CME Group

17-389

TO:	Clearing Member Firms Chief Financial Officers Back Office Managers Margin Managers
FROM:	CME Clearing
SUBJECT:	Performance Bond Requirements
DATE:	Thursday, October 05, 2017

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

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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 06, 2017.

Current rates as of:

Thursday, October 05, 2017.

In this current advisory there are changes to the Short Option Minimum. Delivery Margin 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 delivery margin is the change applied to PID (Positions in Delivery) and will be applied to next delivery cycle for the respective contract

The volatility scan range is the change in implied volatility that is used in each of SPAN's 16 scenarios.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL - Outright Rates								
CANADIAN HEAVY CRUDE OIL(NET ENRGY) (CHB)								
CHB	Spec	All Mnths	Decrease	USD	5,500	5,000	3,300	3,000
CHB	Hedge/Member	All Mnths	Decrease	USD	5,000	5,000	3,000	3,000
DME OMAN CRUDE OIL (OQ)								
OQ	Spec	Mnth1	Decrease	USD	4,950	4,500	4,675	4,250
OQ	Hedge/Member	Mnth1	Decrease	USD	4,500	4,500	4,250	4,250
OQ	Spec	Mnth2	Decrease	USD	4,675	4,250	4,400	4,000
OQ	Hedge/Member	Mnth2	Decrease	USD	4,250	4,250	4,000	4,000
OQ	Spec	Mnth3	Decrease	USD	4,675	4,250	4,400	4,000
OQ	Hedge/Member	Mnth3	Decrease	USD	4,250	4,250	4,000	4,000
OQ	Spec	Mnth4	Decrease	USD	4,455	4,050	4,180	3,800
OQ	Hedge/Member	Mnth4	Decrease	USD	4,050	4,050	3,800	3,800
OQ	Spec	Mnth5	Decrease	USD	4,455	4,050	4,180	3,800
OQ	Hedge/Member	Mnth5	Decrease	USD	4,050	4,050	3,800	3,800
OQ	Spec	Mnth6	Decrease	USD	4,290	3,900	4,015	3,650
OQ	Hedge/Member	Mnth6	Decrease	USD	3,900	3,900	3,650	3,650
OQ	Spec	Mnth7	Decrease	USD	4,290	3,900	4,015	3,650
OQ	Hedge/Member	Mnth7	Decrease	USD	3,900	3,900	3,650	3,650
OQ	Spec	Mnth8	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth8	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth9	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth9	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth10	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth10	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth11	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth11	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth12	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth12	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth13	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth13	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth14	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth14	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth15	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth15	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth16	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth16	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth17	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth17	Decrease	USD	3,850	3,850	3,600	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OQ	Spec	Mnth18	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth18	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth19	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth19	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth20	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth20	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth21	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth21	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth22	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth22	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth23	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth23	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth24	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth24	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth25	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth25	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth26	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth26	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth27	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth27	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth28	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth28	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth29	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth29	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth30	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth30	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth31	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth31	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth32	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth32	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth33	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth33	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth35+	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth35+	Decrease	USD	3,850	3,850	3,600	3,600
OQ	Spec	Mnth34	Decrease	USD	4,235	3,850	3,960	3,600
OQ	Hedge/Member	Mnth34	Decrease	USD	3,850	3,850	3,600	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OMAN CRUDE FINANCIAL (ZG)								
ZG	Spec	Mnth1	Decrease	USD	495	450	468	425
ZG	Hedge/Member	Mnth1	Decrease	USD	450	450	425	425
ZG	Spec	Mnth2	Decrease	USD	468	425	440	400
ZG	Hedge/Member	Mnth2	Decrease	USD	425	425	400	400
ZG	Spec	Mnth3	Decrease	USD	468	425	440	400
ZG	Hedge/Member	Mnth3	Decrease	USD	425	425	400	400
ZG	Spec	Mnth4	Decrease	USD	446	405	418	380
ZG	Hedge/Member	Mnth4	Decrease	USD	405	405	380	380
ZG	Spec	Mnth5	Decrease	USD	446	405	418	380
ZG	Hedge/Member	Mnth5	Decrease	USD	405	405	380	380
ZG	Spec	Mnth6	Decrease	USD	429	390	402	365
ZG	Hedge/Member	Mnth6	Decrease	USD	390	390	365	365
ZG	Spec	Mnth7	Decrease	USD	429	390	402	365
ZG	Hedge/Member	Mnth7	Decrease	USD	390	390	365	365
ZG	Spec	Mnth8	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth8	Decrease	USD	385	385	360	360
ZG	Spec	Mnth9	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth9	Decrease	USD	385	385	360	360
ZG	Spec	Mnth10	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth10	Decrease	USD	385	385	360	360
ZG	Spec	Mnth11	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth11	Decrease	USD	385	385	360	360
ZG	Spec	Mnth12	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth12	Decrease	USD	385	385	360	360
ZG	Spec	Mnth13	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth13	Decrease	USD	385	385	360	360
ZG	Spec	Mnth14	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth14	Decrease	USD	385	385	360	360
ZG	Spec	Mnth15	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth15	Decrease	USD	385	385	360	360
ZG	Spec	Mnth16	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth16	Decrease	USD	385	385	360	360
ZG	Spec	Mnth17	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth17	Decrease	USD	385	385	360	360
ZG	Spec	Mnth18	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth18	Decrease	USD	385	385	360	360
ZG	Spec	Mnth19	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth19	Decrease	USD	385	385	360	360
ZG	Spec	Mnth20	Decrease	USD	424	385	396	360

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ZG	Hedge/Member	Mnth20	Decrease	USD	385	385	360	360
ZG	Spec	Mnth21	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth21	Decrease	USD	385	385	360	360
ZG	Spec	Mnth22	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth22	Decrease	USD	385	385	360	360
ZG	Spec	Mnth23	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth23	Decrease	USD	385	385	360	360
ZG	Spec	Mnth24	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth24	Decrease	USD	385	385	360	360
ZG	Spec	Mnth25	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth25	Decrease	USD	385	385	360	360
ZG	Spec	Mnth26	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth26	Decrease	USD	385	385	360	360
ZG	Spec	Mnth27	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth27	Decrease	USD	385	385	360	360
ZG	Spec	Mnth28	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth28	Decrease	USD	385	385	360	360
ZG	Spec	Mnth29	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth29	Decrease	USD	385	385	360	360
ZG	Spec	Mnth30	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth30	Decrease	USD	385	385	360	360
ZG	Spec	Mnth31	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth31	Decrease	USD	385	385	360	360
ZG	Spec	Mnth32	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth32	Decrease	USD	385	385	360	360
ZG	Spec	Mnth33	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth33	Decrease	USD	385	385	360	360
ZG	Spec	Mnth35+	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth35+	Decrease	USD	385	385	360	360
ZG	Spec	Mnth34	Decrease	USD	424	385	396	360
ZG	Hedge/Member	Mnth34	Decrease	USD	385	385	360	360

