



Advisory Number: 19-230

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, July 18, 2019

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

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

and subscribe to the Performance Bond Rates Advisory Notice listserver.

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

The rates will be effective after the close of business on

Friday, July 19, 2019.

Current rates as of:

Thursday, July 18, 2019.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DME Products - Outright Rates								
SINGAPORE FUEL OIL 380CST PLATT FUT (DSE)								
DSE	Spec	Mnth 1	Increase	USD	29,150	26,500	37,400	34,000
DSE	Hedge/Member	Mnth 1	Increase	USD	26,500	26,500	34,000	34,000
DSE	Spec	Mnths 2-6	Increase	USD	26,400	24,000	31,900	29,000
DSE	Hedge/Member	Mnths 2-6	Increase	USD	24,000	24,000	29,000	29,000
SINGAPORE FUEL OIL 180CST PLATTS FUT (DUP)								
DUP	Spec	Mnth 1	Increase	USD	29,700	27,000	33,000	30,000
DUP	Hedge/Member	Mnth 1	Increase	USD	27,000	27,000	30,000	30,000
DUP	Spec	Mnth 2	Increase	USD	29,150	26,500	32,450	29,500
DUP	Hedge/Member	Mnth 2	Increase	USD	26,500	26,500	29,500	29,500
DUP	Spec	Mnths 3-7	Increase	USD	25,850	23,500	28,600	26,000
DUP	Hedge/Member	Mnths 3-7	Increase	USD	23,500	23,500	26,000	26,000
EQUITY INDEX - Outright Rates								
BTIC E-MINI S&P MIDCAP 400 FUT (EMT)								
EMT	Spec		Decrease	USD	9,350	8,500	8,470	7,700
EMT	Hedge/Member		Decrease	USD	8,500	8,500	7,700	7,700
BTIC ON EMINI RUSSELL 2000 INDEX FU (RLT)								
RLT	Spec	Month 1	Decrease	USD	3,905	3,550	3,575	3,250
RLT	Hedge/Member	Month 1	Decrease	USD	3,550	3,550	3,250	3,250
RLT	Spec	Months 2+	Decrease	USD	3,905	3,550	3,575	3,250
RLT	Hedge/Member	Months 2+	Decrease	USD	3,550	3,550	3,250	3,250
BTIC ON NIKKEI STOCK AVERAGE FUT (NKT)								
NKT	Spec		Decrease	USD	6,160	5,600	5,280	4,800
NKT	Hedge/Member		Decrease	USD	5,600	5,600	4,800	4,800
BTIC ON YEN DENOMINATED NIKKEI FUT (NIT)								
NIT	Spec		Decrease	JPY	616,000	560,000	528,000	480,000
NIT	Hedge/Member		Decrease	JPY	560,000	560,000	480,000	480,000
BTIC SP 500 FINANCIAL SECTOR TIC (XFT)								
XFT	Spec		Decrease	USD	4,070	3,700	3,630	3,300
XFT	Hedge/Member		Decrease	USD	3,700	3,700	3,300	3,300
BTIC SP 500 HEALTH CARE SECTOR TIC (XVT)								
XVT	Spec		Decrease	USD	4,180	3,800	3,850	3,500
XVT	Hedge/Member		Decrease	USD	3,800	3,800	3,500	3,500
EMINI MIDCAP FUTURES (ME)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ME	Spec		Decrease	USD	9,350	8,500	8,470	7,700
ME	Hedge/Member		Decrease	USD	8,500	8,500	7,700	7,700
E-MINI NIKKEI 225 YEN DENOMINATED (ENY)								
ENY	Spec		Decrease	JPY	123,200	112,000	105,600	96,000
ENY	Hedge/Member		Decrease	JPY	112,000	112,000	96,000	96,000
EMINI RUSSELL 2000 INDEX FUTURES (RTY)								
RTY	Spec	Month 1	Decrease	USD	3,905	3,550	3,575	3,250
RTY	Hedge/Member	Month 1	Decrease	USD	3,550	3,550	3,250	3,250
RTY	Spec	Months 2+	Decrease	USD	3,905	3,550	3,575	3,250
RTY	Hedge/Member	Months 2+	Decrease	USD	3,550	3,550	3,250	3,250
E-MINI S&P MIDCAP 400 SYNT MARKER (ETT)								
ETT	Spec		Decrease	USD	9,350	8,500	8,470	7,700
ETT	Hedge/Member		Decrease	USD	8,500	8,500	7,700	7,700
EMINI SP500 - FINANCIAL SECT INDEX (XAF)								
XAF	Spec		Decrease	USD	4,070	3,700	3,630	3,300
XAF	Hedge/Member		Decrease	USD	3,700	3,700	3,300	3,300
EMINI SP500- HEALTH CARE SECT INDEX (XAV)								
XAV	Spec		Decrease	USD	4,180	3,800	3,850	3,500
XAV	Hedge/Member		Decrease	USD	3,800	3,800	3,500	3,500
MICRO E-MINI RUSSELL 2000 INDEX FUT (M2K)								
M2K	Spec	Month 1	Decrease	USD	391	355	358	325
M2K	Hedge/Member	Month 1	Decrease	USD	355	355	325	325
M2K	Spec	Months 2+	Decrease	USD	391	355	358	325
M2K	Hedge/Member	Months 2+	Decrease	USD	355	355	325	325
NIKKEI 225 DOLLAR FUTURES (NK)								
NK	Spec		Decrease	USD	6,160	5,600	5,280	4,800
NK	Hedge/Member		Decrease	USD	5,600	5,600	4,800	4,800
NIKKEI 225 YEN FUT (N1)								
N1	Spec		Decrease	JPY	616,000	560,000	528,000	480,000
N1	Hedge/Member		Decrease	JPY	560,000	560,000	480,000	480,000
NIKKEI STOCK AVERAGE FUTURES MARKER (NKM)								
NKM	Spec		Decrease	USD	6,160	5,600	5,280	4,800
NKM	Hedge/Member		Decrease	USD	5,600	5,600	4,800	4,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

S&P 500 ANNUAL DIVIDEND INDEX FUT (SDA)

SDA	Spec	Month 1	Decrease	USD	204	185	176	160
SDA	Hedge/Member	Month 1	Decrease	USD	185	185	160	160
SDA	Spec	Month 2	Decrease	USD	248	225	220	200
SDA	Hedge/Member	Month 2	Decrease	USD	225	225	200	200
SDA	Spec	Month 3	Decrease	USD	369	335	319	290
SDA	Hedge/Member	Month 3	Decrease	USD	335	335	290	290
SDA	Spec	Month 4	Decrease	USD	369	335	330	300
SDA	Hedge/Member	Month 4	Decrease	USD	335	335	300	300
SDA	Spec	Month 5	Decrease	USD	446	405	385	350
SDA	Hedge/Member	Month 5	Decrease	USD	405	405	350	350
SDA	Spec	Month 6	Decrease	USD	561	510	495	450
SDA	Hedge/Member	Month 6	Decrease	USD	510	510	450	450
SDA	Spec	Month 7	Decrease	USD	561	510	495	450
SDA	Hedge/Member	Month 7	Decrease	USD	510	510	450	450
SDA	Spec	Month 8	Decrease	USD	561	510	495	450
SDA	Hedge/Member	Month 8	Decrease	USD	510	510	450	450
SDA	Spec	Month 9	Decrease	USD	660	600	605	550
SDA	Hedge/Member	Month 9	Decrease	USD	600	600	550	550
SDA	Spec	Month 10	Decrease	USD	660	600	605	550
SDA	Hedge/Member	Month 10	Decrease	USD	600	600	550	550
SDA	Spec	Month 11	Decrease	USD	660	600	605	550
SDA	Hedge/Member	Month 11	Decrease	USD	600	600	550	550

SP 500 FINANCIAL SLCT SEC SYNT (1FT)

1FT	Spec		Decrease	USD	4,070	3,700	3,630	3,300
1FT	Hedge/Member		Decrease	USD	3,700	3,700	3,300	3,300

SP 500 HEALTH CARE SECTOR SYNTHETIC (1VT)

1VT	Spec		Decrease	USD	4,180	3,800	3,850	3,500
1VT	Hedge/Member		Decrease	USD	3,800	3,800	3,500	3,500

YEN DENOMINATED NIKKEI MARKER (NIM)

