



Advisory Number: 20-085

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Monday, March 9, 2020

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

Tuesday, March 10, 2020.

Current rates as of:

Monday, March 9, 2020.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
BLOOMBERG COMDITY INDEX FUT MARKER (AWI)								
AWI	Spec		Increase	USD	231	210	264	240
AWI	Hedge/Member		Increase	USD	210	210	240	240
BLOOMBERG COMMODITY INDEX FUTURES (70)								
70	Spec		Increase	USD	231	210	264	240
70	Hedge/Member		Increase	USD	210	210	240	240
BLOOMBERG ROLL SELECT COMM MARKER (DRI)								
DRI	Spec		Increase	USD	770	700	880	800
DRI	Hedge/Member		Increase	USD	700	700	800	800
BLOOMBERG ROLL SELECT COMMDTY INDEX (DRS)								
DRS	Spec		Increase	USD	770	700	880	800
DRS	Hedge/Member		Increase	USD	700	700	800	800
BTIC ON BLOOMBERG COMDITY INDEX FUT (AWT)								
AWT	Spec		Increase	USD	231	210	264	240
AWT	Hedge/Member		Increase	USD	210	210	240	240
BTIC ON BLOOMBERG ROLL SELECT INDEX (DRT)								
DRT	Spec		Increase	USD	770	700	880	800
DRT	Hedge/Member		Increase	USD	700	700	800	800
BTIC ON S&P-GSCI COMMODITY INDEX (GDT)								
GDT	Spec		Increase	USD	5,500	5,000	6,380	5,800
GDT	Hedge/Member		Increase	USD	5,000	5,000	5,800	5,800
BTIC ON S&P-GSCI EXCESS RETURN INDE (GIT)								
GIT	Spec		Increase	USD	1,155	1,050	1,320	1,200
GIT	Hedge/Member		Increase	USD	1,050	1,050	1,200	1,200
GSCI ER FUTURES (GA)								
GA	Spec		Increase	USD	1,155	1,050	1,320	1,200
GA	Hedge/Member		Increase	USD	1,050	1,050	1,200	1,200
S&P GSCI ENHANCED ER SWAP FUT (RRE)								
RRE	Spec		Increase	USD	1,485	1,350	1,650	1,500
RRE	Hedge/Member		Increase	USD	1,350	1,350	1,500	1,500
S&P-GSCI COMMODITY INDEX FUTURE (GI)								
GI	Spec		Increase	USD	5,500	5,000	6,380	5,800
GI	Hedge/Member		Increase	USD	5,000	5,000	5,800	5,800
S&P-GSCI COMMODITY INDEX MARKER (GDM)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GDM	Spec		Increase	USD	5,500	5,000	6,380	5,800
GDM	Hedge/Member		Increase	USD	5,000	5,000	5,800	5,800
S&P-GSCI EXCESS RETURN INDEX FUTURE (GII)								
GII	Spec		Increase	USD	1,155	1,050	1,320	1,200
GII	Hedge/Member		Increase	USD	1,050	1,050	1,200	1,200
CRUDE OIL - Outright Rates								
DUBAI CRUDE OIL CALENDAR FUT (DC)								
DC	Spec	Mnth1	Increase	USD	4,180	3,800	4,950	4,500
DC	Hedge/Member	Mnth1	Increase	USD	3,800	3,800	4,500	4,500
DC	Spec	Mnth 2	Increase	USD	3,960	3,600	4,620	4,200
DC	Hedge/Member	Mnth 2	Increase	USD	3,600	3,600	4,200	4,200
DC	Spec	Mnth 3-8	Increase	USD	3,630	3,300	4,290	3,900
DC	Hedge/Member	Mnth 3-8	Increase	USD	3,300	3,300	3,900	3,900
DC	Spec	Mnth9+	Increase	USD	3,410	3,100	3,960	3,600
DC	Hedge/Member	Mnth9+	Increase	USD	3,100	3,100	3,600	3,600
MINI DUBAI CRUDE OIL (PLATTS) FUT (DBL)								
DBL	Spec	Mnth1	Increase	USD	418	380	495	450
DBL	Hedge/Member	Mnth1	Increase	USD	380	380	450	450