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OMAN CRUDE OIL TAM FUT (OQB)								
OQB	Spec	Mnth1	Decrease	USD	4,950	4,500	4,675	4,250
OQB	Hedge/Member	Mnth1	Decrease	USD	4,500	4,500	4,250	4,250
OQB	Spec	Mnth2	Decrease	USD	4,675	4,250	4,400	4,000
OQB	Hedge/Member	Mnth2	Decrease	USD	4,250	4,250	4,000	4,000
OQB	Spec	Mnth3	Decrease	USD	4,675	4,250	4,400	4,000
OQB	Hedge/Member	Mnth3	Decrease	USD	4,250	4,250	4,000	4,000
OQB	Spec	Mnth4	Decrease	USD	4,455	4,050	4,180	3,800
OQB	Hedge/Member	Mnth4	Decrease	USD	4,050	4,050	3,800	3,800
OQB	Spec	Mnth5	Decrease	USD	4,455	4,050	4,180	3,800
OQB	Hedge/Member	Mnth5	Decrease	USD	4,050	4,050	3,800	3,800
OQB	Spec	Mnth6	Decrease	USD	4,290	3,900	4,015	3,650
OQB	Hedge/Member	Mnth6	Decrease	USD	3,900	3,900	3,650	3,650
OQB	Spec	Mnth7	Decrease	USD	4,290	3,900	4,015	3,650
OQB	Hedge/Member	Mnth7	Decrease	USD	3,900	3,900	3,650	3,650
OQB	Spec	Mnth8	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth8	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth9	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth9	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth10	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth10	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth11	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth11	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth12	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth12	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth13	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth13	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth14	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth14	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth15	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth15	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth16	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth16	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth17	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth17	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth18	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth18	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth19	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth19	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth20	Decrease	USD	4,235	3,850	3,960	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OQB	Hedge/Member	Mnth20	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth21	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth21	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth22	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth22	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth23	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth23	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth24	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth24	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth25	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth25	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth26	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth26	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth27	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth27	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth28	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth28	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth29	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth29	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth30	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth30	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth31	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth31	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth32	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth32	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth33	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth33	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth35+	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth35+	Decrease	USD	3,850	3,850	3,600	3,600
OQB	Spec	Mnth34	Decrease	USD	4,235	3,850	3,960	3,600
OQB	Hedge/Member	Mnth34	Decrease	USD	3,850	3,850	3,600	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OMAN CRUDE OIL TAM MARKER SYN (OQ1)								
OQ1	Spec	Mnth1	Decrease	USD	4,950	4,500	4,675	4,250
OQ1	Hedge/Member	Mnth1	Decrease	USD	4,500	4,500	4,250	4,250
OQ1	Spec	Mnth2	Decrease	USD	4,675	4,250	4,400	4,000
OQ1	Hedge/Member	Mnth2	Decrease	USD	4,250	4,250	4,000	4,000
OQ1	Spec	Mnth3	Decrease	USD	4,675	4,250	4,400	4,000
OQ1	Hedge/Member	Mnth3	Decrease	USD	4,250	4,250	4,000	4,000
OQ1	Spec	Mnth4	Decrease	USD	4,455	4,050	4,180	3,800
OQ1	Hedge/Member	Mnth4	Decrease	USD	4,050	4,050	3,800	3,800
OQ1	Spec	Mnth5	Decrease	USD	4,455	4,050	4,180	3,800
OQ1	Hedge/Member	Mnth5	Decrease	USD	4,050	4,050	3,800	3,800
OQ1	Spec	Mnth6	Decrease	USD	4,290	3,900	4,015	3,650
OQ1	Hedge/Member	Mnth6	Decrease	USD	3,900	3,900	3,650	3,650
OQ1	Spec	Mnth7	Decrease	USD	4,290	3,900	4,015	3,650
OQ1	Hedge/Member	Mnth7	Decrease	USD	3,900	3,900	3,650	3,650
OQ1	Spec	Mnth8	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth8	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth9	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth9	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth10	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth10	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth11	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth11	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth12	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth12	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth13	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth13	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth14	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth14	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth15	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth15	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth16	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth16	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth17	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth17	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth18	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth18	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth19	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth19	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth20	Decrease	USD	4,235	3,850	3,960	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OQ1	Hedge/Member	Mnth20	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth21	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth21	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth22	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth22	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth23	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth23	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth24	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth24	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth25	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth25	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth26	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth26	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth27	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth27	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth28	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth28	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth29	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth29	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth30	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth30	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth31	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth31	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth32	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth32	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth33	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth33	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth35+	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth35+	Decrease	USD	3,850	3,850	3,600	3,600
OQ1	Spec	Mnth34	Decrease	USD	4,235	3,850	3,960	3,600
OQ1	Hedge/Member	Mnth34	Decrease	USD	3,850	3,850	3,600	3,600

