



18-090

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, March 01, 2018

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, March 02, 2018.

Current rates as of:

Thursday, March 01, 2018.

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 delivery margin is the charge 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

DME OMAN CRUDE FUT (DOO)

DOO	Spec	Mnth1	Decrease	USD	4,400	4,000	3,850	3,500
DOO	Hedge/Member	Mnth1	Decrease	USD	4,000	4,000	3,500	3,500
DOO	Spec	Mnth2	Decrease	USD	4,125	3,750	3,575	3,250
DOO	Hedge/Member	Mnth2	Decrease	USD	3,750	3,750	3,250	3,250
DOO	Spec	Mnth3	Decrease	USD	4,125	3,750	3,575	3,250
DOO	Hedge/Member	Mnth3	Decrease	USD	3,750	3,750	3,250	3,250
DOO	Spec	Mnth4	Decrease	USD	3,905	3,550	3,355	3,050
DOO	Hedge/Member	Mnth4	Decrease	USD	3,550	3,550	3,050	3,050
DOO	Spec	Mnth5	Decrease	USD	3,905	3,550	3,355	3,050
DOO	Hedge/Member	Mnth5	Decrease	USD	3,550	3,550	3,050	3,050
DOO	Spec	Mnth6	Decrease	USD	3,740	3,400	3,300	3,000
DOO	Hedge/Member	Mnth6	Decrease	USD	3,400	3,400	3,000	3,000
DOO	Spec	Mnth7	Decrease	USD	3,740	3,400	3,300	3,000
DOO	Hedge/Member	Mnth7	Decrease	USD	3,400	3,400	3,000	3,000
DOO	Spec	Mnth8	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth8	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth9	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth9	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth10	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth10	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth11	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth11	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth12	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth12	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth13	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth13	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth14	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth14	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth15	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth15	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth16	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth16	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth17	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth18	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth18	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth19	Decrease	USD	3,685	3,350	3,300	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DOO	Hedge/Member	Mnth19	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth20	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth20	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth21	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth21	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth22	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth22	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth23	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth23	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth24	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth24	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth25	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth25	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth26	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth26	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth27	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth27	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth28	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth28	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth29	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth29	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth30	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth30	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth31	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth31	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth32	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth33	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth34	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,000	3,000
DOO	Spec	Mnth35+	Decrease	USD	3,685	3,350	3,300	3,000
DOO	Hedge/Member	Mnth35+	Decrease	USD	3,350	3,350	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Delivery Margin Rates

DME OMAN CRUDE OIL (OQ) – POSITIONS IN DELIVERY EFFECTIVE WITH MAY 2018 OQ CONTRACTS

OQ	Spec	May 2018+	Increase	USD		5,250		5,750
OQ	Hedge/Member	May 2018+	Increase	USD		5,250		5,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DME OMAN CRUDE OIL (OQ)								
OQ	Spec	Mnth1	Decrease	USD	4,400	4,000	3,850	3,500
OQ	Hedge/Member	Mnth1	Decrease	USD	4,000	4,000	3,500	3,500
OQ	Spec	Mnth2	Decrease	USD	4,125	3,750	3,575	3,250
OQ	Hedge/Member	Mnth2	Decrease	USD	3,750	3,750	3,250	3,250
OQ	Spec	Mnth3	Decrease	USD	4,125	3,750	3,575	3,250
OQ	Hedge/Member	Mnth3	Decrease	USD	3,750	3,750	3,250	3,250
OQ	Spec	Mnth4	Decrease	USD	3,905	3,550	3,355	3,050
OQ	Hedge/Member	Mnth4	Decrease	USD	3,550	3,550	3,050	3,050
OQ	Spec	Mnth5	Decrease	USD	3,905	3,550	3,355	3,050
OQ	Hedge/Member	Mnth5	Decrease	USD	3,550	3,550	3,050	3,050
OQ	Spec	Mnth6	Decrease	USD	3,740	3,400	3,300	3,000
OQ	Hedge/Member	Mnth6	Decrease	USD	3,400	3,400	3,000	3,000
OQ	Spec	Mnth7	Decrease	USD	3,740	3,400	3,300	3,000
OQ	Hedge/Member	Mnth7	Decrease	USD	3,400	3,400	3,000	3,000
OQ	Spec	Mnth8	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth8	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth9	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth9	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth10	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth10	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth11	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth11	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth12	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth12	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth13	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth13	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth14	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth14	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth15	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth15	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth16	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth16	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth17	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth18	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth18	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth19	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth19	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth20	Decrease	USD	3,685	3,350	3,300	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OQ	Hedge/Member	Mnth20	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth21	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth21	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth22	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth22	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth23	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth23	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth24	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth24	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth25	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth25	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth26	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth26	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth27	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth27	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth28	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth28	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth29	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth29	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth30	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth30	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth31	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth31	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth32	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth33	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth35+	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth35+	Decrease	USD	3,350	3,350	3,000	3,000
OQ	Spec	Mnth34	Decrease	USD	3,685	3,350	3,300	3,000
OQ	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,000	3,000

