16-272

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Wednesday, July 13, 2016

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

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

and subscribe to the Performance Bond Rates Advisory Notice listserver.

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

The rates will be effective after the close of business on

Friday, July 15, 2016.

Current rates as of:

Wednesday, July 13, 2016.

The advisory includes changes to certain products' splitting methodology from Split to Modified Split. The specific products can be found on page 24 of the advisory.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
				AGRICULTURE - Outright Rates				
CASH CHEESE FUTURES (CSC)								
CSC	Spec	Mnths 2-5	Increase	USD	1,760	1,600	1,980	1,800
CSC	Hedge/Member	Mnths 2-5	Increase	USD	1,600	1,600	1,800	1,800
CSC	Spec	Mnths 6+	Increase	USD	990	900	1,100	1,000
CSC	Hedge/Member	Mnths 6+	Increase	USD	900	900	1,000	1,000
CLASS III MILK FUTURES (DA)								
DA	Spec	Months 2-5	Increase	USD	1,540	1,400	1,760	1,600
DA	Hedge/Member	Months 2-5	Increase	USD	1,400	1,400	1,600	1,600
CORN FUTURES (C)								
C	Spec	Months 1-5	Increase	USD	1,375	1,250	1,540	1,400
C	Hedge/Member	Months 1-5	Increase	USD	1,250	1,250	1,400	1,400
C	Spec	Months 6-9	Increase	USD	1,045	950	1,210	1,100
C	Hedge/Member	Months 6-9	Increase	USD	950	950	1,100	1,100
CORN TAS FUTURE (ZCT)								
ZCT	Spec	Months 1-5	Increase	USD	1,375	1,250	1,540	1,400
ZCT	Hedge/Member	Months 1-5	Increase	USD	1,250	1,250	1,400	1,400
ZCT	Spec	Months 6-9	Increase	USD	1,045	950	1,210	1,100
ZCT	Hedge/Member	Months 6-9	Increase	USD	950	950	1,100	1,100
MINI-SIZED CORN FUTURES (YC)								
YC	Spec	Months 1-5	Increase	USD	275	250	308	280
YC	Hedge/Member	Months 1-5	Increase	USD	250	250	280	280
YC	Spec	Months 6-9	Increase	USD	209	190	242	220
YC	Hedge/Member	Months 6-9	Increase	USD	190	190	220	220
MINI-SIZED SOYBEANS FUTURES (YK)								
YK	Spec	Months 5-6	Increase	USD	550	500	594	540
YK	Hedge/Member	Months 5-6	Increase	USD	500	500	540	540
MLK MID FUTURES (JQ)								
JQ	Spec	Months 2-5	Increase	USD	770	700	880	800
JQ	Hedge/Member	Months 2-5	Increase	USD	700	700	800	800
NYMEX COCOA (CJ)								
CJ	Spec		Increase	USD	1,705	1,550	1,980	1,800
CJ	Hedge/Member		Increase	USD	1,550	1,550	1,800	1,800
NYMEX COTTON (TT)								
TT	Spec	Month 1	Increase	USD	1,540	1,400	1,815	1,650
TT	Hedge/Member	Month 1	Increase	USD	1,400	1,400	1,650	1,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OATS FUTURES (O)								
O	Spec		Increase	USD	660	600	770	700
O	Hedge/Member		Increase	USD	600	600	700	700
SOYBEAN FUTURES (S)								
S	Spec	Months 5-6	Increase	USD	2,750	2,500	2,970	2,700
S	Hedge/Member	Months 5-6	Increase	USD	2,500	2,500	2,700	2,700
SOYBEAN MEAL FUTURES (06)								
06	Spec	Months 5-7	Increase	USD	1,980	1,800	2,200	2,000
06	Hedge/Member	Months 5-7	Increase	USD	1,800	1,800	2,000	2,000
SOYBEAN MEAL TAS FUTURES (ZMT)								
ZMT	Spec	Months 5-7	Increase	USD	1,980	1,800	2,200	2,000
ZMT	Hedge/Member	Months 5-7	Increase	USD	1,800	1,800	2,000	2,000
SOYBEAN TAS FUTURE (SBT)								
SBT	Spec	Months 5-6	Increase	USD	2,750	2,500	2,970	2,700
SBT	Hedge/Member	Months 5-6	Increase	USD	2,500	2,500	2,700	2,700
SUGAR 11 FUTURES NYMEX (YO)								
YO	Spec		Increase	USD	1,540	1,400	1,815	1,650
YO	Hedge/Member		Increase	USD	1,400	1,400	1,650	1,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL SPREADS - Outright Rates								
ARGUS LLS VS. WTI (ARG) TRD M (E5)								
E5	Spec	Mnth 1	Decrease	USD	770	700	660	600
E5	Hedge/Member	Mnth 1	Decrease	USD	700	700	600	600
E5	Spec	Mnth 2	Decrease	USD	550	500	440	400
E5	Hedge/Member	Mnth 2	Decrease	USD	500	500	400	400
E5	Spec	Mnth 3+	Decrease	USD	550	500	440	400
E5	Hedge/Member	Mnth 3+	Decrease	USD	500	500	400	400
ICE BRENT DUBAI FUT (DB)								
DB	Spec	Mnth 1	Decrease	USD	1,925	1,750	1,650	1,500
DB	Hedge/Member	Mnth 1	Decrease	USD	1,750	1,750	1,500	1,500
DB	Spec	Mnths 2-3	Decrease	USD	880	800	660	600
DB	Hedge/Member	Mnths 2-3	Decrease	USD	800	800	600	600
MARS (ARGUS) V WTI FUT (YX)								
YX	Spec	Mnth 1	Decrease	USD	2,585	2,350	2,035	1,850
YX	Hedge/Member	Mnth 1	Decrease	USD	2,350	2,350	1,850	1,850
YX	Spec	Mnth 2	Decrease	USD	880	800	770	700
YX	Hedge/Member	Mnth 2	Decrease	USD	800	800	700	700
YX	Spec	Mnths 3+	Decrease	USD	660	600	550	500
YX	Hedge/Member	Mnths 3+	Decrease	USD	600	600	500	500
MARS (ARGUS) V WTI TRD MTH FUT (YV)								
YV	Spec	Mnths 1-3	Decrease	USD	1,320	1,200	1,100	1,000
YV	Hedge/Member	Mnths 1-3	Decrease	USD	1,200	1,200	1,000	1,000
YV	Spec	Mnths 4+	Decrease	USD	880	800	770	700
YV	Hedge/Member	Mnths 4+	Decrease	USD	800	800	700	700
WTI MIDLAND(ARGUS) VS WTI FINCL FUT (FF)								
FF	Spec	Mnth1	Decrease	USD	2,420	2,200	2,200	2,000
FF	Hedge/Member	Mnth1	Decrease	USD	2,200	2,200	2,000	2,000
FF	Spec	Mnth 2	Decrease	USD	880	800	770	700
FF	Hedge/Member	Mnth 2	Decrease	USD	800	800	700	700
FF	Spec	Mnths 3+	Decrease	USD	495	450	385	350
FF	Hedge/Member	Mnths 3+	Decrease	USD	450	450	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WTS (ARGUS) V WTI TRD MTH FUT (FH)								
FH	Spec	Mnth 1	Decrease	USD	1,320	1,200	1,100	1,000
FH	Hedge/Member	Mnth 1	Decrease	USD	1,200	1,200	1,000	1,000
FH	Spec	Mnths 2-3	Decrease	USD	550	500	440	400
FH	Hedge/Member	Mnths 2-3	Decrease	USD	500	500	400	400
FH	Spec	Mnths 4-7	Decrease	USD	440	400	330	300
FH	Hedge/Member	Mnths 4-7	Decrease	USD	400	400	300	300
FH	Spec	Mnths 8+	Decrease	USD	440	400	330	300
FH	Hedge/Member	Mnths 8+	Decrease	USD	400	400	300	300
ELECTRICITY - Outright Rates								
PJM BGE DA PEAK (E3)								
E3	Spec	Mnts 12+	Increase	USD	358	325	429	390
E3	Hedge/Member	Mnts 12+	Increase	USD	325	325	390	390
METALS - Outright Rates								
ALUMINUM MW TRANS PREM PLATTS SWAPS (AUP)								
AUP	Spec	Mth 1	Increase	USD	330	300	396	360
AUP	Hedge/Member	Mth 1	Increase	USD	300	300	360	360