NIM	Spec		Decrease	JPY	616,000	560,000	528,000	480,000
NIM	Hedge/Member		Decrease	JPY	560,000	560,000	480,000	480,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FX - Outright Rates								
AD/CD FUTURES (AC)								
AC	Spec		Decrease	CAD	2,860	2,600	2,640	2,400
AC	Hedge/Member		Decrease	CAD	2,600	2,600	2,400	2,400
AD/NE CROSS RATE FUTURES (AN)								
AN	Spec		Decrease	NZD	3,300	3,000	2,750	2,500
AN	Hedge/Member		Decrease	NZD	3,000	3,000	2,500	2,500
AFRICAN RAND FUTURES (RA)								
RA	Spec		Increase	USD	1,540	1,400	1,815	1,650
RA	Hedge/Member		Increase	USD	1,400	1,400	1,650	1,650
BRAZILIAN REAL FUTURES (BR)								
BR	Spec	Contracts 1-12	Increase	USD	1,100	1,000	1,238	1,125
BR	Hedge/Member	Contracts 1-12	Increase	USD	1,000	1,000	1,125	1,125
BR	Spec	Contracts 13-24	Increase	USD	1,265	1,150	1,403	1,275
BR	Hedge/Member	Contracts 13-24	Increase	USD	1,150	1,150	1,275	1,275
BR	Spec	Contracts 25-36	Increase	USD	1,430	1,300	1,568	1,425
BR	Hedge/Member	Contracts 25-36	Increase	USD	1,300	1,300	1,425	1,425
BR	Spec	Contracts 37+	Increase	USD	1,430	1,300	1,568	1,425
BR	Hedge/Member	Contracts 37+	Increase	USD	1,300	1,300	1,425	1,425
CHILEAN PESO/US DOLLAR CLP/USD FUT (CHP)								
CHP	Spec		Increase	USD	1,980	1,800	2,200	2,000
CHP	Hedge/Member		Increase	USD	1,800	1,800	2,000	2,000
CZECH KORUNA FUTURES (CZ)								
CZ	Spec		Increase	USD	4,400	4,000	4,620	4,200
CZ	Hedge/Member		Increase	USD	4,000	4,000	4,200	4,200
CZECH KORUNA/EURO CROSS RATE FUT (K)								
K	Spec		Decrease	EUR	1,980	1,800	1,760	1,600
K	Hedge/Member		Decrease	EUR	1,800	1,800	1,600	1,600
EC/AD CROSS RATE FUTURES (CA)								
CA	Spec		Decrease	AUD	3,960	3,600	3,300	3,000
CA	Hedge/Member		Decrease	AUD	3,600	3,600	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EC/CD CROSS RATE FUTURE (CC)								
CC	Spec		Decrease	CAD	3,630	3,300	3,080	2,800
CC	Hedge/Member		Decrease	CAD	3,300	3,300	2,800	2,800
E-MICRO CHF/USD FUTURES (MSF)								
MSF	Spec	Month 1-3	Increase	USD	259	235	308	280
MSF	Hedge/Member	Month 1-3	Increase	USD	235	235	280	280
MSF	Spec	Months 4+	Increase	USD	259	235	308	280
MSF	Hedge/Member	Months 4+	Increase	USD	235	235	280	280
EURO FX/BP FUTURE (RP)								
RP	Spec		Decrease	GBP	3,190	2,900	2,640	2,400
RP	Hedge/Member		Decrease	GBP	2,900	2,900	2,400	2,400
EURO FX/SF FUTURES (RF)								
RF	Spec		Increase	CHF	2,200	2,000	2,750	2,500
RF	Hedge/Member		Increase	CHF	2,000	2,000	2,500	2,500
HUNGARIAN FORINT/EUR CROSS RATE FUT (R)								
R	Spec		Decrease	EUR	1,650	1,500	1,430	1,300
R	Hedge/Member		Decrease	EUR	1,500	1,500	1,300	1,300
ISRAELI SHEKEL FUTURES (IS)								
IS	Spec		Increase	USD	3,960	3,600	4,620	4,200
IS	Hedge/Member		Increase	USD	3,600	3,600	4,200	4,200
KOREAN WON/U.S. DOLLAR FUTURE (KRW)								
KRW	Spec		Increase	USD	2,420	2,200	2,970	2,700
KRW	Hedge/Member		Increase	USD	2,200	2,200	2,700	2,700
MEXICAN PESO FUTURES (MP)								
MP	Spec	Months 1-5	Increase	USD	1,100	1,000	1,320	1,200
MP	Hedge/Member	Months 1-5	Increase	USD	1,000	1,000	1,200	1,200
MP	Spec	Months 6+	Increase	USD	1,100	1,000	1,320	1,200
MP	Hedge/Member	Months 6+	Increase	USD	1,000	1,000	1,200	1,200
NKR/USD FUTURES (UN)								
UN	Spec		Increase	USD	5,830	5,300	6,050	5,500
UN	Hedge/Member		Increase	USD	5,300	5,300	5,500	5,500
POLISH ZLOTY/EURO CROSS RATE FUT (Z)								
Z	Spec		Decrease	EUR	1,980	1,800	1,760	1,600
Z	Hedge/Member		Decrease	EUR	1,800	1,800	1,600	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RU RUSSIAN RUBLE FUTURES (RU)								
RU	Spec	Contracts 1-12	Increase	USD	1,760	1,600	1,925	1,750
RU	Hedge/Member	Contracts 1-12	Increase	USD	1,600	1,600	1,750	1,750
RU	Spec	Contracts 13-16	Increase	USD	1,980	1,800	2,145	1,950
RU	Hedge/Member	Contracts 13-16	Increase	USD	1,800	1,800	1,950	1,950
RU	Spec	Contracts 17-20	Increase	USD	2,310	2,100	2,475	2,250
RU	Hedge/Member	Contracts 17-20	Increase	USD	2,100	2,100	2,250	2,250
RU	Spec	Contracts 21+	Increase	USD	2,310	2,100	2,475	2,250
RU	Hedge/Member	Contracts 21+	Increase	USD	2,100	2,100	2,250	2,250
SWISS FRANC FUTURES (SF)								
SF	Spec	Month 1-3	Increase	USD	2,585	2,350	3,080	2,800
SF	Hedge/Member	Month 1-3	Increase	USD	2,350	2,350	2,800	2,800
SF	Spec	Months 4+	Increase	USD	2,585	2,350	3,080	2,800
SF	Hedge/Member	Months 4+	Increase	USD	2,350	2,350	2,800	2,800
U.S. DOLLAR S.A. RAND FUTURES (ZAR)								
ZAR	Spec		Decrease	ZAR	82,500	75,000	61,160	55,600
ZAR	Hedge/Member		Decrease	ZAR	75,000	75,000	55,600	55,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

INTEREST RATES - Outright Rates

10-YEAR ERIS SWAP FUTURES (LIY)

LIY	Spec	Month 1	Increase	USD	550	500	605	550
LIY	Hedge/Member	Month 1	Increase	USD	500	500	550	550
LIY	Spec	Month 2	Increase	USD	583	530	633	575
LIY	Hedge/Member	Month 2	Increase	USD	530	530	575	575
LIY	Spec	Month 3	Increase	USD	616	560	671	610
LIY	Hedge/Member	Month 3	Increase	USD	560	560	610	610
LIY	Spec	Month 4	Increase	USD	649	590	704	640
LIY	Hedge/Member	Month 4	Increase	USD	590	590	640	640
LIY	Spec	Month 5	Increase	USD	682	620	743	675
LIY	Hedge/Member	Month 5	Increase	USD	620	620	675	675
LIY	Spec	Month 6	Increase	USD	715	650	781	710
LIY	Hedge/Member	Month 6	Increase	USD	650	650	710	710
LIY	Spec	Month 7	Increase	USD	748	680	814	740
LIY	Hedge/Member	Month 7	Increase	USD	680	680	740	740
LIY	Spec	Month 8	Increase	USD	781	710	847	770
LIY	Hedge/Member	Month 8	Increase	USD	710	710	770	770
LIY	Spec	Month 9	Increase	USD	814	740	880	800
LIY	Hedge/Member	Month 9	Increase	USD	740	740	800	800
LIY	Spec	Month 10	Increase	USD	847	770	908	825
LIY	Hedge/Member	Month 10	Increase	USD	770	770	825	825
LIY	Spec	Month 11	Increase	USD	880	800	935	850
LIY	Hedge/Member	Month 11	Increase	USD	800	800	850	850
LIY	Spec	Month 12	Increase	USD	924	840	952	865
LIY	Hedge/Member	Month 12	Increase	USD	840	840	865	865

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
2-YEAR ERIS SWAP FUTURE (LIT)								
LIT	Spec	Month 2	Increase	USD	22	20	28	25
LIT	Hedge/Member	Month 2	Increase	USD	20	20	25	25
LIT	Spec	Month 3	Increase	USD	44	40	55	50
LIT	Hedge/Member	Month 3	Increase	USD	40	40	50	50
LIT	Spec	Month 4	Increase	USD	83	75	99	90
LIT	Hedge/Member	Month 4	Increase	USD	75	75	90	90
LIT	Spec	Month 5	Increase	USD	127	115	154	140
LIT	Hedge/Member	Month 5	Increase	USD	115	115	140	140
LIT	Spec	Month 6	Increase	USD	182	165	220	200
LIT	Hedge/Member	Month 6	Increase	USD	165	165	200	200
LIT	Spec	Month 7	Increase	USD	237	215	286	260
LIT	Hedge/Member	Month 7	Increase	USD	215	215	260	260
LIT	Spec	Month 8	Increase	USD	292	265	352	320
LIT	Hedge/Member	Month 8	Increase	USD	265	265	320	320
LIT	Spec	Month 9	Increase	USD	347	315	413	375
LIT	Hedge/Member	Month 9	Increase	USD	315	315	375	375
LIT	Spec	Month 10	Increase	USD	347	315	413	375
LIT	Hedge/Member	Month 10	Increase	USD	315	315	375	375
LIT	Spec	Month 11	Increase	USD	347	315	413	375
LIT	Hedge/Member	Month 11	Increase	USD	315	315	375	375
2-YEAR USD MAC SWAP FUTURES (T1U)								
T1U	Spec		Increase	USD	347	315	413	375
T1U	Hedge/Member		Increase	USD	315	315	375	375
30-YEAR ERIS SWAP FUTURES (LIE)								
LIE	Spec	All Months	Increase	USD	2,860	2,600	3,080	2,800
LIE	Hedge/Member	All Months	Increase	USD	2,600	2,600	2,800	2,800
30-YEAR USD MAC SWAP FUTURES (B1U)								
B1U	Spec		Increase	USD	2,860	2,600	3,080	2,800
B1U	Hedge/Member		Increase	USD	2,600	2,600	2,800	2,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

3-YEAR ERIS SWAP FUTURES (LIC)

LIC	Spec	Months 4	Increase	USD	127	115	143	130
LIC	Hedge/Member	Months 4	Increase	USD	115	115	130	130
LIC	Spec	Months 5	Increase	USD	165	150	198	180
LIC	Hedge/Member	Months 5	Increase	USD	150	150	180	180
LIC	Spec	Months 6	Increase	USD	204	185	242	220
LIC	Hedge/Member	Months 6	Increase	USD	185	185	220	220
LIC	Spec	Months 7	Increase	USD	242	220	286	260
LIC	Hedge/Member	Months 7	Increase	USD	220	220	260	260
LIC	Spec	Months 8	Increase	USD	281	255	330	300
LIC	Hedge/Member	Months 8	Increase	USD	255	255	300	300
LIC	Spec	Months 9	Increase	USD	319	290	363	330
LIC	Hedge/Member	Months 9	Increase	USD	290	290	330	330
LIC	Spec	Months 10	Increase	USD	358	325	402	365
LIC	Hedge/Member	Months 10	Increase	USD	325	325	365	365
LIC	Spec	Months 11	Increase	USD	396	360	440	400
LIC	Hedge/Member	Months 11	Increase	USD	360	360	400	400
LIC	Spec	Months 12	Increase	USD	435	395	484	440
LIC	Hedge/Member	Months 12	Increase	USD	395	395	440	440
LIC	Spec	Months 13	Increase	USD	473	430	528	480
LIC	Hedge/Member	Months 13	Increase	USD	430	430	480	480
LIC	Spec	Months 14	Increase	USD	473	430	528	480
LIC	Hedge/Member	Months 14	Increase	USD	430	430	480	480
LIC	Spec	Months 15+	Increase	USD	473	430	528	480
LIC	Hedge/Member	Months 15+	Increase	USD	430	430	480	480

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

4-YEAR ERIS SWAP FUTURES (LID)