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	Increase	USD	605	550	660	600
E5	Hedge/Member	Mnth 1	Increase	USD	550	550	600	600
BRENT CRUDE OIL VS. DUBAI CRUDE OIL (DHI)								
DHI	Spec		Decrease	USD	1,375	1,250	1,100	1,000
DHI	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
CANADIAN C5+ CONDENSATE INDEX FUT (CC5)								
CC5	Spec	Mnths 1-2	Decrease	USD	1,320	1,200	990	900
CC5	Hedge/Member	Mnths 1-2	Decrease	USD	1,200	1,200	900	900
CC5	Spec	Mnths 3-6	Decrease	USD	1,210	1,100	880	800
CC5	Hedge/Member	Mnths 3-6	Decrease	USD	1,100	1,100	800	800
CC5	Spec	Mnths 7+	Decrease	USD	990	900	660	600
CC5	Hedge/Member	Mnths 7+	Decrease	USD	900	900	600	600
CANADIAN HEAVYCRUDE(NET ENRGY) FUT (WCC)								
WCC	Spec	Mnth 1	Decrease	USD	990	900	935	850
WCC	Hedge/Member	Mnth 1	Decrease	USD	900	900	850	850
CANADIAN LIGHT SWEET OIL (CIL)								
CIL	Spec	Mnths 1-2	Decrease	USD	770	700	715	650
CIL	Hedge/Member	Mnths 1-2	Decrease	USD	700	700	650	650
CIL	Spec	Mnths 3-6	Decrease	USD	715	650	660	600
CIL	Hedge/Member	Mnths 3-6	Decrease	USD	650	650	600	600
DATED TO FRONTLINE BRENT BALMO FUT (FE)								
FE	Spec	Mnth 1	Decrease	USD	1,650	1,500	1,430	1,300
FE	Hedge/Member	Mnth 1	Decrease	USD	1,500	1,500	1,300	1,300
FE	Spec	Mnths 2+	Decrease	USD	1,320	1,200	1,100	1,000
FE	Hedge/Member	Mnths 2+	Decrease	USD	1,200	1,200	1,000	1,000
DATED TO FRONTLINE BRENT CLNDR FUT (FY)								
FY	Spec	Mnth 1	Decrease	USD	660	600	605	550
FY	Hedge/Member	Mnth 1	Decrease	USD	600	600	550	550
FY	Spec	Mnths 2 - 3	Decrease	USD	275	250	248	225
FY	Hedge/Member	Mnths 2 - 3	Decrease	USD	250	250	225	225
ICE BRENT DUBAI FUT (DB)								
DB	Spec	Mnth 1	Decrease	USD	880	800	770	700
DB	Hedge/Member	Mnth 1	Decrease	USD	800	800	700	700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LIGHT SWEET OIL NET ENERGY MONTHLY (LSW)								
LSW	Spec	Mnths 1-2	Decrease	USD	1,320	1,200	990	900
LSW	Hedge/Member	Mnths 1-2	Decrease	USD	1,200	1,200	900	900
LSW	Spec	Mnths 3-6	Decrease	USD	1,100	1,000	770	700
LSW	Hedge/Member	Mnths 3-6	Decrease	USD	1,000	1,000	700	700
MARS (ARGUS) V WTI FUT (YX)								
YX	Spec	Mnth 1	Decrease	USD	770	700	660	600
YX	Hedge/Member	Mnth 1	Decrease	USD	700	700	600	600
YX	Spec	Mnths 2-4	Decrease	USD	440	400	385	350
YX	Hedge/Member	Mnths 2-4	Decrease	USD	400	400	350	350
YX	Spec	Mnths 5+	Decrease	USD	440	400	330	300
YX	Hedge/Member	Mnths 5+	Decrease	USD	400	400	300	300
MARS (ARGUS) V WTI TRD MTH FUT (YV)								
YV	Spec	Mnth 1	Decrease	USD	770	700	660	600
YV	Hedge/Member	Mnth 1	Decrease	USD	700	700	600	600
YV	Spec	Mnths 2-4	Decrease	USD	440	400	385	350
YV	Hedge/Member	Mnths 2-4	Decrease	USD	400	400	350	350
YV	Spec	Mnths 5+	Decrease	USD	440	400	330	300
YV	Hedge/Member	Mnths 5+	Decrease	USD	400	400	300	300
SYNTHETIC SWEET OIL MONTHLY FUT (SSW)								
SSW	Spec	Mth 1-3	Decrease	USD	1,925	1,750	1,375	1,250
SSW	Hedge/Member	Mth 1-3	Decrease	USD	1,750	1,750	1,250	1,250
SSW	Spec	Mth 4-6	Decrease	USD	1,375	1,250	1,100	1,000
SSW	Hedge/Member	Mth 4-6	Decrease	USD	1,250	1,250	1,000	1,000
WESTERN CANADIAN SELECT OIL MONTHLY (WCW)								
WCW	Spec	Mnths 4+	Decrease	USD	660	600	605	550
WCW	Hedge/Member	Mnths 4+	Decrease	USD	600	600	550	550
WTI HOUSTON (ARGUS) VS. WTI BALMO (HIB)								
HIB	Spec		Decrease	USD	2,200	2,000	1,650	1,500
HIB	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
WTI HOUSTON ARGUS V.WTI TRADE MONTH (HTB)								
HTB	Spec		Decrease	USD	2,750	2,500	1,925	1,750
HTB	Hedge/Member		Decrease	USD	2,500	2,500	1,750	1,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WTI HOUSTON ARGUS V.WTI TRADE MONTH (HTT)								
HTT	Spec	Mnth1	Decrease	USD	825	750	715	650
HTT	Hedge/Member	Mnth1	Decrease	USD	750	750	650	650
HTT	Spec	Mnth 2	Decrease	USD	440	400	385	350
HTT	Hedge/Member	Mnth 2	Decrease	USD	400	400	350	350
HTT	Spec	Mnths 3-7	Decrease	USD	440	400	385	350
HTT	Hedge/Member	Mnths 3-7	Decrease	USD	400	400	350	350
HTT	Spec	Mths 8+	New	USD			330	300
HTT	Hedge/Member	Mths 8+	New	USD			300	300
WTI MIDLAND (ARG) VS. WTI TRADE MTH (WTT)								
WTT	Spec	Mnth 1	Decrease	USD	660	600	605	550
WTT	Hedge/Member	Mnth 1	Decrease	USD	600	600	550	550
WTI MIDLAND(ARGUS) VS WTI FINCL FUT (FF)								
FF	Spec	Mnth1	Decrease	USD	825	750	660	600
FF	Hedge/Member	Mnth1	Decrease	USD	750	750	600	600
FF	Spec	Mnth 2	Decrease	USD	440	400	385	350
FF	Hedge/Member	Mnth 2	Decrease	USD	400	400	350	350
FF	Spec	Mths 6+	New	USD			275	250
FF	Hedge/Member	Mths 6+	New	USD			250	250
WTS (ARGUS) V WTI TRD MTH FUT (FH)								
FH	Spec	Mnth 1	Increase	USD	605	550	660	600
FH	Hedge/Member	Mnth 1	Increase	USD	550	550	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
			ERIS Standards - Outright Rates					
30-YR INT RATE SWAP SEC COUPON (ZD9230)								
ZD9230	Spec	Months 1-6	Decrease	USD	4,400	4,000	3,960	3,600
ZD9230	Hedge/Member	Months 1-6	Decrease	USD	4,000	4,000	3,600	3,600
ZD9230	Spec	Months 7-13	Decrease	USD	4,400	4,000	3,960	3,600
ZD9230	Hedge/Member	Months 7-13	Decrease	USD	4,000	4,000	3,600	3,600
ZD9230	Spec	Months 14-19	Decrease	USD	4,620	4,200	4,180	3,800
ZD9230	Hedge/Member	Months 14-19	Decrease	USD	4,200	4,200	3,800	3,800
ZD9230	Spec	Months 20 +	Decrease	USD	4,620	4,200	4,180	3,800
ZD9230	Hedge/Member	Months 20 +	Decrease	USD	4,200	4,200	3,800	3,800
ERIS STANDARD 30Y INT RATE SWAP FUT (ZD9130)								
ZD9130	Spec	Contracts 1-4	Decrease	USD	4,400	4,000	3,960	3,600
ZD9130	Hedge/Member	Contracts 1-4	Decrease	USD	4,000	4,000	3,600	3,600
ZD9130	Spec	Contracts 5-8	Decrease	USD	4,400	4,000	3,960	3,600
ZD9130	Hedge/Member	Contracts 5-8	Decrease	USD	4,000	4,000	3,600	3,600
ZD9130	Spec	Contracts 9+	Decrease	USD	4,400	4,000	3,960	3,600
ZD9130	Hedge/Member	Contracts 9+	Decrease	USD	4,000	4,000	3,600	3,600
ERIS STANDARD 5Y INT RATE SWAP FUTU (ZB9105)								
ZB9105	Spec	Contracts 9+	Decrease	USD	935	850	770	700
ZB9105	Hedge/Member	Contracts 9+	Decrease	USD	850	850	700	700
			INTEREST RATES - Outright Rates					
30 YR U.S. TREASURY BOND FUTURES (17)								
17	Spec	Month 1	Decrease	USD	3,300	3,000	2,970	2,700
17	Hedge/Member	Month 1	Decrease	USD	3,000	3,000	2,700	2,700
17	Spec	Month 2+	Decrease	USD	3,300	3,000	2,970	2,700
17	Hedge/Member	Month 2+	Decrease	USD	3,000	3,000	2,700	2,700
30-YEAR USD MAC SWAP FUTURES (B1U)								
B1U	Spec		Decrease	USD	4,400	4,000	3,960	3,600
B1U	Hedge/Member		Decrease	USD	4,000	4,000	3,600	3,600
5-YEAR USD MAC SWAP FUTURES (F1U)								
F1U	Spec		Decrease	USD	935	850	770	700
F1U	Hedge/Member		Decrease	USD	850	850	700	700
ULTRA 10-YEAR U S TREASURY NOTE FUT (TN)								
TN	Spec		Decrease	USD	1,650	1,500	1,430	1,300
TN	Hedge/Member		Decrease	USD	1,500	1,500	1,300	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
			METALS - Outright Rates					
ALUMINA FOB AUSTRALIA PLATT FUTURES (ALA)								
ALA	Spec	Mths 1-4	Increase	USD	3,135	2,850	3,410	3,100
ALA	Hedge/Member	Mths 1-4	Increase	USD	2,850	2,850	3,100	3,100
ALA	Spec	Mths 5+	Increase	USD	3,135	2,850	3,410	3,100
ALA	Hedge/Member	Mths 5+	Increase	USD	2,850	2,850	3,100	3,100
ALUMINUM A-380 ALLOY PLATTS FUTURES (A38)								
A38	Spec	Mths 1-4	Increase	USD	1,980	1,800	2,200	2,000
A38	Hedge/Member	Mths 1-4	Increase	USD	1,800	1,800	2,000	2,000
A38	Spec	Mths 5+	Increase	USD	1,980	1,800	2,200	2,000
A38	Hedge/Member	Mths 5+	Increase	USD	1,800	1,800	2,000	2,000
ALUMINUM FUTURES (ALI)								
ALI	Spec	Mths 1-4	Increase	USD	1,540	1,400	1,760	1,600
ALI	Hedge/Member	Mths 1-4	Increase	USD	1,400	1,400	1,600	1,600
ALI	Spec	Mths 5+	Increase	USD	1,540	1,400	1,760	1,600
ALI	Hedge/Member	Mths 5+	Increase	USD	1,400	1,400	1,600	1,600
PALLADIUM FUTURES NYMEX (PA)								
PA	Spec	Mnth 1	Decrease	USD	17,820	16,200	15,620	14,200
PA	Hedge/Member	Mnth 1	Decrease	USD	16,200	16,200	14,200	14,200
PA	Spec	Mnth 2	Decrease	USD	14,300	13,000	12,100	11,000
PA	Hedge/Member	Mnth 2	Decrease	USD	13,000	13,000	11,000	11,000
PA	Spec	Mnth 3	Decrease	USD	12,375	11,250	10,175	9,250
PA	Hedge/Member	Mnth 3	Decrease	USD	11,250	11,250	9,250	9,250
PA	Spec	Mnth 4+	Decrease	USD	11,000	10,000	8,800	8,000
PA	Hedge/Member	Mnth 4+	Decrease	USD	10,000	10,000	8,000	8,000
URANIUM FUTURES (UX)								
UX	Spec		Decrease	USD	660	600	550	500
UX	Hedge/Member		Decrease	USD	600	600	500	500
ZINC FUTURES (ZNC)								
ZNC	Spec	Mths 1-4	Increase	USD	3,300	3,000	3,630	3,300
ZNC	Hedge/Member	Mths 1-4	Increase	USD	3,000	3,000	3,300	3,300
ZNC	Spec	Mths 5-6	Increase	USD	3,300	3,000	3,630	3,300
ZNC	Hedge/Member	Mths 5-6	Increase	USD	3,000	3,000	3,300	3,300
ZNC	Spec	Mths 7-12	Increase	USD	3,300	3,000	3,630	3,300
ZNC	Hedge/Member	Mths 7-12	Increase	USD	3,000	3,000	3,300	3,300
ZNC	Spec	Mths 13+	Increase	USD	3,300	3,000	3,630	3,300
ZNC	Hedge/Member	Mths 13+	Increase	USD	3,000	3,000	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								
NGL/PETROCHEMICALS - Outright Rates								
ARGUS PROPAN FAR EST INDEX FUT (7E)								
7E	Spec	Mnth 1	Increase	USD	25,300	23,000	29,700	27,000
7E	Hedge/Member	Mnth 1	Increase	USD	23,000	23,000	27,000	27,000
7E	Spec	Mnth 2	Increase	USD	25,300	23,000	29,700	27,000
7E	Hedge/Member	Mnth 2	Increase	USD	23,000	23,000	27,000	27,000
7E	Spec	Mnth 3+	Increase	USD	20,900	19,000	26,400	24,000
7E	Hedge/Member	Mnth 3+	Increase	USD	19,000	19,000	24,000	24,000
ARGUS PROPAN(SAUDI ARAMCO) FUT (9N)								
9N	Spec	Mnrth 1	Increase	USD	23,100	21,000	28,600	26,000
9N	Hedge/Member	Mnrth 1	Increase	USD	21,000	21,000	26,000	26,000
9N	Spec	Mnth 2+	Decrease	USD	20,900	19,000	13,200	12,000
9N	Hedge/Member	Mnth 2+	Decrease	USD	19,000	19,000	12,000	12,000
EURO PROPANE CIF ARA FUT (PS)								
PS	Spec	Mnth 1	Increase	USD	26,400	24,000	29,700	27,000
PS	Hedge/Member	Mnth 1	Increase	USD	24,000	24,000	27,000	27,000
PS	Spec	Mths 2 - 3	Increase	USD	26,400	24,000	29,700	27,000
PS	Hedge/Member	Mths 2 - 3	Increase	USD	24,000	24,000	27,000	27,000
PS	Spec	Mths 4+	Increase	USD	26,400	24,000	29,700	27,000
PS	Hedge/Member	Mths 4+	Increase	USD	24,000	24,000	27,000	27,000
MIN ARGUS PROPANE SAUDI ARAMCO FUT (MAS)								
MAS	Spec	Mnrth 1	Increase	USD	2,310	2,100	2,860	2,600
MAS	Hedge/Member	Mnrth 1	Increase	USD	2,100	2,100	2,600	2,600
MAS	Spec	Mnth 2+	Decrease	USD	2,090	1,900	1,320	1,200
MAS	Hedge/Member	Mnth 2+	Decrease	USD	1,900	1,900	1,200	1,200
MINI ARGUS PROPANE FAR EAST IDX (MAE)								
MAE	Spec	Mnth 1	Increase	USD	2,530	2,300	2,970	2,700
MAE	Hedge/Member	Mnth 1	Increase	USD	2,300	2,300	2,700	2,700
MAE	Spec	Mnth 2	Increase	USD	2,530	2,300	2,970	2,700
MAE	Hedge/Member	Mnth 2	Increase	USD	2,300	2,300	2,700	2,700
MAE	Spec	Mnth 3+	Increase	USD	2,090	1,900	2,640	2,400
MAE	Hedge/Member	Mnth 3+	Increase	USD	1,900	1,900	2,400	2,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI EURO PROPANE CIF ARA ARGUS FUT (MPS)								
MPS	Spec	Mnth 1	Increase	USD	2,640	2,400	2,970	2,700
MPS	Hedge/Member	Mnth 1	Increase	USD	2,400	2,400	2,700	2,700
MPS	Spec	Mths 2 - 3	Increase	USD	2,640	2,400	2,970	2,700
MPS	Hedge/Member	Mths 2 - 3	Increase	USD	2,400	2,400	2,700	2,700
MPS	Spec	Mths 4+	Increase	USD	2,640	2,400	2,970	2,700
MPS	Hedge/Member	Mths 4+	Increase	USD	2,400	2,400	2,700	2,700
PETROLEUM CRACKS AND SPREADS - Outright Rates								
EURO 3.5% FUEL OIL SPREAD (FK)								
FK	Spec	Mnths 3-11	Increase	USD	660	600	825	750
FK	Hedge/Member	Mnths 3-11	Increase	USD	600	600	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Delivery Margin Rates								
DME OMAN CRUDE OIL (OQ) – POSITIONS IN DELIVERY EFFECTIVE WITH DEC 2017 OQ CONTRACTS								
OQ	Spec	Dec 2017+	Increase	USD		4,750		5,000
OQ	Hedge/Member	Dec 2017+	Increase	USD		4,750		5,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
AGRICULTURE - Intra Spreads								
Bloomberg Commodity Index Futures (70) Intra Spread - All Months (BLOOMBERG COMMODITY INDEX FUTURES)								
70	Spec		Decrease	USD	165	150	83	75
70	Hedge/Member		Decrease	USD	150	150	75	75
Bloomberg Roll Select Commodity Index Futures - All Months (BLOOMBERG ROLL SELECT COMMDTY INDEX)								
DRS	Spec		Decrease	USD	330	300	165	150
DRS	Hedge/Member		Decrease	USD	300	300	150	150
Goldman Sachs Commodity Index (GI) - All Months (S&P-GSCI COMMODITY INDEX FUTURE)								
GI	Spec		Decrease	USD	880	800	440	400
GI	Hedge/Member		Decrease	USD	800	800	400	400
Month 1 vs Month 2 (LEAN HOG FUTURES)								
LN	Spec		Increase	USD	825	750	1,045	950
LN	Hedge/Member		Increase	USD	750	750	950	950
Month 1 vs Month 2 (LEAN HOGS TRADE AT SETTLE)								
HET	Spec		Increase	USD	825	750	1,045	950
HET	Hedge/Member		Increase	USD	750	750	950	950
Month 1 vs Month 3 (LEAN HOG FUTURES)								
LN	Spec		Increase	USD	605	550	770	700
LN	Hedge/Member		Increase	USD	550	550	700	700
Month 1 vs Month 3 (LEAN HOGS TRADE AT SETTLE)								
HET	Spec		Increase	USD	605	550	770	700
HET	Hedge/Member		Increase	USD	550	550	700	700
Month 1 vs Month 4 (LEAN HOG FUTURES)								
LN	Spec		Increase	USD	605	550	770	700
LN	Hedge/Member		Increase	USD	550	550	700	700
Month 1 vs Month 4 (LEAN HOGS TRADE AT SETTLE)								
HET	Spec		Increase	USD	605	550	770	700
HET	Hedge/Member		Increase	USD	550	550	700	700
Month 1 vs Month 5 (LEAN HOG FUTURES)								
LN	Spec		Increase	USD	605	550	770	700
LN	Hedge/Member		Increase	USD	550	550	700	700
Month 1 vs Month 5 (LEAN HOGS TRADE AT SETTLE)								
HET	Spec		Increase	USD	605	550	770	700
HET	Hedge/Member		Increase	USD	550	550	700	700

