CME Group
19-018

TO:	Clearing Member Firms Chief Financial Officers Back Office Managers Margin Managers
FROM:	CME Clearing
SUBJECT:	Performance Bond Requirements
DATE:	Thursday, January 10, 2019

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, January 11, 2019.

Current rates as of:

Thursday, January 10, 2019.

In this current advisory there are changes to the Short Option Minimum and/or the Volatility Scan Range. Below are descriptions of what each change affects:

The Short Option Minimum (SOM) is a charge that is applied only to portfolios concentrated in short options that do not generate a minimum margin requirement level when margins are calculated using the normal 16 SPAN scenarios. The SOM charge per short calls or short puts is a percentage of the outright margin on one underlying futures contract.

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
			AGRICULTURE - Outright Rates					
BLACK SEA CORN FIN STL PLATTS FUT (BCF)								
BCF	Spec		Decrease	USD	385	350	341	310
BCF	Hedge/Member		Decrease	USD	350	350	310	310
BLACK SEA WHEAT FIN STL PLATTS FUT (BWF)								
BWF	Spec		Decrease	USD	468	425	418	380
BWF	Hedge/Member		Decrease	USD	425	425	380	380
			CRUDE OIL SPREADS - Outright Rates					
ICE BRENT DUBAI FUT (DB)								
DB	Spec	Mnth 1	Decrease	USD	605	550	440	400
DB	Hedge/Member	Mnth 1	Decrease	USD	550	550	400	400
DB	Spec	Mnth 2	Decrease	USD	605	550	413	375
DB	Hedge/Member	Mnth 2	Decrease	USD	550	550	375	375
DB	Spec	Mnths 3-8	Decrease	USD	440	400	385	350
DB	Hedge/Member	Mnths 3-8	Decrease	USD	400	400	350	350
DB	Spec	Mnths 9+	Decrease	USD	385	350	330	300
DB	Hedge/Member	Mnths 9+	Decrease	USD	350	350	300	300
			DME Products - Outright Rates					
BRENT CRUDE OIL VS. DUBAI CRUDE OIL (DHI)								
DHI	Spec		Decrease	USD	770	700	605	550
DHI	Hedge/Member		Decrease	USD	700	700	550	550
BRENT CRUDE VS DUBAI CRUDE (DBI)								
DBI	Spec	Mnth 1	Decrease	USD	605	550	440	400
DBI	Hedge/Member	Mnth 1	Decrease	USD	550	550	400	400
DBI	Spec	Mnth 2	Decrease	USD	605	550	413	375
DBI	Hedge/Member	Mnth 2	Decrease	USD	550	550	375	375
DBI	Spec	Mnths 3-8	Decrease	USD	440	400	385	350
DBI	Hedge/Member	Mnths 3-8	Decrease	USD	400	400	350	350
DBI	Spec	Mnths 9+	Decrease	USD	385	350	330	300
DBI	Hedge/Member	Mnths 9+	Decrease	USD	350	350	300	300
			ELECTRICITY - Outright Rates					
GERMAN POWER BASELOAD CAL MONTH FUT (DEB)								
DEB	Spec	Mnths 4-9	Decrease	EUR	3,575	3,250	3,080	2,800
DEB	Hedge/Member	Mnths 4-9	Decrease	EUR	3,250	3,250	2,800	2,800
DEB	Spec	Mnths 10+	Decrease	EUR	2,640	2,400	2,310	2,100
DEB	Hedge/Member	Mnths 10+	Decrease	EUR	2,400	2,400	2,100	2,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FREIGHT - Outright Rates								
FREIGHT ROUTE TC12 (BALTIC) FUT (FRS)								
FRS	Spec		Increase	USD	1,980	1,800	2,200	2,000
FRS	Hedge/Member		Increase	USD	1,800	1,800	2,000	2,000
FREIGHT ROUTE TC15 (BALTIC) FUTURES (T5C)								
T5C	Spec	Mth 1	Increase	USD	2,860	2,600	3,575	3,250
T5C	Hedge/Member	Mth 1	Increase	USD	2,600	2,600	3,250	3,250
T5C	Spec	Mths 2	Increase	USD	2,860	2,600	3,575	3,250
T5C	Hedge/Member	Mths 2	Increase	USD	2,600	2,600	3,250	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
				FX - Outright Rates				
BRAZILIAN REAL FUTURES (BR)								
BR	Spec	Contracts 1-12	Decrease	USD	1,540	1,400	1,320	1,200
BR	Hedge/Member	Contracts 1-12	Decrease	USD	1,400	1,400	1,200	1,200
BR	Spec	Contracts 13-24	Decrease	USD	1,705	1,550	1,485	1,350
BR	Hedge/Member	Contracts 13-24	Decrease	USD	1,550	1,550	1,350	1,350
BR	Spec	Contracts 25-36	Decrease	USD	2,090	1,900	1,760	1,600
BR	Hedge/Member	Contracts 25-36	Decrease	USD	1,900	1,900	1,600	1,600
BR	Spec	Contracts 37+	Decrease	USD	2,090	1,900	1,760	1,600
BR	Hedge/Member	Contracts 37+	Decrease	USD	1,900	1,900	1,600	1,600
EC/SKR CROSS RATE FUTURES (KE)								
KE	Spec		Decrease	SEK	27,500	25,000	22,000	20,000
KE	Hedge/Member		Decrease	SEK	25,000	25,000	20,000	20,000
E-MICRO INR/USD FUTURE (MIR)								
MIR	Spec		Increase	USD	319	290	374	340
MIR	Hedge/Member		Increase	USD	290	290	340	340
EURO FX/SF FUTURES (RF)								
RF	Spec		Decrease	CHF	3,410	3,100	2,750	2,500
RF	Hedge/Member		Decrease	CHF	3,100	3,100	2,500	2,500
INR/USD FUTURE (SIR)								
SIR	Spec		Increase	USD	1,595	1,450	1,870	1,700
SIR	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700
MEXICAN PESO FUTURES (MP)								
MP	Spec	Months 1-5	Decrease	USD	1,320	1,200	1,100	1,000
MP	Hedge/Member	Months 1-5	Decrease	USD	1,200	1,200	1,000	1,000
MP	Spec	Months 6+	Decrease	USD	1,320	1,200	1,100	1,000
MP	Hedge/Member	Months 6+	Decrease	USD	1,200	1,200	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

INTEREST RATES - Outright Rates

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
10-YEAR USD MAC SWAP FUTURES (N1U)								
N1U	Spec		Increase	USD	1,485	1,350	1,650	1,500
N1U	Hedge/Member		Increase	USD	1,350	1,350	1,500	1,500
20-YEAR USD MAC SWAP FUTURES (E1U)								
E1U	Spec		Decrease	USD	3,740	3,400	2,585	2,350
E1U	Hedge/Member		Decrease	USD	3,400	3,400	2,350	2,350
2-YEAR ERIS SWAP FUTURE (LIT)								
LIT	Spec	Months 9+	Increase	USD	330	300	440	400
LIT	Hedge/Member	Months 9+	Increase	USD	300	300	400	400
4-YEAR ERIS SWAP FUTURES (LID)								
LID	Spec	Months 13+	Increase	USD	495	450	594	540
LID	Hedge/Member	Months 13+	Increase	USD	450	450	540	540
5-YEAR ERIS SWAP FUTURES (LIW)								
LIW	Spec	Months 16-20	Increase	USD	495	450	594	540
LIW	Hedge/Member	Months 16-20	Increase	USD	450	450	540	540
LIW	Spec	Months 21+	Increase	USD	495	450	594	540
LIW	Hedge/Member	Months 21+	Increase	USD	450	450	540	540
7-YEAR ERIS SWAP FUTURES (LIB)								
LIB	Spec	Months 22+	Increase	USD	1,100	1,000	1,320	1,200
LIB	Hedge/Member	Months 22+	Increase	USD	1,000	1,000	1,200	1,200
7-YEAR USD MAC SWAP FUTURES (S1U)								
S1U	Spec		Decrease	USD	1,540	1,400	1,320	1,200
S1U	Hedge/Member		Decrease	USD	1,400	1,400	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
DUTCH TTF NATURAL GAS CAL MONTH FUT (TTF)								
TTF	Spec	Mnths 4-9	Decrease	EUR	1,485	1,350	1,100	1,000
TTF	Hedge/Member	Mnths 4-9	Decrease	EUR	1,350	1,350	1,000	1,000
LNG JAPAN KOREA MARKER PLATTS FUT (JKM)								
JKM	Spec	Month 1	Decrease	USD	5,775	5,250	5,225	4,750
JKM	Hedge/Member	Month 1	Decrease	USD	5,250	5,250	4,750	4,750
JKM	Spec	Month 2	Decrease	USD	5,775	5,250	5,225	4,750
JKM	Hedge/Member	Month 2	Decrease	USD	5,250	5,250	4,750	4,750
JKM	Spec	Month 3-5	Decrease	USD	5,280	4,800	4,840	4,400
JKM	Hedge/Member	Month 3-5	Decrease	USD	4,800	4,800	4,400	4,400
JKM	Spec	Mnths 6+	Decrease	USD	4,730	4,300	4,290	3,900
JKM	Hedge/Member	Mnths 6+	Decrease	USD	4,300	4,300	3,900	3,900
SUMAS BASIS FUT (NK)								
NK	Spec	Mnth 1	Decrease	USD	12,650	11,500	8,800	8,000
NK	Hedge/Member	Mnth 1	Decrease	USD	11,500	11,500	8,000	8,000
NK	Spec	Mnths 2-5	Decrease	USD	7,040	6,400	4,950	4,500
NK	Hedge/Member	Mnths 2-5	Decrease	USD	6,400	6,400	4,500	4,500
UK NBP NAT GAS CAL MTH FUT (UKG)								
UKG	Spec	Mnths 4-9	Decrease	GBP	1,650	1,500	1,210	1,100
UKG	Hedge/Member	Mnths 4-9	Decrease	GBP	1,500	1,500	1,100	1,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PETROLEUM CRACKS AND SPREADS - Outright Rates								
1%FUELOIL FOBNWE VS 3.5%BARG FOB BA (88)								
88	Spec		Decrease	USD	3,850	3,500	2,970	2,700
88	Hedge/Member		Decrease	USD	3,500	3,500	2,700	2,700
88	Spec		Decrease	USD	3,850	3,500	2,970	2,700
88	Hedge/Member		Decrease	USD	3,500	3,500	2,700	2,700
CHI ULSD (PLATTS) VS. NY HRBR ULSD (5C)								
5C	Spec	Mnth 1	Decrease	USD	1,100	1,000	138	125
5C	Hedge/Member	Mnth 1	Decrease	USD	1,000	1,000	125	125
5C	Spec	Mntths 2-3	Increase	USD	1,100	1,000	1,375	1,250
5C	Hedge/Member	Mntths 2-3	Increase	USD	1,000	1,000	1,250	1,250
5C	Spec	Mnths 4+	Increase	USD	825	750	1,100	1,000
5C	Hedge/Member	Mnths 4+	Increase	USD	750	750	1,000	1,000
E/W NAPHTHA JAPAN CF VS CRGOES CIF (EWN)								
EWN	Spec	Mnth 1	Increase	USD	3,190	2,900	3,410	3,100
EWN	Hedge/Member	Mnth 1	Increase	USD	2,900	2,900	3,100	3,100
EURO 3.5% FUEL OIL SPREAD (FK)								
FK	Spec	Mnth 1	Decrease	USD	4,675	4,250	4,125	3,750
FK	Hedge/Member	Mnth 1	Decrease	USD	4,250	4,250	3,750	3,750
FUELOIL FUT:CARGOES VS.BARGES (FS)								
FS	Spec	Mnths 3-12	Decrease	USD	2,200	2,000	1,925	1,750
FS	Hedge/Member	Mnths 3-12	Decrease	USD	2,000	2,000	1,750	1,750
FS	Spec	Mnths 17+	Decrease	USD	5,390	4,900	4,950	4,500
FS	Hedge/Member	Mnths 17+	Decrease	USD	4,900	4,900	4,500	4,500
LA CARBD (OPIS) VS. NY HRBR ULSD (KL)								
KL	Spec	Mnth 2	Increase	USD	1,320	1,200	1,375	1,250
KL	Hedge/Member	Mnth 2	Increase	USD	1,200	1,200	1,250	1,250
KL	Spec	Mnths 3+	Increase	USD	1,210	1,100	1,375	1,250
KL	Hedge/Member	Mnths 3+	Increase	USD	1,100	1,100	1,250	1,250
NY 1% FO (PLATTS) V GF CO HSFO BAL (NFG)								
NFG	Spec		Decrease	USD	2,750	2,500	1,980	1,800
NFG	Hedge/Member		Decrease	USD	2,500	2,500	1,800	1,800
NY1%FO V. GULF COAST HSFO FUT (VR)								
VR	Spec	Mnth 1	Decrease	USD	990	900	770	700
VR	Hedge/Member	Mnth 1	Decrease	USD	900	900	700	700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SING JET KERO VS GASOIL SPR B (Z0)								
Z0	Spec		Decrease	USD	2,200	2,000	1,650	1,500
Z0	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
SINGAPORE JET KERO GASOIL FUT (RK)								
RK	Spec	Mnth 1	Decrease	USD	1,100	1,000	990	900
RK	Hedge/Member	Mnth 1	Decrease	USD	1,000	1,000	900	900
SPORE FUEL OIL 180CST 6.35 DUBAI CK (STS)								
STS	Spec	Mnth 1	Decrease	USD	2,365	2,150	2,035	1,850
STS	Hedge/Member	Mnth 1	Decrease	USD	2,150	2,150	1,850	1,850
STS	Spec	Mnths 2+	Decrease	USD	2,365	2,150	2,035	1,850
STS	Hedge/Member	Mnths 2+	Decrease	USD	2,150	2,150	1,850	1,850
SPORE FUELOIL 180CST 6.35 DUBAI BLM (STB)								
STB	Spec		Decrease	USD	3,300	3,000	2,585	2,350
STB	Hedge/Member		Decrease	USD	3,000	3,000	2,350	2,350
REFINED PRODUCTS - Outright Rates								
NY HARBOR RESIDUAL FUEL 1.0% S FUT (MM)								
MM	Spec	Mnths 7+	Increase	USD	4,070	3,700	4,675	4,250
MM	Hedge/Member	Mnths 7+	Increase	USD	3,700	3,700	4,250	4,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Intra Spreads

