



CH 16-420

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, October 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, October 14, 2016.

Current rates as of:

Thursday, October 13, 2016.

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.

The advisory includes changes to certain products' splitting methodology from None to Modified Split. The specific products can be found on page **48** 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								
SOYBEAN CRUSH COMBO (31)								
31	Spec	Old Crop	Decrease	USD	17,969	16,335	16,216	14,742
31	Hedge/Member	Old Crop	Decrease	USD	16,335	16,335	14,742	14,742
31	Spec	New Crop	Decrease	USD	17,969	16,335	16,216	14,742
31	Hedge/Member	New Crop	Decrease	USD	16,335	16,335	14,742	14,742
ELECTRICITY - Outright Rates								
AEP-DAYTON HUB OFF-PEAK MONTHLY (VP)								
VP	Spec	Mnths 3-11	Increase	USD	2,200	2,000	2,420	2,200
VP	Hedge/Member	Mnths 3-11	Increase	USD	2,000	2,000	2,200	2,200
VP	Spec	Mnths 12+	Increase	USD	2,145	1,950	2,530	2,300
VP	Hedge/Member	Mnths 12+	Increase	USD	1,950	1,950	2,300	2,300
AER-DAYTON HUB MONTHLY (VM)								
VM	Spec	Mnth 2	Increase	USD	3,300	3,000	4,400	4,000
VM	Hedge/Member	Mnth 2	Increase	USD	3,000	3,000	4,000	4,000
VM	Spec	Mnths 3-4	Increase	USD	2,200	2,000	2,750	2,500
VM	Hedge/Member	Mnths 3-4	Increase	USD	2,000	2,000	2,500	2,500
VM	Spec	Mnths 5-11	Increase	USD	1,925	1,750	2,200	2,000
VM	Hedge/Member	Mnths 5-11	Increase	USD	1,750	1,750	2,000	2,000
NORTHERN ILLINOIS HUB MONTHLY (UM)								
UM	Spec	Mnth 2	Increase	USD	3,300	3,000	3,850	3,500
UM	Hedge/Member	Mnth 2	Increase	USD	3,000	3,000	3,500	3,500
UM	Spec	Mnths 3-4	Increase	USD	2,200	2,000	2,750	2,500
UM	Hedge/Member	Mnths 3-4	Increase	USD	2,000	2,000	2,500	2,500
UM	Spec	Mnths 5-11	Increase	USD	2,200	2,000	2,750	2,500
UM	Hedge/Member	Mnths 5-11	Increase	USD	2,000	2,000	2,500	2,500
UM	Spec	Mnths 12+	Increase	USD	2,090	1,900	2,420	2,200
UM	Hedge/Member	Mnths 12+	Increase	USD	1,900	1,900	2,200	2,200
NORTHERN ILLINOIS OFF-PEAK MONTHLY (UO)								
UO	Spec	Mnth 2	Increase	USD	2,310	2,100	2,750	2,500
UO	Hedge/Member	Mnth 2	Increase	USD	2,100	2,100	2,500	2,500
NYISO ZONE A LBMP FUT (AN)								
AN	Spec	Days 1-6	Increase	USD	3,300	3,000	3,520	3,200
AN	Hedge/Member	Days 1-6	Increase	USD	3,000	3,000	3,200	3,200
PJM AD HUB 5MW REAL TIME O PK (V3)								
V3	Spec	Mnth 2	Increase	USD	17	15	22	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
V3	Hedge/Member	Mnth 2	Increase	USD	15	15	20	20
PJM AD HUB 5MW REAL TIME PK (Z9)								
Z9	Spec	Mnth 2	Increase	USD	330	300	440	400
Z9	Hedge/Member	Mnth 2	Increase	USD	300	300	400	400
PJM AECO DA OFF-PEAK (X1)								
X1	Spec	Mnth 2	Increase	USD	22	20	28	25
X1	Hedge/Member	Mnth 2	Increase	USD	20	20	25	25
PJM AECO DA PEAK (Y1)								
Y1	Spec	Mnth 2	Increase	USD	429	390	440	400
Y1	Hedge/Member	Mnth 2	Increase	USD	390	390	400	400
PJM APS ZONE DA OFF-PEAK (W4)								
W4	Spec	Mnth 2	Increase	USD	22	20	28	25
W4	Hedge/Member	Mnth 2	Increase	USD	20	20	25	25
PJM APS ZONE DA PEAK (S4)								
S4	Spec	Mnth 1	Increase	USD	495	450	605	550
S4	Hedge/Member	Mnth 1	Increase	USD	450	450	550	550
S4	Spec	Mnth 2	Increase	USD	385	350	550	500
S4	Hedge/Member	Mnth 2	Increase	USD	350	350	500	500
S4	Spec	Mnths 3-4	Increase	USD	275	250	369	335
S4	Hedge/Member	Mnths 3-4	Increase	USD	250	250	335	335
S4	Spec	Mnths 5-11	Increase	USD	248	225	303	275
S4	Hedge/Member	Mnths 5-11	Increase	USD	225	225	275	275
PJM ASTI ZONE PEAK DA MO (MOD)								
MOD	Spec	Mnth 1	Increase	USD	17	15	22	20
MOD	Hedge/Member	Mnth 1	Increase	USD	15	15	20	20
MOD	Spec	Mnths 2-3	Increase	USD	17	15	22	20
MOD	Hedge/Member	Mnths 2-3	Increase	USD	15	15	20	20
PJM ATSI ZONE MONTHLY DAILY (MPD)								
MPD	Spec	Mnths 2-3	Increase	USD	275	250	385	350
MPD	Hedge/Member	Mnths 2-3	Increase	USD	250	250	350	350
MPD	Spec	Mnths 4-12	Increase	USD	176	160	248	225
MPD	Hedge/Member	Mnths 4-12	Increase	USD	160	160	225	225

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM BGE DA OFF-PEAK (R3)								
R3	Spec	Mnth 1	Increase	USD	22	20	28	25
R3	Hedge/Member	Mnth 1	Increase	USD	20	20	25	25
R3	Spec	Mnth 2	Increase	USD	22	20	28	25
R3	Hedge/Member	Mnth 2	Increase	USD	20	20	25	25
R3	Spec	Mnths 3-4	Increase	USD	17	15	22	20
R3	Hedge/Member	Mnths 3-4	Increase	USD	15	15	20	20
PJM COMED 5MW D AH O PK (D9)								
D9	Spec	Mnth 1	Increase	USD	17	15	22	20
D9	Hedge/Member	Mnth 1	Increase	USD	15	15	20	20
D9	Spec	Mnth 2	Increase	USD	17	15	22	20
D9	Hedge/Member	Mnth 2	Increase	USD	15	15	20	20
PJM COMED 5MW D AH PK (D8)								
D8	Spec	Mnth 1	Increase	USD	330	300	440	400
D8	Hedge/Member	Mnth 1	Increase	USD	300	300	400	400
D8	Spec	Mnth 2	Increase	USD	330	300	440	400
D8	Hedge/Member	Mnth 2	Increase	USD	300	300	400	400
D8	Spec	Mnths 3-4	Increase	USD	220	200	275	250
D8	Hedge/Member	Mnths 3-4	Increase	USD	200	200	250	250
D8	Spec	Mnths 5-11	Increase	USD	193	175	248	225
D8	Hedge/Member	Mnths 5-11	Increase	USD	175	175	225	225
PJM DAYTON DA OFF-PEAK (R7)								
R7	Spec	Mnth 1	Increase	USD	17	15	22	20
R7	Hedge/Member	Mnth 1	Increase	USD	15	15	20	20
R7	Spec	Mnth 2	Increase	USD	17	15	22	20
R7	Hedge/Member	Mnth 2	Increase	USD	15	15	20	20
PJM DAYTON DA PEAK (D7)								
D7	Spec	Mnth 2	Increase	USD	297	270	385	350
D7	Hedge/Member	Mnth 2	Increase	USD	270	270	350	350
D7	Spec	Mnths 3-4	Increase	USD	198	180	275	250
D7	Hedge/Member	Mnths 3-4	Increase	USD	180	180	250	250
D7	Spec	Mnths 5-11	Increase	USD	193	175	220	200
D7	Hedge/Member	Mnths 5-11	Increase	USD	175	175	200	200
D7	Spec	Mnths 12+	Increase	USD	187	170	231	210
D7	Hedge/Member	Mnths 12+	Increase	USD	170	170	210	210