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
			NGL/PETROCHEMICALS - Outright Rates					
CONWAY NAT GASOLINE FUT (8L)								
8L	Spec		Decrease	USD	4,840	4,400	4,125	3,750
8L	Hedge/Member		Decrease	USD	4,400	4,400	3,750	3,750
ETHANE 5 DECIMAL (C0)								
C0	Spec	Mth 1	Increase	USD	715	650	935	850
C0	Hedge/Member	Mth 1	Increase	USD	650	650	850	850
C0	Spec	Mths 2-3	Increase	USD	715	650	935	850
C0	Hedge/Member	Mths 2-3	Increase	USD	650	650	850	850
C0	Spec	Mths 4-12	Increase	USD	726	660	935	850
C0	Hedge/Member	Mths 4-12	Increase	USD	660	660	850	850
C0	Spec	Mths 13-24	Increase	USD	693	630	902	820
C0	Hedge/Member	Mths 13-24	Increase	USD	630	630	820	820
MONT BELVIEU NAT GAS (OPIS) FUT (W3)								
W3	Spec	Mnth 1	Decrease	USD	4,400	4,000	3,960	3,600
W3	Hedge/Member	Mnth 1	Decrease	USD	4,000	4,000	3,600	3,600
W3	Spec	Mnths 2+	Decrease	USD	3,850	3,500	3,630	3,300
W3	Hedge/Member	Mnths 2+	Decrease	USD	3,500	3,500	3,300	3,300
MT BELVIEU ISO BUTANE 5 DEC. S (8I)								
8I	Spec	Mnth 1	Decrease	USD	3,025	2,750	2,420	2,200
8I	Hedge/Member	Mnth 1	Decrease	USD	2,750	2,750	2,200	2,200
8I	Spec	Mnths 2-6	Decrease	USD	2,420	2,200	2,200	2,000
8I	Hedge/Member	Mnths 2-6	Decrease	USD	2,200	2,200	2,000	2,000
MT BELVIEU NAT GAS 5 D. OPIS (7Q)								
7Q	Spec	Mnth 1	Decrease	USD	4,400	4,000	3,960	3,600
7Q	Hedge/Member	Mnth 1	Decrease	USD	4,000	4,000	3,600	3,600
7Q	Spec	Mnths 2+	Decrease	USD	3,850	3,500	3,630	3,300
7Q	Hedge/Member	Mnths 2+	Decrease	USD	3,500	3,500	3,300	3,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

PETROLEUM CRACKS AND SPREADS - Outright Rates

GLFCST JET PLATTS UP/DN FUT (ME)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ME	Spec	Mnth 2	Increase	USD	770	700	935	850
ME	Hedge/Member	Mnth 2	Increase	USD	700	700	850	850
ME	Spec	Mnths 3-5	Increase	USD	660	600	798	725
ME	Hedge/Member	Mnths 3-5	Increase	USD	600	600	725	725
ME	Spec	Mnths 6+	Increase	USD	660	600	798	725
ME	Hedge/Member	Mnths 6+	Increase	USD	600	600	725	725

MINI 380CST VS 3.5% FUEL OIL FUT (MSB)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
MSB	Spec	Mnth 1	Increase	USD	1,870	1,700	2,090	1,900
MSB	Hedge/Member	Mnth 1	Increase	USD	1,700	1,700	1,900	1,900
MSB	Spec	Mnths 3-6	Increase	USD	275	250	330	300
MSB	Hedge/Member	Mnths 3-6	Increase	USD	250	250	300	300

SING 380 FUEL OIL VS FUEL OIL ROTDM (EVC)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
EVC	Spec	Mnth 1	Increase	USD	18,700	17,000	20,900	19,000
EVC	Hedge/Member	Mnth 1	Increase	USD	17,000	17,000	19,000	19,000
EVC	Spec	Mnths 3-6	Increase	USD	2,750	2,500	3,300	3,000
EVC	Hedge/Member	Mnths 3-6	Increase	USD	2,500	2,500	3,000	3,000

SINGAPORE GASOIL VS ICE (GA)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
GA	Spec	Mnth 1	Increase	USD	825	750	990	900
GA	Hedge/Member	Mnth 1	Increase	USD	750	750	900	900
GA	Spec	Mnth 2	Increase	USD	660	600	825	750
GA	Hedge/Member	Mnth 2	Increase	USD	600	600	750	750
GA	Spec	Mnths 3+	Increase	USD	385	350	550	500
GA	Hedge/Member	Mnths 3+	Increase	USD	350	350	500	500

SINGAPORE JET KERO GASOIL FUT (RK)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
RK	Spec	Mnth 1	Increase	USD	1,210	1,100	1,430	1,300
RK	Hedge/Member	Mnth 1	Increase	USD	1,100	1,100	1,300	1,300
RK	Spec	Mnth 2	Increase	USD	842	765	990	900
RK	Hedge/Member	Mnth 2	Increase	USD	765	765	900	900
RK	Spec	Mnth 3+	Increase	USD	506	460	550	500
RK	Hedge/Member	Mnth 3+	Increase	USD	460	460	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								

AGRICULTURE - Intra Spreads

Butter (DB) - Months 1-4 vs Months 5+ (CASH BUTTER FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
CB	Spec		Increase	USD	1,650	1,500	2,420	2,200
CB	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200

Butter (DB) - Months 5+ vs Months 5+ (CASH BUTTER FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
CB	Spec		Increase	USD	2,090	1,900	2,750	2,500
CB	Hedge/Member		Increase	USD	1,900	1,900	2,500	2,500

Class IV Milk (DK) - Months 6+ vs. Months 6+ (CLASS IV MILK FUTURE)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DK	Spec		Increase	USD	770	700	1,155	1,050
DK	Hedge/Member		Increase	USD	700	700	1,050	1,050

Class IV Milk (DK) - Months2-5 vs. Months 6+ (CLASS IV MILK FUTURE)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DK	Spec		Increase	USD	1,320	1,200	1,650	1,500
DK	Hedge/Member		Increase	USD	1,200	1,200	1,500	1,500

CME Dry Whey Futures (DY) - Months 1-2 vs Months 3+ (CME DRY WHEY FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DY	Spec		Increase	USD	1,430	1,300	1,760	1,600
DY	Hedge/Member		Increase	USD	1,300	1,300	1,600	1,600

CME Dry Whey Futures (DY) - Months 3+ vs Months 3+ (CME DRY WHEY FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DY	Spec		Increase	USD	1,430	1,300	1,760	1,600
DY	Hedge/Member		Increase	USD	1,300	1,300	1,600	1,600