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 (LEAN HOG FUTURES)								
LN	Spec		Increase	USD	605	550	770	700
LN	Hedge/Member		Increase	USD	550	550	700	700
Month 1 vs Month 6 (LEAN HOGS TRADE AT SETTLE)								
HET	Spec		Increase	USD	605	550	770	700
HET	Hedge/Member		Increase	USD	550	550	700	700
Month 1 vs Month 7 (LEAN HOG FUTURES)								
LN	Spec		Increase	USD	660	600	825	750
LN	Hedge/Member		Increase	USD	600	600	750	750
Month 1 vs Month 7 (LEAN HOGS TRADE AT SETTLE)								
HET	Spec		Increase	USD	660	600	825	750
HET	Hedge/Member		Increase	USD	600	600	750	750
Month 1 vs Months 8+ (LEAN HOG FUTURES)								
LN	Spec		Increase	USD	660	600	825	750
LN	Hedge/Member		Increase	USD	600	600	750	750
Month 1 vs Months 8+ (LEAN HOGS TRADE AT SETTLE)								
HET	Spec		Increase	USD	660	600	825	750
HET	Hedge/Member		Increase	USD	600	600	750	750
OTC S&P GSCI EXCESS RETURN SWAP - All Months (GSCI-ER 3 MTH FOWARD INX SWPS)								
SE3	Spec		Decrease	USD	990	900	616	560
SE3	Hedge/Member		Decrease	USD	900	900	560	560