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM JCPL DA OFF-PEAK (F2)								
F2	Spec	Mnth 1	Increase	USD	28	25	33	30
F2	Hedge/Member	Mnth 1	Increase	USD	25	25	30	30
F2	Spec	Mnth 2	Increase	USD	22	20	28	25
F2	Hedge/Member	Mnth 2	Increase	USD	20	20	25	25
PJM JCPL DA PEAK (J2)								
J2	Spec	Mnth 1	Increase	USD	660	600	770	700
J2	Hedge/Member	Mnth 1	Increase	USD	600	600	700	700
J2	Spec	Mnth 2	Increase	USD	594	540	715	650
J2	Hedge/Member	Mnth 2	Increase	USD	540	540	650	650
J2	Spec	Mnths 3-11	Increase	USD	440	400	495	450
J2	Hedge/Member	Mnths 3-11	Increase	USD	400	400	450	450
J2	Spec	Mnths 12+	Increase	USD	358	325	429	390
J2	Hedge/Member	Mnths 12+	Increase	USD	325	325	390	390
PJM METED ZONE PK CAL LMP FUTURES (47)								
47	Spec	Mnth 2	Increase	USD	396	360	495	450
47	Hedge/Member	Mnth 2	Increase	USD	360	360	450	450
47	Spec	Mnths 3-6	Increase	USD	391	355	440	400
47	Hedge/Member	Mnths 3-6	Increase	USD	355	355	400	400
47	Spec	Mnths 12+	Increase	USD	330	300	385	350
47	Hedge/Member	Mnths 12+	Increase	USD	300	300	350	350
PJM MONTHLY (JM)								
JM	Spec	Mnth 2	Increase	USD	4,400	4,000	4,950	4,500
JM	Hedge/Member	Mnth 2	Increase	USD	4,000	4,000	4,500	4,500
JM	Spec	Mnth 3	Increase	USD	3,300	3,000	3,850	3,500
JM	Hedge/Member	Mnth 3	Increase	USD	3,000	3,000	3,500	3,500
JM	Spec	Mnths 4-5	Increase	USD	2,860	2,600	3,300	3,000
JM	Hedge/Member	Mnths 4-5	Increase	USD	2,600	2,600	3,000	3,000
JM	Spec	Mnths 6-11	Increase	USD	2,200	2,000	2,750	2,500
JM	Hedge/Member	Mnths 6-11	Increase	USD	2,000	2,000	2,500	2,500
JM	Spec	Mnths 12-23	Increase	USD	2,173	1,975	2,420	2,200
JM	Hedge/Member	Mnths 12-23	Increase	USD	1,975	1,975	2,200	2,200
PJM NI HUB 5MW REAL TIME O PK (B6)								
B6	Spec	Mnth 1	Increase	USD	22	20	28	25
B6	Hedge/Member	Mnth 1	Increase	USD	20	20	25	25
B6	Spec	Mnth 2	Increase	USD	17	15	22	20
B6	Hedge/Member	Mnth 2	Increase	USD	15	15	20	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

PJM NI HUB 5MW REAL TIME PK (B3)

B3	Spec	Mnth 1	Increase	USD	550	500	605	550
B3	Hedge/Member	Mnth 1	Increase	USD	500	500	550	550
B3	Spec	Mnth 2	Increase	USD	330	300	440	400
B3	Hedge/Member	Mnth 2	Increase	USD	300	300	400	400
B3	Spec	Mnths 3-4	Increase	USD	248	225	275	250
B3	Hedge/Member	Mnths 3-4	Increase	USD	225	225	250	250
B3	Spec	Mnths 5-11	Increase	USD	193	175	248	225
B3	Hedge/Member	Mnths 5-11	Increase	USD	175	175	225	225

PJM NILL DA OFF-PEAK (L3)

L3	Spec	Mnth 2	Increase	USD	17	15	22	20
L3	Hedge/Member	Mnth 2	Increase	USD	15	15	20	20

PJM NILL DA PEAK (N3)

N3	Spec	Mnth 1	Increase	USD	385	350	495	450
N3	Hedge/Member	Mnth 1	Increase	USD	350	350	450	450
N3	Spec	Mnth 2	Increase	USD	330	300	440	400
N3	Hedge/Member	Mnth 2	Increase	USD	300	300	400	400
N3	Spec	Mnths 3-4	Increase	USD	253	230	330	300
N3	Hedge/Member	Mnths 3-4	Increase	USD	230	230	300	300
N3	Spec	Mnths 12+	Increase	USD	231	210	275	250
N3	Hedge/Member	Mnths 12+	Increase	USD	210	210	250	250

PJM OFF-PEAK LMP FUT (JP)

JP	Spec	Mnths 3-4	Increase	USD	2,035	1,850	2,420	2,200
JP	Hedge/Member	Mnths 3-4	Increase	USD	1,850	1,850	2,200	2,200
JP	Spec	Mnths 5-11	Increase	USD	1,320	1,200	1,650	1,500
JP	Hedge/Member	Mnths 5-11	Increase	USD	1,200	1,200	1,500	1,500

PJM PENELEC ZN OFF-PK CAL LMP FUT (50)

50	Spec	Mnth 2	Increase	USD	17	15	22	20
50	Hedge/Member	Mnth 2	Increase	USD	15	15	20	20
50	Spec	Mnths 3-11	Increase	USD	11	10	17	15
50	Hedge/Member	Mnths 3-11	Increase	USD	10	10	15	15

PJM PENELEC ZONE PK CAL LMP FUT (49)