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	440	400	385	350
ZG	Hedge/Member	Mnth1	Decrease	USD	400	400	350	350
ZG	Spec	Mnth2	Decrease	USD	413	375	358	325
ZG	Hedge/Member	Mnth2	Decrease	USD	375	375	325	325
ZG	Spec	Mnth3	Decrease	USD	413	375	358	325
ZG	Hedge/Member	Mnth3	Decrease	USD	375	375	325	325
ZG	Spec	Mnth4	Decrease	USD	391	355	336	305
ZG	Hedge/Member	Mnth4	Decrease	USD	355	355	305	305
ZG	Spec	Mnth5	Decrease	USD	391	355	336	305
ZG	Hedge/Member	Mnth5	Decrease	USD	355	355	305	305
ZG	Spec	Mnth6	Decrease	USD	374	340	330	300
ZG	Hedge/Member	Mnth6	Decrease	USD	340	340	300	300
ZG	Spec	Mnth7	Decrease	USD	374	340	330	300
ZG	Hedge/Member	Mnth7	Decrease	USD	340	340	300	300
ZG	Spec	Mnth8	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth8	Decrease	USD	335	335	300	300
ZG	Spec	Mnth9	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth9	Decrease	USD	335	335	300	300
ZG	Spec	Mnth10	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth10	Decrease	USD	335	335	300	300
ZG	Spec	Mnth11	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth11	Decrease	USD	335	335	300	300
ZG	Spec	Mnth12	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth12	Decrease	USD	335	335	300	300
ZG	Spec	Mnth13	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth13	Decrease	USD	335	335	300	300
ZG	Spec	Mnth14	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth14	Decrease	USD	335	335	300	300
ZG	Spec	Mnth15	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth15	Decrease	USD	335	335	300	300
ZG	Spec	Mnth16	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth16	Decrease	USD	335	335	300	300
ZG	Spec	Mnth17	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth17	Decrease	USD	335	335	300	300
ZG	Spec	Mnth18	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth18	Decrease	USD	335	335	300	300
ZG	Spec	Mnth19	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth19	Decrease	USD	335	335	300	300
ZG	Spec	Mnth20	Decrease	USD	369	335	330	300

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	335	335	300	300
ZG	Spec	Mnth21	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth21	Decrease	USD	335	335	300	300
ZG	Spec	Mnth22	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth22	Decrease	USD	335	335	300	300
ZG	Spec	Mnth23	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth23	Decrease	USD	335	335	300	300
ZG	Spec	Mnth24	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth24	Decrease	USD	335	335	300	300
ZG	Spec	Mnth25	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth25	Decrease	USD	335	335	300	300
ZG	Spec	Mnth26	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth26	Decrease	USD	335	335	300	300
ZG	Spec	Mnth27	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth27	Decrease	USD	335	335	300	300
ZG	Spec	Mnth28	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth28	Decrease	USD	335	335	300	300
ZG	Spec	Mnth29	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth29	Decrease	USD	335	335	300	300
ZG	Spec	Mnth30	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth30	Decrease	USD	335	335	300	300
ZG	Spec	Mnth31	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth31	Decrease	USD	335	335	300	300
ZG	Spec	Mnth32	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth32	Decrease	USD	335	335	300	300
ZG	Spec	Mnth33	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth33	Decrease	USD	335	335	300	300
ZG	Spec	Mnth35+	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth35+	Decrease	USD	335	335	300	300
ZG	Spec	Mnth34	Decrease	USD	369	335	330	300
ZG	Hedge/Member	Mnth34	Decrease	USD	335	335	300	300