LID	Spec	Month 2	Increase	USD	138	125	165	150
LID	Hedge/Member	Month 2	Increase	USD	125	125	150	150
LID	Spec	Month 3	Increase	USD	165	150	198	180
LID	Hedge/Member	Month 3	Increase	USD	150	150	180	180
LID	Spec	Month 4	Increase	USD	209	190	253	230
LID	Hedge/Member	Month 4	Increase	USD	190	190	230	230
LID	Spec	Month 5	Increase	USD	253	230	297	270
LID	Hedge/Member	Month 5	Increase	USD	230	230	270	270
LID	Spec	Month 6	Increase	USD	297	270	347	315
LID	Hedge/Member	Month 6	Increase	USD	270	270	315	315
LID	Spec	Month 7	Increase	USD	341	310	396	360
LID	Hedge/Member	Month 7	Increase	USD	310	310	360	360
LID	Spec	Month 8	Increase	USD	385	350	440	400
LID	Hedge/Member	Month 8	Increase	USD	350	350	400	400
LID	Spec	Month 9	Increase	USD	429	390	484	440
LID	Hedge/Member	Month 9	Increase	USD	390	390	440	440
LID	Spec	Month 10	Increase	USD	473	430	528	480
LID	Hedge/Member	Month 10	Increase	USD	430	430	480	480
LID	Spec	Month 11	Increase	USD	517	470	572	520
LID	Hedge/Member	Month 11	Increase	USD	470	470	520	520
LID	Spec	Month 12	Increase	USD	561	510	605	550
LID	Hedge/Member	Month 12	Increase	USD	510	510	550	550
LID	Spec	Month 13	Increase	USD	583	530	649	590
LID	Hedge/Member	Month 13	Increase	USD	530	530	590	590
LID	Spec	Month 14	Increase	USD	583	530	688	625
LID	Hedge/Member	Month 14	Increase	USD	530	530	625	625
LID	Spec	Month 15+	Increase	USD	583	530	688	625
LID	Hedge/Member	Month 15+	Increase	USD	530	530	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
5-YEAR ERIS SWAP FUTURES (LIW)								
LIW	Spec	Month 2	Increase	USD	28	25	33	30
LIW	Hedge/Member	Month 2	Increase	USD	25	25	30	30
LIW	Spec	Month 3	Increase	USD	55	50	66	60
LIW	Hedge/Member	Month 3	Increase	USD	50	50	60	60
LIW	Spec	Month 4	Increase	USD	83	75	99	90
LIW	Hedge/Member	Month 4	Increase	USD	75	75	90	90
LIW	Spec	Month 5	Increase	USD	138	125	165	150
LIW	Hedge/Member	Month 5	Increase	USD	125	125	150	150
LIW	Spec	Month 6	Increase	USD	198	180	237	215
LIW	Hedge/Member	Month 6	Increase	USD	180	180	215	215
LIW	Spec	Month 7	Increase	USD	248	225	286	260
LIW	Hedge/Member	Month 7	Increase	USD	225	225	260	260
LIW	Spec	Month 8	Increase	USD	286	260	330	300
LIW	Hedge/Member	Month 8	Increase	USD	260	260	300	300
LIW	Spec	Month 9	Increase	USD	325	295	363	330
LIW	Hedge/Member	Month 9	Increase	USD	295	295	330	330
LIW	Spec	Month 10	Increase	USD	363	330	396	360
LIW	Hedge/Member	Month 10	Increase	USD	330	330	360	360
LIW	Spec	Month 11	Increase	USD	402	365	440	400
LIW	Hedge/Member	Month 11	Increase	USD	365	365	400	400
LIW	Spec	Month 12	Increase	USD	440	400	473	430
LIW	Hedge/Member	Month 12	Increase	USD	400	400	430	430
LIW	Spec	Month 13	Increase	USD	479	435	517	470
LIW	Hedge/Member	Month 13	Increase	USD	435	435	470	470
LIW	Spec	Month 14	Increase	USD	517	470	561	510
LIW	Hedge/Member	Month 14	Increase	USD	470	470	510	510
LIW	Spec	Month 15	Increase	USD	556	505	605	550
LIW	Hedge/Member	Month 15	Increase	USD	505	505	550	550
LIW	Spec	Month 16	Increase	USD	594	540	649	590
LIW	Hedge/Member	Month 16	Increase	USD	540	540	590	590
LIW	Spec	Month 17	Increase	USD	633	575	688	625
LIW	Hedge/Member	Month 17	Increase	USD	575	575	625	625
LIW	Spec	Month 18	Increase	USD	671	610	715	650
LIW	Hedge/Member	Month 18	Increase	USD	610	610	650	650
LIW	Spec	Month 19	Increase	USD	710	645	743	675
LIW	Hedge/Member	Month 19	Increase	USD	645	645	675	675
LIW	Spec	Month 20	Increase	USD	710	645	770	700
LIW	Hedge/Member	Month 20	Increase	USD	645	645	700	700
LIW	Spec	Month 21	Increase	USD	715	650	825	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LIW	Hedge/Member	Month 21	Increase	USD	650	650	750	750
LIW	Spec	Month 22	Increase	USD	715	650	825	750
LIW	Hedge/Member	Month 22	Increase	USD	650	650	750	750
LIW	Spec	Months 23+	Increase	USD	715	650	825	750
LIW	Hedge/Member	Months 23+	Increase	USD	650	650	750	750
5-YEAR USD MAC SWAP FUTURES (F1U)								
F1U	Spec		Increase	USD	715	650	842	765
F1U	Hedge/Member		Increase	USD	650	650	765	765

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
7-YEAR ERIS SWAP FUTURES (LIB)								
LIB	Spec	Month 1	Increase	USD	226	205	253	230
LIB	Hedge/Member	Month 1	Increase	USD	205	205	230	230
LIB	Spec	Month 2	Increase	USD	259	235	303	275
LIB	Hedge/Member	Month 2	Increase	USD	235	235	275	275
LIB	Spec	Month 3	Increase	USD	292	265	352	320
LIB	Hedge/Member	Month 3	Increase	USD	265	265	320	320
LIB	Spec	Month 4	Increase	USD	325	295	396	360
LIB	Hedge/Member	Month 4	Increase	USD	295	295	360	360
LIB	Spec	Month 5	Increase	USD	358	325	440	400
LIB	Hedge/Member	Month 5	Increase	USD	325	325	400	400
LIB	Spec	Month 6	Increase	USD	396	360	484	440
LIB	Hedge/Member	Month 6	Increase	USD	360	360	440	440
LIB	Spec	Month 7	Increase	USD	435	395	523	475
LIB	Hedge/Member	Month 7	Increase	USD	395	395	475	475
LIB	Spec	Month 8	Increase	USD	473	430	561	510
LIB	Hedge/Member	Month 8	Increase	USD	430	430	510	510
LIB	Spec	Month 9	Increase	USD	512	465	605	550
LIB	Hedge/Member	Month 9	Increase	USD	465	465	550	550
LIB	Spec	Month 10	Increase	USD	550	500	660	600
LIB	Hedge/Member	Month 10	Increase	USD	500	500	600	600
LIB	Spec	Month 11	Increase	USD	589	535	671	610
LIB	Hedge/Member	Month 11	Increase	USD	535	535	610	610
LIB	Spec	Month 12	Increase	USD	627	570	704	640
LIB	Hedge/Member	Month 12	Increase	USD	570	570	640	640
LIB	Spec	Month 13	Increase	USD	666	605	737	670
LIB	Hedge/Member	Month 13	Increase	USD	605	605	670	670
LIB	Spec	Month 14	Increase	USD	704	640	770	700
LIB	Hedge/Member	Month 14	Increase	USD	640	640	700	700
LIB	Spec	Month 15	Increase	USD	743	675	798	725
LIB	Hedge/Member	Month 15	Increase	USD	675	675	725	725
LIB	Spec	Month 16	Increase	USD	781	710	825	750
LIB	Hedge/Member	Month 16	Increase	USD	710	710	750	750
LIB	Spec	Month 17	Increase	USD	820	745	853	775
LIB	Hedge/Member	Month 17	Increase	USD	745	745	775	775
LIB	Spec	Month 18	Increase	USD	858	780	880	800
LIB	Hedge/Member	Month 18	Increase	USD	780	780	800	800
LIB	Spec	Month 19	Increase	USD	897	815	908	825
LIB	Hedge/Member	Month 19	Increase	USD	815	815	825	825
LIB	Spec	Month 21	Increase	USD	935	850	963	875

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LIB	Hedge/Member	Month 21	Increase	USD	850	850	875	875
LIB	Spec	Month 22	Increase	USD	935	850	990	900
LIB	Hedge/Member	Month 22	Increase	USD	850	850	900	900
LIB	Spec	Month 23	Increase	USD	935	850	1,018	925
LIB	Hedge/Member	Month 23	Increase	USD	850	850	925	925
LIB	Spec	Month 24	Increase	USD	935	850	1,018	925
LIB	Hedge/Member	Month 24	Increase	USD	850	850	925	925
LIB	Spec	Month 25	Increase	USD	935	850	1,018	925
LIB	Hedge/Member	Month 25	Increase	USD	850	850	925	925
7-YEAR USD MAC SWAP FUTURES (S1U)								
S1U	Spec		Increase	USD	935	850	1,018	925
S1U	Hedge/Member		Increase	USD	850	850	925	925
ONE MONTH EURODOLLAR FUTURES (EM)								
EM	Spec	Mnth 1-4	Increase	USD	193	175	231	210
EM	Hedge/Member	Mnth 1-4	Increase	USD	175	175	210	210
EM	Spec	Mnth 5+	Increase	USD	330	300	396	360
EM	Hedge/Member	Mnth 5+	Increase	USD	300	300	360	360

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

NATURAL GAS - Outright Rates

DUTCH TTF NATURAL GAS CAL MONTH FUT (TTF)

TTF	Spec	Mnth 1	Increase	EUR	880	800	1,018	925
TTF	Hedge/Member	Mnth 1	Increase	EUR	800	800	925	925
TTF	Spec	Mnth 2	Increase	EUR	880	800	1,018	925
TTF	Hedge/Member	Mnth 2	Increase	EUR	800	800	925	925
TTF	Spec	Mnth 3	Increase	EUR	880	800	1,018	925
TTF	Hedge/Member	Mnth 3	Increase	EUR	800	800	925	925
TTF	Spec	Mnths 4-9	Increase	EUR	825	750	908	825
TTF	Hedge/Member	Mnths 4-9	Increase	EUR	750	750	825	825

DUTCH TTF NATURAL GAS FRONT MTH FUT (TTE)

TTE	Spec	Mnth 1	Increase	USD	4,070	3,700	4,565	4,150
TTE	Hedge/Member	Mnth 1	Increase	USD	3,700	3,700	4,150	4,150
TTE	Spec	Mnths 2	Increase	USD	4,070	3,700	4,565	4,150
TTE	Hedge/Member	Mnths 2	Increase	USD	3,700	3,700	4,150	4,150
TTE	Spec	Mnths 3+	Increase	USD	3,740	3,400	4,290	3,900
TTE	Hedge/Member	Mnths 3+	Increase	USD	3,400	3,400	3,900	3,900

LNG JAPAN KOREA MARKER PLATTS FUT (JKM)

JKM	Spec	Month 1	Increase	USD	3,575	3,250	3,795	3,450
JKM	Hedge/Member	Month 1	Increase	USD	3,250	3,250	3,450	3,450
JKM	Spec	Month 2	Increase	USD	3,575	3,250	3,795	3,450
JKM	Hedge/Member	Month 2	Increase	USD	3,250	3,250	3,450	3,450
JKM	Spec	Month 3-5	Increase	USD	3,190	2,900	3,410	3,100
JKM	Hedge/Member	Month 3-5	Increase	USD	2,900	2,900	3,100	3,100
JKM	Spec	Mnths 6+	Increase	USD	3,025	2,750	3,300	3,000
JKM	Hedge/Member	Mnths 6+	Increase	USD	2,750	2,750	3,000	3,000

UK NBP NAT GAS CAL MTH FUT (UKG)

UKG	Spec	Mnth 1	Increase	GBP	1,045	950	1,155	1,050
UKG	Hedge/Member	Mnth 1	Increase	GBP	950	950	1,050	1,050
UKG	Spec	Mnth 2	Increase	GBP	1,045	950	1,155	1,050
UKG	Hedge/Member	Mnth 2	Increase	GBP	950	950	1,050	1,050
UKG	Spec	Mnth 3	Increase	GBP	1,045	950	1,155	1,050
UKG	Hedge/Member	Mnth 3	Increase	GBP	950	950	1,050	1,050
UKG	Spec	Mnths 4-9	Increase	GBP	935	850	1,045	950
UKG	Hedge/Member	Mnths 4-9	Increase	GBP	850	850	950	950

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

UK NBP NATURAL GAS FRONT MTH FUT (NBP)

NBP	Spec	Mnth 1	Increase	USD	4,400	4,000	4,785	4,350
NBP	Hedge/Member	Mnth 1	Increase	USD	4,000	4,000	4,350	4,350
NBP	Spec	Mnths 2	Increase	USD	4,400	4,000	4,785	4,350
NBP	Hedge/Member	Mnths 2	Increase	USD	4,000	4,000	4,350	4,350
NBP	Spec	Mnths 3+	Increase	USD	4,070	3,700	4,400	4,000
NBP	Hedge/Member	Mnths 3+	Increase	USD	3,700	3,700	4,000	4,000