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
EQUITY INDEX - Intra Spreads								
(BTIC ON EMINI RUSSELL 2000 INDEX FU)								
RLT	Spec		Increase	USD	88	80	138	125
RLT	Hedge/Member		Increase	USD	80	80	125	125
(EMINI RUSSELL 2000 INDEX FUTURES)								
RTY	Spec		Increase	USD	88	80	138	125
RTY	Hedge/Member		Increase	USD	80	80	125	125
(EMINI SP 500 ENERGY SECTOR INDEX)								
XAE	Spec		Decrease	USD	440	400	275	250
XAE	Hedge/Member		Decrease	USD	400	400	250	250
(EMINI SP500 - FINANCIAL SECT INDEX)								
XAF	Spec		Increase	USD	396	360	473	430
XAF	Hedge/Member		Increase	USD	360	360	430	430
(EMINI SP500-TECHNOLOGY SECTOR INDEX)								
XAK	Spec		Increase	USD	303	275	341	310
XAK	Hedge/Member		Increase	USD	275	275	310	310
(SP 500 ENERGY SELECT SECTOR TIC)								
XET	Spec		Decrease	USD	440	400	275	250
XET	Hedge/Member		Decrease	USD	400	400	250	250
(SP 500 ENERGY SLCT SEC SYNTHETIC)								
1ET	Spec		Decrease	USD	440	400	275	250
1ET	Hedge/Member		Decrease	USD	400	400	250	250
(SP 500 FINANCIAL SECTOR TIC)								
XFT	Spec		Increase	USD	396	360	473	430
XFT	Hedge/Member		Increase	USD	360	360	430	430
(SP 500 FINANCIAL SLCT SEC SYNT)								
1FT	Spec		Increase	USD	396	360	473	430
1FT	Hedge/Member		Increase	USD	360	360	430	430
(SP 500 TECHNOLOGY SECTOR SYNTH)								
1KT	Spec		Increase	USD	303	275	341	310
1KT	Hedge/Member		Increase	USD	275	275	310	310
(SP 500 TECHNOLOGY SECTOR TIC)								
XKT	Spec		Increase	USD	303	275	341	310
XKT	Hedge/Member		Increase	USD	275	275	310	310

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
(USD-DENOMINATED IBOVESPA INDEX)								
IBV	Spec		Increase	USD	990	900	1,320	1,200
IBV	Hedge/Member		Increase	USD	900	900	1,200	1,200
All Months (BTIC EMINI FTSE 100 INDEX FUTURE)								
FTT	Spec		Increase	USD	303	275	358	325
FTT	Hedge/Member		Increase	USD	275	275	325	325
All Months (BTIC EMINI USD FTSE 100 INDEX FUT)								
FTB	Spec		Increase	USD	165	150	275	250
FTB	Hedge/Member		Increase	USD	150	150	250	250
All Months (BTIC ON S&P MLP TOTAL RETURN INDEX)								
SLT	Spec		Increase	USD	660	600	935	850
SLT	Hedge/Member		Increase	USD	600	600	850	850
All Months (E-MINI FTSE 100 INDEX FUTURES)								
FT1	Spec		Increase	USD	303	275	358	325
FT1	Hedge/Member		Increase	USD	275	275	325	325
All Months (EMINI FTSE 100 VALUE SYN MARKER)								
FTI	Spec		Increase	USD	303	275	358	325
FTI	Hedge/Member		Increase	USD	275	275	325	325
All Months (EMINI USD FTSE 100 INDEX FUTURE)								
FTU	Spec		Increase	USD	165	150	275	250
FTU	Hedge/Member		Increase	USD	150	150	250	250
All Months (EMINI USD FTSE100 VALUE SYN MARKER)								
FTZ	Spec		Increase	USD	165	150	275	250
FTZ	Hedge/Member		Increase	USD	150	150	250	250
All Months (S&P MLP TOTAL RETURN INDEX FUTURE)								
SLP	Spec		Increase	USD	660	600	935	850
SLP	Hedge/Member		Increase	USD	600	600	850	850
All Months (S&P MLP TOTAL RETURN INDEX MARKER)								
SLI	Spec		Increase	USD	660	600	935	850
SLI	Hedge/Member		Increase	USD	600	600	850	850
CBOT Dow Jones Real Estate Index (JR) - All Months (DJ US REAL ESTATE BTIC)								
REX	Spec		Decrease	USD	550	500	385	350
REX	Hedge/Member		Decrease	USD	500	500	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CBOT Dow Jones Real Estate Index (JR) - All Months (DJ US REAL ESTATE INDEX)								
JR	Spec		Decrease	USD	550	500	385	350
JR	Hedge/Member		Decrease	USD	500	500	350	350
CBOT Dow Jones Real Estate Index (JR) - All Months (DJ US REAL ESTATE SYNTHEIC)								
DJR	Spec		Decrease	USD	550	500	385	350
DJR	Hedge/Member		Decrease	USD	500	500	350	350
Dow Jones (CBOT) (11) - Month 1 vs 2 (BTIC ON E-MINI DJIA FUTURES)								
YMT	Spec		Decrease	USD	220	200	127	115
YMT	Hedge/Member		Decrease	USD	200	200	115	115
Dow Jones (CBOT) (11) - Month 1 vs 2 (E-MINI DJIA FUTURES MARKER)								
YMI	Spec		Decrease	USD	220	200	127	115
YMI	Hedge/Member		Decrease	USD	200	200	115	115
Dow Jones (CBOT) (11) - Month 1 vs 2 (E-MINI DOW ($5) FUTURES)								
YM	Spec		Decrease	USD	220	200	127	115
YM	Hedge/Member		Decrease	USD	200	200	115	115
Down Jones (CBOT) (11) - Month 1 vs 3+ (BTIC ON E-MINI DJIA FUTURES)								
YMT	Spec		Increase	USD	220	200	264	240
YMT	Hedge/Member		Increase	USD	200	200	240	240
Down Jones (CBOT) (11) - Month 1 vs 3+ (E-MINI DJIA FUTURES MARKER)								
YMI	Spec		Increase	USD	220	200	264	240
YMI	Hedge/Member		Increase	USD	200	200	240	240
Down Jones (CBOT) (11) - Month 1 vs 3+ (E-MINI DOW ($5) FUTURES)								
YM	Spec		Increase	USD	220	200	264	240
YM	Hedge/Member		Increase	USD	200	200	240	240
Down Jones (CBOT) (11) - Month 2 vs 3+ (BTIC ON E-MINI DJIA FUTURES)								
YMT	Spec		Increase	USD	220	200	264	240
YMT	Hedge/Member		Increase	USD	200	200	240	240
Down Jones (CBOT) (11) - Month 2 vs 3+ (E-MINI DJIA FUTURES MARKER)								
YMI	Spec		Increase	USD	220	200	264	240
YMI	Hedge/Member		Increase	USD	200	200	240	240
Down Jones (CBOT) (11) - Month 2 vs 3+ (E-MINI DOW ($5) FUTURES)								
YM	Spec		Increase	USD	220	200	264	240
YM	Hedge/Member		Increase	USD	200	200	240	240

