (BFF - CME) vs LUMENS FUTURES (XLM - CME) - All Months						
Spread Credit Rate	New	+29:-1			30%	30%
BITCOIN FUTURES (BTC - CME) vs ADA FUTURES (ADA - CME) - All Months						
Spread Credit Rate	New	+1:-12			25%	25%
BITCOIN FUTURES (BTC - CME) vs LNK FUTURES (LNK - CME) - All Months						
Spread Credit Rate	New	+1:-8			30%	30%
BITCOIN FUTURES (BTC - CME) vs LUMENS FUTURES (XLM - CME) - All Months						
Spread Credit Rate	New	+1:-8			30%	30%
BITCOIN SPOT-QUOTED FUTRES (QTF) vs ADA FUTURES (ADA - CME) - All Months						
Spread Credit Rate	New	+43:-1			25%	25%
BITCOIN SPOT-QUOTED FUTRES (QTF) vs LNK FUTURES (LNK - CME) - All Months						
Spread Credit Rate	New	+69:-1			30%	30%
BITCOIN SPOT-QUOTED FUTRES (QTF) vs LUMENS FUTURES (XLM - CME) - All Months						
Spread Credit Rate	New	+62:-1			30%	30%
ETHER EURO DENOMINATED FUTURES (ETE - CME) vs ADA FUTURES (ADA - CME) - All Months						
Spread Credit Rate	New	+1:-4			25%	25%
ETHER EURO DENOMINATED FUTURES (ETE - CME) vs LNK FUTURES (LNK - CME) - All Months						
Spread Credit Rate	New	+2:-5			30%	30%
ETHER EURO DENOMINATED FUTURES (ETE - CME) vs LUMENS FUTURES (XLM - CME) - All Months						
Spread Credit Rate	New	+1:-3			30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ETHER FUTURES (ETH - CME) vs ADA FUTURES (ADA - CME) - All Months						
Spread Credit Rate	New	+1:-4			25%	25%
ETHER FUTURES (ETH - CME) vs LNK FUTURES (LNK - CME) - All Months						
Spread Credit Rate	New	+2:-5			30%	30%
ETHER FUTURES (ETH - CME) vs LUMENS FUTURES (XLM - CME) - All Months						
Spread Credit Rate	New	+1:-3			30%	30%
ETHER SPOT-QUOTED FUTRES (QEF) vs ADA FUTURES (ADA - CME) - All Months						
Spread Credit Rate	New	+66:-1			25%	25%
ETHER SPOT-QUOTED FUTRES (QEF) vs LNK FUTURES (LNK - CME) - All Months						
Spread Credit Rate	New	+104:-1			30%	30%
ETHER SPOT-QUOTED FUTRES (QEF) vs LUMENS FUTURES (XLM - CME) - All Months						
Spread Credit Rate	New	+93:-1			30%	30%
LUMENS FUTURES (XLM - CME) vs ADA FUTURES (ADA - CME) - All Months						
Spread Credit Rate	New	+2:-3			25%	25%
LUMENS FUTURES (XLM - CME) vs LNK FUTURES (LNK - CME) - All Months						
Spread Credit Rate	New	+1:-1			25%	25%
SOL FUTURES (SOL - CME) vs ADA FUTURES (ADA - CME) - All Months						
Spread Credit Rate	New	+1:-2			25%	25%
SOL FUTURES (SOL - CME) vs LNK FUTURES (LNK - CME) - All Months						
Spread Credit Rate	New	+1:-1			30%	30%
SOL FUTURES (SOL - CME) vs LUMENS FUTURES (XLM - CME) - All Months						
Spread Credit Rate	New	+1:-1			30%	30%
SOL SPOT-QUOTED FUTRES (QOF) vs ADA FUTURES (ADA - CME) - All Months						
Spread Credit Rate	New	+59:-1			25%	25%
SOL SPOT-QUOTED FUTRES (QOF) vs LNK FUTURES (LNK - CME) - All Months						
Spread Credit Rate	New	+94:-1			30%	30%
SOL SPOT-QUOTED FUTRES (QOF) vs LUMENS FUTURES (XLM - CME) - All Months						
Spread Credit Rate	New	+84:-1			30%	30%
XRP FUTURES (XRP - CME) vs ADA FUTURES (ADA - CME) - All Months						
Spread Credit Rate	New	+2:-5			25%	25%
XRP FUTURES (XRP - CME) vs LNK FUTURES (LNK - CME) - All Months						
Spread Credit Rate	New	+2:-3			30%	30%
XRP FUTURES (XRP - CME) vs LUMENS FUTURES (XLM - CME) - All Months						
Spread Credit Rate	New	+1:-2			30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
XRP SPOT-QUOTED FUTRES (QXF) vs ADA FUTURES (ADA - CME) - All Months						
Spread Credit Rate	New	+78:-1			25%	25%
XRP SPOT-QUOTED FUTRES (QXF) vs LNK FUTURES (LNK - CME) - All Months						
Spread Credit Rate	New	+123:-1			30%	30%