NGL/PETROCHEMICALS - Outright Rates

MT BELVIEU ETHYLENE IN-WELL(PCW) (MBE)

MBE	Spec	Month 1	Increase	USD	1,540	1,400	1,650	1,500
MBE	Hedge/Member	Month 1	Increase	USD	1,400	1,400	1,500	1,500
MBE	Spec	Months 2+	Increase	USD	1,320	1,200	1,540	1,400
MBE	Hedge/Member	Months 2+	Increase	USD	1,200	1,200	1,400	1,400

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% FOIL(PLTS) CARGOES FOB NWE CRACK (FVB)								
FVB	Spec	Mnth 1	Increase	USD	11,875	10,795	14,669	13,335
FVB	Hedge/Member	Mnth 1	Increase	USD	10,795	10,795	13,335	13,335
FVB	Spec	Mnth 2	Increase	USD	11,875	10,795	14,669	13,335
FVB	Hedge/Member	Mnth 2	Increase	USD	10,795	10,795	13,335	13,335
1% FUEL OIL RDM VS 1% OIL NWE PLTS (33)								
33	Spec	Mnth 2	Increase	USD	990	900	1,100	1,000
33	Hedge/Member	Mnth 2	Increase	USD	900	900	1,000	1,000
33	Spec	Mnths 3+	Increase	USD	990	900	1,100	1,000
33	Hedge/Member	Mnths 3+	Increase	USD	900	900	1,000	1,000
EAST/WEST FUEL OIL SPREAD FUT (EW)								
EW	Spec	Mth 1	Increase	USD	7,425	6,750	8,250	7,500
EW	Hedge/Member	Mth 1	Increase	USD	6,750	6,750	7,500	7,500
EW	Spec	Mths 2	Increase	USD	4,675	4,250	5,225	4,750
EW	Hedge/Member	Mths 2	Increase	USD	4,250	4,250	4,750	4,750
EW	Spec	Mths 3-9	Increase	USD	3,080	2,800	3,740	3,400
EW	Hedge/Member	Mths 3-9	Increase	USD	2,800	2,800	3,400	3,400
EUR1%FUEL OIL CARG FOB MED V FOBNWE (ENS)								
ENS	Spec	Mths 2-9	Increase	USD	2,750	2,500	3,190	2,900
ENS	Hedge/Member	Mths 2-9	Increase	USD	2,500	2,500	2,900	2,900
EURO 3.5% FUEL OIL M CRK (FL)								
FL	Spec		Increase	USD	1,705	1,550	2,310	2,100
FL	Hedge/Member		Increase	USD	1,550	1,550	2,100	2,100
EURO 3.5% FUEL OIL SPREAD (FK)								
FK	Spec	Mnth 2-3	Increase	USD	1,760	1,600	2,090	1,900
FK	Hedge/Member	Mnth 2-3	Increase	USD	1,600	1,600	1,900	1,900
FUEL OIL NWE CRACK VS. ICE (FI)								
FI	Spec	Mnth 1	Increase	USD	1,870	1,700	2,310	2,100
FI	Hedge/Member	Mnth 1	Increase	USD	1,700	1,700	2,100	2,100
FI	Spec	Mnth 2	Increase	USD	1,870	1,700	2,310	2,100
FI	Hedge/Member	Mnth 2	Increase	USD	1,700	1,700	2,100	2,100
FUELOIL FUT:CARGOES VS.BARGES (FS)								
FS	Spec	Mnths 12+	Increase	USD	6,380	5,800	6,710	6,100
FS	Hedge/Member	Mnths 12+	Increase	USD	5,800	5,800	6,100	6,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GASOLINE 10 PPM PLATTS FOB CRK SPRD (GKS)								
GKS	Spec	Mnths 1-6	Increase	USD	1,650	1,500	1,870	1,700
GKS	Hedge/Member	Mnths 1-6	Increase	USD	1,500	1,500	1,700	1,700
GKS	Spec	Mnths 7+	Increase	USD	1,650	1,500	1,870	1,700
GKS	Hedge/Member	Mnths 7+	Increase	USD	1,500	1,500	1,700	1,700
GLFCST JET PLATTS UP/DN FUT (ME)								
ME	Spec	Mnths 3-5	Increase	USD	440	400	495	450
ME	Hedge/Member	Mnths 3-5	Increase	USD	400	400	450	450
GRP3 ULSD VS NY HRBR ULSD FUT (A6)								
A6	Spec	Mnth 1	Increase	USD	792	720	908	825
A6	Hedge/Member	Mnth 1	Increase	USD	720	720	825	825
A6	Spec	Mnth 2	Increase	USD	495	450	688	625
A6	Hedge/Member	Mnth 2	Increase	USD	450	450	625	625
A6	Spec	Mnths 3-5	Increase	USD	385	350	440	400
A6	Hedge/Member	Mnths 3-5	Increase	USD	350	350	400	400
GULF CST CBOB GAS A2 PLTTS CRK FUT (GCG)								
GCG	Spec		Increase	USD	2,420	2,200	2,695	2,450
GCG	Hedge/Member		Increase	USD	2,200	2,200	2,450	2,450
JAPAN C&F NAPHTHA CRACK SPREAD (JB)								
JB	Spec		Increase	USD	1,100	1,000	1,265	1,150
JB	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150
LA CARBD (OPIS) VS. NY HRBR ULSD (KL)								
KL	Spec	Mnth 1	Increase	USD	4,125	3,750	4,620	4,200
KL	Hedge/Member	Mnth 1	Increase	USD	3,750	3,750	4,200	4,200
KL	Spec	Mnth 2	Increase	USD	2,420	2,200	2,860	2,600
KL	Hedge/Member	Mnth 2	Increase	USD	2,200	2,200	2,600	2,600
KL	Spec	Mnths 3+	Increase	USD	2,420	2,200	2,860	2,600
KL	Hedge/Member	Mnths 3+	Increase	USD	2,200	2,200	2,600	2,600
MIN ULSD 10PPM CRGS CIF NWE VS GSL (MGN)								
MGN	Spec	Mnth 1	Decrease	USD	215	195	165	150
MGN	Hedge/Member	Mnth 1	Decrease	USD	195	195	150	150
MINI 1% FUEL OIL CARGO CRACK (MNS)								
MNS	Spec	Mnth 1	Increase	USD	1,187	1,080	1,467	1,334
MNS	Hedge/Member	Mnth 1	Increase	USD	1,080	1,080	1,334	1,334
MNS	Spec	Mnth 2	Increase	USD	1,187	1,080	1,467	1,334
MNS	Hedge/Member	Mnth 2	Increase	USD	1,080	1,080	1,334	1,334