DBL	Spec	Mnth 2	Increase	USD	396	360	462	420
DBL	Hedge/Member	Mnth 2	Increase	USD	360	360	420	420
DBL	Spec	Mnth 3-8	Increase	USD	363	330	429	390
DBL	Hedge/Member	Mnth 3-8	Increase	USD	330	330	390	390
DBL	Spec	Mnth9+	Increase	USD	341	310	396	360
DBL	Hedge/Member	Mnth9+	Increase	USD	310	310	360	360
CRUDE OIL SPREADS - Outright Rates								
ICE BRENT DUBAI FUT (DB)								
DB	Spec	Mnth 1	Increase	USD	517	470	627	570
DB	Hedge/Member	Mnth 1	Increase	USD	470	470	570	570
DB	Spec	Mnth 2	Increase	USD	440	400	561	510
DB	Hedge/Member	Mnth 2	Increase	USD	400	400	510	510
DB	Spec	Mnths 3-8	Increase	USD	363	330	462	420
DB	Hedge/Member	Mnths 3-8	Increase	USD	330	330	420	420
DB	Spec	Mnths 9+	Increase	USD	330	300	396	360
DB	Hedge/Member	Mnths 9+	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
Outright Rates								
DME Products - Outright Rates								
BRENT CRUDE VS DUBAI CRUDE (DBI)								
DBI	Spec	Mnth 1	Increase	USD	517	470	627	570
DBI	Hedge/Member	Mnth 1	Increase	USD	470	470	570	570
DBI	Spec	Mnth 2	Increase	USD	440	400	561	510
DBI	Hedge/Member	Mnth 2	Increase	USD	400	400	510	510
DBI	Spec	Mnths 3-8	Increase	USD	363	330	462	420
DBI	Hedge/Member	Mnths 3-8	Increase	USD	330	330	420	420
DBI	Spec	Mnths 9+	Increase	USD	330	300	396	360
DBI	Hedge/Member	Mnths 9+	Increase	USD	300	300	360	360
DME OMAN CRUDE CAL FUT (ODO)								
ODO	Spec	Mnth 1	Increase	USD	4,180	3,800	4,840	4,400
ODO	Hedge/Member	Mnth 1	Increase	USD	3,800	3,800	4,400	4,400
ODO	Spec	Mnths 2-3	Increase	USD	3,740	3,400	4,400	4,000
ODO	Hedge/Member	Mnths 2-3	Increase	USD	3,400	3,400	4,000	4,000
ODO	Spec	Mnths 4-8	Increase	USD	3,630	3,300	4,180	3,800
ODO	Hedge/Member	Mnths 4-8	Increase	USD	3,300	3,300	3,800	3,800
ODO	Spec	Mnths 9+	Increase	USD	3,410	3,100	3,960	3,600
ODO	Hedge/Member	Mnths 9+	Increase	USD	3,100	3,100	3,600	3,600
DME OMAN CRUDE OIL (OQ)								
OQ	Spec	Mnth1	Increase	USD	4,180	3,800	4,950	4,500
OQ	Hedge/Member	Mnth1	Increase	USD	3,800	3,800	4,500	4,500
OQ	Spec	Mnth 2-3	Increase	USD	3,740	3,400	4,400	4,000
OQ	Hedge/Member	Mnth 2-3	Increase	USD	3,400	3,400	4,000	4,000
OQ	Spec	Mnth 4-8	Increase	USD	3,520	3,200	4,180	3,800
OQ	Hedge/Member	Mnth 4-8	Increase	USD	3,200	3,200	3,800	3,800
OQ	Spec	Mnth 9+	Increase	USD	3,410	3,100	3,960	3,600
OQ	Hedge/Member	Mnth 9+	Increase	USD	3,100	3,100	3,600	3,600
DUBAI CRUDE OIL (PLATTS) (DCD)								
DCD	Spec	Mnth 1	Increase	USD	4,180	3,800	4,950	4,500
DCD	Hedge/Member	Mnth 1	Increase	USD	3,800	3,800	4,500	4,500
DCD	Spec	Mnths 2	Increase	USD	3,960	3,600	4,620	4,200
DCD	Hedge/Member	Mnths 2	Increase	USD	3,600	3,600	4,200	4,200
DCD	Spec	Mnths 3-8	Increase	USD	3,630	3,300	4,290	3,900
DCD	Hedge/Member	Mnths 3-8	Increase	USD	3,300	3,300	3,900	3,900
DCD	Spec	Mnths 9+	Increase	USD	3,410	3,100	3,960	3,600
DCD	Hedge/Member	Mnths 9+	Increase	USD	3,100	3,100	3,600	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