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Down Jones (CBOT) (11) - Month 3+ (BTIC ON E-MINI DJIA FUTURES)								
YMT	Spec		Increase	USD	220	200	264	240
YMT	Hedge/Member		Increase	USD	200	200	240	240
Down Jones (CBOT) (11) - Month 3+ (E-MINI DJIA FUTURES MARKER)								
YMI	Spec		Increase	USD	220	200	264	240
YMI	Hedge/Member		Increase	USD	200	200	240	240
Down Jones (CBOT) (11) - Month 3+ (E-MINI DOW ($5) FUTURES)								
YM	Spec		Increase	USD	220	200	264	240
YM	Hedge/Member		Increase	USD	200	200	240	240
Nasdaq-100 Index (ND) - Month 1 vs 2 (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Spec		Decrease	USD	55	50	33	30
NQT	Hedge/Member		Decrease	USD	50	50	30	30
Nasdaq-100 Index (ND) - Month 1 vs 2 (E-MINI NASDAQ 100 FUTURES)								
NQ	Spec		Decrease	USD	55	50	33	30
NQ	Hedge/Member		Decrease	USD	50	50	30	30
Nasdaq-100 Index (ND) - Month 1 vs 2 (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Spec		Decrease	USD	55	50	33	30
NQI	Hedge/Member		Decrease	USD	50	50	30	30
Nasdaq-100 Index (ND) - Month 1 vs 3+ (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Spec		Increase	USD	55	50	77	70
NQT	Hedge/Member		Increase	USD	50	50	70	70
Nasdaq-100 Index (ND) - Month 1 vs 3+ (E-MINI NASDAQ 100 FUTURES)								
NQ	Spec		Increase	USD	55	50	77	70
NQ	Hedge/Member		Increase	USD	50	50	70	70
Nasdaq-100 Index (ND) - Month 1 vs 3+ (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Spec		Increase	USD	55	50	77	70
NQI	Hedge/Member		Increase	USD	50	50	70	70
Nasdaq-100 Index (ND) - Months 2 vs 3+ (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Spec		Increase	USD	55	50	77	70
NQT	Hedge/Member		Increase	USD	50	50	70	70
Nasdaq-100 Index (ND) - Months 2 vs 3+ (E-MINI NASDAQ 100 FUTURES)								
NQ	Spec		Increase	USD	55	50	77	70
NQ	Hedge/Member		Increase	USD	50	50	70	70

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Nasdaq-100 Index (ND) - Months 2 vs 3+ (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Spec		Increase	USD	55	50	77	70
NQI	Hedge/Member		Increase	USD	50	50	70	70
Nasdaq-100 Index (ND) - Months 3+ (BTIC ON E-MINI NASDAQ-100 FUTURES)								
NQT	Spec		Increase	USD	55	50	77	70
NQT	Hedge/Member		Increase	USD	50	50	70	70
Nasdaq-100 Index (ND) - Months 3+ (E-MINI NASDAQ 100 FUTURES)								
NQ	Spec		Increase	USD	55	50	77	70
NQ	Hedge/Member		Increase	USD	50	50	70	70
Nasdaq-100 Index (ND) - Months 3+ (E-MINI NASDAQ-100 FUTURES MARKER)								
NQI	Spec		Increase	USD	55	50	77	70
NQI	Hedge/Member		Increase	USD	50	50	70	70
S&P 500 Stock Index - Month 1 vs 2 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Spec		Decrease	USD	44	40	28	25
EST	Hedge/Member		Decrease	USD	40	40	25	25
S&P 500 Stock Index - Month 1 vs 2 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Spec		Decrease	USD	44	40	28	25
ESI	Hedge/Member		Decrease	USD	40	40	25	25
S&P 500 Stock Index - Month 1 vs 2 (E-MINI S&P 500 FUTURES)								
ES	Spec		Decrease	USD	44	40	28	25
ES	Hedge/Member		Decrease	USD	40	40	25	25
S&P 500 Stock Index - Month 1 vs 2 (S&P 500 FUTURES)								
SP	Spec		Decrease	USD	220	200	138	125
SP	Hedge/Member		Decrease	USD	200	200	125	125
S&P 500 Stock Index - Month 1 vs 3 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Spec		Increase	USD	44	40	77	70
EST	Hedge/Member		Increase	USD	40	40	70	70
S&P 500 Stock Index - Month 1 vs 3 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Spec		Increase	USD	44	40	77	70
ESI	Hedge/Member		Increase	USD	40	40	70	70
S&P 500 Stock Index - Month 1 vs 3 (E-MINI S&P 500 FUTURES)								
ES	Spec		Increase	USD	44	40	77	70
ES	Hedge/Member		Increase	USD	40	40	70	70