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI EAST-WEST FUEL OIL FUTURES (MEW)								
MEW	Spec	Mth 1	Increase	USD	743	675	825	750
MEW	Hedge/Member	Mth 1	Increase	USD	675	675	750	750
MEW	Spec	Mths 2	Increase	USD	468	425	523	475
MEW	Hedge/Member	Mths 2	Increase	USD	425	425	475	475
MEW	Spec	Mths 3-9	Increase	USD	308	280	374	340
MEW	Hedge/Member	Mths 3-9	Increase	USD	280	280	340	340
NEW YORK FUEL OIL 1% V. EURO 1% FO (NYF)								
NYF	Spec	Mnth 1	Increase	USD	1,375	1,250	1,760	1,600
NYF	Hedge/Member	Mnth 1	Increase	USD	1,250	1,250	1,600	1,600
NYF	Spec	Mnth 2	Increase	USD	1,320	1,200	1,650	1,500
NYF	Hedge/Member	Mnth 2	Increase	USD	1,200	1,200	1,500	1,500
NYF	Spec	Mnths 3+	Increase	USD	1,045	950	1,320	1,200
NYF	Hedge/Member	Mnths 3+	Increase	USD	950	950	1,200	1,200
NY HARBOR RESIDUAL FUEL CRACK FUT (ML)								
ML	Spec	Mnth 1	Increase	USD	2,640	2,400	3,025	2,750
ML	Hedge/Member	Mnth 1	Increase	USD	2,400	2,400	2,750	2,750
ML	Spec	Mnths 2+	Increase	USD	2,530	2,300	2,915	2,650
ML	Hedge/Member	Mnths 2+	Increase	USD	2,300	2,300	2,650	2,650
NY ULSD VS. NY HRBR ULSD FUT (7Y)								
7Y	Spec	Mnths 3+	Increase	USD	550	500	605	550
7Y	Hedge/Member	Mnths 3+	Increase	USD	500	500	550	550
NY1%FO V. GULF COAST HSFO FUT (VR)								
VR	Spec	Mnth 1	Increase	USD	1,122	1,020	1,485	1,350
VR	Hedge/Member	Mnth 1	Increase	USD	1,020	1,020	1,350	1,350
VR	Spec	Mnths 2-6	Increase	USD	990	900	1,210	1,100
VR	Hedge/Member	Mnths 2-6	Increase	USD	900	900	1,100	1,100
VR	Spec	Mnths 7-12	Increase	USD	990	900	1,210	1,100
VR	Hedge/Member	Mnths 7-12	Increase	USD	900	900	1,100	1,100
RBOB SPREAD (PLATTS) FUT (RI)								
RI	Spec		Increase	USD	1,100	1,000	1,375	1,250
RI	Hedge/Member		Increase	USD	1,000	1,000	1,250	1,250
SING FUEL OIL PLATT VS DME OMAM CRK (DUA)								
DUA	Spec	Mth 1	Increase	USD	13,475	12,250	17,600	16,000
DUA	Hedge/Member	Mth 1	Increase	USD	12,250	12,250	16,000	16,000
DUA	Spec	Mths 2+	Increase	USD	13,200	12,000	16,775	15,250
DUA	Hedge/Member	Mths 2+	Increase	USD	12,000	12,000	15,250	15,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SINGAPORE FUEL OIL SPREAD FUT (SD)								
SD	Spec	Mnths 3-6	Increase	USD	1,540	1,400	1,815	1,650
SD	Hedge/Member	Mnths 3-6	Increase	USD	1,400	1,400	1,650	1,650
SINGAPORE GAS 92 VS EUROBOB NON-OXY (SGF)								
SGF	Spec	Mnth 1	Increase	USD	1,760	1,600	1,980	1,800
SGF	Hedge/Member	Mnth 1	Increase	USD	1,600	1,600	1,800	1,800
SGF	Spec	Mnths 2-6	Increase	USD	1,540	1,400	1,815	1,650
SGF	Hedge/Member	Mnths 2-6	Increase	USD	1,400	1,400	1,650	1,650
SPORE FUEL OIL 180CST 6.35 CK (STR)								
STR	Spec		Increase	USD	2,420	2,200	2,970	2,700
STR	Hedge/Member		Increase	USD	2,200	2,200	2,700	2,700
SPORE FUEL OIL 180CST 6.35 DUBAI CK (STS)								
STS	Spec	Mnth 1	Increase	USD	2,200	2,000	3,025	2,750
STS	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	2,750	2,750
STS	Spec	Mnths 2+	Increase	USD	2,200	2,000	2,805	2,550
STS	Hedge/Member	Mnths 2+	Increase	USD	2,000	2,000	2,550	2,550
SPORE FUEL OIL 380CST 6.35 DUBAI CK (STI)								
STI	Spec		Increase	USD	2,420	2,200	3,025	2,750
STI	Hedge/Member		Increase	USD	2,200	2,200	2,750	2,750
ULSD 10PPM V. ICE FUT (TP)								
TP	Spec	Mnth 1	Decrease	USD	2,145	1,950	1,650	1,500
TP	Hedge/Member	Mnth 1	Decrease	USD	1,950	1,950	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
REFINED PRODUCTS - Outright Rates								
1% FUEL OIL (PLT) CARG CIF MED (1W)								
1W	Spec	Mth 1	Increase	USD	27,500	25,000	30,800	28,000
1W	Hedge/Member	Mth 1	Increase	USD	25,000	25,000	28,000	28,000
1W	Spec	Mths 2+	Increase	USD	27,500	25,000	30,800	28,000
1W	Hedge/Member	Mths 2+	Increase	USD	25,000	25,000	28,000	28,000
3.5% FUEL OIL CID MED FUT (7D)								
7D	Spec		Increase	USD	29,150	26,500	32,450	29,500
7D	Hedge/Member		Increase	USD	26,500	26,500	29,500	29,500
EUR 0.5% VS. EUR 3.5% (R53)								
R53	Spec	Month 1	Increase	USD	19,800	18,000	22,000	20,000
R53	Hedge/Member	Month 1	Increase	USD	18,000	18,000	20,000	20,000
R53	Spec	Month 2	Increase	USD	14,025	12,750	17,600	16,000
R53	Hedge/Member	Month 2	Increase	USD	12,750	12,750	16,000	16,000
R53	Spec	Month 3+	Increase	USD	13,750	12,500	17,600	16,000
R53	Hedge/Member	Month 3+	Increase	USD	12,500	12,500	16,000	16,000
EUR 1%FUEL OIL CARG FOB MED(PLATTS) (EFM)								
EFM	Spec		Increase	USD	29,150	26,500	31,350	28,500
EFM	Hedge/Member		Increase	USD	26,500	26,500	28,500	28,500
EUROPE 1% FUEL OIL NWE CALFUT (UF)								
UF	Spec	Mnth 1	Increase	USD	31,900	29,000	34,100	31,000
UF	Hedge/Member	Mnth 1	Increase	USD	29,000	29,000	31,000	31,000
UF	Spec	Mnths 2-6	Increase	USD	27,500	25,000	30,800	28,000
UF	Hedge/Member	Mnths 2-6	Increase	USD	25,000	25,000	28,000	28,000
UF	Spec	Mnths 7+	Increase	USD	26,950	24,500	29,150	26,500
UF	Hedge/Member	Mnths 7+	Increase	USD	24,500	24,500	26,500	26,500
EUROPE 1% FUEL OIL RDAM CALFUT (UH)								
UH	Spec	Mnth 1	Increase	USD	23,650	21,500	30,800	28,000
UH	Hedge/Member	Mnth 1	Increase	USD	21,500	21,500	28,000	28,000
UH	Spec	Mnth 2	Increase	USD	23,650	21,500	30,800	28,000
UH	Hedge/Member	Mnth 2	Increase	USD	21,500	21,500	28,000	28,000
UH	Spec	Mnths 3-7	Increase	USD	23,100	21,000	28,050	25,500
UH	Hedge/Member	Mnths 3-7	Increase	USD	21,000	21,000	25,500	25,500
EUROPE 3.5% FUEL OIL MED CALFUT (UI)								
UI	Spec		Increase	USD	29,700	27,000	34,100	31,000
UI	Hedge/Member		Increase	USD	27,000	27,000	31,000	31,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPEAN FOB RDAM MARINE FUEL 0.5% (R5F)								
R5F	Spec	Month 1	Increase	USD	33,000	30,000	35,200	32,000
R5F	Hedge/Member	Month 1	Increase	USD	30,000	30,000	32,000	32,000
R5F	Spec	Month 2	Increase	USD	29,700	27,000	33,000	30,000
R5F	Hedge/Member	Month 2	Increase	USD	27,000	27,000	30,000	30,000
R5F	Spec	Month 3+	Increase	USD	28,600	26,000	31,900	29,000
R5F	Hedge/Member	Month 3+	Increase	USD	26,000	26,000	29,000	29,000
GC ULSD ARGUS CAL FUT (AJ)								
AJ	Spec		Increase	USD	3,630	3,300	4,125	3,750
AJ	Hedge/Member		Increase	USD	3,300	3,300	3,750	3,750
GROUP THREE ULSD (PLATTS) FUT (A7)								
A7	Spec	Mnth 1	Increase	USD	3,960	3,600	4,290	3,900
A7	Hedge/Member	Mnth 1	Increase	USD	3,600	3,600	3,900	3,900
A7	Spec	Mnths 2-6	Increase	USD	3,960	3,600	4,290	3,900
A7	Hedge/Member	Mnths 2-6	Increase	USD	3,600	3,600	3,900	3,900
GULF COAST HEATING OIL CLNDR FUT (GP)								
GP	Spec		Increase	USD	3,850	3,500	4,180	3,800
GP	Hedge/Member		Increase	USD	3,500	3,500	3,800	3,800
GULF COAST HSFO (PLATTS) FUTURES (MF)								
MF	Spec	Mnth 1	Increase	USD	4,510	4,100	5,060	4,600
MF	Hedge/Member	Mnth 1	Increase	USD	4,100	4,100	4,600	4,600
MF	Spec	Mnths 2-6	Increase	USD	4,510	4,100	5,060	4,600
MF	Hedge/Member	Mnths 2-6	Increase	USD	4,100	4,100	4,600	4,600
LA CARB DIESEL (OPIS) (LX)								
LX	Spec	Mnth 1	Increase	USD	4,675	4,250	5,720	5,200
LX	Hedge/Member	Mnth 1	Increase	USD	4,250	4,250	5,200	5,200
LX	Spec	Mnths 2-6	Increase	USD	4,675	4,250	5,720	5,200
LX	Hedge/Member	Mnths 2-6	Increase	USD	4,250	4,250	5,200	5,200
LX	Spec	Mnths 7+	Increase	USD	4,400	4,000	5,500	5,000
LX	Hedge/Member	Mnths 7+	Increase	USD	4,000	4,000	5,000	5,000
MICRO EURO MARINE 0.5% FO BARGES (R5O)								
R5O	Spec	Month 1	Increase	USD	330	300	352	320
R5O	Hedge/Member	Month 1	Increase	USD	300	300	320	320
R5O	Spec	Month 2	Increase	USD	297	270	330	300
R5O	Hedge/Member	Month 2	Increase	USD	270	270	300	300
R5O	Spec	Month 3+	Increase	USD	286	260	319	290
R5O	Hedge/Member	Month 3+	Increase	USD	260	260	290	290

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO SINGAPORE FUEL OIL 380CST (PL (MAF))								
MAF	Spec	Mnth 1	Increase	USD	330	300	374	340
MAF	Hedge/Member	Mnth 1	Increase	USD	300	300	340	340
MAF	Spec	Mnths 2-6	Increase	USD	270	245	319	290
MAF	Hedge/Member	Mnths 2-6	Increase	USD	245	245	290	290
MIN EUR 1% FUEL OIL CRGO FOBNWE FUT (0B)								
0B	Spec	Mnth 1	Increase	USD	3,190	2,900	3,410	3,100
0B	Hedge/Member	Mnth 1	Increase	USD	2,900	2,900	3,100	3,100
0B	Spec	Mnths 2-6	Increase	USD	2,750	2,500	3,080	2,800
0B	Hedge/Member	Mnths 2-6	Increase	USD	2,500	2,500	2,800	2,800
0B	Spec	Mnths 7+	Increase	USD	2,695	2,450	2,915	2,650
0B	Hedge/Member	Mnths 7+	Increase	USD	2,450	2,450	2,650	2,650
MINI 1% FUEL OIL CAR MED FUT (MFD)								
MFD	Spec		Increase	USD	2,915	2,650	3,135	2,850
MFD	Hedge/Member		Increase	USD	2,650	2,650	2,850	2,850
MINI 3.5% FUEL OIL CAR MED FUT (MMF)								
MMF	Spec		Increase	USD	2,970	2,700	3,410	3,100
MMF	Hedge/Member		Increase	USD	2,700	2,700	3,100	3,100
MINI EURO 1% FUEL OIL FOBRDM FUT (T0)								
T0	Spec	Mnth 1	Increase	USD	2,365	2,150	3,080	2,800
T0	Hedge/Member	Mnth 1	Increase	USD	2,150	2,150	2,800	2,800
T0	Spec	Mnth 2	Increase	USD	2,365	2,150	3,080	2,800
T0	Hedge/Member	Mnth 2	Increase	USD	2,150	2,150	2,800	2,800
T0	Spec	Mnths 3-7	Increase	USD	2,310	2,100	2,805	2,550
T0	Hedge/Member	Mnths 3-7	Increase	USD	2,100	2,100	2,550	2,550
MINI EUROPEAN FOB RDAM MARINE FUEL (R5M)								
R5M	Spec	Month 1	Increase	USD	3,300	3,000	3,520	3,200
R5M	Hedge/Member	Month 1	Increase	USD	3,000	3,000	3,200	3,200
R5M	Spec	Month 2	Increase	USD	2,970	2,700	3,300	3,000
R5M	Hedge/Member	Month 2	Increase	USD	2,700	2,700	3,000	3,000
R5M	Spec	Month 3+	Increase	USD	2,860	2,600	3,190	2,900
R5M	Hedge/Member	Month 3+	Increase	USD	2,600	2,600	2,900	2,900
MINI SINGAPORE 380CST FUEL OIL FUT (MTS)								
MTS	Spec	Mnth 1	Increase	USD	3,300	3,000	3,740	3,400
MTS	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	3,400	3,400
MTS	Spec	Mnths 2-6	Increase	USD	2,695	2,450	3,190	2,900
MTS	Hedge/Member	Mnths 2-6	Increase	USD	2,450	2,450	2,900	2,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI SINGP FUEL OIL 180CST FUTURES (OF)								
OF	Spec	Mnth 1	Increase	USD	2,970	2,700	3,300	3,000
OF	Hedge/Member	Mnth 1	Increase	USD	2,700	2,700	3,000	3,000
OF	Spec	Mnth 2	Increase	USD	2,915	2,650	3,245	2,950
OF	Hedge/Member	Mnth 2	Increase	USD	2,650	2,650	2,950	2,950
OF	Spec	Mnths 3-7	Increase	USD	2,585	2,350	2,860	2,600
OF	Hedge/Member	Mnths 3-7	Increase	USD	2,350	2,350	2,600	2,600
NY 3.0% FUEL OIL (PLATTS) FUT (H1)								
H1	Spec		Increase	USD	4,400	4,000	5,500	5,000
H1	Hedge/Member		Increase	USD	4,000	4,000	5,000	5,000
NY BUCKEYE JET FUEL (PLATTS) FUTURE (BUC)								
BUC	Spec		Increase	USD	3,850	3,500	4,620	4,200
BUC	Hedge/Member		Increase	USD	3,500	3,500	4,200	4,200
NY HARBOR RESIDUAL FUEL 1.0% S FUT (MM)								
MM	Spec	Mnth 1	Increase	USD	4,510	4,100	5,280	4,800
MM	Hedge/Member	Mnth 1	Increase	USD	4,100	4,100	4,800	4,800
MM	Spec	Mnths 2-6	Increase	USD	4,510	4,100	5,280	4,800
MM	Hedge/Member	Mnths 2-6	Increase	USD	4,100	4,100	4,800	4,800
MM	Spec	Mnths 7+	Increase	USD	3,850	3,500	4,180	3,800
MM	Hedge/Member	Mnths 7+	Increase	USD	3,500	3,500	3,800	3,800
PREM UNL GAS 10 PPM (PLTS) RDM (7L)								
7L	Spec		Increase	USD	34,100	31,000	37,950	34,500
7L	Hedge/Member		Increase	USD	31,000	31,000	34,500	34,500
SINGAPORE 380CST FUEL OIL FUT (SE)								
SE	Spec	Mnth 1	Increase	USD	33,000	30,000	37,400	34,000
SE	Hedge/Member	Mnth 1	Increase	USD	30,000	30,000	34,000	34,000
SE	Spec	Mnths 2-6	Increase	USD	26,950	24,500	31,900	29,000
SE	Hedge/Member	Mnths 2-6	Increase	USD	24,500	24,500	29,000	29,000
SINGAPORE FUEL 180CST CALFUT (UA)								
UA	Spec	Mnth 1	Increase	USD	29,700	27,000	33,000	30,000
UA	Hedge/Member	Mnth 1	Increase	USD	27,000	27,000	30,000	30,000
UA	Spec	Mnth 2	Increase	USD	29,150	26,500	32,450	29,500
UA	Hedge/Member	Mnth 2	Increase	USD	26,500	26,500	29,500	29,500
UA	Spec	Mnths 3-7	Increase	USD	25,850	23,500	28,600	26,000
UA	Hedge/Member	Mnths 3-7	Increase	USD	23,500	23,500	26,000	26,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SYNTHET GULF COAST NO.6 FUEL OIL 3 (SMF)