CRUDE OIL - Intra Spreads

DME Oman Crude Oil BALMO Swap Futures - All Months (DME OMAN CRUDE OIL PLATTS BALMO)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DOB	Spec		Increase	USD	2,640	2,400	3,300	3,000
DOB	Hedge/Member		Increase	USD	2,400	2,400	3,000	3,000

Dubai Crude Oil Balmo - All Months (DUBAI CRUDE OIL BALMO)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
BI	Spec		Increase	USD	1,815	1,650	2,365	2,150
BI	Hedge/Member		Increase	USD	1,650	1,650	2,150	2,150

Dubai Crude Oil Balmo - All Months (MINI DUBAI CRUDE OIL (PLATTS) BALMO)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DBT	Spec		Increase	USD	182	165	237	215
DBT	Hedge/Member		Increase	USD	165	165	215	215

Month 2 vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DC	Spec		Decrease	USD	1,100	1,000	935	850
DC	Hedge/Member		Decrease	USD	1,000	1,000	850	850

Month 2 vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DBL	Spec		Decrease	USD	110	100	94	85
DBL	Hedge/Member		Decrease	USD	100	100	85	85

Months 3-8 vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DC	Spec		Decrease	USD	990	900	880	800
DC	Hedge/Member		Decrease	USD	900	900	800	800

Months 3-8 vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DBL	Spec		Decrease	USD	99	90	88	80
DBL	Hedge/Member		Decrease	USD	90	90	80	80

Months 9+ vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DC	Spec		Decrease	USD	880	800	715	650
DC	Hedge/Member		Decrease	USD	800	800	650	650

Months 9+ vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DBL	Spec		Decrease	USD	88	80	72	65
DBL	Hedge/Member		Decrease	USD	80	80	65	65

Relperiod - consecutives (DUBAI CRUDE OIL CALENDAR FUT)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DC	Spec		New	USD			330	300
DC	Hedge/Member		New	USD			300	300

Relperiod - consecutives (MINI DUBAI CRUDE OIL (PLATTS) FUT)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DBL	Spec		New	USD			33	30
DBL	Hedge/Member		New	USD			30	30

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								
All months vs All months (BRENT OILVS DME OMAN/PLATTS BALMO)								
DRB	Spec		Increase	USD	1,045	950	1,210	1,100
DRB	Hedge/Member		Increase	USD	950	950	1,100	1,100
BDB - Intra All Months (BRENT CRUDE V DUBAI CRUDE BALMO FUT)								
BDB	Spec		Decrease	USD	825	750	770	700
BDB	Hedge/Member		Decrease	USD	750	750	700	700
Clearbrook Bakken Crude Oil Index (Net Energy) Futures - All Months (CLEARBROOK BAKKEN SWEET CRUDE OIL M)								
CSW	Spec		Increase	USD	1,320	1,200	1,650	1,500
CSW	Hedge/Member		Increase	USD	1,200	1,200	1,500	1,500
Mnths 1 vs 2-3 (BRENT OIL VS DME OMAN PLATT DUBAI)								
DBR	Spec		Increase	USD	880	800	1,100	1,000
DBR	Hedge/Member		Increase	USD	800	800	1,000	1,000
Mnths 1 vs 4+ (BRENT OIL VS DME OMAN PLATT DUBAI)								
DBR	Spec		Increase	USD	880	800	1,100	1,000
DBR	Hedge/Member		Increase	USD	800	800	1,000	1,000
Mnths 2-3 v 2-3 (BRENT OIL VS DME OMAN PLATT DUBAI)								
DBR	Spec		Decrease	USD	880	800	660	600
DBR	Hedge/Member		Decrease	USD	800	800	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
DME Products - Intra Spreads								
Brent (Singapore Marker) vs. DME Oman Crude Oil Futures - Tier 1 vs Tier 2 (BRENT (SPORE) VS DME OMAN)								
BDS	Spec		Increase	USD	1,650	1,500	2,310	2,100
BDS	Hedge/Member		Increase	USD	1,500	1,500	2,100	2,100
Brent (Singapore Marker) vs. DME Oman Crude Oil Futures - Tier 2 vs Tier 2 (BRENT (SPORE) VS DME OMAN)								
BDS	Spec		Increase	USD	1,650	1,500	2,310	2,100
BDS	Hedge/Member		Increase	USD	1,500	1,500	2,100	2,100
Brent vs. Dubai (Platts) Crude Oil BALMO Futures - All months (BRENT CRUDE OIL VS. DUBAI CRUDE OIL)								
DHI	Spec		Decrease	USD	825	750	770	700
DHI	Hedge/Member		Decrease	USD	750	750	700	700
Consecutive Rate (Mnth 2+) (DME OMAN CRUDE OIL)								
OQ	Spec		New	USD			303	275
OQ	Hedge/Member		New	USD			275	275
Consecutive Rate (Mnth 2+) (OMAN CRUDE FINANCIAL)								
ZG	Spec		New	USD			303	275
ZG	Hedge/Member		New	USD			275	275
Consecutive Rate (Mnth 2+) (OMAN CRUDE OIL TAM FUT)								
OQB	Spec		New	USD			303	275
OQB	Hedge/Member		New	USD			275	275
Consecutive Rate (Mnth 2+) (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Spec		New	USD			303	275
OQ1	Hedge/Member		New	USD			275	275
DME Oman Crude Oil BALMO Futures - All Months (DME CRUDE OIL BALMO FUT)								
DDB	Spec		Increase	USD	1,980	1,800	2,750	2,500
DDB	Hedge/Member		Increase	USD	1,800	1,800	2,500	2,500
DME Oman Crude Oil Calendar Futures - Tier 1 vs Tier 2 (DME OMAN CRUDE CAL FUT)								
ODO	Spec		Increase	USD	2,200	2,000	3,080	2,800
ODO	Hedge/Member		Increase	USD	2,000	2,000	2,800	2,800
DME Oman Crude Oil Calendar Futures - Tier 1 vs Tier 3 (DME OMAN CRUDE CAL FUT)								
ODO	Spec		Increase	USD	2,200	2,000	3,080	2,800
ODO	Hedge/Member		Increase	USD	2,000	2,000	2,800	2,800
DME Oman Crude Oil Calendar Futures - Tier 1 vs Tier 4 (DME OMAN CRUDE CAL FUT)								
ODO	Spec		Increase	USD	2,200	2,000	3,080	2,800
ODO	Hedge/Member		Increase	USD	2,000	2,000	2,800	2,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
DME Oman Crude Oil Calendar Futures - Tier 2 vs Tier 3 (DME OMAN CRUDE CAL FUT)								
ODO	Spec		Decrease	USD	495	450	440	400
ODO	Hedge/Member		Decrease	USD	450	450	400	400
Dubai Crude Oil (Platts) BALMO Futures - All Months (DUBAI CRUDE OIL (PLATTS) BALMO FUT)								
DDI	Spec		Increase	USD	1,815	1,650	2,365	2,150
DDI	Hedge/Member		Increase	USD	1,650	1,650	2,150	2,150
Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 4 (DUBAI CRUDE OIL (PLATTS))								
DCD	Spec		Decrease	USD	1,100	1,000	935	850
DCD	Hedge/Member		Decrease	USD	1,000	1,000	850	850
Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 4 (DUBAI CRUDE OIL (PLATTS))								
DCD	Spec		Decrease	USD	990	900	880	800
DCD	Hedge/Member		Decrease	USD	900	900	800	800
Dubai Crude Oil (Platts) Futures - Tier 4 vs Tier 4 (DUBAI CRUDE OIL (PLATTS))								
DCD	Spec		Decrease	USD	880	800	715	650
DCD	Hedge/Member		Decrease	USD	800	800	650	650
Mnth 1 vs 2-3 (DME OMAN CRUDE/PLATTS DUBAI CRUDE)								
DOP	Spec		Increase	USD	2,200	2,000	2,750	2,500
DOP	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500
Mnth 1 vs 2-3 (MINI DME OMAN CRUDE/PLATTS DUBAI)								
DMB	Spec		Increase	USD	220	200	275	250
DMB	Hedge/Member		Increase	USD	200	200	250	250
Mnth 1 vs 4-8 (DME OMAN CRUDE/PLATTS DUBAI CRUDE)								
DOP	Spec		Increase	USD	2,200	2,000	2,750	2,500
DOP	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500
Mnth 1 vs 4-8 (MINI DME OMAN CRUDE/PLATTS DUBAI)								
DMB	Spec		Increase	USD	220	200	275	250
DMB	Hedge/Member		Increase	USD	200	200	250	250
Mnth 1 vs 9+ (DME OMAN CRUDE/PLATTS DUBAI CRUDE)								
DOP	Spec		Increase	USD	2,200	2,000	2,750	2,500
DOP	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500
Mnth 1 vs 9+ (MINI DME OMAN CRUDE/PLATTS DUBAI)								
DMB	Spec		Increase	USD	220	200	275	250
DMB	Hedge/Member		Increase	USD	200	200	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 2-3 vs 9+ (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	770	700	660	600
OQ	Hedge/Member		Decrease	USD	700	700	600	600
Months 2-3 vs 9+ (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	770	700	660	600
ZG	Hedge/Member		Decrease	USD	700	700	600	600
Months 2-3 vs 9+ (OMAN CRUDE OIL TAM FUT)								
OQB	Spec		Decrease	USD	770	700	660	600
OQB	Hedge/Member		Decrease	USD	700	700	600	600
Months 2-3 vs 9+ (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Spec		Decrease	USD	770	700	660	600
OQ1	Hedge/Member		Decrease	USD	700	700	600	600
Months 9+ vs 9+ (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	770	700	605	550
OQ	Hedge/Member		Decrease	USD	700	700	550	550
Months 9+ vs 9+ (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	770	700	605	550
ZG	Hedge/Member		Decrease	USD	700	700	550	550
Months 9+ vs 9+ (OMAN CRUDE OIL TAM FUT)								
OQB	Spec		Decrease	USD	770	700	605	550
OQB	Hedge/Member		Decrease	USD	700	700	550	550
Months 9+ vs 9+ (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Spec		Decrease	USD	770	700	605	550
OQ1	Hedge/Member		Decrease	USD	700	700	550	550
Relperiod - consecutives (DUBAI CRUDE OIL (PLATTS))								
DCD	Spec		New	USD			330	300
DCD	Hedge/Member		New	USD			300	300
FREIGHT - Intra Spreads								
Freight Route TC12 (Baltic) Swap Futures - All Months (FREIGHT ROUTE TC12 (BALTIC) FUT)								
FRS	Spec		Increase	USD	1,100	1,000	1,430	1,300
FRS	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
				FX - Intra Spreads				
Australian Dollar (AD) - Contracts 1-4 vs. 9+ (AUSTRALIAN DOLLAR FUTURES)								
AD	Spec		Decrease	USD	198	180	154	140
AD	Hedge/Member		Decrease	USD	180	180	140	140
Australian Dollar (AD) - Contracts 1-4 vs. 9+ (E-MICRO AUD/USD FUTURES)								
M6A	Spec		Decrease	USD	20	18	15	14
M6A	Hedge/Member		Decrease	USD	18	18	14	14
Australian Dollar (AD) - Contracts 5-8 vs. 5-8 (AUSTRALIAN DOLLAR FUTURES)								
AD	Spec		Decrease	USD	110	100	66	60
AD	Hedge/Member		Decrease	USD	100	100	60	60
Australian Dollar (AD) - Contracts 5-8 vs. 5-8 (E-MICRO AUD/USD FUTURES)								
M6A	Spec		Decrease	USD	11	10	7	6
M6A	Hedge/Member		Decrease	USD	10	10	6	6
Australian Dollar (AD) - Contracts 5-8 vs. 9+ (AUSTRALIAN DOLLAR FUTURES)								
AD	Spec		Decrease	USD	198	180	176	160
AD	Hedge/Member		Decrease	USD	180	180	160	160
Australian Dollar (AD) - Contracts 5-8 vs. 9+ (E-MICRO AUD/USD FUTURES)								
M6A	Spec		Decrease	USD	20	18	18	16
M6A	Hedge/Member		Decrease	USD	18	18	16	16
Australian Dollar (AD) - Contracts1-4 vs. 5-8 (AUSTRALIAN DOLLAR FUTURES)								
AD	Spec		Decrease	USD	110	100	77	70
AD	Hedge/Member		Decrease	USD	100	100	70	70
Australian Dollar (AD) - Contracts1-4 vs. 5-8 (E-MICRO AUD/USD FUTURES)								
M6A	Spec		Decrease	USD	11	10	8	7
M6A	Hedge/Member		Decrease	USD	10	10	7	7
British Pound (BP) - Contracts 5-8 vs. 9+ (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	264	240	330	300
BP	Hedge/Member		Increase	USD	240	240	300	300
British Pound (BP) - Contracts 5-8 vs. 9+ (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	26	24	33	30
M6B	Hedge/Member		Increase	USD	24	24	30	30
British Pound (BP) - Contracts 9+ vs. 9+ (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	264	240	330	300
BP	Hedge/Member		Increase	USD	240	240	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
British Pound (BP) - Contracts 9+ vs. 9+ (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	26	24	33	30
M6B	Hedge/Member		Increase	USD	24	24	30	30
Canadian Dollar (CD) - Contracts 1-4 vs. 9+ (CANADIAN DOLLAR FUTURES)								
CD	Spec		Increase	USD	165	150	193	175
CD	Hedge/Member		Increase	USD	150	150	175	175
Canadian Dollar (CD) - Contracts 1-4 vs. 9+ (E-MICRO CAD/USD FUTURES)								
MCD	Spec		Increase	USD	17	15	19	18
MCD	Hedge/Member		Increase	USD	15	15	18	18
Canadian Dollar (CD) - Contracts 5-8 vs. 9+ (CANADIAN DOLLAR FUTURES)								
CD	Spec		Increase	USD	165	150	193	175
CD	Hedge/Member		Increase	USD	150	150	175	175
Canadian Dollar (CD) - Contracts 5-8 vs. 9+ (E-MICRO CAD/USD FUTURES)								
MCD	Spec		Increase	USD	17	15	19	18
MCD	Hedge/Member		Increase	USD	15	15	18	18
Canadian Dollar (CD) - Contracts 9+ vs. 9+ (CANADIAN DOLLAR FUTURES)								
CD	Spec		Increase	USD	165	150	193	175
CD	Hedge/Member		Increase	USD	150	150	175	175
Canadian Dollar (CD) - Contracts 9+ vs. 9+ (E-MICRO CAD/USD FUTURES)								
MCD	Spec		Increase	USD	17	15	19	18
MCD	Hedge/Member		Increase	USD	15	15	18	18
Cross Rate Australian Dollar/New Zealand Dollar (AN) - All Months (AD/NE CROSS RATE FUTURES)								
AN	Spec		Increase	NZD	83	75	110	100
AN	Hedge/Member		Increase	NZD	75	75	100	100
Cross Rate Euro FX/Canadian Dollar (CC) - All Months (EC/CD CROSS RATE FUTURE)								
CC	Spec		Increase	CAD	83	75	99	90
CC	Hedge/Member		Increase	CAD	75	75	90	90
Cross Rate Euro FX/Japanese Yen - All Months (EURO FX/JY FUTURE)								
RY	Spec		Decrease	JPY	17,600	16,000	14,080	12,800
RY	Hedge/Member		Decrease	JPY	16,000	16,000	12,800	12,800
Cross Rate Euro FX/Norwegian Krone (CN) - All Months (EC/NKR FUTURES)								
CN	Spec		Decrease	NOK	1,320	1,200	880	800
CN	Hedge/Member		Decrease	NOK	1,200	1,200	800	800