Corn Butterfly - Contracts 10-12 (CORN FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
C	Spec		Increase	USD	330	300	495	450
C	Hedge/Member		Increase	USD	300	300	450	450

Corn Butterfly - Contracts 10-12 (CORN TAS FUTURE)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ZCT	Spec		Increase	USD	330	300	495	450
ZCT	Hedge/Member		Increase	USD	300	300	450	450

Corn Butterfly - Contracts 10-12 (MINI-SIZED CORN FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
YC	Spec		Increase	USD	66	60	99	90
YC	Hedge/Member		Increase	USD	60	60	90	90

Corn Butterfly - Contracts 11-13 (CORN FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
C	Spec		Increase	USD	330	300	495	450
C	Hedge/Member		Increase	USD	300	300	450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Butterfly - Contracts 11-13 (CORN TAS FUTURE)								
ZCT	Spec		Increase	USD	330	300	495	450
ZCT	Hedge/Member		Increase	USD	300	300	450	450
Corn Butterfly - Contracts 11-13 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	66	60	99	90
YC	Hedge/Member		Increase	USD	60	60	90	90
Corn Butterfly - Contracts 12-14 (CORN FUTURES)								
C	Spec		Increase	USD	330	300	495	450
C	Hedge/Member		Increase	USD	300	300	450	450
Corn Butterfly - Contracts 12-14 (CORN TAS FUTURE)								
ZCT	Spec		Increase	USD	330	300	495	450
ZCT	Hedge/Member		Increase	USD	300	300	450	450
Corn Butterfly - Contracts 12-14 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	66	60	99	90
YC	Hedge/Member		Increase	USD	60	60	90	90
Corn Butterfly - Contracts 1-3 (CORN FUTURES)								
C	Spec		Increase	USD	275	250	385	350
C	Hedge/Member		Increase	USD	250	250	350	350
Corn Butterfly - Contracts 1-3 (CORN TAS FUTURE)								
ZCT	Spec		Increase	USD	275	250	385	350
ZCT	Hedge/Member		Increase	USD	250	250	350	350
Corn Butterfly - Contracts 1-3 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	55	50	77	70
YC	Hedge/Member		Increase	USD	50	50	70	70
Corn Butterfly - Contracts 13-15 (CORN FUTURES)								
C	Spec		Increase	USD	330	300	495	450
C	Hedge/Member		Increase	USD	300	300	450	450
Corn Butterfly - Contracts 13-15 (CORN TAS FUTURE)								
ZCT	Spec		Increase	USD	330	300	495	450
ZCT	Hedge/Member		Increase	USD	300	300	450	450
Corn Butterfly - Contracts 13-15 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	66	60	99	90
YC	Hedge/Member		Increase	USD	60	60	90	90

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Butterfly - Contracts 2-4 (CORN FUTURES)								
C	Spec		Increase	USD	275	250	385	350
C	Hedge/Member		Increase	USD	250	250	350	350
Corn Butterfly - Contracts 2-4 (CORN TAS FUTURE)								
ZCT	Spec		Increase	USD	275	250	385	350
ZCT	Hedge/Member		Increase	USD	250	250	350	350
Corn Butterfly - Contracts 2-4 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	55	50	77	70
YC	Hedge/Member		Increase	USD	50	50	70	70
Corn Butterfly - Contracts 3-5 (CORN FUTURES)								
C	Spec		Increase	USD	275	250	385	350
C	Hedge/Member		Increase	USD	250	250	350	350
Corn Butterfly - Contracts 3-5 (CORN TAS FUTURE)								
ZCT	Spec		Increase	USD	275	250	385	350
ZCT	Hedge/Member		Increase	USD	250	250	350	350
Corn Butterfly - Contracts 3-5 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	55	50	77	70
YC	Hedge/Member		Increase	USD	50	50	70	70
Corn Butterfly - Contracts 4-6 (CORN FUTURES)								
C	Spec		Increase	USD	275	250	385	350
C	Hedge/Member		Increase	USD	250	250	350	350
Corn Butterfly - Contracts 4-6 (CORN TAS FUTURE)								
ZCT	Spec		Increase	USD	275	250	385	350
ZCT	Hedge/Member		Increase	USD	250	250	350	350
Corn Butterfly - Contracts 4-6 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	55	50	77	70
YC	Hedge/Member		Increase	USD	50	50	70	70
Corn Butterfly - Contracts 5-7 (CORN FUTURES)								
C	Spec		Increase	USD	440	400	495	450
C	Hedge/Member		Increase	USD	400	400	450	450
Corn Butterfly - Contracts 5-7 (CORN TAS FUTURE)								
ZCT	Spec		Increase	USD	440	400	495	450
ZCT	Hedge/Member		Increase	USD	400	400	450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Butterfly - Contracts 5-7 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	88	80	99	90
YC	Hedge/Member		Increase	USD	80	80	90	90
Corn Butterfly - Contracts 6-8 (CORN FUTURES)								
C	Spec		Increase	USD	330	300	495	450
C	Hedge/Member		Increase	USD	300	300	450	450
Corn Butterfly - Contracts 6-8 (CORN TAS FUTURE)								
ZCT	Spec		Increase	USD	330	300	495	450
ZCT	Hedge/Member		Increase	USD	300	300	450	450
Corn Butterfly - Contracts 6-8 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	66	60	99	90
YC	Hedge/Member		Increase	USD	60	60	90	90
Corn Butterfly - Contracts 7-9 (CORN FUTURES)								
C	Spec		Increase	USD	330	300	495	450
C	Hedge/Member		Increase	USD	300	300	450	450
Corn Butterfly - Contracts 7-9 (CORN TAS FUTURE)								
ZCT	Spec		Increase	USD	330	300	495	450
ZCT	Hedge/Member		Increase	USD	300	300	450	450
Corn Butterfly - Contracts 7-9 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	66	60	99	90
YC	Hedge/Member		Increase	USD	60	60	90	90
Corn Butterfly - Contracts 8-10 (CORN FUTURES)								
C	Spec		Increase	USD	220	200	330	300
C	Hedge/Member		Increase	USD	200	200	300	300
Corn Butterfly - Contracts 8-10 (CORN TAS FUTURE)								
ZCT	Spec		Increase	USD	220	200	330	300
ZCT	Hedge/Member		Increase	USD	200	200	300	300
Corn Butterfly - Contracts 8-10 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	44	40	66	60
YC	Hedge/Member		Increase	USD	40	40	60	60
Corn Butterfly - Contracts 9-11 (CORN FUTURES)								
C	Spec		Increase	USD	248	225	358	325
C	Hedge/Member		Increase	USD	225	225	325	325