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	4,400	4,000	3,850	3,500
OQB	Hedge/Member	Mnth1	Decrease	USD	4,000	4,000	3,500	3,500
OQB	Spec	Mnth2	Decrease	USD	4,125	3,750	3,575	3,250
OQB	Hedge/Member	Mnth2	Decrease	USD	3,750	3,750	3,250	3,250
OQB	Spec	Mnth3	Decrease	USD	4,125	3,750	3,575	3,250
OQB	Hedge/Member	Mnth3	Decrease	USD	3,750	3,750	3,250	3,250
OQB	Spec	Mnth4	Decrease	USD	3,905	3,550	3,355	3,050
OQB	Hedge/Member	Mnth4	Decrease	USD	3,550	3,550	3,050	3,050
OQB	Spec	Mnth5	Decrease	USD	3,905	3,550	3,355	3,050
OQB	Hedge/Member	Mnth5	Decrease	USD	3,550	3,550	3,050	3,050
OQB	Spec	Mnth6	Decrease	USD	3,740	3,400	3,300	3,000
OQB	Hedge/Member	Mnth6	Decrease	USD	3,400	3,400	3,000	3,000
OQB	Spec	Mnth7	Decrease	USD	3,740	3,400	3,300	3,000
OQB	Hedge/Member	Mnth7	Decrease	USD	3,400	3,400	3,000	3,000
OQB	Spec	Mnth8	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth8	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth9	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth9	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth10	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth10	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth11	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth11	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth12	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth12	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth13	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth13	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth14	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth14	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth15	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth15	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth16	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth16	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth17	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth18	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth18	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth19	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth19	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth20	Decrease	USD	3,685	3,350	3,300	3,000

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	3,350	3,350	3,000	3,000
OQB	Spec	Mnth21	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth21	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth22	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth22	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth23	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth23	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth24	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth24	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth25	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth25	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth26	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth26	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth27	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth27	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth28	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth28	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth29	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth29	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth30	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth30	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth31	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth31	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth32	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth33	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth35+	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth35+	Decrease	USD	3,350	3,350	3,000	3,000
OQB	Spec	Mnth34	Decrease	USD	3,685	3,350	3,300	3,000
OQB	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,000	3,000

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	4,400	4,000	3,850	3,500
OQ1	Hedge/Member	Mnth1	Decrease	USD	4,000	4,000	3,500	3,500
OQ1	Spec	Mnth2	Decrease	USD	4,125	3,750	3,575	3,250
OQ1	Hedge/Member	Mnth2	Decrease	USD	3,750	3,750	3,250	3,250
OQ1	Spec	Mnth3	Decrease	USD	4,125	3,750	3,575	3,250
OQ1	Hedge/Member	Mnth3	Decrease	USD	3,750	3,750	3,250	3,250
OQ1	Spec	Mnth4	Decrease	USD	3,905	3,550	3,355	3,050
OQ1	Hedge/Member	Mnth4	Decrease	USD	3,550	3,550	3,050	3,050
OQ1	Spec	Mnth5	Decrease	USD	3,905	3,550	3,355	3,050
OQ1	Hedge/Member	Mnth5	Decrease	USD	3,550	3,550	3,050	3,050
OQ1	Spec	Mnth6	Decrease	USD	3,740	3,400	3,300	3,000
OQ1	Hedge/Member	Mnth6	Decrease	USD	3,400	3,400	3,000	3,000
OQ1	Spec	Mnth7	Decrease	USD	3,740	3,400	3,300	3,000
OQ1	Hedge/Member	Mnth7	Decrease	USD	3,400	3,400	3,000	3,000
OQ1	Spec	Mnth8	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth8	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth9	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth9	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth10	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth10	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth11	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth11	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth12	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth12	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth13	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth13	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth14	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth14	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth15	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth15	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth16	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth16	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth17	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth18	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth18	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth19	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth19	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth20	Decrease	USD	3,685	3,350	3,300	3,000