DUBAI CRUDE OIL(S&PPLATTS) FUT TAPS (DCT)

DCT	Spec	Mnth 1	Increase	USD	4,180	3,800	4,950	4,500
DCT	Hedge/Member	Mnth 1	Increase	USD	3,800	3,800	4,500	4,500
DCT	Spec	Mnths 2	Increase	USD	3,960	3,600	4,620	4,200
DCT	Hedge/Member	Mnths 2	Increase	USD	3,600	3,600	4,200	4,200
DCT	Spec	Mnths 3-8	Increase	USD	3,630	3,300	4,290	3,900
DCT	Hedge/Member	Mnths 3-8	Increase	USD	3,300	3,300	3,900	3,900
DCT	Spec	Mnths 9+	Increase	USD	3,410	3,100	3,960	3,600
DCT	Hedge/Member	Mnths 9+	Increase	USD	3,100	3,100	3,600	3,600

DUBAI CRUDEOIL S&PPLATTS MTH MARKER (DM1)

DM1	Spec	Mnth 1	Increase	USD	4,180	3,800	4,950	4,500
DM1	Hedge/Member	Mnth 1	Increase	USD	3,800	3,800	4,500	4,500
DM1	Spec	Mnths 2	Increase	USD	3,960	3,600	4,620	4,200
DM1	Hedge/Member	Mnths 2	Increase	USD	3,600	3,600	4,200	4,200
DM1	Spec	Mnths 3-8	Increase	USD	3,630	3,300	4,290	3,900
DM1	Hedge/Member	Mnths 3-8	Increase	USD	3,300	3,300	3,900	3,900
DM1	Spec	Mnths 9+	Increase	USD	3,410	3,100	3,960	3,600
DM1	Hedge/Member	Mnths 9+	Increase	USD	3,100	3,100	3,600	3,600

OMAN CRUDE FINANCIAL (ZG)

ZG	Spec	Mnth1	Increase	USD	4,180	3,800	4,950	4,500
ZG	Hedge/Member	Mnth1	Increase	USD	3,800	3,800	4,500	4,500
ZG	Spec	Mnth 2-3	Increase	USD	3,740	3,400	4,400	4,000
ZG	Hedge/Member	Mnth 2-3	Increase	USD	3,400	3,400	4,000	4,000
ZG	Spec	Mnth 4-8	Increase	USD	3,520	3,200	4,180	3,800
ZG	Hedge/Member	Mnth 4-8	Increase	USD	3,200	3,200	3,800	3,800
ZG	Spec	Mnth 9+	Increase	USD	3,410	3,100	3,960	3,600
ZG	Hedge/Member	Mnth 9+	Increase	USD	3,100	3,100	3,600	3,600

OMAN CRUDE OIL TAM FUT (OQB)

OQB	Spec	Mnth1	Increase	USD	4,180	3,800	4,950	4,500
OQB	Hedge/Member	Mnth1	Increase	USD	3,800	3,800	4,500	4,500
OQB	Spec	Mnth 2-3	Increase	USD	3,740	3,400	4,400	4,000
OQB	Hedge/Member	Mnth 2-3	Increase	USD	3,400	3,400	4,000	4,000
OQB	Spec	Mnth 4-8	Increase	USD	3,520	3,200	4,180	3,800
OQB	Hedge/Member	Mnth 4-8	Increase	USD	3,200	3,200	3,800	3,800
OQB	Spec	Mnth 9+	Increase	USD	3,410	3,100	3,960	3,600
OQB	Hedge/Member	Mnth 9+	Increase	USD	3,100	3,100	3,600	3,600

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

OMAN CRUDE OIL TAM MARKER SYN (OQ1)

OQ1	Spec	Mnth1	Increase	USD	4,180	3,800	4,950	4,500
OQ1	Hedge/Member	Mnth1	Increase	USD	3,800	3,800	4,500	4,500
OQ1	Spec	Mnth 2-3	Increase	USD	3,740	3,400	4,400	4,000
OQ1	Hedge/Member	Mnth 2-3	Increase	USD	3,400	3,400	4,000	4,000
OQ1	Spec	Mnth 4-8	Increase	USD	3,520	3,200	4,180	3,800
OQ1	Hedge/Member	Mnth 4-8	Increase	USD	3,200	3,200	3,800	3,800
OQ1	Spec	Mnth 9+	Increase	USD	3,410	3,100	3,960	3,600
OQ1	Hedge/Member	Mnth 9+	Increase	USD	3,100	3,100	3,600	3,600

SINGAPORE FUEL OIL 380CST PLATT FUT (DSE)

DSE	Spec	Mnth 1	Increase	USD	35,200	32,000	45,100	41,000
DSE	Hedge/Member	Mnth 1	Increase	USD	32,000	32,000	41,000	41,000
DSE	Spec	Mnths 2	Increase	USD	29,700	27,000	38,500	35,000
DSE	Hedge/Member	Mnths 2	Increase	USD	27,000	27,000	35,000	35,000
DSE	Spec	Mnths 3-13	Increase	USD	25,300	23,000	33,000	30,000
DSE	Hedge/Member	Mnths 3-13	Increase	USD	23,000	23,000	30,000	30,000
DSE	Spec	Months 14+	Increase	USD	22,000	20,000	28,600	26,000
DSE	Hedge/Member	Months 14+	Increase	USD	20,000	20,000	26,000	26,000

SINGAPORE FUEL OIL180CST PLATTS FUT (DUP)