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Butterfly - Contracts 9-11 (CORN TAS FUTURE)								
ZCT	Spec		Increase	USD	248	225	358	325
ZCT	Hedge/Member		Increase	USD	225	225	325	325
Corn Butterfly - Contracts 9-11 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	50	45	72	65
YC	Hedge/Member		Increase	USD	45	45	65	65
Kansas City Wheat Butterfly - Contracts 1-3 (KC HRW WHEAT FUTURES)								
KW	Spec		Increase	USD	165	150	220	200
KW	Hedge/Member		Increase	USD	150	150	200	200
Kansas City Wheat Butterfly - Contracts 1-3 (KC HRW WHEAT TAS FUTURE)								
KET	Spec		Increase	USD	165	150	220	200
KET	Hedge/Member		Increase	USD	150	150	200	200
Kansas City Wheat Butterfly - Contracts 1-3 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Increase	USD	33	30	44	40
MKC	Hedge/Member		Increase	USD	30	30	40	40
Kansas City Wheat Butterfly - Contracts 2-4 (KC HRW WHEAT FUTURES)								
KW	Spec		Increase	USD	165	150	220	200
KW	Hedge/Member		Increase	USD	150	150	200	200
Kansas City Wheat Butterfly - Contracts 2-4 (KC HRW WHEAT TAS FUTURE)								
KET	Spec		Increase	USD	165	150	220	200
KET	Hedge/Member		Increase	USD	150	150	200	200
Kansas City Wheat Butterfly - Contracts 2-4 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Increase	USD	33	30	44	40
MKC	Hedge/Member		Increase	USD	30	30	40	40
Kansas City Wheat Butterfly - Contracts 3-5 (KC HRW WHEAT FUTURES)								
KW	Spec		Increase	USD	165	150	220	200
KW	Hedge/Member		Increase	USD	150	150	200	200
Kansas City Wheat Butterfly - Contracts 3-5 (KC HRW WHEAT TAS FUTURE)								
KET	Spec		Increase	USD	165	150	220	200
KET	Hedge/Member		Increase	USD	150	150	200	200
Kansas City Wheat Butterfly - Contracts 3-5 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Increase	USD	33	30	44	40
MKC	Hedge/Member		Increase	USD	30	30	40	40

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Kansas City Wheat Butterfly - Contracts 4-6 (KC HRW WHEAT FUTURES)								
KW	Spec		Increase	USD	165	150	220	200
KW	Hedge/Member		Increase	USD	150	150	200	200
Kansas City Wheat Butterfly - Contracts 4-6 (KC HRW WHEAT TAS FUTURE)								
KET	Spec		Increase	USD	165	150	220	200
KET	Hedge/Member		Increase	USD	150	150	200	200
Kansas City Wheat Butterfly - Contracts 4-6 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Increase	USD	33	30	44	40
MKC	Hedge/Member		Increase	USD	30	30	40	40
Kansas City Wheat Butterfly - Contracts 5-7 (KC HRW WHEAT FUTURES)								
KW	Spec		Increase	USD	220	200	275	250
KW	Hedge/Member		Increase	USD	200	200	250	250
Kansas City Wheat Butterfly - Contracts 5-7 (KC HRW WHEAT TAS FUTURE)								
KET	Spec		Increase	USD	220	200	275	250
KET	Hedge/Member		Increase	USD	200	200	250	250
Kansas City Wheat Butterfly - Contracts 5-7 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Increase	USD	44	40	55	50
MKC	Hedge/Member		Increase	USD	40	40	50	50
Month 1 vs Month 2 (SOYBEAN MEAL FUTURES)								
06	Spec		Increase	USD	880	800	1,045	950
06	Hedge/Member		Increase	USD	800	800	950	950
Month 1 vs Month 2 (SOYBEAN MEAL TAS FUTURES)								
ZMT	Spec		Increase	USD	880	800	1,045	950
ZMT	Hedge/Member		Increase	USD	800	800	950	950
Month 1 vs Month 4 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	330	300	352	320
YK	Hedge/Member		Increase	USD	300	300	320	320
Month 1 vs Month 4 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	1,650	1,500	1,760	1,600
S	Hedge/Member		Increase	USD	1,500	1,500	1,600	1,600
Month 1 vs Month 4 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	1,650	1,500	1,760	1,600
SBT	Hedge/Member		Increase	USD	1,500	1,500	1,600	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 1 vs Month 5 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	286	260	308	280
YK	Hedge/Member		Increase	USD	260	260	280	280
Month 1 vs Month 5 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	1,430	1,300	1,540	1,400
S	Hedge/Member		Increase	USD	1,300	1,300	1,400	1,400
Month 1 vs Month 5 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	1,430	1,300	1,540	1,400
SBT	Hedge/Member		Increase	USD	1,300	1,300	1,400	1,400
Month 1 vs Months 6+ (CASH CHEESE FUTURES)								
CSC	Spec		Increase	USD	1,210	1,100	1,540	1,400
CSC	Hedge/Member		Increase	USD	1,100	1,100	1,400	1,400
Month 2 vs Month 3 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	132	120	165	150
YK	Hedge/Member		Increase	USD	120	120	150	150
Month 2 vs Month 3 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	660	600	825	750
S	Hedge/Member		Increase	USD	600	600	750	750
Month 2 vs Month 3 (SOYBEAN MEAL FUTURES)								
06	Spec		Increase	USD	990	900	1,210	1,100
06	Hedge/Member		Increase	USD	900	900	1,100	1,100
Month 2 vs Month 3 (SOYBEAN MEAL TAS FUTURES)								
ZMT	Spec		Increase	USD	990	900	1,210	1,100
ZMT	Hedge/Member		Increase	USD	900	900	1,100	1,100
Month 2 vs Month 3 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	660	600	825	750
SBT	Hedge/Member		Increase	USD	600	600	750	750
Month 2 vs Month 5 (SOYBEAN MEAL FUTURES)								
06	Spec		Increase	USD	1,100	1,000	1,430	1,300
06	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300
Month 2 vs Month 5 (SOYBEAN MEAL TAS FUTURES)								
ZMT	Spec		Increase	USD	1,100	1,000	1,430	1,300
ZMT	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 2 vs Month 6 (SOYBEAN MEAL FUTURES)								
06	Spec		Increase	USD	1,100	1,000	1,430	1,300
06	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300
Month 2 vs Month 6 (SOYBEAN MEAL TAS FUTURES)								
ZMT	Spec		Increase	USD	1,100	1,000	1,430	1,300
ZMT	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300
Month 2 vs Months 8+ (SOYBEAN MEAL FUTURES)								
06	Spec		Increase	USD	1,100	1,000	1,320	1,200
06	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
Month 2 vs Months 8+ (SOYBEAN MEAL TAS FUTURES)								
ZMT	Spec		Increase	USD	1,100	1,000	1,320	1,200
ZMT	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
Month 3 vs Month 4 (SOYBEAN MEAL FUTURES)								
06	Spec		Increase	USD	990	900	1,210	1,100
06	Hedge/Member		Increase	USD	900	900	1,100	1,100
Month 3 vs Month 4 (SOYBEAN MEAL TAS FUTURES)								
ZMT	Spec		Increase	USD	990	900	1,210	1,100
ZMT	Hedge/Member		Increase	USD	900	900	1,100	1,100
Month 3 vs Month 5 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	88	80	99	90
YK	Hedge/Member		Increase	USD	80	80	90	90
Month 3 vs Month 5 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	440	400	495	450
S	Hedge/Member		Increase	USD	400	400	450	450
Month 3 vs Month 5 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	440	400	495	450
SBT	Hedge/Member		Increase	USD	400	400	450	450
Month 4 vs Month 5 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	33	30	50	45
YK	Hedge/Member		Increase	USD	30	30	45	45
Month 4 vs Month 5 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	165	150	248	225
S	Hedge/Member		Increase	USD	150	150	225	225