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
S&P 500 Stock Index - Month 1 vs 3 (S&P 500 FUTURES)								
SP	Spec		Increase	USD	220	200	385	350
SP	Hedge/Member		Increase	USD	200	200	350	350
S&P 500 Stock Index - Month 2 vs 3 (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Spec		Increase	USD	44	40	77	70
EST	Hedge/Member		Increase	USD	40	40	70	70
S&P 500 Stock Index - Month 2 vs 3 (E-MINI S&P 500 FUTURES MARKER)								
ESI	Spec		Increase	USD	44	40	77	70
ESI	Hedge/Member		Increase	USD	40	40	70	70
S&P 500 Stock Index - Month 2 vs 3 (E-MINI S&P 500 FUTURES)								
ES	Spec		Increase	USD	44	40	77	70
ES	Hedge/Member		Increase	USD	40	40	70	70
S&P 500 Stock Index - Month 2 vs 3 (S&P 500 FUTURES)								
SP	Spec		Increase	USD	220	200	385	350
SP	Hedge/Member		Increase	USD	200	200	350	350
S&P 500 Stock Index - Month 3+ (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Spec		Increase	USD	44	40	77	70
EST	Hedge/Member		Increase	USD	40	40	70	70
S&P 500 Stock Index - Month 3+ (E-MINI S&P 500 FUTURES MARKER)								
ESI	Spec		Increase	USD	44	40	77	70
ESI	Hedge/Member		Increase	USD	40	40	70	70
S&P 500 Stock Index - Month 3+ (E-MINI S&P 500 FUTURES)								
ES	Spec		Increase	USD	44	40	77	70
ES	Hedge/Member		Increase	USD	40	40	70	70
S&P 500 Stock Index - Month 3+ (S&P 500 FUTURES)								
SP	Spec		Increase	USD	220	200	385	350
SP	Hedge/Member		Increase	USD	200	200	350	350
S&P 500/Citigroup Growth Index - All Months (BTIC S&P 500 / GROWTH)								
SGT	Spec		Increase	USD	330	300	523	475
SGT	Hedge/Member		Increase	USD	300	300	475	475
S&P 500/Citigroup Growth Index - All Months (S&P 500 / GROWTH SYNT MARKER)								
TGT	Spec		Increase	USD	330	300	523	475
TGT	Hedge/Member		Increase	USD	300	300	475	475

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
S&P 500/Citigroup Growth Index - All Months (S&P/ CITIGROUP GROWTH INDEX FUTURES)								
SG	Spec		Increase	USD	330	300	523	475
SG	Hedge/Member		Increase	USD	300	300	475	475
S&P 500/Citigroup Value Index - All Months (BTIC S&P/ CITIGROUP VALUE FUTURE)								
SUT	Spec		Increase	USD	440	400	578	525
SUT	Hedge/Member		Increase	USD	400	400	525	525
S&P 500/Citigroup Value Index - All Months (S&P VALUE INDEX SYNT MARKER)								
TST	Spec		Increase	USD	440	400	578	525
TST	Hedge/Member		Increase	USD	400	400	525	525
S&P 500/Citigroup Value Index - All Months (S&P/ CITIGROUP VALUE FUTURES)								
SU	Spec		Increase	USD	440	400	578	525
SU	Hedge/Member		Increase	USD	400	400	525	525
S&P Small Cap 600 - All Months (BTIC S&P SMALLCAP 600 INDEX FUT)								
SMT	Spec		Increase	USD	220	200	413	375
SMT	Hedge/Member		Increase	USD	200	200	375	375
S&P Small Cap 600 - All Months (E-MINI S&P SMALLCAP INDEX FUT)								
SMC	Spec		Increase	USD	220	200	413	375
SMC	Hedge/Member		Increase	USD	200	200	375	375
S&P Small Cap 600 - All Months (S&P SMALLCAP 600 FUTURES)								
SMP	Spec		Increase	USD	1,100	1,000	2,063	1,875
SMP	Hedge/Member		Increase	USD	1,000	1,000	1,875	1,875
S&P Small Cap 600 - All Months (S&P SMALLCAP 600 INDEX SYNT MARKER)								
TMT	Spec		Increase	USD	220	200	413	375
TMT	Hedge/Member		Increase	USD	200	200	375	375
Yen-based Nikkei (N1) - All Months (E-MINI NIKKEI 225 YEN DENOMINATED)								
ENY	Spec		Decrease	JPY	5,500	5,000	3,300	3,000
ENY	Hedge/Member		Decrease	JPY	5,000	5,000	3,000	3,000
Yen-based Nikkei (N1) - All Months (NIKKEI 225 YEN FUT)								
N1	Spec		Decrease	JPY	27,500	25,000	16,500	15,000
N1	Hedge/Member		Decrease	JPY	25,000	25,000	15,000	15,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
				FX - Intra Spreads				
Australian Dollar (AD) - Contracts 5-8 vs. 5-8 (AUSTRALIAN DOLLAR FUTURES)								
AD	Spec		Increase	USD	88	80	110	100
AD	Hedge/Member		Increase	USD	80	80	100	100
Australian Dollar (AD) - Contracts 5-8 vs. 5-8 (E-MICRO AUD/USD FUTURES)								
M6A	Spec		Increase	USD	9	8	11	10
M6A	Hedge/Member		Increase	USD	8	8	10	10
Australian Dollar (AD) - Contracts1-4 vs. 5-8 (AUSTRALIAN DOLLAR FUTURES)								
AD	Spec		Increase	USD	88	80	110	100
AD	Hedge/Member		Increase	USD	80	80	100	100
Australian Dollar (AD) - Contracts1-4 vs. 5-8 (E-MICRO AUD/USD FUTURES)								
M6A	Spec		Increase	USD	9	8	11	10
M6A	Hedge/Member		Increase	USD	8	8	10	10
British Pound (BP) - Contracts 1-4 vs. 1-4 (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	55	50	72	65
BP	Hedge/Member		Increase	USD	50	50	65	65
British Pound (BP) - Contracts 1-4 vs. 1-4 (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	6	5	7	7
M6B	Hedge/Member		Increase	USD	5	5	7	7
British Pound (BP) - Contracts 1-4 vs. 5-8 (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	132	120	198	180
BP	Hedge/Member		Increase	USD	120	120	180	180
British Pound (BP) - Contracts 1-4 vs. 5-8 (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	13	12	20	18
M6B	Hedge/Member		Increase	USD	12	12	18	18
British Pound (BP) - Contracts 5-8 vs. 5-8 (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	132	120	198	180
BP	Hedge/Member		Increase	USD	120	120	180	180
British Pound (BP) - Contracts 5-8 vs. 5-8 (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	13	12	20	18
M6B	Hedge/Member		Increase	USD	12	12	18	18
Canadian Dollar (CD) - Contracts 1-4 vs. 1-4 (CANADIAN DOLLAR FUTURES)								
CD	Spec		Increase	USD	44	40	50	45
CD	Hedge/Member		Increase	USD	40	40	45	45

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Canadian Dollar (CD) - Contracts 1-4 vs. 1-4 (E-MICRO CAD/USD FUTURES)								
MCD	Spec		Increase	USD	4	4	5	5
MCD	Hedge/Member		Increase	USD	4	4	5	5
Canadian Dollar (CD) - Contracts 1-4 vs. 5-8 (CANADIAN DOLLAR FUTURES)								
CD	Spec		Increase	USD	99	90	138	125
CD	Hedge/Member		Increase	USD	90	90	125	125
Canadian Dollar (CD) - Contracts 1-4 vs. 5-8 (E-MICRO CAD/USD FUTURES)								
MCD	Spec		Increase	USD	10	9	14	13
MCD	Hedge/Member		Increase	USD	9	9	13	13
Canadian Dollar (CD) - Contracts 5-8 vs. 5-8 (CANADIAN DOLLAR FUTURES)								
CD	Spec		Increase	USD	99	90	138	125
CD	Hedge/Member		Increase	USD	90	90	125	125
Canadian Dollar (CD) - Contracts 5-8 vs. 5-8 (E-MICRO CAD/USD FUTURES)								
MCD	Spec		Increase	USD	10	9	14	13
MCD	Hedge/Member		Increase	USD	9	9	13	13
CME Chinese Renminbi/U.S. Dollar - All Months (U.S. DOLLAR\RENMINBI FUTURES)								
RMB	Spec		Decrease	USD	743	675	605	550
RMB	Hedge/Member		Decrease	USD	675	675	550	550
Euro FX (EC) - Contracts 1-4 vs. 5-8 (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	15	14	19	17
M6E	Hedge/Member		Increase	USD	14	14	17	17
Euro FX (EC) - Contracts 1-4 vs. 5-8 (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	77	70	94	85
E7	Hedge/Member		Increase	USD	70	70	85	85
Euro FX (EC) - Contracts 1-4 vs. 5-8 (EURO FUTURE)								
EC	Spec		Increase	USD	154	140	187	170
EC	Hedge/Member		Increase	USD	140	140	170	170
Euro FX (EC) - Contracts 5-8 vs. 5-8 (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	15	14	19	17
M6E	Hedge/Member		Increase	USD	14	14	17	17
Euro FX (EC) - Contracts 5-8 vs. 5-8 (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	77	70	94	85
E7	Hedge/Member		Increase	USD	70	70	85	85