DUP	Spec	Mnth 1	Increase	USD	36,300	33,000	47,300	43,000
DUP	Hedge/Member	Mnth 1	Increase	USD	33,000	33,000	43,000	43,000
DUP	Spec	Mnth 2	Increase	USD	36,300	33,000	47,300	43,000
DUP	Hedge/Member	Mnth 2	Increase	USD	33,000	33,000	43,000	43,000
DUP	Spec	Mnths 3-7	Increase	USD	29,150	26,500	38,500	35,000
DUP	Hedge/Member	Mnths 3-7	Increase	USD	26,500	26,500	35,000	35,000
DUP	Spec	Mnths 8+	Increase	USD	24,200	22,000	31,900	29,000
DUP	Hedge/Member	Mnths 8+	Increase	USD	22,000	22,000	29,000	29,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EQUITY INDEX - Outright Rates								
BTIC CONSUMER STAPLES SECTOR TIC (XPT)								
XPT	Spec		Increase	USD	2,585	2,350	2,860	2,600
XPT	Hedge/Member		Increase	USD	2,350	2,350	2,600	2,600
BTIC E-MINI NASDAQ BIOTECHNOLOGY (BIT)								
BIT	Spec		Increase	USD	12,100	11,000	13,200	12,000
BIT	Hedge/Member		Increase	USD	11,000	11,000	12,000	12,000
BTIC EMINI RUSSELL 1000 GROWTH FUT (RGT)								
RGT	Spec		Increase	USD	4,620	4,200	5,280	4,800
RGT	Hedge/Member		Increase	USD	4,200	4,200	4,800	4,800
BTIC EMINI RUSSELL1000 INDEX FUT (R1T)								
R1T	Spec		Increase	USD	4,400	4,000	5,060	4,600
R1T	Hedge/Member		Increase	USD	4,000	4,000	4,600	4,600
BTIC E-MINI S&P MIDCAP 400 FUT (EMT)								
EMT	Spec		Increase	USD	10,120	9,200	11,550	10,500
EMT	Hedge/Member		Increase	USD	9,200	9,200	10,500	10,500
BTIC E-MINI SP500 CONS DISCRET TAI (XYT)								
XYT	Spec		Increase	USD	5,830	5,300	6,380	5,800
XYT	Hedge/Member		Increase	USD	5,300	5,300	5,800	5,800
BTIC ON E-MINI COM SERVICES SECTOR (XZT)								
XZT	Spec		Increase	USD	3,850	3,500	4,290	3,900
XZT	Hedge/Member		Increase	USD	3,500	3,500	3,900	3,900
BTIC ON E-MINI DJIA FUTURES (YMT)								
YMT	Spec		Increase	USD	7,480	6,800	8,250	7,500
YMT	Hedge/Member		Increase	USD	6,800	6,800	7,500	7,500
YMT	Spec		Increase	USD	7,480	6,800	8,250	7,500
YMT	Hedge/Member		Increase	USD	6,800	6,800	7,500	7,500
BTIC ON E-MINI NASDAQ-100 FUTURES (NQT)								
NQT	Spec		Increase	USD	9,900	9,000	10,780	9,800
NQT	Hedge/Member		Increase	USD	9,000	9,000	9,800	9,800
NQT	Spec	Months 2+	Increase	USD	9,900	9,000	10,780	9,800
NQT	Hedge/Member	Months 2+	Increase	USD	9,000	9,000	9,800	9,800
BTIC ON EMINI RUSSELL 1000 VALUE (RVT)								
RVT	Spec		Increase	USD	2,970	2,700	3,410	3,100
RVT	Hedge/Member		Increase	USD	2,700	2,700	3,100	3,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BTIC ON EMINI RUSSELL 2000 INDEX FU (RLT)								
RLT	Spec	Month 1	Increase	USD	4,125	3,750	4,730	4,300
RLT	Hedge/Member	Month 1	Increase	USD	3,750	3,750	4,300	4,300
RLT	Spec	Months 2+	Increase	USD	4,125	3,750	4,730	4,300
RLT	Hedge/Member	Months 2+	Increase	USD	3,750	3,750	4,300	4,300
BTIC ON E-MINI S&P 500 ESG INDEX (EGT)								
EGT	Spec		Increase	USD	6,600	6,000	8,250	7,500
EGT	Hedge/Member		Increase	USD	6,000	6,000	7,500	7,500
BTIC ON E-MINI S&P 500 FUTURES (EST)								
EST	Spec	Month 1	Increase	USD	8,360	7,600	9,185	8,350
EST	Hedge/Member	Month 1	Increase	USD	7,600	7,600	8,350	8,350
EST	Spec	Months 3+	Increase	USD	8,360	7,600	9,185	8,350
EST	Hedge/Member	Months 3+	Increase	USD	7,600	7,600	8,350	8,350
EST	Spec	Month 2	Increase	USD	8,360	7,600	9,185	8,350