49	Spec	Mnth 2	Increase	USD	550	500	660	600
49	Hedge/Member	Mnth 2	Increase	USD	500	500	600	600
49	Spec	Mnths 3-11	Increase	USD	330	300	440	400
49	Hedge/Member	Mnths 3-11	Increase	USD	300	300	400	400
49	Spec	Mnths 12+	Increase	USD	275	250	330	300
49	Hedge/Member	Mnths 12+	Increase	USD	250	250	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM PPL DA OFF-PEAK (F5)								
F5	Spec	Mnth 1	Increase	USD	28	25	33	30
F5	Hedge/Member	Mnth 1	Increase	USD	25	25	30	30
F5	Spec	Mnth 2	Increase	USD	17	15	22	20
F5	Hedge/Member	Mnth 2	Increase	USD	15	15	20	20
F5	Spec	Mnths 3-4	Increase	USD	17	15	22	20
F5	Hedge/Member	Mnths 3-4	Increase	USD	15	15	20	20
PJM PPL DA PEAK (L5)								
L5	Spec	Mnth 1	Increase	USD	550	500	660	600
L5	Hedge/Member	Mnth 1	Increase	USD	500	500	600	600
L5	Spec	Mnth 2	Increase	USD	495	450	605	550
L5	Hedge/Member	Mnth 2	Increase	USD	450	450	550	550
L5	Spec	Mnths 3-11	Increase	USD	363	330	440	400
L5	Hedge/Member	Mnths 3-11	Increase	USD	330	330	400	400
L5	Spec	Mnths 12+	Increase	USD	275	250	385	350
L5	Hedge/Member	Mnths 12+	Increase	USD	250	250	350	350
PJM PSEG DA OFF-PEAK (W6)								
W6	Spec	Mnth 2	Increase	USD	22	20	28	25
W6	Hedge/Member	Mnth 2	Increase	USD	20	20	25	25
PJM PSEG DA PEAK (L6)								
L6	Spec	Mnth 2	Increase	USD	550	500	660	600
L6	Hedge/Member	Mnth 2	Increase	USD	500	500	600	600
L6	Spec	Mnths 3-11	Increase	USD	495	450	605	550
L6	Hedge/Member	Mnths 3-11	Increase	USD	450	450	550	550
L6	Spec	Mnths 12+	Increase	USD	495	450	605	550
L6	Hedge/Member	Mnths 12+	Increase	USD	450	450	550	550
PJM WES HUB PEAK CAL MON REAL TIME (L1)								
L1	Spec	Mth 1	Increase	USD	440	400	589	535
L1	Hedge/Member	Mth 1	Increase	USD	400	400	535	535
L1	Spec	Mnth 2	Increase	USD	330	300	396	360
L1	Hedge/Member	Mnth 2	Increase	USD	300	300	360	360
L1	Spec	Mnths 3-5	Increase	USD	319	290	385	350
L1	Hedge/Member	Mnths 3-5	Increase	USD	290	290	350	350
L1	Spec	Mnths 6-11	Increase	USD	193	175	220	200
L1	Hedge/Member	Mnths 6-11	Increase	USD	175	175	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM WES HUB PEAK LMP 50 MW (4S)								
4S	Spec	Mth 1	Increase	USD	4,400	4,000	5,885	5,350
4S	Hedge/Member	Mth 1	Increase	USD	4,000	4,000	5,350	5,350
4S	Spec	Mnth 2	Increase	USD	3,300	3,000	3,960	3,600
4S	Hedge/Member	Mnth 2	Increase	USD	3,000	3,000	3,600	3,600
4S	Spec	Mnths 3-5	Increase	USD	3,190	2,900	3,850	3,500
4S	Hedge/Member	Mnths 3-5	Increase	USD	2,900	2,900	3,500	3,500
4S	Spec	Mnths 6-11	Increase	USD	1,925	1,750	2,200	2,000
4S	Hedge/Member	Mnths 6-11	Increase	USD	1,750	1,750	2,000	2,000
PJM WESTH DA OFF-PEAK (E4)								
E4	Spec	Mnth 1	Increase	USD	17	15	22	20
E4	Hedge/Member	Mnth 1	Increase	USD	15	15	20	20
E4	Spec	Mnth 2	Increase	USD	17	15	22	20
E4	Hedge/Member	Mnth 2	Increase	USD	15	15	20	20
PJM WESTH RT OFF-PEAK (N9)								
N9	Spec	Mnth 1	Increase	USD	28	25	33	30
N9	Hedge/Member	Mnth 1	Increase	USD	25	25	30	30
N9	Spec	Mnth 2	Increase	USD	17	15	22	20
N9	Hedge/Member	Mnth 2	Increase	USD	15	15	20	20
PJM WESTHDA PEAK (J4)								
J4	Spec	Mnth 1	Increase	USD	550	500	605	550
J4	Hedge/Member	Mnth 1	Increase	USD	500	500	550	550
J4	Spec	Mnth 2	Increase	USD	330	300	440	400
J4	Hedge/Member	Mnth 2	Increase	USD	300	300	400	400
J4	Spec	Mnths 3-5	Increase	USD	319	290	385	350
J4	Hedge/Member	Mnths 3-5	Increase	USD	290	290	350	350
J4	Spec	Mnths 6-11	Increase	USD	193	175	220	200
J4	Hedge/Member	Mnths 6-11	Increase	USD	175	175	200	200
J4	Spec	Mnths 12+	Increase	USD	275	250	330	300
J4	Hedge/Member	Mnths 12+	Increase	USD	250	250	300	300
WEATHER - Outright Rates								
CINCINNATI HDD FUTURE (H3)								
H3	Spec		Increase	USD	9%	8%	10%	10%
H3	Hedge/Member		Increase	USD	8%	8%	10%	10%
MINNEAPOLIS MONTH HDD FUTURES (HQ)								
HQ	Spec		Increase	USD	9%	8%	10%	9%
HQ	Hedge/Member		Increase	USD	8%	8%	9%	9%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
AGRICULTURE - Intra Spreads								
Corn Butterfly - Contracts 1-3 (CORN FUTURES)								
C	Spec		Decrease	USD	220	200	138	125
C	Hedge/Member		Decrease	USD	200	200	125	125
Corn Butterfly - Contracts 1-3 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	220	200	138	125
ZCT	Hedge/Member		Decrease	USD	200	200	125	125
Corn Butterfly - Contracts 1-3 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	44	40	28	25
YC	Hedge/Member		Decrease	USD	40	40	25	25
Corn Butterfly - Contracts 2-4 (CORN FUTURES)								
C	Spec		Decrease	USD	220	200	138	125
C	Hedge/Member		Decrease	USD	200	200	125	125
Corn Butterfly - Contracts 2-4 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	220	200	138	125
ZCT	Hedge/Member		Decrease	USD	200	200	125	125
Corn Butterfly - Contracts 2-4 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	44	40	28	25
YC	Hedge/Member		Decrease	USD	40	40	25	25
Corn Butterfly - Contracts 3-5 (CORN FUTURES)								
C	Spec		Increase	USD	55	50	83	75
C	Hedge/Member		Increase	USD	50	50	75	75
Corn Butterfly - Contracts 3-5 (CORN TAS FUTURE)								
ZCT	Spec		Increase	USD	55	50	83	75
ZCT	Hedge/Member		Increase	USD	50	50	75	75
Corn Butterfly - Contracts 3-5 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	11	10	17	15
YC	Hedge/Member		Increase	USD	10	10	15	15
Corn Butterfly - Contracts 4-6 (CORN FUTURES)								
C	Spec		Decrease	USD	110	100	55	50
C	Hedge/Member		Decrease	USD	100	100	50	50
Corn Butterfly - Contracts 4-6 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	110	100	55	50
ZCT	Hedge/Member		Decrease	USD	100	100	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Butterfly - Contracts 4-6 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	22	20	11	10
YC	Hedge/Member		Decrease	USD	20	20	10	10
Corn Butterfly - Contracts 7-9 (CORN FUTURES)								
C	Spec		Increase	USD	110	100	138	125
C	Hedge/Member		Increase	USD	100	100	125	125
Corn Butterfly - Contracts 7-9 (CORN TAS FUTURE)								
ZCT	Spec		Increase	USD	110	100	138	125
ZCT	Hedge/Member		Increase	USD	100	100	125	125
Corn Butterfly - Contracts 7-9 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	22	20	28	25
YC	Hedge/Member		Increase	USD	20	20	25	25
Corn Butterfly - Contracts 9-11 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	220	200
C	Hedge/Member		Decrease	USD	300	300	200	200
Corn Butterfly - Contracts 9-11 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	330	300	220	200
ZCT	Hedge/Member		Decrease	USD	300	300	200	200
Corn Butterfly - Contracts 9-11 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	44	40
YC	Hedge/Member		Decrease	USD	60	60	40	40
Month 1 vs Month 2 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	220	200
C	Hedge/Member		Decrease	USD	250	250	200	200
Month 1 vs Month 2 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	275	250	220	200
ZCT	Hedge/Member		Decrease	USD	250	250	200	200
Month 1 vs Month 2 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	44	40
YC	Hedge/Member		Decrease	USD	50	50	40	40
Month 1 vs Month 2 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	110	100	72	65
YK	Hedge/Member		Decrease	USD	100	100	65	65

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 2 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	550	500	358	325
S	Hedge/Member		Decrease	USD	500	500	325	325
Month 1 vs Month 2 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	83	75	55	50
07	Hedge/Member		Decrease	USD	75	75	50	50
Month 1 vs Month 2 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	83	75	55	50
ZLT	Hedge/Member		Decrease	USD	75	75	50	50
Month 1 vs Month 2 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	550	500	358	325
SBT	Hedge/Member		Decrease	USD	500	500	325	325
Month 1 vs Month 3 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	220	200
C	Hedge/Member		Decrease	USD	250	250	200	200
Month 1 vs Month 3 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	275	250	220	200
ZCT	Hedge/Member		Decrease	USD	250	250	200	200
Month 1 vs Month 3 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	44	40
YC	Hedge/Member		Decrease	USD	50	50	40	40
Month 1 vs Month 3 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	149	135	105	95
YK	Hedge/Member		Decrease	USD	135	135	95	95
Month 1 vs Month 3 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	743	675	523	475
S	Hedge/Member		Decrease	USD	675	675	475	475
Month 1 vs Month 3 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	138	125	83	75
07	Hedge/Member		Decrease	USD	125	125	75	75
Month 1 vs Month 3 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	138	125	83	75
ZLT	Hedge/Member		Decrease	USD	125	125	75	75

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 3 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	743	675	523	475
SBT	Hedge/Member		Decrease	USD	675	675	475	475
Month 1 vs Month 4 (CORN FUTURES)								
C	Spec		Decrease	USD	303	275	248	225
C	Hedge/Member		Decrease	USD	275	275	225	225
Month 1 vs Month 4 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	303	275	248	225
ZCT	Hedge/Member		Decrease	USD	275	275	225	225
Month 1 vs Month 4 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	61	55	50	45
YC	Hedge/Member		Decrease	USD	55	55	45	45
Month 1 vs Month 4 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	176	160	121	110
YK	Hedge/Member		Decrease	USD	160	160	110	110
Month 1 vs Month 4 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	880	800	605	550
S	Hedge/Member		Decrease	USD	800	800	550	550
Month 1 vs Month 4 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	138	125	83	75
07	Hedge/Member		Decrease	USD	125	125	75	75
Month 1 vs Month 4 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	138	125	83	75
ZLT	Hedge/Member		Decrease	USD	125	125	75	75
Month 1 vs Month 4 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	880	800	605	550
SBT	Hedge/Member		Decrease	USD	800	800	550	550
Month 1 vs Month 5 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	275	250
C	Hedge/Member		Decrease	USD	300	300	250	250
Month 1 vs Month 5 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	330	300	275	250
ZCT	Hedge/Member		Decrease	USD	300	300	250	250

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 CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	55	50
YC	Hedge/Member		Decrease	USD	60	60	50	50
Month 1 vs Month 5 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	154	140	88	80
YK	Hedge/Member		Decrease	USD	140	140	80	80
Month 1 vs Month 5 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	770	700	440	400
S	Hedge/Member		Decrease	USD	700	700	400	400
Month 1 vs Month 5 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	138	125	83	75
07	Hedge/Member		Decrease	USD	125	125	75	75
Month 1 vs Month 5 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	138	125	83	75
ZLT	Hedge/Member		Decrease	USD	125	125	75	75
Month 1 vs Month 5 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	770	700	440	400
SBT	Hedge/Member		Decrease	USD	700	700	400	400
Month 1 vs Month 6 (CORN FUTURES)								
C	Spec		Decrease	USD	165	150	83	75
C	Hedge/Member		Decrease	USD	150	150	75	75
Month 1 vs Month 6 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	165	150	83	75
ZCT	Hedge/Member		Decrease	USD	150	150	75	75
Month 1 vs Month 6 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	33	30	17	15
YC	Hedge/Member		Decrease	USD	30	30	15	15
Month 1 vs Month 6 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	110	100	66	60
YK	Hedge/Member		Decrease	USD	100	100	60	60
Month 1 vs Month 6 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	550	500	330	300
S	Hedge/Member		Decrease	USD	500	500	300	300