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 4 vs Month 5 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	165	150	248	225
SBT	Hedge/Member		Increase	USD	150	150	225	225
Month 7+ vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	264	240	308	280
YK	Hedge/Member		Increase	USD	240	240	280	280
Month 7+ vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Increase	USD	1,320	1,200	1,540	1,400
S	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
Month 7+ vs Month 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	1,320	1,200	1,540	1,400
SBT	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
Months 2-5 vs Months 2-5 (CASH CHEESE FUTURES)								
CSC	Spec		Increase	USD	1,210	1,100	1,375	1,250
CSC	Hedge/Member		Increase	USD	1,100	1,100	1,250	1,250
Months 2-5 vs Months 6+ (CASH CHEESE FUTURES)								
CSC	Spec		Increase	USD	1,265	1,150	1,540	1,400
CSC	Hedge/Member		Increase	USD	1,150	1,150	1,400	1,400
Soybean Butterfly - Contracts 10-12 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	143	130	187	170
YK	Hedge/Member		Increase	USD	130	130	170	170
Soybean Butterfly - Contracts 10-12 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	715	650	935	850
S	Hedge/Member		Increase	USD	650	650	850	850
Soybean Butterfly - Contracts 10-12 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	715	650	935	850
SBT	Hedge/Member		Increase	USD	650	650	850	850
Soybean Butterfly - Contracts 11-13 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	88	80	132	120
YK	Hedge/Member		Increase	USD	80	80	120	120
Soybean Butterfly - Contracts 11-13 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	440	400	660	600
S	Hedge/Member		Increase	USD	400	400	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Soybean Butterfly - Contracts 11-13 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	440	400	660	600
SBT	Hedge/Member		Increase	USD	400	400	600	600
Soybean Butterfly - Contracts 12-14 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	88	80	132	120
YK	Hedge/Member		Increase	USD	80	80	120	120
Soybean Butterfly - Contracts 12-14 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	440	400	660	600
S	Hedge/Member		Increase	USD	400	400	600	600
Soybean Butterfly - Contracts 12-14 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	440	400	660	600
SBT	Hedge/Member		Increase	USD	400	400	600	600
Soybean Butterfly - Contracts 1-3 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	66	60	99	90
YK	Hedge/Member		Increase	USD	60	60	90	90
Soybean Butterfly - Contracts 1-3 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	330	300	495	450
S	Hedge/Member		Increase	USD	300	300	450	450
Soybean Butterfly - Contracts 1-3 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	330	300	495	450
SBT	Hedge/Member		Increase	USD	300	300	450	450
Soybean Butterfly - Contracts 2-4 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	72	65	83	75
YK	Hedge/Member		Increase	USD	65	65	75	75
Soybean Butterfly - Contracts 2-4 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	358	325	413	375
S	Hedge/Member		Increase	USD	325	325	375	375
Soybean Butterfly - Contracts 2-4 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	358	325	413	375
SBT	Hedge/Member		Increase	USD	325	325	375	375
Soybean Butterfly - Contracts 3-5 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	61	55	77	70
YK	Hedge/Member		Increase	USD	55	55	70	70

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Soybean Butterfly - Contracts 3-5 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	303	275	385	350
S	Hedge/Member		Increase	USD	275	275	350	350
Soybean Butterfly - Contracts 3-5 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	303	275	385	350
SBT	Hedge/Member		Increase	USD	275	275	350	350
Soybean Butterfly - Contracts 4-6 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	61	55	77	70
YK	Hedge/Member		Increase	USD	55	55	70	70
Soybean Butterfly - Contracts 4-6 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	303	275	385	350
S	Hedge/Member		Increase	USD	275	275	350	350
Soybean Butterfly - Contracts 4-6 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	303	275	385	350
SBT	Hedge/Member		Increase	USD	275	275	350	350
Soybean Butterfly - Contracts 5-7 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	110	100	132	120
YK	Hedge/Member		Increase	USD	100	100	120	120
Soybean Butterfly - Contracts 5-7 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	550	500	660	600
S	Hedge/Member		Increase	USD	500	500	600	600
Soybean Butterfly - Contracts 5-7 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	550	500	660	600
SBT	Hedge/Member		Increase	USD	500	500	600	600
Soybean Butterfly - Contracts 6-8 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	99	90	132	120
YK	Hedge/Member		Increase	USD	90	90	120	120
Soybean Butterfly - Contracts 6-8 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	495	450	660	600
S	Hedge/Member		Increase	USD	450	450	600	600
Soybean Butterfly - Contracts 6-8 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	495	450	660	600
SBT	Hedge/Member		Increase	USD	450	450	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Soybean Butterfly - Contracts 7-9 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	132	120	187	170
YK	Hedge/Member		Increase	USD	120	120	170	170
Soybean Butterfly - Contracts 7-9 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	660	600	935	850
S	Hedge/Member		Increase	USD	600	600	850	850
Soybean Butterfly - Contracts 7-9 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	660	600	935	850
SBT	Hedge/Member		Increase	USD	600	600	850	850
Soybean Butterfly - Contracts 8-10 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	132	120	187	170
YK	Hedge/Member		Increase	USD	120	120	170	170
Soybean Butterfly - Contracts 8-10 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	660	600	935	850
S	Hedge/Member		Increase	USD	600	600	850	850
Soybean Butterfly - Contracts 8-10 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	660	600	935	850
SBT	Hedge/Member		Increase	USD	600	600	850	850
Soybean Butterfly - Contracts 9-11 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	143	130	187	170
YK	Hedge/Member		Increase	USD	130	130	170	170
Soybean Butterfly - Contracts 9-11 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	715	650	935	850
S	Hedge/Member		Increase	USD	650	650	850	850
Soybean Butterfly - Contracts 9-11 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	715	650	935	850
SBT	Hedge/Member		Increase	USD	650	650	850	850
Wheat Butterfly - Contracts 1-3. (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Increase	USD	165	150	220	200
ZWT	Hedge/Member		Increase	USD	150	150	200	200
Wheat Butterfly - Contracts 1-3. (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	33	30	44	40
YW	Hedge/Member		Increase	USD	30	30	40	40