EST	Hedge/Member	Month 2	Increase	USD	7,600	7,600	8,350	8,350
BTIC ON NIKKEI STOCK AVERAGE FUT (NKT)								
NKT	Spec		Increase	USD	6,050	5,500	6,875	6,250
NKT	Hedge/Member		Increase	USD	5,500	5,500	6,250	6,250
BTIC ON S&P 500 TOTAL RETURN INDEX (TRB)								
TRB	Spec		Increase	USD	8,360	7,600	9,185	8,350
TRB	Hedge/Member		Increase	USD	7,600	7,600	8,350	8,350
BTIC ON YEN DENOMINATED NIKKEI FUT (NIT)								
NIT	Spec		Increase	JPY	605,000	550,000	687,500	625,000
NIT	Hedge/Member		Increase	JPY	550,000	550,000	625,000	625,000
BTIC ON YEN DENOMINATED TOPIX FUT (TPB)								
TPB	Spec		Increase	JPY	423,500	385,000	467,500	425,000
TPB	Hedge/Member		Increase	JPY	385,000	385,000	425,000	425,000
BTIC REAL ESTATE SELECT INDEX FUT (XRT)								
XRT	Spec		Increase	USD	2,695	2,450	2,970	2,700
XRT	Hedge/Member		Increase	USD	2,450	2,450	2,700	2,700
BTIC S&P 500 / GROWTH (SGT)								
SGT	Spec		Increase	USD	25,300	23,000	26,950	24,500
SGT	Hedge/Member		Increase	USD	23,000	23,000	24,500	24,500
BTIC S&P/ CITIGROUP VALUE FUTURE (SUT)								
SUT	Spec		Increase	USD	16,500	15,000	18,975	17,250
SUT	Hedge/Member		Increase	USD	15,000	15,000	17,250	17,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BTIC SP 500 ENERGY SELECT SECTOR (XET)								
XET	Spec		Increase	USD	3,520	3,200	4,180	3,800
XET	Hedge/Member		Increase	USD	3,200	3,200	3,800	3,800
BTIC SP 500 FINANCIAL SECTOR TIC (XFT)								
XFT	Spec		Increase	USD	4,510	4,100	5,280	4,800
XFT	Hedge/Member		Increase	USD	4,100	4,100	4,800	4,800
BTIC SP 500 INDUSTRIAL SECTOR TIC (XIT)								
XIT	Spec		Increase	USD	3,905	3,550	4,510	4,100
XIT	Hedge/Member		Increase	USD	3,550	3,550	4,100	4,100
BTIC SP 500 MATERIALS SEL SECTOR (XBT)								
XBT	Spec		Increase	USD	3,520	3,200	4,070	3,700
XBT	Hedge/Member		Increase	USD	3,200	3,200	3,700	3,700
BTIC SP 500 TECHNOLOGY SECTOR TIC (XKT)								
XKT	Spec		Increase	USD	5,940	5,400	6,600	6,000
XKT	Hedge/Member		Increase	USD	5,400	5,400	6,000	6,000
BTIC SP 500 UTILITIES SEL SECTOR (XUT)								
XUT	Spec		Increase	USD	3,630	3,300	4,015	3,650
XUT	Hedge/Member		Increase	USD	3,300	3,300	3,650	3,650
DJ US REAL ESTATE BTIC (REX)								
REX	Spec		Increase	USD	2,090	1,900	2,530	2,300
REX	Hedge/Member		Increase	USD	1,900	1,900	2,300	2,300
DJ US REAL ESTATE INDEX (JR)								
JR	Spec		Increase	USD	2,090	1,900	2,530	2,300
JR	Hedge/Member		Increase	USD	1,900	1,900	2,300	2,300
DJ US REAL ESTATE SYNTHETIC (DJR)								
DJR	Spec		Increase	USD	2,090	1,900	2,530	2,300
DJR	Hedge/Member		Increase	USD	1,900	1,900	2,300	2,300
E-MINI COM SELECT SECTOR MARKER (XZI)								
XZI	Spec		Increase	USD	3,850	3,500	4,290	3,900
XZI	Hedge/Member		Increase	USD	3,500	3,500	3,900	3,900
E-MINI COM SERVICES SELECT SECTOR (XAZ)								
XAZ	Spec		Increase	USD	3,850	3,500	4,290	3,900
XAZ	Hedge/Member		Increase	USD	3,500	3,500	3,900	3,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI DJIA FUTURES MARKER (YMI)								
YMI	Spec		Increase	USD	7,480	6,800	8,250	7,500
YMI	Hedge/Member		Increase	USD	6,800	6,800	7,500	7,500
YMI	Spec		Increase	USD	7,480	6,800	8,250	7,500
YMI	Hedge/Member		Increase	USD	6,800	6,800	7,500	7,500