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 1-4 vs. 9+ (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	35	32	39	35
M6E	Hedge/Member		Increase	USD	32	32	35	35
Euro FX (EC) - Contracts 1-4 vs. 9+ (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	176	160	193	175
E7	Hedge/Member		Increase	USD	160	160	175	175
Euro FX (EC) - Contracts 1-4 vs. 9+ (EURO FUTURE)								
EC	Spec		Increase	USD	352	320	385	350
EC	Hedge/Member		Increase	USD	320	320	350	350
Euro FX (EC) - Contracts 1-7 vs. 1-7 (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Decrease	USD	7	6	6	6
M6E	Hedge/Member		Decrease	USD	6	6	6	6
Euro FX (EC) - Contracts 1-7 vs. 1-7 (E-MINI EURO FX FUTURE)								
E7	Spec		Decrease	USD	35	32	30	28
E7	Hedge/Member		Decrease	USD	32	32	28	28
Euro FX (EC) - Contracts 1-7 vs. 1-7 (EURO FUTURE)								
EC	Spec		Decrease	USD	69	63	61	55
EC	Hedge/Member		Decrease	USD	63	63	55	55
Euro FX (EC) - Contracts 1-7 vs. 8-12 (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Decrease	USD	18	16	9	9
M6E	Hedge/Member		Decrease	USD	16	16	9	9
Euro FX (EC) - Contracts 1-7 vs. 8-12 (E-MINI EURO FX FUTURE)								
E7	Spec		Decrease	USD	88	80	47	43
E7	Hedge/Member		Decrease	USD	80	80	43	43
Euro FX (EC) - Contracts 1-7 vs. 8-12 (EURO FUTURE)								
EC	Spec		Decrease	USD	176	160	94	85
EC	Hedge/Member		Decrease	USD	160	160	85	85
Euro FX (EC) - Contracts 5-8 vs. 9+ (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	35	32	39	35
M6E	Hedge/Member		Increase	USD	32	32	35	35
Euro FX (EC) - Contracts 5-8 vs. 9+ (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	176	160	193	175
E7	Hedge/Member		Increase	USD	160	160	175	175

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. 9+ (EURO FUTURE)								
EC	Spec		Increase	USD	352	320	385	350
EC	Hedge/Member		Increase	USD	320	320	350	350
Euro FX (EC) - Contracts 9+ vs. 9+ (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	35	32	39	35
M6E	Hedge/Member		Increase	USD	32	32	35	35
Euro FX (EC) - Contracts 9+ vs. 9+ (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	176	160	193	175
E7	Hedge/Member		Increase	USD	160	160	175	175
Euro FX (EC) - Contracts 9+ vs. 9+ (EURO FUTURE)								
EC	Spec		Increase	USD	352	320	385	350
EC	Hedge/Member		Increase	USD	320	320	350	350
Japanese Yen (JY) - Contract 1-4 vs. 1-4 (E-MICRO JPY/USD)								
MJY	Spec		Decrease	USD	8	8	7	6
MJY	Hedge/Member		Decrease	USD	8	8	6	6
Japanese Yen (JY) - Contract 1-4 vs. 1-4 (E-MINI J-YEN FUTURE)								
J7	Spec		Decrease	USD	41	38	33	30
J7	Hedge/Member		Decrease	USD	38	38	30	30
Japanese Yen (JY) - Contract 1-4 vs. 1-4 (JAPANESE YEN FUTURES)								
JY	Spec		Decrease	USD	83	75	66	60
JY	Hedge/Member		Decrease	USD	75	75	60	60
Japanese Yen (JY) - Contract 1-4 vs. 5-8 (E-MICRO JPY/USD)								
MJY	Spec		Decrease	USD	19	18	13	12
MJY	Hedge/Member		Decrease	USD	18	18	12	12
Japanese Yen (JY) - Contract 1-4 vs. 5-8 (E-MINI J-YEN FUTURE)								
J7	Spec		Decrease	USD	96	88	66	60
J7	Hedge/Member		Decrease	USD	88	88	60	60
Japanese Yen (JY) - Contract 1-4 vs. 5-8 (JAPANESE YEN FUTURES)								
JY	Spec		Decrease	USD	193	175	132	120
JY	Hedge/Member		Decrease	USD	175	175	120	120
Japanese Yen (JY) - Contract 1-4 vs. 9+ (E-MICRO JPY/USD)								
MJY	Spec		Increase	USD	33	30	42	38
MJY	Hedge/Member		Increase	USD	30	30	38	38

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Japanese Yen (JY) - Contract 1-4 vs. 9+ (E-MINI J-YEN FUTURE)								
J7	Spec		Increase	USD	165	150	209	190
J7	Hedge/Member		Increase	USD	150	150	190	190
Japanese Yen (JY) - Contract 1-4 vs. 9+ (JAPANESE YEN FUTURES)								
JY	Spec		Increase	USD	330	300	418	380
JY	Hedge/Member		Increase	USD	300	300	380	380
Japanese Yen (JY) - Contracts 5-8 vs. 5-8 (E-MICRO JPY/USD)								
MJY	Spec		New	USD			17	15
MJY	Hedge/Member		New	USD			15	15
Japanese Yen (JY) - Contracts 5-8 vs. 5-8 (E-MINI J-YEN FUTURE)								
J7	Spec		New	USD			83	75
J7	Hedge/Member		New	USD			75	75
Japanese Yen (JY) - Contracts 5-8 vs. 5-8 (JAPANESE YEN FUTURES)								
JY	Spec		New	USD			165	150
JY	Hedge/Member		New	USD			150	150
Japanese Yen (JY) - Contracts 5-8 vs. 9+ (E-MICRO JPY/USD)								
MJY	Spec		Increase	USD	33	30	42	38
MJY	Hedge/Member		Increase	USD	30	30	38	38
Japanese Yen (JY) - Contracts 5-8 vs. 9+ (E-MINI J-YEN FUTURE)								
J7	Spec		Increase	USD	165	150	209	190
J7	Hedge/Member		Increase	USD	150	150	190	190
Japanese Yen (JY) - Contracts 5-8 vs. 9+ (JAPANESE YEN FUTURES)								
JY	Spec		Increase	USD	330	300	418	380
JY	Hedge/Member		Increase	USD	300	300	380	380
Japanese Yen (JY) - Contracts 9+ vs. 9+ (E-MICRO JPY/USD)								
MJY	Spec		Increase	USD	33	30	42	38
MJY	Hedge/Member		Increase	USD	30	30	38	38
Japanese Yen (JY) - Contracts 9+ vs. 9+ (E-MINI J-YEN FUTURE)								
J7	Spec		Increase	USD	165	150	209	190
J7	Hedge/Member		Increase	USD	150	150	190	190
Japanese Yen (JY) - Contracts 9+ vs. 9+ (JAPANESE YEN FUTURES)								
JY	Spec		Increase	USD	330	300	418	380
JY	Hedge/Member		Increase	USD	300	300	380	380