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Wheat Butterfly - Contracts 1-3. (WHEAT FUTURES)								
W	Spec		Increase	USD	165	150	220	200
W	Hedge/Member		Increase	USD	150	150	200	200
Wheat Butterfly - Contracts 2-4 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Increase	USD	165	150	220	200
ZWT	Hedge/Member		Increase	USD	150	150	200	200
Wheat Butterfly - Contracts 2-4 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	33	30	44	40
YW	Hedge/Member		Increase	USD	30	30	40	40
Wheat Butterfly - Contracts 2-4 (WHEAT FUTURES)								
W	Spec		Increase	USD	165	150	220	200
W	Hedge/Member		Increase	USD	150	150	200	200
Wheat Butterfly - Contracts 3-5 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Increase	USD	165	150	220	200
ZWT	Hedge/Member		Increase	USD	150	150	200	200
Wheat Butterfly - Contracts 3-5 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	33	30	44	40
YW	Hedge/Member		Increase	USD	30	30	40	40
Wheat Butterfly - Contracts 3-5 (WHEAT FUTURES)								
W	Spec		Increase	USD	165	150	220	200
W	Hedge/Member		Increase	USD	150	150	200	200
Wheat Butterfly - Contracts 4-6 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Increase	USD	165	150	220	200
ZWT	Hedge/Member		Increase	USD	150	150	200	200
Wheat Butterfly - Contracts 4-6 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	33	30	44	40
YW	Hedge/Member		Increase	USD	30	30	40	40
Wheat Butterfly - Contracts 4-6 (WHEAT FUTURES)								
W	Spec		Increase	USD	165	150	220	200
W	Hedge/Member		Increase	USD	150	150	200	200
Wheat Butterfly - Contracts 5-7 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Increase	USD	220	200	275	250
ZWT	Hedge/Member		Increase	USD	200	200	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Wheat Butterfly - Contracts 5-7 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	44	40	55	50
YW	Hedge/Member		Increase	USD	40	40	50	50
Wheat Butterfly - Contracts 5-7 (WHEAT FUTURES)								
W	Spec		Increase	USD	220	200	275	250
W	Hedge/Member		Increase	USD	200	200	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
			NATURAL GAS - Intra Spreads					
ANR Louisiana Basis Swap (Platts IFERC) - All Months (ANR LOUISIANA BASIS FUT)								
ND	Spec		Increase	USD	110	100	220	200
ND	Hedge/Member		Increase	USD	100	100	200	200
ANR OK Basis Swap (Platts IFERC) - All Months (ANR OKLAHOMA)								
NE	Spec		Increase	USD	220	200	275	250
NE	Hedge/Member		Increase	USD	200	200	250	250
Chicago Basis Swap (NGI) - All Months (CHICAGO BASIS FUT)								
NB	Spec		Increase	USD	550	500	660	600
NB	Hedge/Member		Increase	USD	500	500	600	600
Dawn Basis Swap - All Months (DAWN BASIS FUT)								
DW	Spec		Increase	USD	193	175	660	600
DW	Hedge/Member		Increase	USD	175	175	600	600
Kern River, Wyoming Basis Swap - All Months (KERN RIVER WY BASIS FUT)								
NV	Spec		Increase	USD	220	200	385	350
NV	Hedge/Member		Increase	USD	200	200	350	350
NORTH NAT GAS VENTURA, IOWA (PF) - All Months (VENTURA BASIS FUT)								
PF	Spec		Increase	USD	165	150	220	200
PF	Hedge/Member		Increase	USD	150	150	200	200
NORTHERN NAT GAS DEMARCATION (PE) - All Months (NORTHERN NATURAL GAS DEMAR BASIS FUT)								
PE	Spec		Increase	USD	413	375	550	500
PE	Hedge/Member		Increase	USD	375	375	500	500
PGE&E CITYGATE (PC) - All Months (PGE&E CITYGATE)								
PC	Spec		Increase	USD	275	250	385	350
PC	Hedge/Member		Increase	USD	250	250	350	350
PGE&E MALIN (PB) - All Months (MALIN)								
PB	Spec		Increase	USD	165	150	275	250
PB	Hedge/Member		Increase	USD	150	150	250	250
SoCal Basis Swap (NGI) - All Months (SOCAL BASIS FUT)								
NS	Spec		Increase	USD	275	250	440	400
NS	Hedge/Member		Increase	USD	250	250	400	400
SOCAL CITY-GATE BASIS - All Months (SOCAL CITY-GATE BASIS)								
9A	Spec		Increase	USD	220	200	330	300
9A	Hedge/Member		Increase	USD	200	200	300	300

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
SOUTH STAR TEXAS OKLAHOMA KANSAS NG BASIS - All Months (SOUTH STAR TEX OKLHM KNS NG B)								
8Z	Spec		Increase	USD	165	150	275	250
8Z	Hedge/Member		Increase	USD	150	150	250	250
TRANSCO ZONE 1 NG BASIS - All Months (TRANSCO ZONE 1 NG BASIS)								
8E	Spec		Increase	USD	220	200	330	300
8E	Hedge/Member		Increase	USD	200	200	300	300

Splitting Methodology			
CC	**Name**	**Current Splitting**	**New Splitting**
DSF	Dominion, South Point Natural Gas (Platts IFERC) Fixed Price Futures	None	Modified Split
PFS	Permian Natural Gas (Platts IFERC) Fixed Price Futures	None	Modified Split
MFS	MichCon Natural Gas (Platts IFERC) Fixed Price Futures	None	Modified Split
XN	SoCal Natural Gas (Platts IFERC) Fixed Price Futures	None	Modified Split
XR	Rockies Natural Gas (Platts IFERC) Fixed Price Futures	None	Modified Split
CFS	Columbia Gas TCO (Platts IFERC) Fixed Price Futures	None	Modified Split
WFS	Waha Natural Gas (Platts IFERC) Fixed Price Futures	None	Modified Split
DVS	Sumas Natural Gas (Platts IFERC) Fixed Price Futures	None	Modified Split
XJ	Houston Ship Channel Natural Gas (Platts IFERC) Fixed Price Futures	None	Modified Split
XX	San Juan Natural Gas (Platts IFERC) Fixed Price Futures	None	Modified Split

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
			REFINED PRODUCTS - Intra Spreads					
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 2 (GASOIL CALENDAR FUT)								
GX	Spec		Decrease	USD	7,700	7,000	6,160	5,600
GX	Hedge/Member		Decrease	USD	7,000	7,000	5,600	5,600
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 2 (GASOIL MINI CALENDAR FUT)								
QA	Spec		Decrease	USD	770	700	616	560
QA	Hedge/Member		Decrease	USD	700	700	560	560
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 3 (GASOIL CALENDAR FUT)								
GX	Spec		Decrease	USD	7,700	7,000	6,160	5,600
GX	Hedge/Member		Decrease	USD	7,000	7,000	5,600	5,600
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 3 (GASOIL MINI CALENDAR FUT)								
QA	Spec		Decrease	USD	770	700	616	560
QA	Hedge/Member		Decrease	USD	700	700	560	560
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 4 (GASOIL CALENDAR FUT)								
GX	Spec		Decrease	USD	11,000	10,000	8,800	8,000
GX	Hedge/Member		Decrease	USD	10,000	10,000	8,000	8,000
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 4 (GASOIL MINI CALENDAR FUT)								
QA	Spec		Decrease	USD	1,100	1,000	880	800
QA	Hedge/Member		Decrease	USD	1,000	1,000	800	800
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 2 (GASOIL CALENDAR FUT)								
GX	Spec		Decrease	USD	5,500	5,000	4,400	4,000
GX	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 2 (GASOIL MINI CALENDAR FUT)								
QA	Spec		Decrease	USD	550	500	440	400
QA	Hedge/Member		Decrease	USD	500	500	400	400
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 3 (GASOIL CALENDAR FUT)								
GX	Spec		Decrease	USD	6,600	6,000	6,160	5,600
GX	Hedge/Member		Decrease	USD	6,000	6,000	5,600	5,600
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 3 (GASOIL MINI CALENDAR FUT)								
QA	Spec		Decrease	USD	660	600	616	560
QA	Hedge/Member		Decrease	USD	600	600	560	560
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 4 (GASOIL CALENDAR FUT)								
GX	Spec		Decrease	USD	9,350	8,500	7,150	6,500
GX	Hedge/Member		Decrease	USD	8,500	8,500	6,500	6,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 4 (GASOIL MINI CALENDAR FUT)								
QA	Spec		Decrease	USD	935	850	715	650
QA	Hedge/Member		Decrease	USD	850	850	650	650
European Gasoil (ICE) Calendar Swap - Tier 3 vs. Tier 3 (GASOIL CALENDAR FUT)								
GX	Spec		Decrease	USD	2,750	2,500	2,640	2,400
GX	Hedge/Member		Decrease	USD	2,500	2,500	2,400	2,400
European Gasoil (ICE) Calendar Swap - Tier 3 vs. Tier 3 (GASOIL MINI CALENDAR FUT)								
QA	Spec		Decrease	USD	275	250	264	240
QA	Hedge/Member		Decrease	USD	250	250	240	240
European Gasoil (ICE) Calendar Swap - Tier 3 vs. Tier 4 (GASOIL CALENDAR FUT)								
GX	Spec		Decrease	USD	5,500	5,000	3,850	3,500
GX	Hedge/Member		Decrease	USD	5,000	5,000	3,500	3,500
European Gasoil (ICE) Calendar Swap - Tier 3 vs. Tier 4 (GASOIL MINI CALENDAR FUT)								
QA	Spec		Decrease	USD	550	500	385	350
QA	Hedge/Member		Decrease	USD	500	500	350	350
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	770	700	616	560
7F	Hedge/Member		Decrease	USD	700	700	560	560
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	770	700	616	560
7FT	Hedge/Member		Decrease	USD	700	700	560	560
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (GASOIL BULLET FUT)								
BG	Spec		Decrease	USD	7,700	7,000	6,160	5,600
BG	Hedge/Member		Decrease	USD	7,000	7,000	5,600	5,600
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Spec		Decrease	USD	7,700	7,000	6,160	5,600
SBG	Hedge/Member		Decrease	USD	7,000	7,000	5,600	5,600
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	770	700	616	560
7F	Hedge/Member		Decrease	USD	700	700	560	560
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	770	700	616	560
7FT	Hedge/Member		Decrease	USD	700	700	560	560