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	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth21	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth21	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth22	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth22	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth23	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth23	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth24	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth24	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth25	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth25	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth26	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth26	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth27	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth27	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth28	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth28	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth29	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth29	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth30	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth30	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth31	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth31	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth32	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth33	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth35+	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth35+	Decrease	USD	3,350	3,350	3,000	3,000
OQ1	Spec	Mnth34	Decrease	USD	3,685	3,350	3,300	3,000
OQ1	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,000	3,000

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	4,070	3,700	4,400	4,000
ALA	Hedge/Member	Mths 1-4	Increase	USD	3,700	3,700	4,000	4,000
ALA	Spec	Mths 5+	Increase	USD	4,070	3,700	4,400	4,000
ALA	Hedge/Member	Mths 5+	Increase	USD	3,700	3,700	4,000	4,000
ALUMINA FOB METAL BULLETIN FUTURES (ALB)								
ALB	Spec	Mths 1-4	Increase	USD	3,300	3,000	3,630	3,300
ALB	Hedge/Member	Mths 1-4	Increase	USD	3,000	3,000	3,300	3,300
ALB	Spec	Mths 5+	Increase	USD	3,300	3,000	3,630	3,300
ALB	Hedge/Member	Mths 5+	Increase	USD	3,000	3,000	3,300	3,300
ALUMINIUM EURO PREM DUTY-PAID FUT (EDP)								
EDP	Spec	Mth 1	Increase	USD	440	400	484	440
EDP	Hedge/Member	Mth 1	Increase	USD	400	400	440	440
EDP	Spec	Mths 2-9	Increase	USD	440	400	484	440
EDP	Hedge/Member	Mths 2-9	Increase	USD	400	400	440	440
EDP	Spec	Mths 10+	Increase	USD	440	400	484	440
EDP	Hedge/Member	Mths 10+	Increase	USD	400	400	440	440
ALUMINIUM EURO PREM METAL BULLETIN (AEP)								
AEP	Spec	Mth 1	Increase	USD	396	360	440	400
AEP	Hedge/Member	Mth 1	Increase	USD	360	360	400	400
AEP	Spec	Mths 2-9	Increase	USD	396	360	440	400
AEP	Hedge/Member	Mths 2-9	Increase	USD	360	360	400	400
AEP	Spec	Mths 10+	Increase	USD	440	400	495	450
AEP	Hedge/Member	Mths 10+	Increase	USD	400	400	450	450
ALUMINUM FUTURES (ALI)								
ALI	Spec	Mths 1-4	Increase	USD	1,760	1,600	1,980	1,800
ALI	Hedge/Member	Mths 1-4	Increase	USD	1,600	1,600	1,800	1,800
ALI	Spec	Mths 5+	Increase	USD	1,760	1,600	1,980	1,800
ALI	Hedge/Member	Mths 5+	Increase	USD	1,600	1,600	1,800	1,800
ALUMINUM JAPAN PREMIUM (PLATTS) FUT (MJP)								
MJP	Spec	Mth 1	Increase	USD	330	300	363	330
MJP	Hedge/Member	Mth 1	Increase	USD	300	300	330	330
MJP	Spec	Mths 2-9	Increase	USD	330	300	363	330
MJP	Hedge/Member	Mths 2-9	Increase	USD	300	300	330	330
MJP	Spec	Mths 10+	Increase	USD	330	300	363	330
MJP	Hedge/Member	Mths 10+	Increase	USD	300	300	330	330