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

ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)

Spread Credit Rate	Increase	+1:-12	35%	35%	60%	60%

ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)

Spread Credit Rate	Increase	+1:-12	50%	50%	60%	60%

BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)

Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%

BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)

Spread Credit Rate	Increase	+1:-1	85%	85%	90%	90%

BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)

Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%

BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)

Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%

BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs PLATINUM FUTURES (NY-PL - CME)

Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%

BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs SILVER FUTURES (CX-SI - CME)

Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%

BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)

Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%

BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)

Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%

BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)

Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%

CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)

Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%

CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME) vs CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME)

Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%

CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)

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	29%	29%	0%	0%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	40%	40%
CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Increase	+2:-1	40%	40%	55%	55%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K) vs. DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB)						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K) vs. DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC)						
Spread Credit Rate	Increase	+1:-1	45%	45%	55%	55%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	65%	65%
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	85%	85%	90%	90%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	85%	85%	90%	90%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	Increase	+9:-1	78%	78%	85%	85%
Spread Credit Rate	Increase	+9:-1	70%	70%	78%	78%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
DUBAI CRUDE OIL CALENDAR SWAP (NY-DC) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP (NYM-JA - CME)						
Spread Credit Rate	Increase	+9:-1	78%	78%	85%	85%
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME) vs NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
EUROPE DATED BRENT SWAP (NY-UB) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)						
Spread Credit Rate	Increase	+1:-1	45%	45%	55%	55%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+1:-12	50%	50%	65%	65%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-12	50%	50%	60%	60%
GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+3:-25	55%	55%	65%	65%
Spread Credit Rate	Increase	+3:-25	62%	62%	75%	75%
GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+3:-25	60%	60%	70%	70%
Spread Credit Rate	Increase	+3:-25	65%	65%	75%	75%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	80%	80%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+1:-1	77%	77%	80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%
LIGHT SWEET CRUDE OIL (NY-CL) vs CONWAY NORMAL BUTANE SWAP (NY-8M)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME)						
Spread Credit Rate	Increase	+12:-1	60%	60%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs MONT BELVIEU PHYSICAL ISO-BUTANE (OPIS) FUTURES (NY-3L - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs PLATINUM FUTURES (NY-PL - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SILVER FUTURES (CX-SI - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	Increase	+12:-1	55%	55%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)						
Spread Credit Rate	Increase	+1:-2	40%	40%	50%	50%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+12:-1	50%	50%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	60%	60%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs OMAN CRUDE OIL (NYM-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
MONT BELVIEU LDH ISO-BUTANE (OPIS) SWAP FUTURES (NY-MBL - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1	22%	22%	40%	40%
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Increase	+1:-1	56%	56%	62%	62%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
MONT BELVIEU PHYSICAL ISO-BUTANE (OPIS) (NYM-3L - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
MONT BELVIEU PHYSICAL LDH PROPANE (OPIS) (NYM-3N - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
MONT BELVIEU PHYSICAL NORMAL BUTANE (OPIS) (NYM-3M - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
MT BELVIEU NAT GAS 5 D. OPIS (NY-7Q) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%
NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
OMAN CRUDE OIL (NY-OQ - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+3:-25	55%	55%	70%	70%
Spread Credit Rate	Increase	+3:-25	66%	66%	75%	75%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+3:-25	70%	70%	80%	80%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+3:-25	75%	75%	80%	80%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	55%	55%
SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	57%	57%	50%	50%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
DME Products - Inter-commodity Spread Rates						
CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K) vs. DME OMAN CRUDE OIL (NY-OQ)						
Spread Credit Rate	Increase	+1:-1	40%	40%	55%	55%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
DME OMAN CRUDE OIL (NY-OQ) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)						
Spread Credit Rate	Increase	+1:-1	47%	47%	55%	55%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+2:-15	81%	81%	70%	70%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs OMAN CRUDE OIL (NYM-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
OMAN CRUDE OIL (NY-OQ - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
OMAN CRUDE OIL (NY-OQ - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	Increase	+1:-1	49%	49%	55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Inter-commodity Spread Rates

ETHANOL - Inter-commodity Spread Rates

BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)

Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%

BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)

Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%

BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)

Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%

BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)

Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%

CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)

Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%

CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME) vs CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME)

Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%

CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)

Spread Credit Rate	Decrease	+1:-1	29%	29%	0%	0%

CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)

Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%

CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)

Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%

CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME) vs OMAN CRUDE OIL (NY-OQ - CME)

Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%

CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs ETHANOL (EH - CME)

Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%

CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)

Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%

CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs ETHANOL (EH - CME)

Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%

CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)

Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%
NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%
NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
RBOB GASOLINE FUTURES (NY-RB - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
RBOB GASOLINE FUTURES (NY-RB - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
RBOB GASOLINE FUTURES (NY-RB, RL, RT) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
INTEREST RATES - Inter-commodity Spread Rates						
10 YR SWAP ERIS Contracts 1-25 vs 10YR DELIVERABLE SWAP CME						
Spread Credit Rate	Increase	-1:+1	80%	80%	90%	90%
10 YR SWAP ERIS Contracts 1-25 vs 30 YR DELIVERABLE SWAP CME						
Spread Credit Rate	New	-5:+3			60%	60%
10 YR SWAP ERIS Contracts 1-25 vs 5 YR DELIVERABLE SWAP CME						
Spread Credit Rate	New	-3:+2			60%	60%
10 YR SWAP ERIS Contracts 1-25 vs 7 YEAR SWAP ERIS Contracts 9+						
Spread Credit Rate	New	+3:-2			60%	60%
10 YR SWAP ERIS Contracts 1-25 vs 7 YR SWAP ERIS Contracts 1-8						
Spread Credit Rate	New	+3:-2			70%	70%
10 YR SWAP ERIS Contracts 26+ vs 10YR DELIVERABLE SWAP CME						
Spread Credit Rate	Increase	+1:-1	90%	90%	95%	95%
10 YR SWAP ERIS Contracts 26+ vs 30 YR DELIVERABLE SWAP CME						
Spread Credit Rate	Increase	+5:-3	60%	60%	65%	65%
10 YR SWAP ERIS Contracts 26+ vs 5 YR DELIVERABLE SWAP CME						
Spread Credit Rate	Increase	+2:-3	60%	60%	65%	65%
10 YR SWAP ERIS Contracts 26+ vs 7 YEAR SWAP ERIS Contracts 1-8						
Spread Credit Rate	New	+3:-2			60%	60%
10 YR SWAP ERIS Contracts 26+ vs 7 YEAR SWAP ERIS Contracts 9+						
Spread Credit Rate	New	+3:-2			60%	60%
10 YR TREASURY VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+1:-1			60%	60%
10 YR TREASURY VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+1:-1			60%	60%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 (LIY - CME) vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Increase	-2:+1	0%	0%	50%	50%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 (LIY- CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	Decrease	-5:+2	80%	80%	75%	75%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs 10YR TREASURY						
Spread Credit Rate	New	-1:+1			85%	85%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs 12YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25						
Spread Credit Rate	New	-3:+2			75%	75%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs 15YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25						
Spread Credit Rate	New	+3:-2			65%	65%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs 20YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25						
Spread Credit Rate	New	+2:-1			60%	60%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs 2YR TREASURY						
Spread Credit Rate	New	-1:+2			60%	60%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs 30YR TREASURY						
Spread Credit Rate	Decrease	-5:+3	80%	80%	75%	75%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs 3YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-8						
Spread Credit Rate	New	+3:-5			45%	45%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs 4YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-12						
Spread Credit Rate	New	+2:-3			50%	50%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs 5YR TREASURY						
Spread Credit Rate	New	-2:+3			80%	80%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs EURODOLLARS Contracts 1-3						
Spread Credit Rate	New	-2:+5			50%	50%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs EURODOLLARS Contracts 13-16						
Spread Credit Rate	New	-2:+5			75%	75%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs EURODOLLARS Contracts 21-24						
Spread Credit Rate	New	-2:+5			75%	75%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs EURODOLLARS Contracts 25-28						
Spread Credit Rate	New	-2:+5			75%	75%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs EURODOLLARS Contracts 29-32						
Spread Credit Rate	New	-2:+5			75%	75%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs EURODOLLARS Contracts 33-36						
Spread Credit Rate	New	-2:+5			75%	75%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs EURODOLLARS Contracts 37-40						
Spread Credit Rate	New	-2:+5			75%	75%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs EURODOLLARS Contracts 41+						
Spread Credit Rate	New	-2:+5			75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs EURODOLLARS Contracts 4-8						
Spread Credit Rate	New	-2:+5			60%	60%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs EURODOLLARS Contracts 7-20						
Spread Credit Rate	New	-2:+5			75%	75%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 vs EURODOLLARS Contracts 9-12						
Spread Credit Rate	New	-2:+5			70%	70%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ (LIY - CME) vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Increase	+1:-2	0%	0%	55%	55%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ (LIY- CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+5:-2			80%	80%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs 10YR TREASURY						
Spread Credit Rate	Increase	+1:-1	85%	85%	90%	90%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs 12YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+						
Spread Credit Rate	New	+3:-2			80%	80%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs 15YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+						
Spread Credit Rate	New	+3:-2			70%	70%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs 20YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+						
Spread Credit Rate	New	+2:-1			65%	65%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs 2YR TREASURY						
Spread Credit Rate	Increase	+2:-1	60%	60%	65%	65%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs 30YR TREASURY						
Spread Credit Rate	New	+5:-3			80%	80%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs 3YR INTEREST RATE SWAP FUTURE ERIS Contracts 9+						
Spread Credit Rate	New	+3:-5			50%	50%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs 4YR INTEREST RATE SWAP FUTURE ERIS Contracts 9+						
Spread Credit Rate	New	+2:-3			55%	55%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs 5YR TREASURY						
Spread Credit Rate	Increase	+3:-2	80%	80%	85%	85%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs EURODOLLARS Contracts 1-3						
Spread Credit Rate	Increase	+2:-5	75%	75%	80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs EURODOLLARS Contracts 13-16						
Spread Credit Rate	Increase	+2:-5	75%	75%	80%	80%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs EURODOLLARS Contracts 17-20						
Spread Credit Rate	Increase	+2:-5	75%	75%	80%	80%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs EURODOLLARS Contracts 21-24						
Spread Credit Rate	Increase	+2:-5	75%	75%	80%	80%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs EURODOLLARS Contracts 25-28						
Spread Credit Rate	Increase	+2:-5	75%	75%	80%	80%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs EURODOLLARS Contracts 29-32						
Spread Credit Rate	Increase	+2:-5	75%	75%	80%	80%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs EURODOLLARS Contracts 33-36						
Spread Credit Rate	Increase	+2:-5	75%	75%	80%	80%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs EURODOLLARS Contracts 37-40						
Spread Credit Rate	Increase	+2:-5	50%	50%	55%	55%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs EURODOLLARS Contracts 41+						
Spread Credit Rate	New	+2:-5			75%	75%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs EURODOLLARS Contracts 4-8						
Spread Credit Rate	Increase	+2:-5	60%	60%	65%	65%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ vs EURODOLLARS Contracts 9-12						
Spread Credit Rate	Increase	+2:-5	70%	70%	75%	75%
10YR SWAP ERIS Contracts 1-25 vs 30YR SWAP ERIS Contracts 26+						
Spread Credit Rate	Decrease	+5:-3	85%	85%	75%	75%
10YR SWAP ERIS Contracts 26+ vs 30YR SWAP ERIS Contracts 26+						
Spread Credit Rate	Decrease	+5:-3	85%	85%	80%	80%
1M SOFR FUTURES (SR1 - CME) All Months vs FED FUNDS (41 - CME) All Months						
Spread Credit Rate	Decrease	+1:-1	60%	60%	55%	55%
2 YR SWAP ERIS Contracts 1-8 vs 10 YR DELIVERABLE SWAP CME						
Spread Credit Rate	Increase	-1:+5	0%	0%	30%	30%
2 YR SWAP ERIS Contracts 1-8 vs 2 YR DELIVERABLE SWAP CME						
Spread Credit Rate	New	-1:+1			90%	90%
2 YR SWAP ERIS Contracts 1-8 vs 5 YR DELIVERABLE SWAP CME						
Spread Credit Rate	New	-6:+5			25%	25%
2 YR SWAP ERIS Contracts 1-8 vs 7 YR SWAP ERIS Contracts 1-21						
Spread Credit Rate	New	+3:-1			50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
2 YR SWAP ERIS Contracts 1-9 vs 10 YR SWAP ERIS Contracts 1-25						
Spread Credit Rate	New	+5:-1			50%	50%
2 YR SWAP ERIS Contracts 9+ vs 10 YR DELIVERABLE SWAP CME						
Spread Credit Rate	New	+1:-5			35%	35%
2 YR SWAP ERIS Contracts 9+ vs 10 YR SWAP ERIS Contracts 26+						
Spread Credit Rate	Increase	+5:-1	50%	50%	55%	55%
2 YR SWAP ERIS Contracts 9+ vs 2 YR DELIVERABLE SWAP CME						
Spread Credit Rate	New	+1:-1			95%	95%
2 YR SWAP ERIS Contracts 9+ vs 5 YR DELIVERABLE SWAP CME						
Spread Credit Rate	New	+6:-5			30%	30%
2 YR SWAP ERIS Contracts 9+ vs 7 YR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+3:-1			55%	55%
2 YR TREASURY vs 7 YR SWAP ERIS Contracts 1-21						
Spread Credit Rate	New	+2:-1			35%	35%
2 YR TREASURY VS 7 YR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+2:-1			35%	35%
2YR ERIS Contracts 9+ VS EURODOLLAR Contracts 1-3						
Spread Credit Rate	Increase	+7:-10	55%	55%	75%	75%
2YR ERIS Contracts 9+ VS EURODOLLAR Contracts 13-16						
Spread Credit Rate	New	+7:-10			80%	80%
2YR ERIS Contracts 9+ VS EURODOLLAR Contracts 17-20						
Spread Credit Rate	New	+7:-10			80%	80%
2YR ERIS Contracts 9+ VS EURODOLLAR Contracts 21-24						
Spread Credit Rate	New	+7:-10			75%	75%
2YR ERIS Contracts 9+ VS EURODOLLAR Contracts 25-28						
Spread Credit Rate	New	+7:-10			70%	70%
2YR ERIS Contracts 9+ VS EURODOLLAR Contracts 29-32						
Spread Credit Rate	New	+7:-10			70%	70%
2YR ERIS Contracts 9+ VS EURODOLLAR Contracts 33-36						
Spread Credit Rate	New	+7:-10			65%	65%
2YR ERIS Contracts 9+ VS EURODOLLAR Contracts 37-40						
Spread Credit Rate	New	+7:-10			55%	55%
2YR ERIS Contracts 9+ VS EURODOLLAR Contracts 41+						
Spread Credit Rate	New	+7:-10			55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
2YR ERIS Contracts 9+ VS EURODOLLAR Contracts 4-8						
Spread Credit Rate	New	+7:-10			75%	75%
2YR ERIS Contracts 9+ VS EURODOLLAR Contracts 9-12						
Spread Credit Rate	New	+7:-10			75%	75%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs EURODOLLARS CONTRACTS 17-20						
Spread Credit Rate	New	-7:+10			45%	45%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs EURODOLLARS CONTRACTS 33-36						
Spread Credit Rate	New	-7:+10			45%	45%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs 10YR TREASURY						
Spread Credit Rate	New	-4:+1			40%	40%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs 2YR TREASURY						
Spread Credit Rate	New	-2:+1			60%	60%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs 30YR TREASURY						
Spread Credit Rate	New	-3:+1			25%	25%
2YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-8 vs 3YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-8						
Spread Credit Rate	New	+6:-5			75%	75%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs 5YR TREASURY						
Spread Credit Rate	New	-6:+5			40%	40%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs EURODOLLARS CONTRACTS 1-3						
Spread Credit Rate	New	-7:+10			55%	55%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs EURODOLLARS CONTRACTS 21-24						
Spread Credit Rate	New	-7:+10			45%	45%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs EURODOLLARS CONTRACTS 25-28						
Spread Credit Rate	New	-7:+10			45%	45%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs EURODOLLARS CONTRACTS 29-32						
Spread Credit Rate	New	-7:+10			45%	45%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs EURODOLLARS CONTRACTS 37-40						
Spread Credit Rate	New	-7:+10			45%	45%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs EURODOLLARS CONTRACTS 41+						
Spread Credit Rate	New	-7:+10			45%	45%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs EURODOLLARS CONTRACTS 4-8						
Spread Credit Rate	New	-7:+10			55%	55%
2YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-8 vs EURODOLLARS CONTRACTS 9-12						
Spread Credit Rate	New	-7:+10			45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
2YR INTEREST RATE SWAP FUTURE ERIS Contracts 9+ vs 10YR TREASURY						
Spread Credit Rate	New	+4:-1			45%	45%
2YR INTEREST RATE SWAP FUTURE ERIS Contracts 9+ vs 2YR TREASURY						
Spread Credit Rate	New	+2:-1			65%	65%
Spread Credit Rate	New	+6:-5			45%	45%
2YR INTEREST RATE SWAP FUTURE ERIS Contracts 9+ vs 30YR TREASURY						
Spread Credit Rate	New	+3:-1			30%	30%
2YR INTEREST RATE SWAP FUTURE ERIS Contracts 9+ vs 3YR INTEREST RATE SWAP FUTURE ERIS Contracts 9+						
Spread Credit Rate	New	+6:-5			80%	80%
30 YEAR SWAP ERIS Contracts 1-25 VS 7 YEAR SWAP ERIS Tier 1-21						
Spread Credit Rate	New	+3:-1			60%	60%
30 YEAR SWAP ERIS TIER 26+ VS 7 YEAR SWAP ERIS Tier 22+						
Spread Credit Rate	New	+3:-1			60%	60%
30 YR SWAP ERIS Contracts 1-25 vs 30 YR DELIVERABLE SWAP CME						
Spread Credit Rate	Increase	-1:+1	80%	80%	90%	90%
30 YR SWAP ERIS Contracts 26+ vs 30YR DELIVERABLE SWAP CME						
Spread Credit Rate	New	+1:-1			95%	95%
30 YR TREASURY VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+1:-3			60%	60%
30 YR TREASURY VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+1:-3			60%	60%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 1-8 vs EURODOLLAR (ED - CME) Contracts 9-12						
Spread Credit Rate	New	-7:+10			65%	65%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 1-8 vs EURODOLLAR (ED - CME) Contracts 13-16						
Spread Credit Rate	New	-7:+10			55%	55%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 1-8 vs EURODOLLAR (ED - CME) Contracts 17-20						
Spread Credit Rate	New	-7:+10			50%	50%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 1-8 vs EURODOLLAR (ED - CME) Contracts 21-24						
Spread Credit Rate	New	-7:+10			50%	50%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 1-8 vs EURODOLLAR (ED - CME) Contracts 4-8						
Spread Credit Rate	New	-7:+10			65%	65%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 1-8 vs 10-YEAR T-NOTE (21 - CME)						
Spread Credit Rate	New	+4:-1			60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 1-8 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	New	-1:+1			70%	70%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) CONTRACTS 1-8 vs 5-YEAR T-NOTE (25 - CME)						
Spread Credit Rate	New	-6:+5			60%	60%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 1-8 vs EURODOLLAR (ED - CME) Contract 1-3						
Spread Credit Rate	Increase	+7:-10	15%	15%	65%	65%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 1-8 vs ULTRA 10-YEAR U.S. TREASURY NOTE FUTURES (TN - CME)						
Spread Credit Rate	New	-4:+1			50%	50%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 9+ vs 10-YEAR T-NOTE (21 - CME)						
Spread Credit Rate	New	+4:-1			65%	65%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 9+ vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	New	-1:+1			70%	70%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 9+ vs 5-YEAR T-NOTE (25 - CME)						
Spread Credit Rate	New	-6:+5			65%	65%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 9+ vs EURODOLLAR (ED - CME) Contracts 1-3						
Spread Credit Rate	New	+7:-10			65%	65%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 9+ vs EURODOLLAR (ED - CME) Contracts 13-16						
Spread Credit Rate	New	-7:+10			80%	80%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 9+ vs EURODOLLAR (ED - CME) Contracts 17-20						
Spread Credit Rate	New	-7:+10			80%	80%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 9+ vs EURODOLLAR (ED - CME) Contracts 21-24						
Spread Credit Rate	New	-7:+10			80%	80%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 9+ vs EURODOLLAR (ED - CME) Contracts 4-8						
Spread Credit Rate	New	-7:+10			75%	75%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 9+ vs EURODOLLAR (ED - CME) Contracts 9-12						
Spread Credit Rate	New	-7:+10			75%	75%
3YR INTEREST RATE SWAP FUTURE ERIS (LIC - CME) Contracts 9+ vs ULTRA 10-YEAR U.S. TREASURY NOTE FUTURES (TN - CME)						
Spread Credit Rate	New	-4:+1			55%	55%
3YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-8 vs 4YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-12						
Spread Credit Rate	New	+6:-5			75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
3YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-8 vs 5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20						
Spread Credit Rate	New	+3:-2			70%	70%
3YR INTEREST RATE SWAP FUTURE ERIS Contracts 9+ vs 4YR INTEREST RATE SWAP FUTURE ERIS Contracts 13+						
Spread Credit Rate	New	+6:-5			80%	80%
3YR INTEREST RATE SWAP FUTURE ERIS Contracts 9+ vs 5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+						
Spread Credit Rate	New	+3:-2			75%	75%
3YR INTEREST RATE SWAP FUTURE ERIS LIC- CME) Contracts 1-8 vs 2-YEAR T-NOTE (26 - CME)						
Spread Credit Rate	New	-2:+1			70%	70%
3YR INTEREST RATE SWAP FUTURE ERIS LIC- CME) Contracts 1-8 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	New	-6:+5			65%	65%
3YR INTEREST RATE SWAP FUTURE ERIS LIC- CME) Contracts 1-8 vs 7YR INTEREST RATE SWAP FUTURE ERIS (LIB - CME) Contracts 1-21						
Spread Credit Rate	New	+3:-1			70%	70%
3YR INTEREST RATE SWAP FUTURE ERIS LIC- CME) Contracts 1-8 vs 7YR INTEREST RATE SWAP FUTURE ERIS (LIB - CME) Contracts 22+						
Spread Credit Rate	New	+3:-1			70%	70%
3YR INTEREST RATE SWAP FUTURE ERIS LIC- CME) Contracts 9+ vs 2-YEAR T-NOTE (26 - CME)						
Spread Credit Rate	New	-2:+1			70%	70%
3YR INTEREST RATE SWAP FUTURE ERIS LIC- CME) Contracts 9+ vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	New	-6:+5			65%	65%
3YR INTEREST RATE SWAP FUTURE ERIS LIC- CME) Contracts 9+ vs 7YR INTEREST RATE SWAP FUTURE ERIS (LIB - CME) Contracts 1-21						
Spread Credit Rate	New	+3:-1			70%	70%
3YR INTEREST RATE SWAP FUTURE ERIS LIC- CME) Contracts 9+ vs 7YR INTEREST RATE SWAP FUTURE ERIS (LIB - CME) Contracts 22+						
Spread Credit Rate	New	+3:-1			70%	70%
4 YR INTEREST RATE SWAP FUTURE ERIS (LID- CME) CONTRACTS 1-12 vs 7-YEAR USD DELIVERABLE INTEREST RATE SWAP FUTURES (S1U - CME)						
Spread Credit Rate	New	-3:+2			50%	50%
4 YR INTEREST RATE SWAP FUTURE ERIS (LID- CME) CONTRACTS 13+ vs 7-YEAR USD DELIVERABLE INTEREST RATE SWAP FUTURES (S1U - CME)						
Spread Credit Rate	New	-3:+2			50%	50%
4 YR INTEREST RATE SWAP FUTURE ERIS LD- CME) Contracts 1-12 vs EURODOLLAR (ED - CME) Contracts 41+						
Spread Credit Rate	New	-3:+5			75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
4 YR INTEREST RATE SWAP FUTURE ERIS LD- CME) CONTRACTS 13+ vs EURODOLLAR (ED - CME) CONTRACTS 41+						
Spread Credit Rate	New	-3:+5			75%	75%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) Contracts 1-12 vs EURODOLLAR (ED - CME) Contracts 17-20						
Spread Credit Rate	New	-3:+5			50%	50%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) Contracts 1-12 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	New	-3:+2			40%	40%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) Contracts 1-12 vs 10-YEAR T-NOTE (21 - CME)						
Spread Credit Rate	New	+3:-2			70%	70%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) Contracts 1-12 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	New	-2:+5			60%	60%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 1-12 vs 5-YEAR T-NOTE (25 - CME)						
Spread Credit Rate	New	-1:+1			70%	70%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) Contracts 1-12 vs EURODOLLAR (ED - CME) Contracts 21-24						
Spread Credit Rate	New	-3:+5			50%	50%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 1-12 vs EURODOLLAR (ED - CME) CONTRACTS 25-28						
Spread Credit Rate	New	-3:+5			50%	50%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 1-12 vs EURODOLLAR (ED - CME) CONTRACTS 29-32						
Spread Credit Rate	New	-3:+5			75%	75%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 1-12 vs EURODOLLAR (ED - CME) CONTRACTS 33-36						
Spread Credit Rate	New	-3:+5			75%	75%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) Contracts 1-12 vs EURODOLLAR (ED - CME) Contracts 37-40						
Spread Credit Rate	New	-3:+5			75%	75%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 1-12 vs ULTRA 10-YEAR U.S. TREASURY NOTE FUTURES (TN - CME)						
Spread Credit Rate	New	-3:+2			60%	60%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) Contracts 1-12vs 2-YEAR T-NOTE (26 - CME)						
Spread Credit Rate	New	-5:+6			70%	70%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) Contracts 1-12vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	New	-1:+1			75%	75%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	New	-3:+2			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs 10-YEAR T-NOTE (21 - CME)						
Spread Credit Rate	New	+3:-2			70%	70%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	New	-2:+5			60%	60%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs 2-YEAR T-NOTE (26 - CME)						
Spread Credit Rate	New	-5:+6			70%	70%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	New	-1:+1			75%	75%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs 5-YEAR T-NOTE (25 - CME)						
Spread Credit Rate	New	-1:+1			70%	70%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs EURODOLLAR (ED - CME) CONTRACTS 1-3						
Spread Credit Rate	New	+3:-5			50%	50%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs EURODOLLAR (ED - CME) CONTRACTS 13-16						
Spread Credit Rate	New	+3:-5			50%	50%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs EURODOLLAR (ED - CME) CONTRACTS 17-20						
Spread Credit Rate	New	-3:+5			50%	50%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs EURODOLLAR (ED - CME) CONTRACTS 21-24						
Spread Credit Rate	New	-3:+5			50%	50%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs EURODOLLAR (ED - CME) CONTRACTS 25-28						
Spread Credit Rate	New	-3:+5			50%	50%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs EURODOLLAR (ED - CME) CONTRACTS 29-32						
Spread Credit Rate	New	-3:+5			75%	75%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs EURODOLLAR (ED - CME) CONTRACTS 37-40						
Spread Credit Rate	New	-3:+5			75%	75%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs EURODOLLAR (ED - CME) CONTRACTS 4-8						
Spread Credit Rate	New	+3:-5			50%	50%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs EURODOLLAR (ED - CME) CONTRACTS 9-12						
Spread Credit Rate	New	+3:-5			50%	50%