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 6 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	110	100	83	75
07	Hedge/Member		Decrease	USD	100	100	75	75
Month 1 vs Month 6 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	110	100	83	75
ZLT	Hedge/Member		Decrease	USD	100	100	75	75
Month 1 vs Month 6 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	550	500	330	300
SBT	Hedge/Member		Decrease	USD	500	500	300	300
Month 1 vs Month 7 (CORN FUTURES)								
C	Spec		Decrease	USD	358	325	220	200
C	Hedge/Member		Decrease	USD	325	325	200	200
Month 1 vs Month 7 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	358	325	220	200
ZCT	Hedge/Member		Decrease	USD	325	325	200	200
Month 1 vs Month 7 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	72	65	44	40
YC	Hedge/Member		Decrease	USD	65	65	40	40
Month 1 vs Month 7 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	110	100	83	75
07	Hedge/Member		Decrease	USD	100	100	75	75
Month 1 vs Month 7 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	110	100	83	75
ZLT	Hedge/Member		Decrease	USD	100	100	75	75
Month 1 vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	330	300	110	100
YK	Hedge/Member		Decrease	USD	300	300	100	100
Month 1 vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,650	1,500	550	500
S	Hedge/Member		Decrease	USD	1,500	1,500	500	500
Month 1 vs Month 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	1,650	1,500	550	500
SBT	Hedge/Member		Decrease	USD	1,500	1,500	500	500

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 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	413	375	275	250
C	Hedge/Member		Decrease	USD	375	375	250	250
Month 1 vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	413	375	275	250
ZCT	Hedge/Member		Decrease	USD	375	375	250	250
Month 1 vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	83	75	55	50
YC	Hedge/Member		Decrease	USD	75	75	50	50
Month 1 vs Months 8+ (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	330	300	275	250
07	Hedge/Member		Decrease	USD	300	300	250	250
Month 1 vs Months 8+ (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	330	300	275	250
ZLT	Hedge/Member		Decrease	USD	300	300	250	250
Month 2 vs Month 3 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	193	175
C	Hedge/Member		Decrease	USD	250	250	175	175
Month 2 vs Month 3 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	275	250	193	175
ZCT	Hedge/Member		Decrease	USD	250	250	175	175
Month 2 vs Month 3 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	39	35
YC	Hedge/Member		Decrease	USD	50	50	35	35
Month 2 vs Month 3 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	121	110	77	70
YK	Hedge/Member		Decrease	USD	110	110	70	70
Month 2 vs Month 3 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	605	550	385	350
S	Hedge/Member		Decrease	USD	550	550	350	350
Month 2 vs Month 3 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	83	75	55	50
07	Hedge/Member		Decrease	USD	75	75	50	50

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 3 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	83	75	55	50
ZLT	Hedge/Member		Decrease	USD	75	75	50	50
Month 2 vs Month 3 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	605	550	385	350
SBT	Hedge/Member		Decrease	USD	550	550	350	350
Month 2 vs Month 4 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	193	175
C	Hedge/Member		Decrease	USD	250	250	175	175
Month 2 vs Month 4 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	275	250	193	175
ZCT	Hedge/Member		Decrease	USD	250	250	175	175
Month 2 vs Month 4 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	39	35
YC	Hedge/Member		Decrease	USD	50	50	35	35
Month 2 vs Month 4 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	143	130	88	80
YK	Hedge/Member		Decrease	USD	130	130	80	80
Month 2 vs Month 4 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	715	650	440	400
S	Hedge/Member		Decrease	USD	650	650	400	400
Month 2 vs Month 4 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	138	125	83	75
07	Hedge/Member		Decrease	USD	125	125	75	75
Month 2 vs Month 4 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	138	125	83	75
ZLT	Hedge/Member		Decrease	USD	125	125	75	75
Month 2 vs Month 4 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	715	650	440	400
SBT	Hedge/Member		Decrease	USD	650	650	400	400
Month 2 vs Month 5 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	220	200
C	Hedge/Member		Decrease	USD	250	250	200	200

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 5 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	275	250	220	200
ZCT	Hedge/Member		Decrease	USD	250	250	200	200
Month 2 vs Month 5 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	44	40
YC	Hedge/Member		Decrease	USD	50	50	40	40
Month 2 vs Month 5 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	66	60	22	20
YK	Hedge/Member		Decrease	USD	60	60	20	20
Month 2 vs Month 5 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	330	300	110	100
S	Hedge/Member		Decrease	USD	300	300	100	100
Month 2 vs Month 5 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	138	125	83	75
07	Hedge/Member		Decrease	USD	125	125	75	75
Month 2 vs Month 5 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	138	125	83	75
ZLT	Hedge/Member		Decrease	USD	125	125	75	75
Month 2 vs Month 5 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	330	300	110	100
SBT	Hedge/Member		Decrease	USD	300	300	100	100
Month 2 vs Month 6 (CORN FUTURES)								
C	Spec		Decrease	USD	138	125	28	25
C	Hedge/Member		Decrease	USD	125	125	25	25
Month 2 vs Month 6 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	138	125	28	25
ZCT	Hedge/Member		Decrease	USD	125	125	25	25
Month 2 vs Month 6 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	28	25	6	5
YC	Hedge/Member		Decrease	USD	25	25	5	5
Month 2 vs Month 6 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	88	80	55	50
YK	Hedge/Member		Decrease	USD	80	80	50	50

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 FUTURES)								
S	Spec		Decrease	USD	440	400	275	250
S	Hedge/Member		Decrease	USD	400	400	250	250
Month 2 vs Month 6 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	138	125	110	100
07	Hedge/Member		Decrease	USD	125	125	100	100
Month 2 vs Month 6 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	138	125	110	100
ZLT	Hedge/Member		Decrease	USD	125	125	100	100
Month 2 vs Month 6 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	440	400	275	250
SBT	Hedge/Member		Decrease	USD	400	400	250	250
Month 2 vs Month 7 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	165	150
C	Hedge/Member		Decrease	USD	300	300	150	150
Month 2 vs Month 7 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	330	300	165	150
ZCT	Hedge/Member		Decrease	USD	300	300	150	150
Month 2 vs Month 7 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	33	30
YC	Hedge/Member		Decrease	USD	60	60	30	30
Month 2 vs Month 7 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	138	125	110	100
07	Hedge/Member		Decrease	USD	125	125	100	100
Month 2 vs Month 7 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	138	125	110	100
ZLT	Hedge/Member		Decrease	USD	125	125	100	100
Month 2 vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	220	200	110	100
YK	Hedge/Member		Decrease	USD	200	200	100	100
Month 2 vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,100	1,000	550	500
S	Hedge/Member		Decrease	USD	1,000	1,000	500	500

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 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	1,100	1,000	550	500
SBT	Hedge/Member		Decrease	USD	1,000	1,000	500	500
Month 2 vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	165	150
C	Hedge/Member		Decrease	USD	300	300	150	150
Month 2 vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	330	300	165	150
ZCT	Hedge/Member		Decrease	USD	300	300	150	150
Month 2 vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	33	30
YC	Hedge/Member		Decrease	USD	60	60	30	30
Month 2 vs Months 8+ (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	358	325	248	225
07	Hedge/Member		Decrease	USD	325	325	225	225
Month 2 vs Months 8+ (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	358	325	248	225
ZLT	Hedge/Member		Decrease	USD	325	325	225	225
Month 3 vs Month 4 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	220	200
C	Hedge/Member		Decrease	USD	250	250	200	200
Month 3 vs Month 4 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	275	250	220	200
ZCT	Hedge/Member		Decrease	USD	250	250	200	200
Month 3 vs Month 4 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	44	40
YC	Hedge/Member		Decrease	USD	50	50	40	40
Month 3 vs Month 4 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	88	80	66	60
YK	Hedge/Member		Decrease	USD	80	80	60	60
Month 3 vs Month 4 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	440	400	330	300
S	Hedge/Member		Decrease	USD	400	400	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 3 vs Month 4 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	440	400	330	300
SBT	Hedge/Member		Decrease	USD	400	400	300	300
Month 3 vs Month 5 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	220	200
C	Hedge/Member		Decrease	USD	250	250	200	200
Month 3 vs Month 5 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	275	250	220	200
ZCT	Hedge/Member		Decrease	USD	250	250	200	200
Month 3 vs Month 5 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	44	40
YC	Hedge/Member		Decrease	USD	50	50	40	40
Month 3 vs Month 5 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	55	50	22	20
YK	Hedge/Member		Decrease	USD	50	50	20	20
Month 3 vs Month 5 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	275	250	110	100
S	Hedge/Member		Decrease	USD	250	250	100	100
Month 3 vs Month 5 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	138	125	83	75
07	Hedge/Member		Decrease	USD	125	125	75	75
Month 3 vs Month 5 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	138	125	83	75
ZLT	Hedge/Member		Decrease	USD	125	125	75	75
Month 3 vs Month 5 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	275	250	110	100
SBT	Hedge/Member		Decrease	USD	250	250	100	100
Month 3 vs Month 6 (CORN FUTURES)								
C	Spec		Decrease	USD	55	50	28	25
C	Hedge/Member		Decrease	USD	50	50	25	25
Month 3 vs Month 6 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	55	50	28	25
ZCT	Hedge/Member		Decrease	USD	50	50	25	25