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ALUMINUM MW TRANS PREM PLATTS SWAPS (AUP)								
AUP	Spec	Mth 1	Increase	USD	660	600	770	700
AUP	Hedge/Member	Mth 1	Increase	USD	600	600	700	700
AUP	Spec	Mths 2-12	Increase	USD	660	600	770	700
AUP	Hedge/Member	Mths 2-12	Increase	USD	600	600	700	700
AUP	Spec	Mths 13-21	Increase	USD	743	675	880	800
AUP	Hedge/Member	Mths 13-21	Increase	USD	675	675	800	800
AUP	Spec	22+	Increase	USD	880	800	1,045	950
AUP	Hedge/Member	22+	Increase	USD	800	800	950	950
NYMEX HOT ROLLED STEEL FUTURES (HR)								
HR	Spec	Mnths 3 - 10	Increase	USD	605	550	715	650
HR	Hedge/Member	Mnths 3 - 10	Increase	USD	550	550	650	650
HR	Spec	Mnths 11+	Increase	USD	605	550	715	650
HR	Hedge/Member	Mnths 11+	Increase	USD	550	550	650	650
HR	Spec	Mnth 1-2	Increase	USD	605	550	715	650
HR	Hedge/Member	Mnth 1-2	Increase	USD	550	550	650	650
PALLADIUM FUTURES NYMEX (PA)								
PA	Spec	Mnth 1	Increase	USD	8,250	7,500	9,350	8,500
PA	Hedge/Member	Mnth 1	Increase	USD	7,500	7,500	8,500	8,500
PA	Spec	Mnth 2	Increase	USD	6,050	5,500	6,820	6,200
PA	Hedge/Member	Mnth 2	Increase	USD	5,500	5,500	6,200	6,200
PA	Spec	Mnth 3	Increase	USD	5,500	5,000	6,160	5,600
PA	Hedge/Member	Mnth 3	Increase	USD	5,000	5,000	5,600	5,600
PA	Spec	Mnth 4+	Increase	USD	4,675	4,250	5,280	4,800
PA	Hedge/Member	Mnth 4+	Increase	USD	4,250	4,250	4,800	4,800
PLATINUM FUTURES NYMEX (PL)								
PL	Spec	Mths 1	Increase	USD	1,650	1,500	1,870	1,700
PL	Hedge/Member	Mths 1	Increase	USD	1,500	1,500	1,700	1,700
PL	Spec	Mths 2+	Increase	USD	1,650	1,500	1,870	1,700
PL	Hedge/Member	Mths 2+	Increase	USD	1,500	1,500	1,700	1,700
PLATINUM FUTURES TAS (PLT)								
PLT	Spec	Mths 1	Increase	USD	1,650	1,500	1,870	1,700
PLT	Hedge/Member	Mths 1	Increase	USD	1,500	1,500	1,700	1,700
PLT	Spec	Mths 2+	Increase	USD	1,650	1,500	1,870	1,700
PLT	Hedge/Member	Mths 2+	Increase	USD	1,500	1,500	1,700	1,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

U.S. MIDWEST BUSHELING SCRAP (BUS)

BUS	Spec	Mth 1	Increase	USD	385	350	440	400
BUS	Hedge/Member	Mth 1	Increase	USD	350	350	400	400
BUS	Spec	Mths 2-4	Increase	USD	385	350	440	400
BUS	Hedge/Member	Mths 2-4	Increase	USD	350	350	400	400
BUS	Spec	Mths 6+	Increase	USD	385	350	440	400
BUS	Hedge/Member	Mths 6+	Increase	USD	350	350	400	400

US MW BUSHELING FERROUS SCRAP SWAP (BUW)

BUW	Spec	Mth 1	Increase	USD	385	350	440	400
BUW	Hedge/Member	Mth 1	Increase	USD	350	350	400	400
BUW	Spec	Mths 2-4	Increase	USD	385	350	440	400
BUW	Hedge/Member	Mths 2-4	Increase	USD	350	350	400	400
BUW	Spec	Mths 6+	Increase	USD	385	350	440	400
BUW	Hedge/Member	Mths 6+	Increase	USD	350	350	400	400

PETROLEUM CRACKS AND SPREADS - Outright Rates

GRP3 ULSD VS NY HRBR ULSD FUT (A6)

A6	Spec	Mnths 3-5	Decrease	USD	715	650	495	450
A6	Hedge/Member	Mnths 3-5	Decrease	USD	650	650	450	450

JET AVIA FUEL(PLTT) FOB V. ICE (1V)