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
4 YR INTEREST RATE SWAP FUTURE ERIS LID- CME) CONTRACTS 13+ vs ULTRA 10-YEAR U.S. TREASURY NOTE FUTURES (TN - CME)						
Spread Credit Rate	New	-3:+2			60%	60%
4 YR INTEREST RATE SWAP FUTURE ERIS LID- Contracts 1-12 (CME) vs 5YR INTEREST RATE SWAP FUTURE ERIS LIW- CME) Contracts 1-20						
Spread Credit Rate	New	+6:-5			75%	75%
4 YR INTEREST RATE SWAP FUTURE ERIS LID-Contracts 1-12 (CME) vs 5YR INTEREST RATE SWAP FUTURE ERIS LIW- CME) Contracts 21+						
Spread Credit Rate	New	+6:-5			75%	75%
4 YR INTEREST RATE SWAP FUTURE ERIS LID-Contracts 13+ (CME) vs 5YR INTEREST RATE SWAP FUTURE ERIS LIW- CME) Contracts 1-20						
Spread Credit Rate	New	+6:-5			75%	75%
4 YR INTEREST RATE SWAP FUTURE ERIS LID-Contracts 13+ (CME) vs 5YR INTEREST RATE SWAP FUTURE ERIS LIW- CME) Contracts 21+						
Spread Credit Rate	New	+6:-5			75%	75%
5 YEAR SWAP ERIS Contracts 1-20 VS 7 YEAR SWAP ERIS Contracts 1-21						
Spread Credit Rate	New	+1:-1			70%	70%
5 YEAR SWAP ERIS Contracts 1-20 VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+1:-1			70%	70%
5 YEAR SWAP ERIS Contracts 21+ VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	Increase	+1:-1	70%	70%	75%	75%
5 YEAR SWAP ERIS Contracts 21+ VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+1:-1			70%	70%
5 YR SWAP ERIS Contracts 1-20 vs 10 YR SWAP ERIS Contracts 1-25						
Spread Credit Rate	New	+3:-2			70%	70%
5 YR SWAP ERIS Contracts 1-20 vs 10YR DELIVERABLE SWAP CME						
Spread Credit Rate	New	-3:+2			60%	60%
5 YR SWAP ERIS Contracts 1-20 vs 30 YR DELIVERABLE SWAP CME						
Spread Credit Rate	New	-3:+1			50%	50%
5 YR SWAP ERIS Contracts 1-20 vs 5YR DELIVERABLE SWAP CME						
Spread Credit Rate	New	-1:+1			90%	90%
5 YR SWAP ERIS Contracts 1-8 vs 10 YR SWAP ERIS Contracts 26+						
Spread Credit Rate	New	+3:-2			70%	70%
5 YR SWAP ERIS Contracts 21+ vs 10 YR SWAP ERIS Contracts 1-25						
Spread Credit Rate	New	+3:-2			70%	70%
5 YR SWAP ERIS Contracts 21+ vs 10 YR SWAP ERIS Contracts 26+						
Spread Credit Rate	New	+3:-2			75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
5 YR SWAP ERIS Contracts 21+ vs 10YR DELIVERABLE SWAP CME						
Spread Credit Rate	Increase	+3:-2	60%	60%	65%	65%
5 YR SWAP ERIS Contracts 21+ vs 30 YR DELIVERABLE SWAP CME						
Spread Credit Rate	Increase	+3:-1	50%	50%	55%	55%
5 YR SWAP ERIS Contracts 21+ vs 5YR DELIVERABLE SWAP CME						
Spread Credit Rate	Increase	+1:-1	90%	90%	95%	95%
5 YR TREASURY VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+3:-2			70%	70%
5 YR TREASURY VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+3:-2			70%	70%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 (LIW - CME) vs 30YR INTEREST RATE SWAP FUTURE ERIS (LIE - CME) Contracts 1-25						
Spread Credit Rate	New	+3:-1			40%	40%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 (LIW - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	-5:+1			60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 (LIW- CME) vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Increase	-6:+5	0%	0%	70%	70%
5YR INTEREST RATE SWAP FUTURE ERIS CONTRACTS 1-20 vs 10YR TREASURY						
Spread Credit Rate	New	-3:+2			80%	80%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 vs 2YR TREASURY						
Spread Credit Rate	New	-5:+6			70%	70%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 vs 30YR TREASURY						
Spread Credit Rate	New	-3:+1			60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 vs 5YR TREASURY						
Spread Credit Rate	New	-1:+1			90%	90%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 vs EURODOLLARS Contracts 1-3						
Spread Credit Rate	New	+3:-5			50%	50%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 vs EURODOLLARS Contracts 13-16						
Spread Credit Rate	New	+3:-5			85%	85%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 vs EURODOLLARS Contracts 17-20						
Spread Credit Rate	New	+3:-5			85%	85%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 vs EURODOLLARS Contracts 21-24						
Spread Credit Rate	New	+3:-5			85%	85%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 vs EURODOLLARS Contracts 25-28						
Spread Credit Rate	New	+3:-5			85%	85%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 vs EURODOLLARS Contracts 29-32						
Spread Credit Rate	New	+3:-5			85%	85%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 vs EURODOLLARS Contracts 33-36						
Spread Credit Rate	New	+3:-5			80%	80%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 vs EURODOLLARS Contracts 37-40						
Spread Credit Rate	New	+3:-5			80%	80%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 vs EURODOLLARS Contracts 41+						
Spread Credit Rate	New	+3:-5			80%	80%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 vs EURODOLLARS Contracts 4-8						
Spread Credit Rate	New	+3:-5			60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 vs EURODOLLARS Contracts 9-12						
Spread Credit Rate	New	+3:-5			80%	80%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ (LIW - CME) vs 30YR INTEREST RATE SWAP FUTURE ERIS (LIE - CME) Contracts 26+						
Spread Credit Rate	Increase	+3:-1	40%	40%	45%	45%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ (LIW - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+5:-1			60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ (LIW- CME) vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Increase	+6:-5	0%	0%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs 10YR TREASURY						
Spread Credit Rate	Increase	+3:-2	80%	80%	85%	85%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs 2YR TREASURY						
Spread Credit Rate	Increase	+5:-6	70%	70%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs 30YR TREASURY						
Spread Credit Rate	New	+3:-1			60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs 5YR TREASURY						
Spread Credit Rate	New	+1:-1			95%	95%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs EURODOLLARS Contracts 1-3						
Spread Credit Rate	Increase	-3:+5	50%	50%	55%	55%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs EURODOLLARS Contracts 13-16						
Spread Credit Rate	New	-3:+5			85%	85%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs EURODOLLARS Contracts 17-20						
Spread Credit Rate	New	-3:+5			85%	85%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs EURODOLLARS Contracts 21-24						
Spread Credit Rate	New	-3:+5			85%	85%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs EURODOLLARS Contracts 25-28						
Spread Credit Rate	New	-3:+5			85%	85%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs EURODOLLARS Contracts 29-32						
Spread Credit Rate	New	-3:+5			85%	85%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs EURODOLLARS Contracts 33-36						
Spread Credit Rate	New	-3:+5			80%	80%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs EURODOLLARS Contracts 37-40						
Spread Credit Rate	Decrease	-3:+5	80%	80%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs EURODOLLARS Contracts 41+						
Spread Credit Rate	Decrease	-3:+5	80%	80%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs EURODOLLARS Contracts 4-8						
Spread Credit Rate	Increase	-3:+5	60%	60%	65%	65%
5YR INTEREST RATE SWAP FUTURE ERIS Contracts 21+ vs EURODOLLARS Contracts 9-12						
Spread Credit Rate	New	-3:+5			80%	80%
7 YR SWAP ERIS (LIB) CONTRACTS 1-21 vs 10 YR EUR INTEREST RATE DSF (N1E)						
Spread Credit Rate	New	-1:+1			50%	50%
7 YR SWAP ERIS (LIB) CONTRACTS 1-21 vs 2 YR EUR INTEREST RATE DSF (T1E)						
Spread Credit Rate	New	+7:-2			40%	40%
7 YR SWAP ERIS (LIB) Contracts 22+ vs 10 YR EUR INTEREST RATE DSF (N1E)						
Spread Credit Rate	New	-1:+1			70%	70%
7-YEAR USD DELIVERABLE INTEREST RATE SWAP FUTURES (S1U - CME) vs 7YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-21 (LIB - CME)						
Spread Credit Rate	New	+1:-1			90%	90%
7-YEAR USD DELIVERABLE INTEREST RATE SWAP FUTURES (S1U - CME) vs 7YR INTEREST RATE SWAP FUTURE ERIS Contracts 22+ (LIB - CME)						
Spread Credit Rate	New	+1:-1			95%	95%
CME 10 YEAR DSF VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+3:-2			70%	70%
CME 10 YEAR DSF VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+3:-2			70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CME 30 YEAR DSF VS 7 YEAR SWAP CONTRACTS 1-21						
Spread Credit Rate	New	+1:-3			60%	60%
CME 30 YEAR DSF VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+1:-3			60%	60%
CME 5 YEAR DSF VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+1:-1			70%	70%
CME 5 YEAR DSF VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+1:-1			70%	70%
ERIS 2YR Contracts 1-8 VS ERIS 5YR Contracts 1-20						
Spread Credit Rate	New	+5:-2			70%	70%
ERIS 2YR TIER CONTRACTS 9+ VS ERIS 5YR TIER CONTRACTS 21+						
Spread Credit Rate	Increase	+5:-2	70%	70%	75%	75%
EURODOLLAR CONTRACTS 13-16 VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+5:-3			55%	55%
EURODOLLAR Contracts 13-16 VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+5:-3			55%	55%
EURODOLLAR CONTRACTS 17-20 VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+5:-3			65%	65%
EURODOLLAR Contracts 17-20 VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+5:-3			65%	65%
EURODOLLAR CONTRACTS 21-24 VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+5:-3			65%	65%
EURODOLLAR Contracts 21-24 VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+5:-3			65%	65%
EURODOLLAR CONTRACTS 25-28 VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+5:-3			65%	65%
EURODOLLAR Contracts 25-28 VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+5:-3			65%	65%
EURODOLLAR CONTRACTS 29-32 VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+5:-3			65%	65%
EURODOLLAR CONTRACTS 29-32 VS 7 YEAR SWAP ERIS CONTRACTS 22+						
Spread Credit Rate	New	+5:-3			65%	65%
EURODOLLAR CONTRACTS 33-36 VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+5:-3			65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EURODOLLAR CONTRACTS 33-36 VS 7 YEAR SWAP ERIS CONTRACTS 22+						
Spread Credit Rate	New	+5:-3			65%	65%
EURODOLLAR CONTRACTS 37-40 VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+5:-3			65%	65%
EURODOLLAR Contracts 37-40 VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+5:-3			65%	65%
EURODOLLAR Contracts 41+ VS 7 YEAR SWAP ERIS Contracts 1-21						
Spread Credit Rate	New	+5:-3			65%	65%
EURODOLLAR CONTRACTS 4-8 VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+5:-3			40%	40%
EURODOLLAR Contracts 4-8 VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+5:-3			40%	40%
EURODOLLAR CONTRACTS 9-12 VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+5:-3			55%	55%
EURODOLLAR Contracts 9-12 VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+5:-3			55%	55%
EURODOLLAR TIER CONTRACTS 41+ VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+5:-3			65%	65%
ULTRA 10-YEAR U.S. TREASURY NOTE FUTURES (TN - CME) vs 10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 (LIY - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
ULTRA 10-YEAR U.S. TREASURY NOTE FUTURES (TN - CME) vs 10YR INTEREST RATE SWAP FUTURE ERIS Contracts 26+ (LIY - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	80%	80%
ULTRA 10-YEAR U.S. TREASURY NOTE FUTURES (TN - CME) vs 2YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-8						
Spread Credit Rate	New	+1:-4			40%	40%
ULTRA 10-YEAR U.S. TREASURY NOTE FUTURES (TN - CME) vs 2YR INTEREST RATE SWAP FUTURE ERIS Contracts 9+						
Spread Credit Rate	New	+4:-1			45%	45%
ULTRA 10-YEAR U.S. TREASURY NOTE FUTURES (TN - CME) vs 5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 (LIW - CME)						
Spread Credit Rate	New	+2:-1			65%	65%
ULTRA 10-YEAR U.S. TREASURY NOTE FUTURES (TN - CME) vs 5YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-20 (LIW - CME)						
Spread Credit Rate	New	+1:-2			65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ULTRA BOND TREASURY VS 7 YEAR SWAP ERIS CONTRACTS 1-21						
Spread Credit Rate	New	+1:-3			50%	50%
ULTRA BOND TREASURY VS 7 YEAR SWAP ERIS Contracts 22+						
Spread Credit Rate	New	+1:-3			50%	50%
METALS - Inter-commodity Spread Rates						
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs PLATINUM FUTURES (NY-PL - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs SILVER FUTURES (CX-SI - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs PLATINUM FUTURES (NY-PL - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SILVER FUTURES (CX-SI - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Inter-commodity Spread Rates