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 3 vs Month 6 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	11	10	6	5
YC	Hedge/Member		Decrease	USD	10	10	5	5
Month 3 vs Month 6 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	66	60	39	35
YK	Hedge/Member		Decrease	USD	60	60	35	35
Month 3 vs Month 6 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	330	300	193	175
S	Hedge/Member		Decrease	USD	300	300	175	175
Month 3 vs Month 6 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	110	100	83	75
07	Hedge/Member		Decrease	USD	100	100	75	75
Month 3 vs Month 6 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	110	100	83	75
ZLT	Hedge/Member		Decrease	USD	100	100	75	75
Month 3 vs Month 6 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	330	300	193	175
SBT	Hedge/Member		Decrease	USD	300	300	175	175
Month 3 vs Month 7 (CORN FUTURES)								
C	Spec		Decrease	USD	358	325	220	200
C	Hedge/Member		Decrease	USD	325	325	200	200
Month 3 vs Month 7 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	358	325	220	200
ZCT	Hedge/Member		Decrease	USD	325	325	200	200
Month 3 vs Month 7 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	72	65	44	40
YC	Hedge/Member		Decrease	USD	65	65	40	40
Month 3 vs Month 7 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	138	125	110	100
07	Hedge/Member		Decrease	USD	125	125	100	100
Month 3 vs Month 7 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	138	125	110	100
ZLT	Hedge/Member		Decrease	USD	125	125	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 3 vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	242	220	66	60
YK	Hedge/Member		Decrease	USD	220	220	60	60
Month 3 vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,210	1,100	330	300
S	Hedge/Member		Decrease	USD	1,100	1,100	300	300
Month 3 vs Month 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	1,210	1,100	330	300
SBT	Hedge/Member		Decrease	USD	1,100	1,100	300	300
Month 3 vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	138	125
C	Hedge/Member		Decrease	USD	250	250	125	125
Month 3 vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	275	250	138	125
ZCT	Hedge/Member		Decrease	USD	250	250	125	125
Month 3 vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	28	25
YC	Hedge/Member		Decrease	USD	50	50	25	25
Month 3 vs Months 8+ (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	358	325	248	225
07	Hedge/Member		Decrease	USD	325	325	225	225
Month 3 vs Months 8+ (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	358	325	248	225
ZLT	Hedge/Member		Decrease	USD	325	325	225	225
Month 4 vs Month 5 (CORN FUTURES)								
C	Spec		Decrease	USD	165	150	138	125
C	Hedge/Member		Decrease	USD	150	150	125	125
Month 4 vs Month 5 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	165	150	138	125
ZCT	Hedge/Member		Decrease	USD	150	150	125	125
Month 4 vs Month 5 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	33	30	28	25
YC	Hedge/Member		Decrease	USD	30	30	25	25

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 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	33	30	66	60
YK	Hedge/Member		Increase	USD	30	30	60	60
Month 4 vs Month 5 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	165	150	330	300
S	Hedge/Member		Increase	USD	150	150	300	300
Month 4 vs Month 5 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	138	125	83	75
07	Hedge/Member		Decrease	USD	125	125	75	75
Month 4 vs Month 5 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	138	125	83	75
ZLT	Hedge/Member		Decrease	USD	125	125	75	75
Month 4 vs Month 5 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	165	150	330	300
SBT	Hedge/Member		Increase	USD	150	150	300	300
Month 4 vs Month 6 (CORN FUTURES)								
C	Spec		Decrease	USD	110	100	28	25
C	Hedge/Member		Decrease	USD	100	100	25	25
Month 4 vs Month 6 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	110	100	28	25
ZCT	Hedge/Member		Decrease	USD	100	100	25	25
Month 4 vs Month 6 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	22	20	6	5
YC	Hedge/Member		Decrease	USD	20	20	5	5
Month 4 vs Month 6 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	61	55	28	25
YK	Hedge/Member		Decrease	USD	55	55	25	25
Month 4 vs Month 6 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	303	275	138	125
S	Hedge/Member		Decrease	USD	275	275	125	125
Month 4 vs Month 6 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	138	125	83	75
07	Hedge/Member		Decrease	USD	125	125	75	75

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 6 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	138	125	83	75
ZLT	Hedge/Member		Decrease	USD	125	125	75	75
Month 4 vs Month 6 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	303	275	138	125
SBT	Hedge/Member		Decrease	USD	275	275	125	125
Month 4 vs Month 7 (CORN FUTURES)								
C	Spec		Decrease	USD	358	325	220	200
C	Hedge/Member		Decrease	USD	325	325	200	200
Month 4 vs Month 7 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	358	325	220	200
ZCT	Hedge/Member		Decrease	USD	325	325	200	200
Month 4 vs Month 7 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	72	65	44	40
YC	Hedge/Member		Decrease	USD	65	65	40	40
Month 4 vs Month 7 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	138	125	83	75
07	Hedge/Member		Decrease	USD	125	125	75	75
Month 4 vs Month 7 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	138	125	83	75
ZLT	Hedge/Member		Decrease	USD	125	125	75	75
Month 4 vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	242	220	66	60
YK	Hedge/Member		Decrease	USD	220	220	60	60
Month 4 vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,210	1,100	330	300
S	Hedge/Member		Decrease	USD	1,100	1,100	300	300
Month 4 vs Month 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	1,210	1,100	330	300
SBT	Hedge/Member		Decrease	USD	1,100	1,100	300	300
Month 4 vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	165	150
C	Hedge/Member		Decrease	USD	300	300	150	150