SMF	Spec	Mnth 1	Increase	USD	4,510	4,100	5,060	4,600
SMF	Hedge/Member	Mnth 1	Increase	USD	4,100	4,100	4,600	4,600
SMF	Spec	Mnths 2-6	Increase	USD	4,510	4,100	5,060	4,600
SMF	Hedge/Member	Mnths 2-6	Increase	USD	4,100	4,100	4,600	4,600

USGC MARINE FUEL 0.5% (PLATTS) VS. (H5G)

H5G	Spec	Month 1	Increase	USD	3,300	3,000	3,850	3,500
H5G	Hedge/Member	Month 1	Increase	USD	3,000	3,000	3,500	3,500
H5G	Spec	Month 2	Increase	USD	1,925	1,750	2,200	2,000
H5G	Hedge/Member	Month 2	Increase	USD	1,750	1,750	2,000	2,000
H5G	Spec	Month 3+	Increase	USD	1,650	1,500	1,925	1,750
H5G	Hedge/Member	Month 3+	Increase	USD	1,500	1,500	1,750	1,750

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								
Consecutives 2vs3 (ICE BRENT DUBAI FUT)								
DB	Spec		New	USD			193	175
DB	Hedge/Member		New	USD			175	175
Dubai Brent Swap - Mnths 3-8 vs Mnths 9+ (ICE BRENT DUBAI FUT)								
DB	Spec		Increase	USD	275	250	330	300
DB	Hedge/Member		Increase	USD	250	250	300	300
Dubai Brent Swap - Mnths 3-8 vs Mnths 3-8 (ICE BRENT DUBAI FUT)								
DB	Spec		Increase	USD	220	200	275	250
DB	Hedge/Member		Increase	USD	200	200	250	250
DME Products - Intra Spreads								
Brent vs. Dubai (Platts) Crude Oil Futures - Tier 3 vs Tier 3 (BRENT CRUDE VS DUBAI CRUDE)								
DBI	Spec		Increase	USD	220	200	275	250
DBI	Hedge/Member		Increase	USD	200	200	250	250
Brent vs. Dubai (Platts) Crude Oil Futures - Tier 3 vs Tier 4 (BRENT CRUDE VS DUBAI CRUDE)								
DBI	Spec		Increase	USD	275	250	330	300
DBI	Hedge/Member		Increase	USD	250	250	300	300
Consecutives 2/3+ (SING FUEL OIL 180 V. 380 CST FUT)								
DSD	Spec		Increase	USD	935	850	1,210	1,100
DSD	Hedge/Member		Increase	USD	850	850	1,100	1,100
Consecutives 2vs3 (BRENT CRUDE VS DUBAI CRUDE)								
DBI	Spec		New	USD			193	175
DBI	Hedge/Member		New	USD			175	175
Months 2+ vs 2+ (SINGAPORE FUEL OIL180CST PLATTS FUT)								
DUP	Spec		Increase	USD	7,150	6,500	8,800	8,000
DUP	Hedge/Member		Increase	USD	6,500	6,500	8,000	8,000
Months 4+ vs 4+ (SINGAPORE FUEL OIL 380CST PLATT FUT)								
DSE	Spec		Increase	USD	4,950	4,500	6,875	6,250
DSE	Hedge/Member		Increase	USD	4,500	4,500	6,250	6,250
Singapore Fuel Oil 180 cst (Platts) Futures - Consecutive Mths 2 vs 3 + (SINGAPORE FUEL OIL180CST PLATTS FUT)								
DUP	Spec		Increase	USD	2,640	2,400	3,850	3,500
DUP	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
PETROLEUM CRACKS AND SPREADS - Intra Spreads								
1% Fuel Oil NWE Crack Spread Swap - All Months (1% FOIL(PLTS) CARGOES FOB NWE CRACK)								
FVB	Spec		Increase	USD	10,478	9,525	12,224	11,113
FVB	Hedge/Member		Increase	USD	9,525	9,525	11,113	11,113
1% Fuel Oil NWE Crack Spread Swap - All Months (FUEL OIL NWE CRACK VS. ICE)								
FI	Spec		Increase	USD	1,650	1,500	1,925	1,750
FI	Hedge/Member		Increase	USD	1,500	1,500	1,750	1,750
1% Fuel Oil NWE Crack Spread Swap - All Months (MINI 1% FUEL OIL CARGO CRACK)								
MNS	Spec		Increase	USD	1,048	953	1,222	1,111
MNS	Hedge/Member		Increase	USD	953	953	1,111	1,111
3.5% Fuel Oil FOB MED Crack Spread Swap - All Months (EURO 3.5% FUEL OIL M CRK)								
FL	Spec		Increase	USD	1,485	1,350	2,200	2,000
FL	Hedge/Member		Increase	USD	1,350	1,350	2,000	2,000
3.5% Fuel Oil Rdam v 3.5 FOB MED Spread Swap - Months 2+ vs Months 2+ (EURO 3.5% FUEL OIL SPREAD)								
FK	Spec		Increase	USD	1,870	1,700	2,475	2,250
FK	Hedge/Member		Increase	USD	1,700	1,700	2,250	2,250
All Months (NY BUCKEYE JET FUEL VS NY HARB ULSD)								
JET	Spec		Increase	USD	1,320	1,200	1,760	1,600
JET	Hedge/Member		Increase	USD	1,200	1,200	1,600	1,600
all months (SING FUEL OIL PLATT VS DME OMAM CRK)								
DUA	Spec		Increase	USD	4,180	3,800	6,270	5,700
DUA	Hedge/Member		Increase	USD	3,800	3,800	5,700	5,700
East/West Fuel Oil Spread RelPeriod (EAST/WEST FUEL OIL SPREAD FUT)								
EW	Spec		Increase	USD	1,210	1,100	1,595	1,450
EW	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
East/West Fuel Oil Spread RelPeriod (MINI EAST-WEST FUEL OIL FUTURES)								
MEW	Spec		Increase	USD	121	110	160	145
MEW	Hedge/Member		Increase	USD	110	110	145	145
East/West Fuel Oil Spread Swap - Tier 2 vs Tier 2 (EAST/WEST FUEL OIL SPREAD FUT)								
EW	Spec		Increase	USD	2,475	2,250	3,080	2,800
EW	Hedge/Member		Increase	USD	2,250	2,250	2,800	2,800
East/West Fuel Oil Spread Swap - Tier 2 vs Tier 2 (MINI EAST-WEST FUEL OIL FUTURES)								
MEW	Spec		Increase	USD	248	225	308	280
MEW	Hedge/Member		Increase	USD	225	225	280	280