E-MINI DOW (\$5) FUTURES (YM)								
YM	Spec		Increase	USD	7,480	6,800	8,250	7,500
YM	Hedge/Member		Increase	USD	6,800	6,800	7,500	7,500
YM	Spec		Increase	USD	7,480	6,800	8,250	7,500
YM	Hedge/Member		Increase	USD	6,800	6,800	7,500	7,500
EMINI MIDCAP FUTURES (ME)								
ME	Spec		Increase	USD	10,120	9,200	11,550	10,500
ME	Hedge/Member		Increase	USD	9,200	9,200	10,500	10,500
E-MINI NASDAQ 100 FUTURES (NQ)								
NQ	Spec		Increase	USD	9,900	9,000	10,780	9,800
NQ	Hedge/Member		Increase	USD	9,000	9,000	9,800	9,800
NQ	Spec	Months 2+	Increase	USD	9,900	9,000	10,780	9,800
NQ	Hedge/Member	Months 2+	Increase	USD	9,000	9,000	9,800	9,800
E-MINI NASDAQ BIOTECH SYNT MARKER (BTT)								
BTT	Spec		Increase	USD	12,100	11,000	13,200	12,000
BTT	Hedge/Member		Increase	USD	11,000	11,000	12,000	12,000
E-MINI NASDAQ BIOTECHNOLOGY FUTURES (BQ)								
BQ	Spec		Increase	USD	12,100	11,000	13,200	12,000
BQ	Hedge/Member		Increase	USD	11,000	11,000	12,000	12,000
E-MINI NASDAQ-100 FUTURES MARKER (NQI)								
NQI	Spec		Increase	USD	9,900	9,000	10,780	9,800
NQI	Hedge/Member		Increase	USD	9,000	9,000	9,800	9,800
NQI	Spec	Months 2+	Increase	USD	9,900	9,000	10,780	9,800
NQI	Hedge/Member	Months 2+	Increase	USD	9,000	9,000	9,800	9,800
E-MINI NIKKEI 225 YEN DENOMINATED (ENY)								
ENY	Spec		Increase	JPY	121,000	110,000	137,500	125,000
ENY	Hedge/Member		Increase	JPY	110,000	110,000	125,000	125,000
E-MINI REAL ESTATE INDEX MARKER (XRI)								
XRI	Spec		Increase	USD	2,695	2,450	2,970	2,700
XRI	Hedge/Member		Increase	USD	2,450	2,450	2,700	2,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EMINI RUSSELL 1000 GROWTH FUT (RSG)								
RSG	Spec		Increase	USD	4,620	4,200	5,280	4,800
RSG	Hedge/Member		Increase	USD	4,200	4,200	4,800	4,800
EMINI RUSSELL 1000 INDEX FUTURES (RS1)								
RS1	Spec		Increase	USD	4,400	4,000	5,060	4,600
RS1	Hedge/Member		Increase	USD	4,000	4,000	4,600	4,600
EMINI RUSSELL 1000 VALUE (RSV)								
RSV	Spec		Increase	USD	2,970	2,700	3,410	3,100
RSV	Hedge/Member		Increase	USD	2,700	2,700	3,100	3,100
EMINI RUSSELL 2000 INDEX FUTURES (RTY)								
RTY	Spec	Month 1	Increase	USD	4,125	3,750	4,730	4,300
RTY	Hedge/Member	Month 1	Increase	USD	3,750	3,750	4,300	4,300
RTY	Spec	Months 2+	Increase	USD	4,125	3,750	4,730	4,300
RTY	Hedge/Member	Months 2+	Increase	USD	3,750	3,750	4,300	4,300
E-MINI S&P 500 ESG INDEX FUTURES (ESG)								
ESG	Spec		Increase	USD	6,600	6,000	8,250	7,500
ESG	Hedge/Member		Increase	USD	6,000	6,000	7,500	7,500
E-MINI S&P 500 ESG INDEX MARKE (EGI)								
EGI	Spec		Increase	USD	6,600	6,000	8,250	7,500
EGI	Hedge/Member		Increase	USD	6,000	6,000	7,500	7,500
E-MINI S&P 500 FUTURES (ES)								
ES	Spec	Month 1	Increase	USD	8,360	7,600	9,185	8,350
ES	Hedge/Member	Month 1	Increase	USD	7,600	7,600	8,350	8,350
ES	Spec	Months 3+	Increase	USD	8,360	7,600	9,185	8,350
ES	Hedge/Member	Months 3+	Increase	USD	7,600	7,600	8,350	8,350
ES	Spec	Month 2	Increase	USD	8,360	7,600	9,185	8,350
ES	Hedge/Member	Month 2	Increase	USD	7,600	7,600	8,350	8,350
E-MINI S&P 500 FUTURES MARKER (ESI)								
ESI	Spec	Month 1	Increase	USD	8,360	7,600	9,185	8,350
ESI	Hedge/Member	Month 1	Increase	USD	7,600	7,600	8,350	8,350