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 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	330	300	165	150
ZCT	Hedge/Member		Decrease	USD	300	300	150	150
Month 4 vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	33	30
YC	Hedge/Member		Decrease	USD	60	60	30	30
Month 4 vs Months 8+ (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	330	300	220	200
07	Hedge/Member		Decrease	USD	300	300	200	200
Month 4 vs Months 8+ (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	330	300	220	200
ZLT	Hedge/Member		Decrease	USD	300	300	200	200
Month 5 vs Month 6 (CORN FUTURES)								
C	Spec		Decrease	USD	55	50	28	25
C	Hedge/Member		Decrease	USD	50	50	25	25
Month 5 vs Month 6 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	55	50	28	25
ZCT	Hedge/Member		Decrease	USD	50	50	25	25
Month 5 vs Month 6 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	11	10	6	5
YC	Hedge/Member		Decrease	USD	10	10	5	5
Month 5 vs Month 6 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	99	90	77	70
YK	Hedge/Member		Decrease	USD	90	90	70	70
Month 5 vs Month 6 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	495	450	385	350
S	Hedge/Member		Decrease	USD	450	450	350	350
Month 5 vs Month 6 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	110	100	83	75
07	Hedge/Member		Decrease	USD	100	100	75	75
Month 5 vs Month 6 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	110	100	83	75
ZLT	Hedge/Member		Decrease	USD	100	100	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 5 vs Month 6 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	495	450	385	350
SBT	Hedge/Member		Decrease	USD	450	450	350	350
Month 5 vs Month 7 (CORN FUTURES)								
C	Spec		Decrease	USD	248	225	138	125
C	Hedge/Member		Decrease	USD	225	225	125	125
Month 5 vs Month 7 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	248	225	138	125
ZCT	Hedge/Member		Decrease	USD	225	225	125	125
Month 5 vs Month 7 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	50	45	28	25
YC	Hedge/Member		Decrease	USD	45	45	25	25
Month 5 vs Month 7 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	110	100	83	75
07	Hedge/Member		Decrease	USD	100	100	75	75
Month 5 vs Month 7 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	110	100	83	75
ZLT	Hedge/Member		Decrease	USD	100	100	75	75
Month 5 vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	286	260	132	120
YK	Hedge/Member		Decrease	USD	260	260	120	120
Month 5 vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,430	1,300	660	600
S	Hedge/Member		Decrease	USD	1,300	1,300	600	600
Month 5 vs Month 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	1,430	1,300	660	600
SBT	Hedge/Member		Decrease	USD	1,300	1,300	600	600
Month 5 vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	385	350	220	200
C	Hedge/Member		Decrease	USD	350	350	200	200
Month 5 vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	385	350	220	200
ZCT	Hedge/Member		Decrease	USD	350	350	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 5 vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	77	70	44	40
YC	Hedge/Member		Decrease	USD	70	70	40	40
Month 5 vs Months 8+ (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	330	300	220	200
07	Hedge/Member		Decrease	USD	300	300	200	200
Month 5 vs Months 8+ (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	330	300	220	200
ZLT	Hedge/Member		Decrease	USD	300	300	200	200
Month 6 vs Month 7 (CORN FUTURES)								
C	Spec		Decrease	USD	385	350	275	250
C	Hedge/Member		Decrease	USD	350	350	250	250
Month 6 vs Month 7 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	385	350	275	250
ZCT	Hedge/Member		Decrease	USD	350	350	250	250
Month 6 vs Month 7 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	77	70	55	50
YC	Hedge/Member		Decrease	USD	70	70	50	50
Month 6 vs Month 7 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	110	100	83	75
07	Hedge/Member		Decrease	USD	100	100	75	75
Month 6 vs Month 7 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	110	100	83	75
ZLT	Hedge/Member		Decrease	USD	100	100	75	75
Month 6 vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	187	170	77	70
YK	Hedge/Member		Decrease	USD	170	170	70	70
Month 6 vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	935	850	385	350
S	Hedge/Member		Decrease	USD	850	850	350	350
Month 6 vs Month 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	935	850	385	350
SBT	Hedge/Member		Decrease	USD	850	850	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 6 vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	550	500	385	350
C	Hedge/Member		Decrease	USD	500	500	350	350
Month 6 vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	550	500	385	350
ZCT	Hedge/Member		Decrease	USD	500	500	350	350
Month 6 vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	110	100	77	70
YC	Hedge/Member		Decrease	USD	100	100	70	70
Month 6 vs Months 8+ (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	330	300	220	200
07	Hedge/Member		Decrease	USD	300	300	200	200
Month 6 vs Months 8+ (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	330	300	220	200
ZLT	Hedge/Member		Decrease	USD	300	300	200	200
Month 7 vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	385	350	275	250
C	Hedge/Member		Decrease	USD	350	350	250	250
Month 7 vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	385	350	275	250
ZCT	Hedge/Member		Decrease	USD	350	350	250	250
Month 7 vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	77	70	55	50
YC	Hedge/Member		Decrease	USD	70	70	50	50
Month 7 vs Months 8+ (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	330	300	220	200
07	Hedge/Member		Decrease	USD	300	300	200	200
Month 7 vs Months 8+ (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	330	300	220	200
ZLT	Hedge/Member		Decrease	USD	300	300	200	200
Month 7+ vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	242	220	165	150
YK	Hedge/Member		Decrease	USD	220	220	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 7+ vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,210	1,100	825	750
S	Hedge/Member		Decrease	USD	1,100	1,100	750	750
Month 7+ vs Month 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	1,210	1,100	825	750
SBT	Hedge/Member		Decrease	USD	1,100	1,100	750	750
Month 8+ vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	495	450	330	300
C	Hedge/Member		Decrease	USD	450	450	300	300
Month 8+ vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	495	450	330	300
ZCT	Hedge/Member		Decrease	USD	450	450	300	300
Month 8+ vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	99	90	66	60
YC	Hedge/Member		Decrease	USD	90	90	60	60
Months 8+ vs Months 8+ (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	330	300	220	200
07	Hedge/Member		Decrease	USD	300	300	200	200
Months 8+ vs Months 8+ (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	330	300	220	200
ZLT	Hedge/Member		Decrease	USD	300	300	200	200
Soybean Butterfly - Contracts 1-3 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	99	90	77	70
YK	Hedge/Member		Decrease	USD	90	90	70	70
Soybean Butterfly - Contracts 1-3 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	495	450	385	350
S	Hedge/Member		Decrease	USD	450	450	350	350
Soybean Butterfly - Contracts 1-3 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	495	450	385	350
SBT	Hedge/Member		Decrease	USD	450	450	350	350
Soybean Butterfly - Contracts 2-4 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	17	15	22	20
YK	Hedge/Member		Increase	USD	15	15	20	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Soybean Butterfly - Contracts 2-4 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	83	75	110	100
S	Hedge/Member		Increase	USD	75	75	100	100
Soybean Butterfly - Contracts 2-4 (SOYBEAN TAS FUTURE)								
SBT	Spec		Increase	USD	83	75	110	100
SBT	Hedge/Member		Increase	USD	75	75	100	100
Soybean Butterfly - Contracts 3-5 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	33	30	22	20
YK	Hedge/Member		Decrease	USD	30	30	20	20
Soybean Butterfly - Contracts 3-5 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	165	150	110	100
S	Hedge/Member		Decrease	USD	150	150	100	100
Soybean Butterfly - Contracts 3-5 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	165	150	110	100
SBT	Hedge/Member		Decrease	USD	150	150	100	100
Soybean Butterfly - Contracts 5-7 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	44	40	11	10
YK	Hedge/Member		Decrease	USD	40	40	10	10
Soybean Butterfly - Contracts 5-7 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	220	200	55	50
S	Hedge/Member		Decrease	USD	200	200	50	50
Soybean Butterfly - Contracts 5-7 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	220	200	55	50
SBT	Hedge/Member		Decrease	USD	200	200	50	50
Soybean Butterfly - Contracts 6-8 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	132	120	88	80
YK	Hedge/Member		Decrease	USD	120	120	80	80
Soybean Butterfly - Contracts 6-8 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	660	600	440	400
S	Hedge/Member		Decrease	USD	600	600	400	400
Soybean Butterfly - Contracts 6-8 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	660	600	440	400
SBT	Hedge/Member		Decrease	USD	600	600	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Soybean Oil Butterfly Contracts 10-12 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	83	75	55	50
07	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 10-12 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	83	75	55	50
ZLT	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 1-3 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	83	75	55	50
07	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 1-3 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	83	75	55	50
ZLT	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 2-4 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	83	75	55	50
07	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 2-4 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	83	75	55	50
ZLT	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 3-5 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	83	75	55	50
07	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 3-5 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	83	75	55	50
ZLT	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 4-6 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	83	75	55	50
07	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 4-6 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	83	75	55	50
ZLT	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 5-7 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	83	75	55	50
07	Hedge/Member		Decrease	USD	75	75	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Soybean Oil Butterfly Contracts 5-7 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	83	75	55	50
ZLT	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 6-8 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	83	75	55	50
07	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 6-8 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	83	75	55	50
ZLT	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 7-9 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	83	75	55	50
07	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 7-9 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	83	75	55	50
ZLT	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 8-10 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	83	75	55	50
07	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 8-10 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	83	75	55	50
ZLT	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 9-11 (SOYBEAN OIL FUTURES)								
07	Spec		Decrease	USD	83	75	55	50
07	Hedge/Member		Decrease	USD	75	75	50	50
Soybean Oil Butterfly Contracts 9-11 (SOYBEAN OIL TAS FUTURES)								
ZLT	Spec		Decrease	USD	83	75	55	50
ZLT	Hedge/Member		Decrease	USD	75	75	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL - Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-2 vs MFF-4 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,452	1,320	1,568	1,425
MFF	Hedge/Member		Increase	USD	1,320	1,320	1,425	1,425
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-2 vs MFF-5 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,452	1,320	1,568	1,425
MFF	Hedge/Member		Increase	USD	1,320	1,320	1,425	1,425
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-2 vs MFF-6 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,452	1,320	1,568	1,425
MFF	Hedge/Member		Increase	USD	1,320	1,320	1,425	1,425
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-2 vs MFF-7 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,452	1,320	1,568	1,425
MFF	Hedge/Member		Increase	USD	1,320	1,320	1,425	1,425
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-3 vs MFF-4 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,309	1,190	1,430	1,300
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,300	1,300
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-3 vs MFF-5 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,309	1,190	1,430	1,300
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,300	1,300
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-3 vs MFF-6 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,309	1,190	1,430	1,300
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,300	1,300
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-13 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,595	1,450
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,450	1,450
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-14 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,595	1,450
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,450	1,450
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-15 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,309	1,190	1,595	1,450
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,450	1,450
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-16 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-17 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-18 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-19 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-20 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-21 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-22 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-23 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-24 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-25 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-26 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-27 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,550	1,550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-33 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,705	1,550
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,550	1,550
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-13 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,309	1,190	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-14 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,309	1,190	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-15 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,309	1,190	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-16 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,540	1,400	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,400	1,400	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-17 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,540	1,400	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,400	1,400	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-18 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,540	1,400	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,400	1,400	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-19 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,540	1,400	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,400	1,400	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-20 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,540	1,400	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,400	1,400	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-21 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,540	1,400	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,400	1,400	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-22 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-23 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-24 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-25 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-26 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-27 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-7 vs MFF-13 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,309	1,190	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-7 vs MFF-14 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,309	1,190	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-7 vs MFF-15 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,309	1,190	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-7 vs MFF-16 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,309	1,190	1,386	1,260
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,260	1,260
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-7 vs MFF-17 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,309	1,190	1,386	1,260
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,260	1,260
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-7 vs MFF-18 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,309	1,190	1,386	1,260
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,260	1,260
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-7 vs MFF-19 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,309	1,190	1,386	1,260
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,260	1,260

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-7 vs MFF-20 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)

MFF	Spec		Increase	USD	1,309	1,190	1,386	1,260
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,260	1,260

COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-7 vs MFF-21 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)

MFF	Spec		Increase	USD	1,309	1,190	1,386	1,260
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,260	1,260

COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-8 vs MFF-13 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)

MFF	Spec		Increase	USD	1,309	1,190	1,595	1,450
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,450	1,450

COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-8 vs MFF-14 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)

MFF	Spec		Increase	USD	1,309	1,190	1,595	1,450
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,450	1,450

COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-8 vs MFF-15 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)

MFF	Spec		Increase	USD	1,309	1,190	1,595	1,450
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,450	1,450

COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-9 vs MFF-13 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)

MFF	Spec		Increase	USD	1,309	1,190	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,500	1,500

COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-9 vs MFF-14 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)

MFF	Spec		Increase	USD	1,309	1,190	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,500	1,500

COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-9 vs MFF-15 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)