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Euro FX (EC) - Contracts 5-8 vs. 5-8 (EURO FUTURE)								
EC	Spec		Increase	USD	154	140	187	170
EC	Hedge/Member		Increase	USD	140	140	170	170
Norwegian Krone Future (UN) - All Months Consecutive Spreads (NKR/USD FUTURES)								
UN	Spec		New	USD			94	85
UN	Hedge/Member		New	USD			85	85
Russian Ruble - Tier 1 vs. Tier 1 (RU RUSSIAN RUBLE FUTURES)								
RU	Spec		Decrease	USD	550	500	330	300
RU	Hedge/Member		Decrease	USD	500	500	300	300
Swedish Krona Futures (SE) - All Months Consecutive Spreads (SKR/USD CROSS RATE FUTURES)								
SE	Spec		New	USD			94	85
SE	Hedge/Member		New	USD			85	85
NGL/PETROCHEMICALS - Intra Spreads								
Argus Propane Far East Index Swap - 2v2 (ARGUS PROPAN FAR EST INDEX FUT)								
7E	Spec		Increase	USD	13,200	12,000	16,500	15,000
7E	Hedge/Member		Increase	USD	12,000	12,000	15,000	15,000
Argus Propane Far East Index Swap - 2v2 (MINI ARGUS PROPANE FAR EAST IDX)								
MAE	Spec		Increase	USD	1,320	1,200	1,650	1,500
MAE	Hedge/Member		Increase	USD	1,200	1,200	1,500	1,500
Argus Propane Far East Index Swap - Consecutives (ARGUS PROPAN FAR EST INDEX FUT)								
7E	Spec		Increase	USD	5,500	5,000	6,600	6,000
7E	Hedge/Member		Increase	USD	5,000	5,000	6,000	6,000
Argus Propane Far East Index Swap - Consecutives (MINI ARGUS PROPANE FAR EAST IDX)								
MAE	Spec		Increase	USD	550	500	660	600
MAE	Hedge/Member		Increase	USD	500	500	600	600

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 CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	Decrease	+1:-1	88%	88%	85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
Spread Credit Rate	Decrease	+1:-1	83%	83%	79%	79%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Decrease	+1:-1	81%	81%	77%	77%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	83%	83%
Spread Credit Rate	Decrease	+1:-1	88%	88%	85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+1:-1	81%	81%	77%	77%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	88%	88%	85%	85%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs HEATING OIL (NYM-HO, BH, MP)						
Spread Credit Rate	Decrease	+1:-1	83%	83%	79%	79%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	81%	81%	77%	77%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Decrease	+1:-1	83%	83%	79%	79%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	81%	81%	77%	77%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Decrease	+1:-1	83%	83%	79%	79%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	81%	81%	77%	77%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	83%	83%
Spread Credit Rate	Decrease	+1:-1	88%	88%	85%	85%
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	Decrease	+1:-1	85%	85%	82%	82%
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	81%	81%	79%	79%
Spread Credit Rate	Decrease	+1:-1	55%	55%	51%	51%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Decrease	+1:-1	83%	83%	79%	79%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	81%	81%	77%	77%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Decrease	+1:-1	83%	83%	79%	79%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	81%	81%	77%	77%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	83%	83%
Spread Credit Rate	Decrease	+1:-1	88%	88%	85%	85%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Decrease	+1:-1	52%	52%	51%	51%

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 BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	83%	83%
Spread Credit Rate	Decrease	+1:-1	88%	88%	85%	85%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	83%	83%
Spread Credit Rate	Decrease	+1:-1	88%	88%	85%	85%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	47%	47%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	47%	47%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	83%	83%
Spread Credit Rate	Decrease	+1:-1	88%	88%	85%	85%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	83%	83%
Spread Credit Rate	Decrease	+1:-1	88%	88%	85%	85%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	83%	83%
Spread Credit Rate	Decrease	+1:-1	88%	88%	85%	85%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%
NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	47%	47%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	52%	52%	51%	51%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	52%	52%	51%	51%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	47%	47%
RBOB GASOLINE FUTURES (NY-RB - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	47%	47%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	52%	52%	51%	51%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	52%	52%	51%	51%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	83%	83%
Spread Credit Rate	Decrease	+1:-1	88%	88%	85%	85%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	88%	88%	85%	85%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%
NGL/PETROCHEMICALS - Inter-commodity Spread Rates						
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%

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						
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
Spread Credit Rate	Decrease	+1:-1	83%	83%	79%	79%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Decrease	+1:-1	81%	81%	77%	77%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+1:-1	81%	81%	77%	77%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs HEATING OIL (NYM-HO, BH, MP)						
Spread Credit Rate	Decrease	+1:-1	83%	83%	79%	79%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	81%	81%	77%	77%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Decrease	+1:-1	83%	83%	79%	79%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	81%	81%	77%	77%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Decrease	+1:-1	83%	83%	79%	79%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	81%	81%	77%	77%

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 NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	81%	81%	79%	79%
Spread Credit Rate	Decrease	+1:-1	55%	55%	51%	51%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Decrease	+1:-1	83%	83%	79%	79%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	81%	81%	77%	77%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Decrease	+1:-1	83%	83%	79%	79%
Spread Credit Rate	Decrease	+1:-1	85%	85%	82%	82%
Spread Credit Rate	Decrease	+1:-1	84%	84%	81%	81%
Spread Credit Rate	Decrease	+1:-1	81%	81%	77%	77%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Decrease	+1:-1	52%	52%	51%	51%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	47%	47%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	47%	47%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%

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	Decrease	+1:-1	77%	77%	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	63%	63%	67%	67%
Spread Credit Rate	Decrease	+1:-1	80%	80%	77%	77%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	Increase	+1:-1	63%	63%	67%	67%
Spread Credit Rate	Decrease	+1:-1	80%	80%	77%	77%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	63%	63%	67%	67%
Spread Credit Rate	Decrease	+1:-1	80%	80%	77%	77%
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	63%	63%	67%	67%
Spread Credit Rate	Decrease	+1:-1	80%	80%	77%	77%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%
NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) vs HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	77%	77%
Spread Credit Rate	Increase	+1:-1	63%	63%	67%	67%
NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	47%	47%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	52%	52%	51%	51%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	52%	52%	51%	51%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	77%	77%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	47%	47%
RBOB GASOLINE FUTURES (NY-RB - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	47%	47%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	52%	52%	51%	51%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	52%	52%	51%	51%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+1:-1	77%	77%	75%	75%

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
CRUDE OIL SPREADS - Volatility Scan (volScan) Rate						
WTI HOUSTON (ARGUS) VS. WTI TRADE MONTH FUTURES (HTO, HTT) - volScan						
Clearing Member Rate	Mths 8+	New				10.000%
WTS (ARGUS) VS. WTI SPREAD CALENDAR SWAP FUTURES (FF, FFO) - volScan						
Clearing Member Rate	Mths 6+	New				10.000%