XRP SPOT-QUOTED FUTRES (QXF) vs LUMENS FUTURES (XLM - CME) - All Months						
Spread Credit Rate	New	+110:-1			30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
METALS - Inter-commodity Spread Rates						
Bloomberg Commodity Index Futures (70) vs. Underlying Basket						
Spread Credit Rate	Decrease	-620:+16:+8:	79%	79%	77%	77%
Bloomberg Commodity Index Futures (70) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Decrease	-620:+8:+16:	66%	66%	63%	63%
Bloomberg Commodity Index Futures (70) vs Underlying Basket no Energy (CL, BZ, NG, RB, HO)						
Spread Credit Rate	New	-620:+18:+7:			52%	52%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no BZ						
Spread Credit Rate	Decrease	-620:+16:+8:	71%	71%	69%	69%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	65%	65%	61%	61%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	70%	70%	68%	68%
Bloomberg Commodity Index Swap (DGS) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Decrease	-620:+8:+16:	66%	66%	63%	63%
Bloomberg Commodity Index Swap (DGS) vs Underlying Basket no Energy (CL, BZ, NG, RB, HO)						
Spread Credit Rate	New	-620:+18:+7:			52%	52%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	65%	65%	61%	61%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	70%	70%	68%	68%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket						
Spread Credit Rate	Decrease	-620:+6:+18:	79%	79%	77%	77%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket no BZ						
Spread Credit Rate	Decrease	-620:+16:+8:	71%	71%	69%	69%
Bloomberg Roll Select Commodity Index Futures (DRS) vs. Underlying Basket						
Spread Credit Rate	New	+1:+2:+3:+1:			75%	75%
Bloomberg Roll Select Commodity Index Futures (DRS) vs. Underlying Basket No Energy (CL, BZ, NG, RB, HO)						
Spread Credit Rate	New	-100:+7:+3:+			55%	55%
GSCI Basket-100 vs. Goldman Sachs Commodity Index Swap (SES)						
Spread Credit Rate	Increase	-100:+5:+0:+	75%	75%	82%	82%
GSCI Basket-100 vs. Goldman Sachs Commodity Index Swap (SES) - No Energy (CL, BZ, NG, RB, HO)						
Spread Credit Rate	New	-100:+1:+1:+			35%	35%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA)						
Spread Credit Rate	Increase	-100:+7:+6:+	80%	80%	82%	82%
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA) - No Energy (CL, BZ, NG, RB, HO)						
Spread Credit Rate	New	-100:+1:+1:+			35%	35%
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA) - No SI and HG						
Spread Credit Rate	Increase	-100:+7:+6:+	75%	75%	76%	76%
GSCI Futures (GI) vs GSCI Futures Basket - No BZ						
Spread Credit Rate	Increase	-100:+11:+6:	55%	55%	64%	64%
GSCI Futures (GI) vs GSCI Futures Basket - No Energy (CL, BZ, NG, HO, RB)						
Spread Credit Rate	New	-100:+3:+1:+			35%	35%
GSCI Futures (GI) vs GSCI Futures Basket - No HG, BZ						
Spread Credit Rate	Increase	-100:+11:+6:	50%	50%	58%	58%
GSCI Futures Basket-100 vs. GSCI Futures (GI)						
Spread Credit Rate	Increase	-100:+33:+32	75%	75%	82%	82%
GSCI Futures Basket-100 vs. GSCI Futures (GI) (w/o HG)						
Spread Credit Rate	Increase	-100:+33:+32	70%	70%	77%	77%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NATURAL GAS - Inter-commodity Spread Rates						
Bloomberg Commodity Index Futures (70) vs. Underlying Basket						
Spread Credit Rate	Decrease	-620:+16:+8:	79%	79%	77%	77%
Bloomberg Commodity Index Futures (70) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Decrease	-620:+8:+16:	66%	66%	63%	63%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no BZ						