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European 1% Fuel Oil Cargoes FOB MED vs. European 1% Fuel Oil Cargoes FOB NWE Spread (Platts) Swap Futures- All Months (EUR1%FUEL OIL CARG FOB MED V FOBNWE)								
ENS	Spec		Increase	USD	1,815	1,650	2,475	2,250
ENS	Hedge/Member		Increase	USD	1,650	1,650	2,250	2,250
High-Low Sulfur Fuel Oil Spread Swap - Months 1-6 vs 1-6 (FUELOIL FUT:CARGOES VS.BARGES)								
FS	Spec		Increase	USD	3,025	2,750	4,510	4,100
FS	Hedge/Member		Increase	USD	2,750	2,750	4,100	4,100
JET AVIA FUEL (PLATTS) CARGOES FOB V. ICE - All Months (JET AVIA FUEL(PLTT) FOB V. ICE)								
1V	Spec		Increase	USD	2,970	2,700	3,850	3,500
1V	Hedge/Member		Increase	USD	2,700	2,700	3,500	3,500
Mnths 1-6 vs. Mnths 12+ (FUELOIL FUT:CARGOES VS.BARGES)								
FS	Spec		Increase	USD	3,520	3,200	5,060	4,600
FS	Hedge/Member		Increase	USD	3,200	3,200	4,600	4,600
Mnths 1-6 vs. Mnths 7-11 (FUELOIL FUT:CARGOES VS.BARGES)								
FS	Spec		Increase	USD	4,950	4,500	6,600	6,000
FS	Hedge/Member		Increase	USD	4,500	4,500	6,000	6,000
Mnths 7-11 vs. Mnths 7-11 (FUELOIL FUT:CARGOES VS.BARGES)								
FS	Spec		Increase	USD	5,500	5,000	6,050	5,500
FS	Hedge/Member		Increase	USD	5,000	5,000	5,500	5,500
Months 12+ vs 12+ (FUELOIL FUT:CARGOES VS.BARGES)								
FS	Spec		Increase	USD	3,520	3,200	4,950	4,500
FS	Hedge/Member		Increase	USD	3,200	3,200	4,500	4,500
Months 7-11 vs 12+ (FUELOIL FUT:CARGOES VS.BARGES)								
FS	Spec		Increase	USD	3,850	3,500	5,775	5,250
FS	Hedge/Member		Increase	USD	3,500	3,500	5,250	5,250
New York Fuel Oil 1.0% vs. European 1% Fuel Oil Cargoes FOB NWE (Platts) Swap Futures - All Months (NEW YORK FUEL OIL 1% V. EURO 1% FO)								
NYF	Spec		Increase	USD	935	850	1,320	1,200
NYF	Hedge/Member		Increase	USD	850	850	1,200	1,200
NY 3.0% Fuel Oil vs. Gulf Coast No. 6 Fuel Oil 3.0% (Platts) Swap Futures - All Months (NY 3% FUEL OIL V GULF COAST NO6 3%)								
FOC	Spec		Increase	USD	770	700	880	800
FOC	Hedge/Member		Increase	USD	700	700	800	800
NY Harbor Residual Fuel Crack Swap - All Months (NY HARBOR RESIDUAL FUEL CRACK FUT)								
ML	Spec		Increase	USD	1,870	1,700	2,475	2,250
ML	Hedge/Member		Increase	USD	1,700	1,700	2,250	2,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Singapore Fuel Oil 180 cst (Platts) 6.35 Brent Crack Spread Swap Futures - All Months (SPORE FUEL OIL 180CST 6.35 CK)								
STR	Spec		Increase	USD	1,430	1,300	2,145	1,950
STR	Hedge/Member		Increase	USD	1,300	1,300	1,950	1,950
Singapore Fuel Oil 180 cst (Platts) 6.35 Dubai Crack Spread Swap Futures - All Months (SPORE FUEL OIL 180CST 6.35 DUBAI CK)								
STS	Spec		Increase	USD	1,100	1,000	1,650	1,500
STS	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
Singapore Fuel Oil 380 cst (Platts) 6.35 Dubai Crack Spread Swap Futures - All Months (SPORE FUEL OIL 380CST 6.35 DUBAI CK)								
STI	Spec		Increase	USD	1,430	1,300	2,145	1,950
STI	Hedge/Member		Increase	USD	1,300	1,300	1,950	1,950
Singapore Fuel Oil Spread Swap - Consecutives 2/3+ (SINGAPORE FUEL OIL SPREAD FUT)								
SD	Spec		Increase	USD	935	850	1,210	1,100
SD	Hedge/Member		Increase	USD	850	850	1,100	1,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
REFINED PRODUCTS - Intra Spreads								
1% FUEL OIL (PLATTS) CARGO CIF MED - 2+ vs 2+ (1% FUEL OIL (PLT) CARG CIF MED)								
1W	Spec		Increase	USD	6,050	5,500	8,800	8,000
1W	Hedge/Member		Increase	USD	5,500	5,500	8,000	8,000
1% FUEL OIL (PLATTS) CARGO CIF NWE - All Months (1% FUEL OIL (PLT) CARG CIF NWE)								
1X	Spec		Increase	USD	8,140	7,400	12,100	11,000
1X	Hedge/Member		Increase	USD	7,400	7,400	11,000	11,000
1% FUEL OIL (PLATTS) CARGO CIF NWE - All Months (MIN 1% FUEL OIL CIF CARGOES FUTURES)								
MFP	Spec		Increase	USD	814	740	1,210	1,100
MFP	Hedge/Member		Increase	USD	740	740	1,100	1,100
All Months vs All Months (NY BUCKEYE JET FUEL (PLATTS) FUTURE)								
BUC	Spec		Increase	USD	1,320	1,200	1,980	1,800
BUC	Hedge/Member		Increase	USD	1,200	1,200	1,800	1,800
European 1% Fuel Oil Calendar Swap (Northwest Europe) - Mnths 2+ vs 2+ (EUROPE 1% FUEL OIL NWE CALFUT)								
UF	Spec		Increase	USD	6,875	6,250	9,460	8,600
UF	Hedge/Member		Increase	USD	6,250	6,250	8,600	8,600
European 1% Fuel Oil Calendar Swap (Northwest Europe) - Mnths 2+ vs 2+ (MIN EUR 1% FUEL OIL CRGO FOBNWE FUT)								
0B	Spec		Increase	USD	688	625	946	860
0B	Hedge/Member		Increase	USD	625	625	860	860
European 1% Fuel Oil Cargoes FOB MED (Platts) Swap Futures - All Months (EUR 1% FUEL OIL CARG FOB MED(PLATTS))								
EFM	Spec		Increase	USD	6,820	6,200	9,900	9,000
EFM	Hedge/Member		Increase	USD	6,200	6,200	9,000	9,000
European 1% Fuel Oil Cargoes FOB MED (Platts) Swap Futures - All Months (MINI 1% FUEL OIL CAR MED FUT)								
MFD	Spec		Increase	USD	682	620	990	900
MFD	Hedge/Member		Increase	USD	620	620	900	900
European 3.5% Fuel Oil MED Calendar Swap (Mediterranean) - Consecutive (EUROPE 3.5% FUEL OIL MED CALFUT)								
UI	Spec		Increase	USD	2,750	2,500	4,125	3,750
UI	Hedge/Member		Increase	USD	2,500	2,500	3,750	3,750
European 3.5% Fuel Oil MED Calendar Swap (Mediterranean) - Consecutive (MINI 3.5% FUEL OIL CAR MED FUT)								
MMF	Spec		Increase	USD	275	250	413	375
MMF	Hedge/Member		Increase	USD	250	250	375	375

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European 3.5% Fuel Oil MED Calendar Swap (Mediterranean) - Month 2 vs Months 2+ (EUROPE 3.5% FUEL OIL MED CALFUT)								
UI	Spec		Increase	USD	6,325	5,750	9,350	8,500
UI	Hedge/Member		Increase	USD	5,750	5,750	8,500	8,500
European 3.5% Fuel Oil MED Calendar Swap (Mediterranean) - Month 2 vs Months 2+ (MINI 3.5% FUEL OIL CAR MED FUT)								
MMF	Spec		Increase	USD	633	575	935	850
MMF	Hedge/Member		Increase	USD	575	575	850	850
European 3.5% Fuel Oil Rotterdam Calendar Swap - Consecutive Months 2+ (EUROPE 3.5% FUEL OIL RDAM CALFUT)								
UV	Spec		Increase	USD	2,200	2,000	3,300	3,000
UV	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
European 3.5% Fuel Oil Rotterdam Calendar Swap - Consecutive Months 2+ (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Spec		Increase	USD	22	20	33	30
MEF	Hedge/Member		Increase	USD	20	20	30	30
European 3.5% Fuel Oil Rotterdam Calendar Swap - Consecutive Months 2+ (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
OD	Spec		Increase	USD	220	200	330	300
OD	Hedge/Member		Increase	USD	200	200	300	300
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 11+ (EUROPE 3.5% FUEL OIL RDAM CALFUT)								
UV	Spec		Increase	USD	6,765	6,150	10,450	9,500
UV	Hedge/Member		Increase	USD	6,150	6,150	9,500	9,500
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 11+ (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Spec		Increase	USD	68	62	105	95
MEF	Hedge/Member		Increase	USD	62	62	95	95
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 11+ (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
OD	Spec		Increase	USD	677	615	1,045	950
OD	Hedge/Member		Increase	USD	615	615	950	950
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 2-6 (EUROPE 3.5% FUEL OIL RDAM CALFUT)								
UV	Spec		Increase	USD	5,830	5,300	8,690	7,900
UV	Hedge/Member		Increase	USD	5,300	5,300	7,900	7,900
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 2-6 (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Spec		Increase	USD	58	53	87	79
MEF	Hedge/Member		Increase	USD	53	53	79	79

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 2-6 (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
0D	Spec		Increase	USD	583	530	869	790
0D	Hedge/Member		Increase	USD	530	530	790	790
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 7-10 (EUROPE 3.5% FUEL OIL RDAM CALFUT)								
UV	Spec		Increase	USD	6,875	6,250	10,450	9,500
UV	Hedge/Member		Increase	USD	6,250	6,250	9,500	9,500
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 7-10 (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Spec		Increase	USD	69	63	105	95
MEF	Hedge/Member		Increase	USD	63	63	95	95
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 7-10 (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
0D	Spec		Increase	USD	688	625	1,045	950
0D	Hedge/Member		Increase	USD	625	625	950	950
European Singapore Fuel Oil 180cst Calendar Swap - consecutives (MINI SINGP FUEL OIL 180CST FUTURES)								
0F	Spec		Increase	USD	264	240	385	350
0F	Hedge/Member		Increase	USD	240	240	350	350
European Singapore Fuel Oil 180cst Calendar Swap - consecutives (SINGAPORE FUEL 180CST CALFUT)								
UA	Spec		Increase	USD	2,640	2,400	3,850	3,500
UA	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
European Singapore Fuel Oil 180cst Calendar Swap - Months 2+ vs Months 2+ (MINI SINGP FUEL OIL 180CST FUTURES)								
0F	Spec		Increase	USD	715	650	880	800
0F	Hedge/Member		Increase	USD	650	650	800	800
European Singapore Fuel Oil 180cst Calendar Swap - Months 2+ vs Months 2+ (SINGAPORE FUEL 180CST CALFUT)								
UA	Spec		Increase	USD	7,150	6,500	8,800	8,000
UA	Hedge/Member		Increase	USD	6,500	6,500	8,000	8,000
Fuel Oil 3.5% CIF MED Swap - 2+ vs 2+ (3.5% FUEL OIL CID MED FUT)								
7D	Spec		Increase	USD	4,400	4,000	6,600	6,000
7D	Hedge/Member		Increase	USD	4,000	4,000	6,000	6,000
Gulf Coast #6 Fuel 3.0% Swap - Consecutive Month 2+ (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Spec		Increase	USD	396	360	468	425
MF	Hedge/Member		Increase	USD	360	360	425	425
Gulf Coast #6 Fuel 3.0% Swap - Months 2-6 vs 2-6 (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Spec		Increase	USD	979	890	1,463	1,330
MF	Hedge/Member		Increase	USD	890	890	1,330	1,330