MFF	Spec		Increase	USD	1,309	1,190	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,190	1,190	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CRUDE OIL - Intra Spreads								
All Months (LOOP CRUDE OIL STORAGE FUTURES)								
LPS	Spec		Decrease	USD	578	525	413	375
LPS	Hedge/Member		Decrease	USD	525	525	375	375
Dated Brent Crude Oil Calendar Swap - All Months (EUROPE DATED BRENT FUT)								
UB	Spec		Decrease	USD	1,650	1,500	1,100	1,000
UB	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
Dated Brent Crude Oil Calendar Swap - All Months (MINI DATED BRENT (PLATTS) FINANCIAL)								
MDB	Spec		Decrease	USD	165	150	110	100
MDB	Hedge/Member		Decrease	USD	150	150	100	100
ICE Brent (Euro-Denominated) Calendar Swap Futures - Tier 1 vs Tier 2 (ICE BRENT-EURO DENOMINATED CAL FUT)								
IBE	Spec		Decrease	EUR	2,200	2,000	1,870	1,700
IBE	Hedge/Member		Decrease	EUR	2,000	2,000	1,700	1,700
ICE Brent (Euro-Denominated) Calendar Swap Futures - Tier 1 vs Tier 3 (ICE BRENT-EURO DENOMINATED CAL FUT)								
IBE	Spec		Decrease	EUR	2,750	2,500	2,310	2,100
IBE	Hedge/Member		Decrease	EUR	2,500	2,500	2,100	2,100
ICE Brent (Euro-Denominated) Calendar Swap Futures - Tier 1 vs Tier 4 (ICE BRENT-EURO DENOMINATED CAL FUT)								
IBE	Spec		Decrease	EUR	2,475	2,250	2,420	2,200
IBE	Hedge/Member		Decrease	EUR	2,250	2,250	2,200	2,200
ICE Brent (Euro-Denominated) Calendar Swap Futures - Tier 2 vs Tier 2 (ICE BRENT-EURO DENOMINATED CAL FUT)								
IBE	Spec		Decrease	EUR	1,238	1,125	990	900
IBE	Hedge/Member		Decrease	EUR	1,125	1,125	900	900
ICE Brent (Euro-Denominated) Calendar Swap Futures - Tier 2 vs Tier 3 (ICE BRENT-EURO DENOMINATED CAL FUT)								
IBE	Spec		Decrease	EUR	1,375	1,250	1,100	1,000
IBE	Hedge/Member		Decrease	EUR	1,250	1,250	1,000	1,000
ICE Brent (Euro-Denominated) Calendar Swap Futures - Tier 2 vs Tier 4 (ICE BRENT-EURO DENOMINATED CAL FUT)								
IBE	Spec		Decrease	EUR	1,100	1,000	880	800
IBE	Hedge/Member		Decrease	EUR	1,000	1,000	800	800
ICE Brent (Euro-Denominated) Calendar Swap Futures - Tier 3 vs Tier 3 (ICE BRENT-EURO DENOMINATED CAL FUT)								
IBE	Spec		Decrease	EUR	1,650	1,500	1,375	1,250
IBE	Hedge/Member		Decrease	EUR	1,500	1,500	1,250	1,250
ICE Brent (Euro-Denominated) Calendar Swap Futures - Tier 3 vs Tier 4 (ICE BRENT-EURO DENOMINATED CAL FUT)								
IBE	Spec		Decrease	EUR	1,375	1,250	1,100	1,000
IBE	Hedge/Member		Decrease	EUR	1,250	1,250	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

ICE Brent (Euro-Denominated) Calendar Swap Futures - Tier 4 vs Tier 4 (ICE BRENT-EURO DENOMINATED CAL FUT)

IBE	Spec		Decrease	EUR	1,100	1,000	880	800
IBE	Hedge/Member		Decrease	EUR	1,000	1,000	800	800

LOOP Gulf Coast Sour Crude Oil Futures - All Months (LOOP GULF COAST SOUR CRUDE OIL)

MB	Spec		Decrease	USD	1,430	1,300	1,100	1,000
MB	Hedge/Member		Decrease	USD	1,300	1,300	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CRUDE OIL SPREADS - Intra Spreads								
ARGUS LLS VS. WTI (ARGUS) TRADE MONTH SWAP FUTURES - All Months (ARGUS LLS VS. WTI (ARG) TRD M)								
E5	Spec		Decrease	USD	770	700	495	450
E5	Hedge/Member		Decrease	USD	700	700	450	450
CANADIAN HEAVYCRUDE(NET ENRGY) FUT - All Months (CANADIAN HEAVYCRUDE(NET ENRGY) FUT)								
WCC	Spec		Decrease	USD	1,210	1,100	990	900
WCC	Hedge/Member		Decrease	USD	1,100	1,100	900	900
CANADIAN LIGHT SWEET OIL (NET ENERGY) INDEX FUTURES (CANADIAN LIGHT SWEET OIL)								
CIL	Spec		Decrease	USD	990	900	660	600
CIL	Hedge/Member		Decrease	USD	900	900	600	600
Dated-to-Frontline Brent Swap - All Months (DATED TO FRONTLINE BRENT CLNDR FUT)								
FY	Spec		Decrease	USD	385	350	220	200
FY	Hedge/Member		Decrease	USD	350	350	200	200
Dubai Brent Swap - Mnth 1 vs Mnths 2-3 (ICE BRENT DUBAI FUT)								
DB	Spec		Decrease	USD	440	400	330	300
DB	Hedge/Member		Decrease	USD	400	400	300	300
Dubai Brent Swap - Mnth 1 vs Mnths 4-8 (ICE BRENT DUBAI FUT)								
DB	Spec		Decrease	USD	440	400	330	300
DB	Hedge/Member		Decrease	USD	400	400	300	300
Dubai Brent Swap - Mnth 1 vs Mnths 9+ (ICE BRENT DUBAI FUT)								
DB	Spec		Decrease	USD	440	400	330	300
DB	Hedge/Member		Decrease	USD	400	400	300	300
Dubai Brent Swap - Mnths 2-3 vs Mnths 2-3 (ICE BRENT DUBAI FUT)								
DB	Spec		Decrease	USD	440	400	330	300
DB	Hedge/Member		Decrease	USD	400	400	300	300
Dubai Brent Swap - Mnths 2-3 vs Mnths 4-8 (ICE BRENT DUBAI FUT)								
DB	Spec		Decrease	USD	440	400	330	300
DB	Hedge/Member		Decrease	USD	400	400	300	300
Dubai Brent Swap - Mnths 2-3 vs Mnths 9+ (ICE BRENT DUBAI FUT)								
DB	Spec		Decrease	USD	440	400	330	300
DB	Hedge/Member		Decrease	USD	400	400	300	300
Dubai Brent Swap - Mnths 4-8 vs Mnths 9+ (ICE BRENT DUBAI FUT)								
DB	Spec		Decrease	USD	440	400	330	300
DB	Hedge/Member		Decrease	USD	400	400	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Dubai Brent Swap - Mnths 4-8 vs Mnths 4-8 (ICE BRENT DUBAI FUT)								
DB	Spec		Decrease	USD	440	400	330	300
DB	Hedge/Member		Decrease	USD	400	400	300	300
Dubai Brent Swap - Mnths 9+ vs Mnths 9+ (ICE BRENT DUBAI FUT)								
DB	Spec		Decrease	USD	440	400	330	300
DB	Hedge/Member		Decrease	USD	400	400	300	300
Mars (Argus) vs. WTI Spread Calendar Swap - All Months (MARS (ARGUS) V WTI FUT)								
YX	Spec		Decrease	USD	1,210	1,100	660	600
YX	Hedge/Member		Decrease	USD	1,100	1,100	600	600
Mars (Argus) vs. WTI Spread Trade Month Swap - All Months (MARS (ARGUS) V WTI TRD MTH FUT)								
YV	Spec		Decrease	USD	2,200	2,000	1,100	1,000
YV	Hedge/Member		Decrease	USD	2,000	2,000	1,000	1,000
WTI Midland (Argus) vs. WTI Trade Month Futures (WTI MIDLAND (ARG) VS. WTI TRADE MTH)								
WTT	Spec		Decrease	USD	1,100	1,000	550	500
WTT	Hedge/Member		Decrease	USD	1,000	1,000	500	500
WTS (Argus) vs. WTI Financial Futures (WTS (ARGUS) VS. WTI FINANCIAL FUT)								
WTA	Spec		Decrease	USD	1,100	1,000	880	800
WTA	Hedge/Member		Decrease	USD	1,000	1,000	800	800
WTS (Argus) vs. WTI Spread Calendar Swap - All Months (WTI MIDLAND(ARGUS) VS WTI FINCL FUT)								
FF	Spec		Decrease	USD	1,100	1,000	605	550
FF	Hedge/Member		Decrease	USD	1,000	1,000	550	550
WTS (Argus) vs. WTI Spread Trade Month Swap - All Months (WTS (ARGUS) V WTI TRD MTH FUT)								
FH	Spec		Decrease	USD	550	500	275	250
FH	Hedge/Member		Decrease	USD	500	500	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
INTEREST RATES - Inter-commodity Spread Rates						
10 Year Treasury Note (21) vs. Eurodollar (ED) Tier 02						
Spread Credit Rate	Increase	+2:-5	40%	40%	45%	45%
10 Year Treasury Note (21) vs. Fed Funds (41) Tier 4 (Months 13-24)						
Spread Credit Rate	Increase	+3:-2	0%	0%	25%	25%
10 Year Treasury Note (21) vs. Fed Funds (41) Tier 5 (Months 25+)						
Spread Credit Rate	Increase	+3:-2	0%	0%	25%	25%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 01						
Spread Credit Rate	Increase	+2:-3	30%	30%	50%	50%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 07						
Spread Credit Rate	Increase	+2:-3	55%	55%	65%	65%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 08						
Spread Credit Rate	Increase	+2:-3	45%	45%	55%	55%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 09						
Spread Credit Rate	Increase	+2:-3	0%	0%	50%	50%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 10						
Spread Credit Rate	Increase	+2:-3	0%	0%	50%	50%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 11						
Spread Credit Rate	Increase	+2:-3	0%	0%	50%	50%
2 Year Treasury Note (26) vs. Fed Funds (CBOT) (41) Tier 2 (Months 2-4)						
Spread Credit Rate	Increase	+3:-2	0%	0%	25%	25%
2 Year Treasury Note (26) vs. Fed Funds (CBOT) (41) Tier 3 (Months 5-12)						
Spread Credit Rate	Increase	+3:-2	50%	50%	55%	55%
2 Year Treasury Note (26) vs. Fed Funds (CBOT) (41) Tier 4 (Months 13-24)						
Spread Credit Rate	Increase	+3:-2	50%	50%	60%	60%
2 Year Treasury Note (26) vs. Fed Funds (CBOT) (41) Tier 5 (Months 25+)						
Spread Credit Rate	Increase	+3:-2	50%	50%	65%	65%
5 Year Note (25) vs. Eurodollar (ED) Tier 01						
Spread Credit Rate	Increase	+2:-1	0%	0%	30%	30%
5 Year Note (25) vs. Eurodollar (ED) Tier 02						
Spread Credit Rate	Increase	+2:-1	40%	40%	50%	50%
5 Year Treasury Note (25) vs. Fed Funds (CBOT) (41) Tier 3 (Months 5-12)						
Spread Credit Rate	Increase	+3:-2	0%	0%	25%	25%
5 Year Treasury Note (25) vs. Fed Funds (CBOT) (41) Tier 4 (Months 13-24)						