ESI	Spec	Months 3+	Increase	USD	8,360	7,600	9,185	8,350
ESI	Hedge/Member	Months 3+	Increase	USD	7,600	7,600	8,350	8,350
ESI	Spec	Month 2	Increase	USD	8,360	7,600	9,185	8,350
ESI	Hedge/Member	Month 2	Increase	USD	7,600	7,600	8,350	8,350
E-MINI S&P MIDCAP 400 SYNT MARKER (ETT)								
ETT	Spec		Increase	USD	10,120	9,200	11,550	10,500
ETT	Hedge/Member		Increase	USD	9,200	9,200	10,500	10,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EMINI SP 500 CONS STAPLES SECTOR IX (XAP)								
XAP	Spec		Increase	USD	2,585	2,350	2,860	2,600
XAP	Hedge/Member		Increase	USD	2,350	2,350	2,600	2,600
EMINI SP 500 ENERGY SECTOR INDEX (XAE)								
XAE	Spec		Increase	USD	3,520	3,200	4,180	3,800
XAE	Hedge/Member		Increase	USD	3,200	3,200	3,800	3,800
EMINI SP500 - FINANCIAL SECT INDEX (XAF)								
XAF	Spec		Increase	USD	4,510	4,100	5,280	4,800
XAF	Hedge/Member		Increase	USD	4,100	4,100	4,800	4,800
E-MINI SP500 CONS DISCRET SECTOR IX (XAY)								
XAY	Spec		Increase	USD	5,830	5,300	6,380	5,800
XAY	Hedge/Member		Increase	USD	5,300	5,300	5,800	5,800
E-MINI SP500 CONS DISCRET SYNTHETIC (1YT)								
1YT	Spec		Increase	USD	5,830	5,300	6,380	5,800
1YT	Hedge/Member		Increase	USD	5,300	5,300	5,800	5,800
EMINI SP500 MATERIALS SECTOR INDEX (XAB)								
XAB	Spec		Increase	USD	3,520	3,200	4,070	3,700
XAB	Hedge/Member		Increase	USD	3,200	3,200	3,700	3,700
EMINI SP500-INDUSTRIAL SECTOR INDEX (XAI)								
XAI	Spec		Increase	USD	3,905	3,550	4,510	4,100
XAI	Hedge/Member		Increase	USD	3,550	3,550	4,100	4,100
EMINI SP500-TECHNOLOGY SECTOR INDEX (XAK)								
XAK	Spec		Increase	USD	5,940	5,400	6,600	6,000
XAK	Hedge/Member		Increase	USD	5,400	5,400	6,000	6,000
EMINI SP500-UTILITIES SECTOR INDEX (XAU)								
XAU	Spec		Increase	USD	3,630	3,300	4,015	3,650
XAU	Hedge/Member		Increase	USD	3,300	3,300	3,650	3,650
FTSE EMERGING INDEX FUTURES (EI)								
EI	Spec		Increase	USD	2,970	2,700	3,300	3,000
EI	Hedge/Member		Increase	USD	2,700	2,700	3,000	3,000
MICRO E-MINI DOW JONES AVE FUTURE (MYM)								
MYM	Spec		Increase	USD	748	680	825	750
MYM	Hedge/Member		Increase	USD	680	680	750	750
MYM	Spec		Increase	USD	748	680	825	750
MYM	Hedge/Member		Increase	USD	680	680	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO E-MINI NASDAQ 100 FUTURE (MNQ)								
MNQ	Spec		Increase	USD	990	900	1,078	980
MNQ	Hedge/Member		Increase	USD	900	900	980	980
MNQ	Spec	Months 2+	Increase	USD	990	900	1,078	980
MNQ	Hedge/Member	Months 2+	Increase	USD	900	900	980	980
MICRO E-MINI RUSSELL 2000 INDEX FUT (M2K)								
M2K	Spec	Month 1	Increase	USD	413	375	473	430
M2K	Hedge/Member	Month 1	Increase	USD	375	375	430	430
M2K	Spec	Months 2+	Increase	USD	413	375	473	430
M2K	Hedge/Member	Months 2+	Increase	USD	375	375	430	430
MICRO E-MINI S&P 500 FUTURES (MES)								
MES	Spec	Month 1	Increase	USD	836	760	919	835
MES	Hedge/Member	Month 1	Increase	USD	760	760	835	835
MES	Spec	Months 3+	Increase	USD	836	760	919	835
MES	Hedge/Member	Months 3+	Increase	USD	760	760	835	835
MES	Spec	Month 2	Increase	USD	836	760	919	835
MES	Hedge/Member	Month 2	Increase	USD	760	760	835	835
NIKKEI 225 DOLLAR FUTURES (NK)								