1V	Spec	Mnth 1	Increase	USD	4,950	4,500	5,500	5,000
1V	Hedge/Member	Mnth 1	Increase	USD	4,500	4,500	5,000	5,000
1V	Spec	Mnth 2-4	Increase	USD	3,850	3,500	4,620	4,200
1V	Hedge/Member	Mnth 2-4	Increase	USD	3,500	3,500	4,200	4,200
1V	Spec	Mnths 5+	Increase	USD	2,970	2,700	3,740	3,400
1V	Hedge/Member	Mnths 5+	Increase	USD	2,700	2,700	3,400	3,400

REFINED PRODUCTS - Outright Rates

GULF COAST ULSD CALENDAR FUT (LY)

LY	Spec	Mnth 1	Increase	USD	2,585	2,350	2,860	2,600
LY	Hedge/Member	Mnth 1	Increase	USD	2,350	2,350	2,600	2,600
LY	Spec	Mnths 2-6	Increase	USD	2,585	2,350	2,860	2,600
LY	Hedge/Member	Mnths 2-6	Increase	USD	2,350	2,350	2,600	2,600
LY	Spec	Mnths 7-12	Increase	USD	2,310	2,100	2,530	2,300
LY	Hedge/Member	Mnths 7-12	Increase	USD	2,100	2,100	2,300	2,300
LY	Spec	Mnths 13+	Increase	USD	2,090	1,900	2,310	2,100
LY	Hedge/Member	Mnths 13+	Increase	USD	1,900	1,900	2,100	2,100

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								
CANADIAN HEAVYCRUDE(NET ENRGY) FUT - All Months (CANADIAN HEAVYCRUDE(NET ENRGY) FUT)								
WCC	Spec		Increase	USD	1,540	1,400	1,870	1,700
WCC	Hedge/Member		Increase	USD	1,400	1,400	1,700	1,700
Light Sweet Oil (Net Energy) Monthly Index Futures - All Months (LIGHT SWEET OIL NET ENERGY MONTHLY)								
LSW	Spec		Increase	USD	660	600	825	750
LSW	Hedge/Member		Increase	USD	600	600	750	750
Western Canadian Select Oil (Net Energy) Monthly Index Futures - All Months (WESTERN CANADIAN SELECT OIL MONTHLY)								
WCW	Spec		Increase	USD	1,430	1,300	1,760	1,600
WCW	Hedge/Member		Increase	USD	1,300	1,300	1,600	1,600
METALS - Intra Spreads								
Aluminum MW US Transaction Premium Platts (25MT) Swap Futures - Mths 1-21 vs Mths 1-21 (ALUMINUM MW TRANS PREM PLATTS SWAPS)								
AUP	Spec		Increase	USD	523	475	578	525
AUP	Hedge/Member		Increase	USD	475	475	525	525
Aluminum MW US Transaction Premium Platts (25MT) Swap Futures - Mths 1-21 vs Mths 22+ (ALUMINUM MW TRANS PREM PLATTS SWAPS)								
AUP	Spec		Increase	USD	523	475	578	525
AUP	Hedge/Member		Increase	USD	475	475	525	525
Aluminum MW US Transaction Premium Platts (25MT) Swap Futures - Mths 22+ vs Mths 22+ (ALUMINUM MW TRANS PREM PLATTS SWAPS)								
AUP	Spec		Increase	USD	523	475	578	525
AUP	Hedge/Member		Increase	USD	475	475	525	525
Consecutive Spread - Months 2+ (ALUMINUM MW TRANS PREM PLATTS SWAPS)								
AUP	Spec		Increase	USD	440	400	495	450
AUP	Hedge/Member		Increase	USD	400	400	450	450

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						
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 3 [contracts 9-12]						
Spread Credit Rate	Decrease	+3:-5	80%	80%	75%	75%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Decrease	+3:-5	80%	80%	75%	75%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Decrease	+3:-5	80%	80%	75%	75%

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
AGRICULTURE - Volatility Scan (volScan) Rate						
WHEAT (W, W, WDF, YW, ZWT) - volScan						
Clearing Member Rate	Months 2-5	Increase		0.028		0.033