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (GASOIL BULLET FUT)								
BG	Spec		Decrease	USD	7,700	7,000	6,160	5,600
BG	Hedge/Member		Decrease	USD	7,000	7,000	5,600	5,600
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Spec		Decrease	USD	7,700	7,000	6,160	5,600
SBG	Hedge/Member		Decrease	USD	7,000	7,000	5,600	5,600
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	1,100	1,000	880	800
7F	Hedge/Member		Decrease	USD	1,000	1,000	800	800
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	1,100	1,000	880	800
7FT	Hedge/Member		Decrease	USD	1,000	1,000	800	800
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (GASOIL BULLET FUT)								
BG	Spec		Decrease	USD	11,000	10,000	8,800	8,000
BG	Hedge/Member		Decrease	USD	10,000	10,000	8,000	8,000
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Spec		Decrease	USD	11,000	10,000	8,800	8,000
SBG	Hedge/Member		Decrease	USD	10,000	10,000	8,000	8,000
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	550	500	440	400
7F	Hedge/Member		Decrease	USD	500	500	400	400
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	550	500	440	400
7FT	Hedge/Member		Decrease	USD	500	500	400	400
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (GASOIL BULLET FUT)								
BG	Spec		Decrease	USD	5,500	5,000	4,400	4,000
BG	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Spec		Decrease	USD	5,500	5,000	4,400	4,000
SBG	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
European Gasoil Bullet Swap - Tier 2 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	770	700	616	560
7F	Hedge/Member		Decrease	USD	700	700	560	560

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil Bullet Swap - Tier 2 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	770	700	616	560
7FT	Hedge/Member		Decrease	USD	700	700	560	560
European Gasoil Bullet Swap - Tier 2 vs Tier 3 (GASOIL BULLET FUT)								
BG	Spec		Decrease	USD	7,700	7,000	6,160	5,600
BG	Hedge/Member		Decrease	USD	7,000	7,000	5,600	5,600
European Gasoil Bullet Swap - Tier 2 vs Tier 3 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Spec		Decrease	USD	7,700	7,000	6,160	5,600
SBG	Hedge/Member		Decrease	USD	7,000	7,000	5,600	5,600
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	935	850	715	650
7F	Hedge/Member		Decrease	USD	850	850	650	650
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	935	850	715	650
7FT	Hedge/Member		Decrease	USD	850	850	650	650
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (GASOIL BULLET FUT)								
BG	Spec		Decrease	USD	9,350	8,500	7,150	6,500
BG	Hedge/Member		Decrease	USD	8,500	8,500	6,500	6,500
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Spec		Decrease	USD	9,350	8,500	7,150	6,500
SBG	Hedge/Member		Decrease	USD	8,500	8,500	6,500	6,500
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	330	300	264	240
7F	Hedge/Member		Decrease	USD	300	300	240	240
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	330	300	264	240
7FT	Hedge/Member		Decrease	USD	300	300	240	240
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (GASOIL BULLET FUT)								
BG	Spec		Decrease	USD	3,300	3,000	2,640	2,400
BG	Hedge/Member		Decrease	USD	3,000	3,000	2,400	2,400
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Spec		Decrease	USD	3,300	3,000	2,640	2,400
SBG	Hedge/Member		Decrease	USD	3,000	3,000	2,400	2,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	495	450	385	350
7F	Hedge/Member		Decrease	USD	450	450	350	350
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	495	450	385	350
7FT	Hedge/Member		Decrease	USD	450	450	350	350
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (GASOIL BULLET FUT)								
BG	Spec		Decrease	USD	4,950	4,500	3,850	3,500
BG	Hedge/Member		Decrease	USD	4,500	4,500	3,500	3,500
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Spec		Decrease	USD	4,950	4,500	3,850	3,500
SBG	Hedge/Member		Decrease	USD	4,500	4,500	3,500	3,500
NY Harbor Residual Fuel 1.0% Swap - All Months (NY HARBOR RESIDUAL FUEL 1.0% S FUT)								
MM	Spec		Decrease	USD	1,100	1,000	825	750
MM	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Singapore Mogas 92 Unleaded (Platts) Swap - All Months (MOGAS92 UNLEADED (PLATTS) FUT)								
1N	Spec		Decrease	USD	3,080	2,800	2,530	2,300
1N	Hedge/Member		Decrease	USD	2,800	2,800	2,300	2,300

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						
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	68%	68%	72%	72%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs HEATING OIL (NYM-HO, BH, MP)						
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
Spread Credit Rate	New	+1:-1			73%	73%
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	73%	73%
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
Spread Credit Rate	New	+1:-1			73%	73%
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	New	+1:-1			73%	73%
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
Spread Credit Rate	New	+1:-1			73%	73%
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	68%	68%	72%	72%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	73%	73%
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
Spread Credit Rate	New	+1:-1			73%	73%
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
Spread Credit Rate	New	+1:-1			73%	73%
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	68%	68%	72%	72%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:-2	55%	55%	69%	69%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:-2	55%	55%	69%	69%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
Spread Credit Rate	Increase	+1:-1	76%	76%	82%	82%
Spread Credit Rate	Increase	+1:-1	70%	70%	79%	79%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	75%	75%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	75%	75%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	65%	65%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:-2	55%	55%	69%	69%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:-2	55%	55%	69%	69%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	65%	65%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN GASOIL (ICE) CALENDAR SWAP (NYM-GX - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Increase	+2:-15	55%	55%	69%	69%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+2:-15	55%	55%	69%	69%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+2:-15	55%	55%	69%	69%
EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+2:-15	55%	55%	69%	69%
EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+2:-15	55%	55%	69%	69%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	75%	75%
HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
HEATING OIL FINANCIAL FUTURES (NY-BH - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
Spread Credit Rate	Increase	+1:-1	76%	76%	79%	79%
Spread Credit Rate	Increase	+1:-1	70%	70%	82%	82%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
Spread Credit Rate	Increase	+1:-1	70%	70%	79%	79%
Spread Credit Rate	Increase	+1:-1	76%	76%	82%	82%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
Spread Credit Rate	Increase	+1:-1	70%	70%	79%	79%
Spread Credit Rate	Increase	+1:-1	76%	76%	82%	82%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	79%	79%
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	76%	76%	82%	82%
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	75%	75%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	65%	65%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP)						
Spread Credit Rate	New	+1:-1			75%	75%
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
Spread Credit Rate	Increase	+1:-1	76%	76%	82%	82%
Spread Credit Rate	Increase	+1:-1	70%	70%	79%	79%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Increase	+1:-1	70%	70%	75%	75%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	75%	75%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1	68%	68%	72%	72%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	68%	68%	72%	72%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+1:-1	68%	68%	72%	72%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME).						
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
Spread Credit Rate	Increase	+1:-1	70%	70%	75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
Spread Credit Rate	Increase	+1:-1	70%	70%	79%	79%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance

Inter-commodity Spread Rates

ENVIRONMENTAL - Inter-commodity Spread Rates

IN DELIVERY MONTH EUROPEAN UNION ALLOWANCE (EUA) FUTURES (NY-6T - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	New	+4:-1			30%	30%

RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs IN DELIVERY MONTH EUROPEAN UNION ALLOWANCE (EUA) FUTURES (NY-6T - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	New	+1:-4			30%	30%

RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME) vs IN DELIVERY MONTH EUROPEAN UNION ALLOWANCE (EUA) FUTURES (NY-6T - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	New	+1:-4			30%	30%

RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs IN DELIVERY MONTH EUROPEAN UNION ALLOWANCE (EUA) FUTURES (NY-6T - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	New	+1:-4			30%	30%

NGL/PETROCHEMICALS - Inter-commodity Spread Rates

CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	New	+15:-2			40%	40%

NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	New	+1:-1			30%	30%

NY HARBOR RESIDUAL FUEL 1.0% S (NY-MM) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%

PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+1:-1	30%	30%	50%	50%

SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+2:-15	40%	40%	50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
REFINED PRODUCTS - Inter-commodity Spread Rates						
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	68%	68%	72%	72%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs HEATING OIL (NYM-HO, BH, MP)						
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
Spread Credit Rate	New	+1:-1			73%	73%
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	73%	73%
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
Spread Credit Rate	New	+1:-1			73%	73%
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
Spread Credit Rate	New	+1:-1			73%	73%
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
Spread Credit Rate	New	+1:-1			73%	73%
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	68%	68%	72%	72%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	73%	73%
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
Spread Credit Rate	New	+1:-1			73%	73%
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	87%	87%
Spread Credit Rate	New	+1:-1			73%	73%
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	68%	68%	72%	72%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)						
Spread Credit Rate	New	+15:-2			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:-2	55%	55%	69%	69%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:-2	55%	55%	69%	69%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
Spread Credit Rate	Increase	+1:-1	76%	76%	82%	82%
Spread Credit Rate	Increase	+1:-1	70%	70%	79%	79%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	75%	75%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	75%	75%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	65%	65%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:-2	55%	55%	69%	69%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:-2	55%	55%	69%	69%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	65%	65%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance

Inter-commodity Spread Rates

EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%

EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%

EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+1:-1	30%	30%	60%	60%

EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+15:-2	35%	35%	55%	55%

EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+1:-1	35%	35%	55%	55%

EUROPEAN GASOIL (ICE) CALENDAR SWAP (NYM-GX - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+2:-15	55%	55%	69%	69%

EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+2:-15	55%	55%	69%	69%

EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+2:-15	55%	55%	69%	69%

EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+2:-15	55%	55%	69%	69%

EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+2:-15	55%	55%	69%	69%

EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%

Expand 0. NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME). 44946

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+15:-2	65%	65%	80%	80%

GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	Increase	+1:-1	55%	55%	75%	75%

GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Spread Credit Rate	New	+1:-1			70%	70%
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, BH, MP)						
Spread Credit Rate	Increase	+1:-1	65%	65%	70%	70%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, MP, BH)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
GULF COAST NO. 6 FUEL OIL 3.0% SULFUR (PLATTS) SWAP (NYM-MF - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% SULFUR (PLATTS) SWAP (NYM-MM - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	90%	90%
HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:-2	63%	63%	80%	80%
HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:-2	65%	65%	80%	80%
HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
HEATING OIL FINANCIAL FUTURES (NY-BH - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
Spread Credit Rate	Increase	+1:-1	65%	65%	70%	70%
HEATING OIL FINANCIAL FUTURES (NY-BH - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP) vs EUROPEAN GASOIL (ICE) CALENDAR SWAP (NYM-GX - CME)						
Spread Credit Rate	Increase	+15:-2	65%	65%	80%	80%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
Spread Credit Rate	Increase	+1:-1	76%	76%	79%	79%
Spread Credit Rate	Increase	+1:-1	70%	70%	82%	82%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
Spread Credit Rate	Increase	+1:-1	70%	70%	79%	79%
Spread Credit Rate	Increase	+1:-1	76%	76%	82%	82%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:-2	60%	60%	80%	80%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:-2	65%	65%	80%	80%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
Spread Credit Rate	Increase	+1:-1	70%	70%	79%	79%
Spread Credit Rate	Increase	+1:-1	76%	76%	82%	82%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
Spread Credit Rate	Increase	+1:-1	55%	55%	75%	75%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
Spread Credit Rate	Increase	+1:-1	55%	55%	75%	75%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
Spread Credit Rate	Increase	+1:-1	55%	55%	75%	75%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
Spread Credit Rate	Increase	+1:-1	55%	55%	75%	75%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	79%	79%
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
IN DELIVERY MONTH EUROPEAN UNION ALLOWANCE (EUA) FUTURES (NY-6T - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+4:-1			30%	30%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	76%	76%	82%	82%
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	75%	75%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	65%	65%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP)						
Spread Credit Rate	New	+1:-1			75%	75%
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
Spread Credit Rate	Increase	+1:-1	76%	76%	82%	82%
Spread Credit Rate	Increase	+1:-1	70%	70%	79%	79%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:-2	65%	65%	80%	80%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) vs HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
Spread Credit Rate	Increase	+1:-1	55%	55%	75%	75%
NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Increase	+1:-1	70%	70%	75%	75%
NY HARBOR RESIDUAL FUEL 1.0% S (NY-MM) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	50%	50%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs EIA FLAT TAX U.S. RETAIL GASOLINE SWAP FUTURES (NY-JE - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
Spread Credit Rate	Increase	+1:-1	71%	71%	75%	75%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs IN DELIVERY MONTH EUROPEAN UNION ALLOWANCE (EUA) FUTURES (NY-6T - CME)						
Spread Credit Rate	New	+1:-4			30%	30%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	75%	75%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	71%	71%	75%	75%
RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME) vs EIA FLAT TAX U.S. RETAIL GASOLINE SWAP FUTURES (NY-JE - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME) vs IN DELIVERY MONTH EUROPEAN UNION ALLOWANCE (EUA) FUTURES (NY-6T - CME)						
Spread Credit Rate	New	+1:-4			30%	30%
RBOB GASOLINE FUTURES (NY-RB - CME) vs EIA FLAT TAX U.S. RETAIL GASOLINE SWAP FUTURES (NY-JE - CME)						
Spread Credit Rate	New	+1:-1			50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
RBOB GASOLINE FUTURES (NY-RB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	71%	71%	75%	75%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1	68%	68%	72%	72%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	68%	68%	72%	72%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+1:-1	68%	68%	72%	72%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs EIA FLAT TAX U.S. RETAIL GASOLINE SWAP FUTURES (NY-JE - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs IN DELIVERY MONTH EUROPEAN UNION ALLOWANCE (EUA) FUTURES (NY-6T - CME)						
Spread Credit Rate	New	+1:-4			30%	30%
SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)						
Spread Credit Rate	Increase	+2:-15	40%	40%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME).						
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
Spread Credit Rate	Increase	+1:-1	70%	70%	75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	79%	79%	85%	85%
Spread Credit Rate	Increase	+1:-1	70%	70%	79%	79%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	65%	65%