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 2 vs Months 3+ (EUR 0.5% VS. EUR 3.5%)								
R53	Spec		Increase	USD	8,250	7,500	11,550	10,500
R53	Hedge/Member		Increase	USD	7,500	7,500	10,500	10,500
Month 2 vs Months 3+ (EUROPEAN FOB RDAM MARINE FUEL 0.5%)								
R5F	Spec		Increase	USD	9,900	9,000	13,200	12,000
R5F	Hedge/Member		Increase	USD	9,000	9,000	12,000	12,000
Month 2 vs Months 3+ (MICRO EURO MARINE 0.5% FO BARGES)								
R5O	Spec		Increase	USD	99	90	132	120
R5O	Hedge/Member		Increase	USD	90	90	120	120
Month 2 vs Months 3+ (MICRO SINGAPORE FOB MARINE FUEL 0.5)								
S5O	Spec		Increase	USD	66	60	88	80
S5O	Hedge/Member		Increase	USD	60	60	80	80
Month 2 vs Months 3+ (MINI EUROPEAN FOB RDAM MARINE FUEL)								
R5M	Spec		Increase	USD	990	900	1,320	1,200
R5M	Hedge/Member		Increase	USD	900	900	1,200	1,200
Month 2 vs Months 3+ (MINI SINGAPORE FOB MARINE FUEL 0.5%)								
S5M	Spec		Increase	USD	660	600	880	800
S5M	Hedge/Member		Increase	USD	600	600	800	800
Month 2 vs Months 3+ (SIN FOB 0.5% (PLT) VS EUR FOB RDAM)								
SR5	Spec		Increase	USD	3,575	3,250	5,225	4,750
SR5	Hedge/Member		Increase	USD	3,250	3,250	4,750	4,750
Month 2 vs Months 3+ (SINGAPORE FOB MARINE 0.5% (PLATTS))								
S53	Spec		Increase	USD	7,700	7,000	11,550	10,500
S53	Hedge/Member		Increase	USD	7,000	7,000	10,500	10,500
Month 2 vs Months 3+ (SINGAPORE FOB MARINE FUEL 0.5% (PLA)								
S5F	Spec		Increase	USD	6,600	6,000	8,800	8,000
S5F	Hedge/Member		Increase	USD	6,000	6,000	8,000	8,000
Month 2 vs Months 3+ (USGC MARINE FUEL 0.5% (PLATTS) VS.)								
H5G	Spec		Increase	USD	1,210	1,100	1,925	1,750
H5G	Hedge/Member		Increase	USD	1,100	1,100	1,750	1,750
Month 3 vs 3+ (USGC MARINE FUEL 0.5% (PLATTS) FUT)								
H5F	Spec		Increase	USD	825	750	990	900
H5F	Hedge/Member		Increase	USD	750	750	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 2-6 vs 2-6 (MICRO SINGAPORE FUEL OIL 380CST (PL))								
MAF	Spec		Increase	USD	61	55	69	63
MAF	Hedge/Member		Increase	USD	55	55	63	63
Months 2-6 vs 2-6 (MINI SINGAPORE 380CST FUEL OIL FUT)								
MTS	Spec		Increase	USD	605	550	688	625
MTS	Hedge/Member		Increase	USD	550	550	625	625
Months 2-6 vs 2-6 (SINGAPORE 380CST FUEL OIL FUT)								
SE	Spec		Increase	USD	6,050	5,500	6,875	6,250
SE	Hedge/Member		Increase	USD	5,500	5,500	6,250	6,250
Months 2-6 vs 2-6 (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Spec		Increase	USD	979	890	1,463	1,330
SMF	Hedge/Member		Increase	USD	890	890	1,330	1,330
Months 3+ vs Months 3+ (EUR 0.5% VS. EUR 3.5%)								
R53	Spec		Increase	USD	7,700	7,000	11,000	10,000
R53	Hedge/Member		Increase	USD	7,000	7,000	10,000	10,000
Months 3+ vs Months 3+ (EUROPEAN FOB RDAM MARINE FUEL 0.5%)								
R5F	Spec		New	USD			12,100	11,000
R5F	Hedge/Member		New	USD			11,000	11,000
Months 3+ vs Months 3+ (MICRO EURO MARINE 0.5% FO BARGES)								
R5O	Spec		New	USD			121	110
R5O	Hedge/Member		New	USD			110	110
Months 3+ vs Months 3+ (MICRO SINGAPORE FOB MARINE FUEL 0.5)								
S5O	Spec		New	USD			88	80
S5O	Hedge/Member		New	USD			80	80
Months 3+ vs Months 3+ (MINI EUROPEAN FOB RDAM MARINE FUEL)								
R5M	Spec		New	USD			1,210	1,100
R5M	Hedge/Member		New	USD			1,100	1,100
Months 3+ vs Months 3+ (MINI SINGAPORE FOB MARINE FUEL 0.5%)								
S5M	Spec		New	USD			880	800
S5M	Hedge/Member		New	USD			800	800
Months 3+ vs Months 3+ (SIN FOB 0.5% (PLT) VS EUR FOB RDAM)								
SR5	Spec		Increase	USD	2,200	2,000	3,300	3,000
SR5	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 3+ vs Months 3+ (SINGAPORE FOB MARINE 0.5% (PLATTS))								
S53	Spec		New	USD			11,550	10,500
S53	Hedge/Member		New	USD			10,500	10,500
Months 3+ vs Months 3+ (SINGAPORE FOB MARINE FUEL 0.5% (PLA)								
S5F	Spec		New	USD			8,800	8,000
S5F	Hedge/Member		New	USD			8,000	8,000
Months 3+ vs Months 3+ (USGC MARINE FUEL 0.5% (PLATTS) VS.)								
H5G	Spec		Increase	USD	1,100	1,000	1,650	1,500
H5G	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
NEW YORK 3.0% FUEL OIL (PLATTS) SWAP - All Months (NY 3.0% FUEL OIL (PLATTS) FUT)								
H1	Spec		Increase	USD	1,100	1,000	1,650	1,500
H1	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
NY Harbor Residual Fuel 1.0% Swap - All Months (NY HARBOR RESIDUAL FUEL 1.0% S FUT)								
MM	Spec		Increase	USD	1,045	950	1,320	1,200
MM	Hedge/Member		Increase	USD	950	950	1,200	1,200
Rel Period (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Spec		Increase	USD	396	360	468	425
SMF	Hedge/Member		Increase	USD	360	360	425	425
Singapore Jet Kerosene Swap - Tier 1 vs Tier 2 (SINGAPORE JET KEROSENE FUT)								
KS	Spec		Increase	USD	1,238	1,125	1,650	1,500
KS	Hedge/Member		Increase	USD	1,125	1,125	1,500	1,500
Singapore Jet Kerosene Swap - Tier 1 vs Tier 2 (SYNTHETI SINGAPORE JET KEROSENE FUT)								
SKS	Spec		Increase	USD	1,238	1,125	1,650	1,500
SKS	Hedge/Member		Increase	USD	1,125	1,125	1,500	1,500
Singapore Jet Kerosene Swap - Tier 1 vs Tier 3 (SINGAPORE JET KEROSENE FUT)								
KS	Spec		Increase	USD	1,238	1,125	1,650	1,500
KS	Hedge/Member		Increase	USD	1,125	1,125	1,500	1,500
Singapore Jet Kerosene Swap - Tier 1 vs Tier 3 (SYNTHETI SINGAPORE JET KEROSENE FUT)								
SKS	Spec		Increase	USD	1,238	1,125	1,650	1,500
SKS	Hedge/Member		Increase	USD	1,125	1,125	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EQUITY INDEX - Inter-commodity Spread Rates						
E-MINI DOW (\$5) FUTURES (YM - CME) vs JAPANESE YEN (JY - CME)						
Spread Credit Rate	New	+1:+1			20%	20%
JAPANESE YEN (JY - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	New	+4:+3			30%	30%
JAPANESE YEN (JY - CME) vs S&P 500 (SP - CME)						
Spread Credit Rate	New	+6:+1			30%	30%
FX - Inter-commodity Spread Rates						
COPPER FUTURES (CX-HG - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	New	-3:+1			70%	70%
COPPER FUTURES (CX-HG - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	New	-3:+1			70%	70%
CROSS RATE EURO FX/NORWEGIAN KRONE (CN - CME) vs USD/ZAR DELIVERABLE FUTURES (XZAR - CME)						
Spread Credit Rate	New	+2:-3			75%	75%
E-MINI DOW (\$5) FUTURES (YM - CME) vs JAPANESE YEN (JY - CME)						
Spread Credit Rate	New	+1:+1			20%	20%
GOLD FUTURES (CX-GC - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	New	-2:+1			70%	70%
JAPANESE YEN (JY - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	New	+4:+3			30%	30%
JAPANESE YEN (JY - CME) vs S&P 500 (SP - CME)						
Spread Credit Rate	New	+6:+1			30%	30%
NORWEGIAN KRONE FUTURES (UN) vs RUSSIAN RUBLE FUTURES (RU)						
Spread Credit Rate	Increase	+1:-5	20%	20%	45%	45%
RUSSIAN RUBLE (RU - CME) vs CROSS RATE EURO FX/NORWEGIAN KRONE (CN - CME)						
Spread Credit Rate	New	+4:+1			75%	75%
SILVER FUTURES (CX-SI - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	New	-3:+1			70%	70%
SILVER FUTURES (CX-SI - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	New	-3:+1			60%	60%
SWEDISH KRONA (SE - CME) vs USD/OFFSHORE RMB (CNH) FUTURES (CNH - CME)						
Spread Credit Rate	New	+1:+2			75%	75%
SWEDISH KRONA (SE - CME) vs USD/ZAR DELIVERABLE FUTURES (XZAR - 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	New	+1:+2			75%	75%
USD/OFFSHORE RMB (CNH) FUTURES (CNH - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	New	+2:+1			75%	75%
USD/ZAR DELIVERABLE FUTURES (XZAR - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	New	+2:+1			75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
INTEREST RATES - Inter-commodity Spread Rates						
10 Year Treasury Note (21) vs. Eurodollar (ED) Tier 08 [contracts 29-32]						
Spread Credit Rate	Decrease	+2:-5	85%	85%	80%	80%
10 Year Treasury Note (21) vs. Eurodollar (ED) Tier 09 [contracts 33-36]						
Spread Credit Rate	Decrease	+2:-5	85%	85%	80%	80%
10 Year Treasury Note (21) vs. Eurodollar (ED) Tier 10 [contracts 37-40]						
Spread Credit Rate	New	+2:-5			80%	80%
10 Year Treasury Note (21) vs. Eurodollar (ED) Tier 11 [contracts 41-44]						
Spread Credit Rate	New	+2:-5			80%	80%
10 Year Treasury Note (21) vs. Fed Funds (41) Tier 2 (Months 2-4)						
Spread Credit Rate	Decrease	+1:-2	60%	60%	45%	45%
10YR INTEREST RATE SWAP FUTURE ERIS Contracts 1-25 (LIY- CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	Decrease	-5:+2	75%	75%	70%	70%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) Tier 07 [contracts 25-28]						
Spread Credit Rate	Decrease	+1:-5	80%	80%	75%	75%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) Tier 08 [contracts 29-32]						
Spread Credit Rate	Decrease	+1:-5	80%	80%	75%	75%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) Tier 09 [contracts 33-36]						
Spread Credit Rate	Decrease	+1:-5	80%	80%	75%	75%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) Tier 10 [contracts 37-40]						
Spread Credit Rate	Decrease	+1:-5	80%	80%	75%	75%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) Tier 11 [contracts 41-44]						
Spread Credit Rate	Decrease	+1:-5	80%	80%	75%	75%
ULTRA 10-YEAR U.S. TREASURY NOTE FUTURES (TN - CME) vs FED FUNDS (41 - CME) Tier 4						
Spread Credit Rate	Decrease	+1:-3	70%	70%	65%	65%
ULTRA 10-YEAR U.S. TREASURY NOTE FUTURES (TN - CME) vs FED FUNDS (41 - CME) Tier 5						
Spread Credit Rate	Decrease	+1:-3	70%	70%	65%	65%
Ultra 10-Year U.S. Treasury Note Futures vs ED Tier 10						
Spread Credit Rate	Decrease	+2:-5	80%	80%	75%	75%
Ultra 10-Year U.S. Treasury Note Futures vs ED Tier 7						
Spread Credit Rate	Decrease	+2:-5	80%	80%	75%	75%
Ultra 10-Year U.S. Treasury Note Futures vs. ED Tier 8						
Spread Credit Rate	Decrease	+2:-5	80%	80%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Ultra 10-Year U.S. Treasury Note Futures vs. ED Tier 9						
Spread Credit Rate	Decrease	+2:-5	80%	80%	75%	75%
ULTRA LONG TREASURY BOND (UBE - CME) vs FED FUNDS (41 - CME) Tier 3						
Spread Credit Rate	Decrease	+1:-8	60%	60%	50%	50%
ULTRA LONG TREASURY BOND (UBE - CME) vs FED FUNDS (41 - CME) Tier 4						
Spread Credit Rate	Decrease	+1:-8	60%	60%	50%	50%
METALS - Inter-commodity Spread Rates						
COPPER FUTURES (CX-HG - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	New	-3:+1			70%	70%
COPPER FUTURES (CX-HG - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	New	-3:+1			70%	70%
GOLD FUTURES (CX-GC - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	New	-2:+1			70%	70%
SILVER FUTURES (CX-SI - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	New	-3:+1			70%	70%
SILVER FUTURES (CX-SI - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	New	-3:+1			60%	60%