Spread Credit Rate	Decrease	-620:+16:+8:	71%	71%	69%	69%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	65%	65%	61%	61%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	70%	70%	68%	68%
Bloomberg Commodity Index Swap (DGS) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Decrease	-620:+8:+16:	66%	66%	63%	63%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	65%	65%	61%	61%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, SI						
Spread Credit Rate	Decrease	-620:+16:+8:	70%	70%	68%	68%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket						
Spread Credit Rate	Decrease	-620:+6:+18:	79%	79%	77%	77%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket no BZ						
Spread Credit Rate	Decrease	-620:+16:+8:	71%	71%	69%	69%
Bloomberg Roll Select Commodity Index Futures (DRS) vs. Underlying Basket						
Spread Credit Rate	New	+1:+2:+3:+1:			75%	75%
GSCI Basket-100 vs. Goldman Sachs Commodity Index Swap (SES)						
Spread Credit Rate	Increase	-100:+5:+0:+	75%	75%	82%	82%
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA)						
Spread Credit Rate	Increase	-100:+7:+6:+	80%	80%	82%	82%
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA) - No SI and HG						
Spread Credit Rate	Increase	-100:+7:+6:+	75%	75%	76%	76%
GSCI Futures (GI) vs GSCI Futures Basket - No BZ						
Spread Credit Rate	Increase	-100:+11:+6:	55%	55%	64%	64%
GSCI Futures (GI) vs GSCI Futures Basket - No HG, BZ						
Spread Credit Rate	Increase	-100:+11:+6:	50%	50%	58%	58%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GSCI Futures Basket-100 vs. GSCI Futures (GI)						
Spread Credit Rate	Increase	-100:+33:+32	75%	75%	82%	82%
GSCI Futures Basket-100 vs. GSCI Futures (GI) (w/o HG)						
Spread Credit Rate	Increase	-100:+33:+32	70%	70%	77%	77%
REFINED PRODUCTS - Inter-commodity Spread Rates						
Bloomberg Commodity Index Futures (70) vs. Underlying Basket						
Spread Credit Rate	Decrease	-620:+16:+8:	79%	79%	77%	77%
Bloomberg Commodity Index Futures (70) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Decrease	-620:+8:+16:	66%	66%	63%	63%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no BZ						
Spread Credit Rate	Decrease	-620:+16:+8:	71%	71%	69%	69%
Bloomberg Commodity Index Swap (DGS) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Decrease	-620:+8:+16:	66%	66%	63%	63%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket						
Spread Credit Rate	Decrease	-620:+6:+18:	79%	79%	77%	77%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket no BZ						
Spread Credit Rate	Decrease	-620:+16:+8:	71%	71%	69%	69%
Bloomberg Roll Select Commodity Index Futures (DRS) vs. Underlying Basket						
Spread Credit Rate	New	+1:+2:+3:+1:			75%	75%
GSCI Basket-100 vs. Goldman Sachs Commodity Index Swap (SES)						
Spread Credit Rate	Increase	-100:+5:+0:+	75%	75%	82%	82%
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA)						
Spread Credit Rate	Increase	-100:+7:+6:+	80%	80%	82%	82%
GSCI ER Futures Basket-100 vs. GSCI ER Futures (GA) - No SI and HG						
Spread Credit Rate	Increase	-100:+7:+6:+	75%	75%	76%	76%
GSCI Futures (GI) vs GSCI Futures Basket - No BZ						
Spread Credit Rate	Increase	-100:+11:+6:	55%	55%	64%	64%
GSCI Futures (GI) vs GSCI Futures Basket - No HG, BZ						
Spread Credit Rate	Increase	-100:+11:+6:	50%	50%	58%	58%
GSCI Futures Basket-100 vs. GSCI Futures (GI)						
Spread Credit Rate	Increase	-100:+33:+32	75%	75%	82%	82%
GSCI Futures Basket-100 vs. GSCI Futures (GI) (w/o HG)						
Spread Credit Rate	Increase	-100:+33:+32	70%	70%	77%	77%