NGL/PETROCHEMICALS - Inter-commodity Spread Rates

ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)

Spread Credit Rate	Increase	+1:-12	35%	35%	60%	60%

ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)

Spread Credit Rate	Increase	+1:-12	48%	48%	55%	55%

ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)

Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
Spread Credit Rate	Increase	+1:-12	55%	55%	65%	65%

ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)

Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
Spread Credit Rate	Increase	+1:-12	55%	55%	65%	65%

ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)

Spread Credit Rate	Increase	+1:-12	53%	53%	60%	60%

ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)

Spread Credit Rate	Decrease	+1:-12	45%	45%	0%	0%

ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)

Spread Credit Rate	Increase	+1:-12	45%	45%	60%	60%

ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)

Spread Credit Rate	Increase	+1:-12	50%	50%	60%	60%

ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)

Spread Credit Rate	Increase	+1:-12	52%	52%	60%	60%

ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)

Spread Credit Rate	Increase	+1:-12	47%	47%	60%	60%

ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)

Spread Credit Rate	Increase	+1:-12	50%	50%	60%	60%

ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)

Spread Credit Rate	Decrease	+1:-12	45%	45%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	40%	40%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	50%	50%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
Spread Credit Rate	Increase	+1:-1	24%	24%	35%	35%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
Spread Credit Rate	Increase	+1:-1	23%	23%	35%	35%
CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	38%	38%	50%	50%
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	55%	55%
CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	36%	36%	45%	45%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	42%	42%	45%	45%
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Increase	+2:-1	40%	40%	55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K) vs. DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB)						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K) vs. DME OMAN CRUDE OIL (NY-OQ)						
Spread Credit Rate	Increase	+1:-1	40%	40%	55%	55%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K) vs. DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC)						
Spread Credit Rate	Increase	+1:-1	45%	45%	55%	55%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K) vs. GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY)						
Spread Credit Rate	Increase	+1:-1	39%	39%	60%	60%
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
DME OMAN CRUDE OIL (NY-OQ) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)						
Spread Credit Rate	Increase	+1:-1	47%	47%	55%	55%
DUBAI CRUDE OIL CALENDAR SWAP (NY-DC) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
EUROPE DATED BRENT SWAP (NY-UB) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)						
Spread Credit Rate	Increase	+1:-1	45%	45%	55%	55%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+1:-12	50%	50%	65%	65%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-12	50%	50%	60%	60%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF)						
Spread Credit Rate	Increase	+1:-12	40%	40%	65%	65%
Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY)						
Spread Credit Rate	Increase	+1:-12	48%	48%	65%	65%
Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM)						
Spread Credit Rate	Decrease	+1:-12	50%	50%	25%	25%
LIGHT SWEET CRUDE OIL (NY-CL) vs CONWAY NORMAL BUTANE SWAP (NY-8M)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%

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 ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME)						
Spread Credit Rate	Increase	+12:-1	60%	60%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs MONT BELVIEU PHYSICAL ISO-BUTANE (OPIS) FUTURES (NY-3L - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	Increase	+12:-1	55%	55%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)						
Spread Credit Rate	Increase	+1:-2	40%	40%	50%	50%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+12:-1	50%	50%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	60%	60%
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I) vs. GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY)						
Spread Credit Rate	Increase	+1:-1	42%	42%	60%	60%
MONT BELVIEU LDH ISO-BUTANE (OPIS) SWAP FUTURES (NY-MBL - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1	22%	22%	40%	40%
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Increase	+1:-1	44%	44%	60%	60%
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Increase	+1:-1	56%	56%	62%	62%
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0) vs. GULF COAST NO.6 FUEL OIL 3.0%S (NY-MF)						
Spread Credit Rate	Increase	+1:-1	49%	49%	60%	60%
MONT BELVIEU NATURAL GASOLINE 5 DECIMALS (OPIS) SWAP FUTURES (NY-7Q - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	50%	50%
Spread Credit Rate	Increase	+1:-1	55%	55%	60%	60%
MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	48%	48%	55%	55%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	55%	55%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Increase	+1:-1	48%	48%	55%	55%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5)						
Spread Credit Rate	Decrease	+1:-1	54%	54%	45%	45%
MONT BELVIEU PHYSICAL ISO-BUTANE (OPIS) (NYM-3L - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
MONT BELVIEU PHYSICAL LDH PROPANE (OPIS) (NYM-3N - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
MONT BELVIEU PHYSICAL NORMAL BUTANE (OPIS) (NYM-3M - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
MT BELVIEU NAT GAS 5 D. OPIS (NY-7Q) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs MONT BELVIEU LDH ISO-BUTANE (OPIS) SWAP FUTURES (NY-MBL - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
OMAN CRUDE OIL (NY-OQ - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	Increase	+1:-1	49%	49%	55%	55%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	55%	55%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	55%	55%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Increase	+1:-1	43%	43%	60%	60%
RBOB GASOLINE FUTURES (NY-RB - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	Increase	+12:-1	45%	45%	60%	60%
RBOB GASOLINE FUTURES (NY-RB - CME) vs MONT BELVIEU LDH ISO-BUTANE (OPIS) SWAP FUTURES (NY-MBL - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	40%	40%
PETROLEUM CRACKS AND SPREADS - Inter-commodity Spread Rates						
GULF COAST UNLEADED 87 GASOLINE CRACK SPREAD CALEN (NYM-RU - CME) vs NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT)						
Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%

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 (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)

Spread Credit Rate	Increase	+1:-12	48%	48%	55%	55%

ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)

Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
Spread Credit Rate	Increase	+1:-12	55%	55%	65%	65%

ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)

Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
Spread Credit Rate	Increase	+1:-12	55%	55%	65%	65%

ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)

Spread Credit Rate	Increase	+1:-12	53%	53%	60%	60%

ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)

Spread Credit Rate	Decrease	+1:-12	45%	45%	0%	0%

ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)

Spread Credit Rate	Increase	+1:-12	45%	45%	60%	60%

ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)

Spread Credit Rate	Increase	+1:-12	52%	52%	60%	60%

ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)

Spread Credit Rate	Increase	+1:-12	47%	47%	60%	60%

ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)

Spread Credit Rate	Increase	+1:-12	50%	50%	60%	60%

ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)

Spread Credit Rate	Decrease	+1:-12	45%	45%	0%	0%

BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)

Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%

CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)

Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	50%	50%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
Spread Credit Rate	Increase	+1:-1	24%	24%	35%	35%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
Spread Credit Rate	Increase	+1:-1	23%	23%	35%	35%
CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	38%	38%	50%	50%
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	55%	55%
CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	36%	36%	45%	45%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	42%	42%	45%	45%
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K) vs. GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY)						
Spread Credit Rate	Increase	+1:-1	39%	39%	60%	60%
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	65%	65%
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	Increase	+9:-1	78%	78%	85%	85%
Spread Credit Rate	Increase	+9:-1	70%	70%	78%	78%
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP (NYM-JA - CME)						
Spread Credit Rate	Increase	+9:-1	78%	78%	85%	85%
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME) vs NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	Decrease	+25:-3	74%	74%	70%	70%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, BH, MP)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Increase	+2:-15	64%	64%	75%	75%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF)						
Spread Credit Rate	Increase	+1:-12	40%	40%	65%	65%
Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY)						
Spread Credit Rate	Increase	+1:-12	48%	48%	65%	65%
Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM)						
Spread Credit Rate	Decrease	+1:-12	50%	50%	25%	25%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+3:-25	55%	55%	65%	65%
Spread Credit Rate	Increase	+3:-25	62%	62%	75%	75%
GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+3:-25	60%	60%	70%	70%
Spread Credit Rate	Increase	+3:-25	65%	65%	75%	75%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, BH, MP)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	73%	73%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, MP, BH)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Increase	+1:-1	63%	63%	75%	75%
GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME) vs PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME)						
Spread Credit Rate	Increase	+25:-3	65%	65%	75%	75%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	80%	80%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+1:-1	77%	77%	80%	80%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)						
Spread Credit Rate	Increase	+19:-3	69%	69%	75%	75%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GULF COAST ULSD CALENDAR SWAP (NY-LY) vs NY HARBOR RESIDUAL FUEL 1.0% S (NY-MM)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
GULF COAST ULSD CALENDAR SWAP (NY-LY) vs SINGAPORE 380CST FUEL OIL SWAP (NY-SE)						
Spread Credit Rate	Increase	+19:-3	57%	57%	70%	70%
GULF COAST ULSD CALENDAR SWAP (NY-LY) vs SINGAPORE FUEL 180CST CALSWAP (NY-UA)						
Spread Credit Rate	Increase	+15:-2	60%	60%	75%	75%
GULF COAST UNLEADED 87 GASOLINE CRACK SPREAD CALEN (NYM-RU - CME) vs NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT)						
Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+1:-1	27%	27%	20%	20%
JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+2:-15	81%	81%	70%	70%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I) vs. GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY)						
Spread Credit Rate	Increase	+1:-1	42%	42%	60%	60%
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Increase	+1:-1	44%	44%	60%	60%
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0) vs. GULF COAST NO.6 FUEL OIL 3.0%S (NY-MF)						
Spread Credit Rate	Increase	+1:-1	49%	49%	60%	60%
MONT BELVIEU NATURAL GASOLINE 5 DECIMALS (OPIS) SWAP FUTURES (NY-7Q - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	50%	50%
Spread Credit Rate	Increase	+1:-1	55%	55%	60%	60%
MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	48%	48%	55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	55%	55%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Increase	+1:-1	48%	48%	55%	55%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5)						
Spread Credit Rate	Decrease	+1:-1	54%	54%	45%	45%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs MONT BELVIEU LDH ISO-BUTANE (OPIS) SWAP FUTURES (NY-MBL - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	New	+1:-1			1	1
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	Increase	+25:-3	65%	65%	75%	75%
NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
NY HARBOR RBOB (BLENDSTOCK) GAS (NYM-RB, RL, RT) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% SULFUR (PLATTS) SWAP (NYM-MM - CME)						
Spread Credit Rate	Increase	+1:-1	69%	69%	75%	75%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+3:-25	55%	55%	70%	70%
Spread Credit Rate	Increase	+3:-25	66%	66%	75%	75%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+3:-25	70%	70%	80%	80%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+3:-25	75%	75%	80%	80%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Increase	+1:-1	43%	43%	60%	60%
RBOB GASOLINE FUTURES (NY-RB - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	Increase	+12:-1	45%	45%	60%	60%
RBOB GASOLINE FUTURES (NY-RB - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
RBOB GASOLINE FUTURES (NY-RB - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
RBOB GASOLINE FUTURES (NY-RB - CME) vs MONT BELVIEU LDH ISO-BUTANE (OPIS) SWAP FUTURES (NY-MBL - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	40%	40%
RBOB GASOLINE FUTURES (NY-RB, RL, RT) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	57%	57%	50%	50%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

FX - Volatility Scan (volScan) Rate

NEW ZEALAND DOLLAR (NE, NE) - volScan

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing Member Rate		Increase		0.030%		15.000%

NATURAL GAS - Volatility Scan (volScan) Rate

HENRY HUB NATURAL GAS FUTURES (HHE, HHQ, KD, LN, LNW, MNG, NG, NGT, ON, ONW, U01, U02, U03, U04, U05, U06, U07, U08, U09, U10, U11, U12, U13, U14, U15, U16, U17, U18, U19, U20, U21, U22, U23, U24, U25, U26, U27, U28, U29, U30, U31) - volScan

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing Member Rate	Mnth3	Decrease		20.000%		15.000%
Clearing Member Rate	Mnth4	Decrease		20.000%		15.000%
Clearing Member Rate	Mnth5	Decrease		18.000%		12.000%

HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (E7, HH, HP, NP, QG) - volScan

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing Member Rate	Mnth3	Decrease		20.000%		15.000%
Clearing Member Rate	Mnth4	Decrease		20.000%		15.000%
Clearing Member Rate	Mnth5	Decrease		18.000%		12.000%

NYMEX NATURAL GAS (H.HUB LTD) FUT (E7, HH, HHT, NN, NNT) - volScan

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing Member Rate	Mnth3	Decrease		20.000%		15.000%
Clearing Member Rate	Mnth4	Decrease		20.000%		15.000%
Clearing Member Rate	Mnth5	Decrease		18.000%		12.000%

SAN JUAN BASIS SWAP (PLATTS IFERC) FUTURES (NJ) - volScan

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Clearing Member Rate	Mth 1	Increase		0.025%		25.000%
Clearing Member Rate	Mth 2	Increase		0.025%		25.000%
Clearing Member Rate	Mths 3-6	Increase		0.025%		25.000%
Clearing Member Rate	Mths 7-12	Increase		0.025%		25.000%
Clearing Member Rate	Mths 13+	Increase		0.025%		25.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
NGL/PETROCHEMICALS - Volatility Scan (volScan) Rate						
MONT BELVIEU ETHANE 5 DECIMALS (OPIS) SWAP FUTURES (4I, 4J, C0, F1, W8) - volScan						
Clearing Member Rate	Mths 2-3	Increase		0.070%		28.000%
Clearing Member Rate	Mth 1	Increase		0.100%		38.000%
Clearing Member Rate	Mths 4-12	Increase		0.060%		22.000%
Clearing Member Rate	Mths 13-24	Increase		0.040%		15.000%
Clearing Member Rate	Mths 25+	Increase		0.040%		15.000%
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (4H, 4K, 81, B0, G1, PT) - volScan						
Clearing Member Rate	Mnths 12+	Increase		0.060%		12.000%
Clearing Member Rate	Mth 2-3	Increase		0.075%		17.000%
Clearing Member Rate	Mths 4-11	Increase		0.070%		16.000%
Clearing Member Rate	Mth 1	Increase		0.100%		38.000%
MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (4H, 4K, D0, D1, Z2) - volScan						
Clearing Member Rate	Mth 1	Increase		0.120%		35.000%
Clearing Member Rate	Mnths 2-6	Increase		0.070%		25.000%
Clearing Member Rate	Mnths 7+	Increase		0.050%		20.000%
REFINED PRODUCTS - Volatility Scan (volScan) Rate						
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (GE, GVR) - volScan						
Clearing Member Rate	Mnths 2-6	Increase		0.040%		20.000%
Clearing Member Rate	Mnths 7+	Increase		0.040%		20.000%
Clearing Member Rate	Mnth 1	Increase		0.060%		25.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Energy - Volatility Scan Up (volScan) Rate – SPAN Scenarios 15/16 Volatility Up Shock						
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, NY-CS, NY-WS, NY-26) - volScan						
Clearing Member Rate	Mnth 1	Increase		0%		32%
Clearing Member Rate	Mnth 2	Increase		0%		24%
Clearing Member Rate	Mnth 3-7	Increase		0%		22%
Clearing Member Rate	Mnth 8	Increase		0%		16%
Clearing Member Rate	Mnth 9-19	Increase		0%		13%
Clearing Member Rate	Mnth 20+	Increase		0%		8%
NATURAL GAS FUTURES (NY-NG, NY-HH, NY-NP) - volScan						
Clearing Member Rate	Mnth 1	Increase		0%		32%
Clearing Member Rate	Mnth 2	Increase		0%		21%
Clearing Member Rate	Mnth 3-4	Increase		0%		20%
Clearing Member Rate	Mnth 5	Increase		0%		18%
Clearing Member Rate	Mnth 6-16	Increase		0%		12%
Clearing Member Rate	Mnth 17+	Increase		0%		10%
HEATING OIL (NY-HO, NY-MP, NY-BH, NY-23) - volScan						
Clearing Member Rate	Mnth 1	Increase		0%		40%
Clearing Member Rate	Mnth 2	Increase		0%		25%
Clearing Member Rate	Mnth 3	Increase		0%		20%
Clearing Member Rate	Mnth 4-7	Increase		0%		15%
Clearing Member Rate	Mnth 8+	Increase		0%		12%
RBOB GASOLINE FUTURES (NY-RB, NY-RL, NY-RT, NY-27) - volScan						
Clearing Member Rate	Mnth 1	Increase		0%		40%
Clearing Member Rate	Mnth 2	Increase		0%		25%
Clearing Member Rate	Mnth 3-8	Increase		0%		15%
Clearing Member Rate	Mnth 9+	Increase		0%		12%
BRENT CRUDE OIL FUTURES (NY-BZ, NY-BB, NY-CY) - volScan						
Clearing Member Rate	Mnth 1	Increase		0%		32%
Clearing Member Rate	Mnth 2	Increase		0%		24%
Clearing Member Rate	Mnth 3-7	Increase		0%		22%
Clearing Member Rate	Mnth 8	Increase		0%		16%
Clearing Member Rate	Mnth 9-15	Increase		0%		13%
Clearing Member Rate	Mnth 16+	Increase		0%		8%
ROCKIES BASIS SWAP (PLATTS FERC) FUTURES (NY-NR) - volScan						
Clearing Member Rate	Mnth 1+	Increase		0%		25%
SAN JUAN BASIS SWAP (PLATT FERCS) FUTURES (NY-NJ) - volScan						
Clearing Member Rate	Mnth 1+	Increase		0%		25%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Energy - Volatility Scan Up (volScan) Rate – SPAN Scenarios 15/16 Volatility Up Shock						
CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU) - volScan						
Clearing Member Rate	Mnth 1	Increase		0%		30%
Clearing Member Rate	Mnth 2	Increase		0%		25%
Clearing Member Rate	Mnth 3+	Increase		0%		20%
MONT BELVIEU NORMAL BUTANE 5 DECIMLAS SWAP FUTURES (NY-D0) - volScan						
Clearing Member Rate	Mnth 1	Increase		0%		35%
Clearing Member Rate	Mnth 2-6	Increase		0%		25%
Clearing Member Rate	Mnth 7+	Increase		0%		20%
PJM WESTERN HUB PEAK CALENDAR MONTH REAL-TIME SWAP FUTURES (NY-L1) - volScan						
Clearing Member Rate	Mnth 1	Increase		0%		38%
Clearing Member Rate	Mnth 2-11	Increase		0%		30%
Clearing Member Rate	Mnth 12+	Increase		0%		15%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE) - volScan						
Clearing Member Rate	Mnth 1	Increase		0%		25%
Clearing Member Rate	Mnth 2+	Increase		0%		20%
WESTERN CANDIAN SELECT OIL (NET ENERGY) MONTHLY INDEX FUTURES (NY-WCW) - volScan						
Clearing Member Rate	Mnth 1	Increase		0%		25%
Clearing Member Rate	Mnth 2	Increase		0%		20%
Clearing Member Rate	Mnth 3+	Increase		0%		15%
COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF) - volScan						
Clearing Member Rate	Mnth 1	Increase		0%		35%
Clearing Member Rate	Mnth 2	Increase		0%		25%
Clearing Member Rate	Mnth 3-14	Increase		0%		20%
Clearing Member Rate	Mnth 15+	Increase		0%		10%
MONT BELVIEU ETHANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-C0) - volScan						
Clearing Member Rate	Mnth 1	Increase		0%		70%
Clearing Member Rate	Mnth 2-3	Increase		0%		28%
Clearing Member Rate	Mnth 4-11	Increase		0%		22%
Clearing Member Rate	Mnth 13+	Increase		0%		15%
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0) - volScan						
Clearing Member Rate	Mnth 1	Increase		0%		38%
Clearing Member Rate	Mnth 2-3	Increase		0%		17%
Clearing Member Rate	Mnth 4-11	Increase		0%		16%
Clearing Member Rate	Mnth 12+	Increase		0%		12%