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	+3:-2	0%	0%	35%	35%
5 Year Treasury Note (25) vs. Fed Funds (CBOT) (41) Tier 5 (Months 25+)						
Spread Credit Rate	Increase	+3:-2	0%	0%	35%	35%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 1 [contracts 1-4]						
Spread Credit Rate	Increase	+3:-5	0%	0%	25%	25%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 2 [contracts 5-8]						
Spread Credit Rate	New	+3:-5			0%	0%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 3 [contracts 9-12]						
Spread Credit Rate	Increase	+3:-5	0%	0%	20%	20%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Increase	+3:-5	0%	0%	20%	20%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Increase	+3:-5	0%	0%	20%	20%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 6 [contracts 21-24]						
Spread Credit Rate	Increase	+3:-5	0%	0%	15%	15%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 8 [contracts 29-32]						
Spread Credit Rate	Increase	+3:-5	0%	0%	20%	20%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 10 [contracts 37-40]						
Spread Credit Rate	Increase	+3:-5	0%	0%	20%	20%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 2 [contracts 5-8]						
Spread Credit Rate	Increase	+3:-5	45%	45%	55%	55%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 3 [contracts 9-12]						
Spread Credit Rate	Increase	+3:-5	0%	0%	25%	25%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Increase	+3:-5	0%	0%	25%	25%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Increase	+3:-5	0%	0%	25%	25%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 6 [contracts 21-24]						
Spread Credit Rate	Increase	+3:-5	0%	0%	25%	25%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 8 [contracts 29-32]						
Spread Credit Rate	Increase	+3:-5	0%	0%	25%	25%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 9 [contracts 33-36]						
Spread Credit Rate	Increase	+3:-5	0%	0%	25%	25%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 1 [contracts 1-4]						
Spread Credit Rate	Increase	+3:-5	50%	50%	60%	60%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 10 [contracts 37-40]						
Spread Credit Rate	Increase	+3:-5	0%	0%	25%	25%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 11 [contracts 41-44]						
Spread Credit Rate	Increase	+3:-5	0%	0%	15%	15%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 2 [contracts 5-8]						
Spread Credit Rate	Increase	+3:-5	45%	45%	55%	55%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 3 [contracts 9-12]						
Spread Credit Rate	Decrease	+3:-5	50%	50%	45%	45%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Increase	+3:-5	40%	40%	55%	55%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Increase	+3:-5	35%	35%	50%	50%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 6 [contracts 21-24]						
Spread Credit Rate	Increase	+3:-5	0%	0%	25%	25%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 8 [contracts 29-32]						
Spread Credit Rate	Increase	+3:-5	0%	0%	30%	30%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 9 [contracts 33-36]						
Spread Credit Rate	Increase	+3:-5	0%	0%	30%	30%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 10 [contracts 37-40]						
Spread Credit Rate	Increase	+3:-5	20%	20%	30%	30%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 11 [contracts 41-44]						
Spread Credit Rate	Increase	+3:-5	20%	20%	30%	30%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 2 [contracts 5-8]						
Spread Credit Rate	Increase	+3:-5	55%	55%	60%	60%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 3 [contracts 9-12]						
Spread Credit Rate	Increase	+3:-5	55%	55%	60%	60%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Increase	+3:-5	60%	60%	70%	70%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Increase	+3:-5	60%	60%	70%	70%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 8 [contracts 29-32]						
Spread Credit Rate	Increase	+3:-5	0%	0%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 9 [contracts 33-36]						
Spread Credit Rate	Increase	+3:-5	0%	0%	35%	35%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 10 [contracts 37-40]						
Spread Credit Rate	Increase	+3:-5	30%	30%	35%	35%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 11 [contracts 41-44]						
Spread Credit Rate	Increase	+3:-5	30%	30%	45%	45%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 2 [contracts 5-8]						
Spread Credit Rate	Increase	+3:-5	30%	30%	60%	60%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 3 [contracts 9-12]						
Spread Credit Rate	Increase	+3:-5	35%	35%	55%	55%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Increase	+3:-5	60%	60%	70%	70%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Increase	+3:-5	60%	60%	70%	70%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 6 [contracts 21-24]						
Spread Credit Rate	Increase	+3:-5	60%	60%	70%	70%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 8 [contracts 29-32]						
Spread Credit Rate	Increase	+3:-5	30%	30%	45%	45%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 9 [contracts 33-36]						
Spread Credit Rate	Increase	+3:-5	30%	30%	45%	45%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) TIER 02						
Spread Credit Rate	Increase	+1:-5	0%	0%	20%	20%
U.S. Treasury Bond (17) vs. Fed Funds (CBOT) (41) Tier 4 (Months 13-24)						
Spread Credit Rate	Increase	+3:-2	0%	0%	20%	20%
U.S. Treasury Bond (17) vs. Fed Funds (CBOT) (41) Tier 5 (Months 25+)						
Spread Credit Rate	Increase	+3:-2	0%	0%	20%	20%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						

CRUDE OIL - Volatility Scan (volScan) Rate

BRENT (ICE) CALENDAR SWAP FUTURES (BA, CY, IBS, MBC) - volScan

Clearing Member Rate	Mnth16	Increase		0.010		0.015
Clearing Member Rate	Mnth17	Increase		0.010		0.015
Clearing Member Rate	Mnth18	Increase		0.010		0.015
Clearing Member Rate	Mnth19	Increase		0.010		0.015
Clearing Member Rate	Mnth20	Increase		0.010		0.015
Clearing Member Rate	Mnth21	Increase		0.010		0.015
Clearing Member Rate	Mnth22	Increase		0.010		0.015

BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (BB, BE, BZ, BZL, BZO, BZS, BZT, IBS, OS, OSW) - volScan

Clearing Member Rate	Mnth16	Increase		0.010		0.015
Clearing Member Rate	Mnth17	Increase		0.010		0.015
Clearing Member Rate	Mnth18	Increase		0.010		0.015
Clearing Member Rate	Mnth19	Increase		0.010		0.015
Clearing Member Rate	Mnth20	Increase		0.010		0.015
Clearing Member Rate	Mnth21	Increase		0.010		0.015
Clearing Member Rate	Mnth22	Increase		0.010		0.015

BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (BB, BBT, MBZ, ODB, SBB) - volScan

Clearing Member Rate	Mnth16	Increase		0.010		0.015
Clearing Member Rate	Mnth17	Increase		0.010		0.015
Clearing Member Rate	Mnth18	Increase		0.010		0.015
Clearing Member Rate	Mnth19	Increase		0.010		0.015
Clearing Member Rate	Mnth20	Increase		0.010		0.015
Clearing Member Rate	Mnth21	Increase		0.010		0.015
Clearing Member Rate	Mnth22	Increase		0.010		0.015

Splitting Methodology			
CC	Name	Current Splitting	New Splitting
GCI	Gulf Coast HSFO (Platts) Brent Crack Spread Futures	None	Modified Split
MG	Gulf Coast HSFO (Platts) Crack Spread Futures	None	Modified Split