NK	Spec		Increase	USD	6,050	5,500	6,875	6,250
NK	Hedge/Member		Increase	USD	5,500	5,500	6,250	6,250
NIKKEI 225 YEN FUT (N1)								
N1	Spec		Increase	JPY	605,000	550,000	687,500	625,000
N1	Hedge/Member		Increase	JPY	550,000	550,000	625,000	625,000
NIKKEI STOCK AVERAGE FUTURES MARKER (NKM)								
NKM	Spec		Increase	USD	6,050	5,500	6,875	6,250
NKM	Hedge/Member		Increase	USD	5,500	5,500	6,250	6,250
REAL ESTATE SELECT SECTOR FUTURES (XAR)								
XAR	Spec		Increase	USD	2,695	2,450	2,970	2,700
XAR	Hedge/Member		Increase	USD	2,450	2,450	2,700	2,700
S&P 500 / GROWTH SYNT MARKER (TGT)								
TGT	Spec		Increase	USD	25,300	23,000	26,950	24,500
TGT	Hedge/Member		Increase	USD	23,000	23,000	24,500	24,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
S&P 500 FUTURES (SP)								
SP	Spec	Month 1	Increase	USD	41,800	38,000	45,925	41,750
SP	Hedge/Member	Month 1	Increase	USD	38,000	38,000	41,750	41,750
SP	Spec	Months 3+	Increase	USD	41,800	38,000	45,925	41,750
SP	Hedge/Member	Months 3+	Increase	USD	38,000	38,000	41,750	41,750
SP	Spec	Month 2	Increase	USD	41,800	38,000	45,925	41,750
SP	Hedge/Member	Month 2	Increase	USD	38,000	38,000	41,750	41,750
S&P 500 TOTAL RETURN INDEX FUTURES (TRI)								
TRI	Spec		Increase	USD	8,360	7,600	9,185	8,350
TRI	Hedge/Member		Increase	USD	7,600	7,600	8,350	8,350
S&P 500 TOTAL RETURN INDEX MARKER (TRM)								
TRM	Spec		Increase	USD	8,360	7,600	9,185	8,350
TRM	Hedge/Member		Increase	USD	7,600	7,600	8,350	8,350
S&P VALUE INDEX SYNT MARKER (TST)								
TST	Spec		Increase	USD	16,500	15,000	18,975	17,250
TST	Hedge/Member		Increase	USD	15,000	15,000	17,250	17,250
S&P/ CITIGROUP GROWTH INDEX FUTURES (SG)								
SG	Spec		Increase	USD	25,300	23,000	26,950	24,500
SG	Hedge/Member		Increase	USD	23,000	23,000	24,500	24,500
S&P/ CITIGROUP VALUE FUTURES (SU)								
SU	Spec		Increase	USD	16,500	15,000	18,975	17,250
SU	Hedge/Member		Increase	USD	15,000	15,000	17,250	17,250
SP 500 - CONS STAPLES SYNTHETIC (1PT)								
1PT	Spec		Increase	USD	2,585	2,350	2,860	2,600
1PT	Hedge/Member		Increase	USD	2,350	2,350	2,600	2,600
SP 500 - INDUSTRIAL SEL SECTOR SYNT (1IT)								
1IT	Spec		Increase	USD	3,905	3,550	4,510	4,100
1IT	Hedge/Member		Increase	USD	3,550	3,550	4,100	4,100
SP 500 ENERGY SLCT SEC SYNTHETIC (1ET)								
1ET	Spec		Increase	USD	3,520	3,200	4,180	3,800
1ET	Hedge/Member		Increase	USD	3,200	3,200	3,800	3,800
SP 500 FINANCIAL SLCT SEC SYNT (1FT)								
1FT	Spec		Increase	USD	4,510	4,100	5,280	4,800
1FT	Hedge/Member		Increase	USD	4,100	4,100	4,800	4,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SP 500 MATERIALS SEL SECTOR SYNTH (1BT)								
1BT	Spec		Increase	USD	3,520	3,200	4,070	3,700
1BT	Hedge/Member		Increase	USD	3,200	3,200	3,700	3,700
SP 500 TECHNOLOGY SECTOR SYNTH (1KT)								
1KT	Spec		Increase	USD	5,940	5,400	6,600	6,000
1KT	Hedge/Member		Increase	USD	5,400	5,400	6,000	6,000
SP 500 UTILITIES SEL SECTOR SYNTH (1UT)								
1UT	Spec		Increase	USD	3,630	3,300	4,015	3,650
1UT	Hedge/Member		Increase	USD	3,300	3,300	3,650	3,650
TACO ON E-MINI S&P 500 FUTURES (ESQ)								
ESQ	Spec	Month 1	Increase	USD	8,360	7,600	9,185	8,350
ESQ	Hedge/Member	Month 1	Increase	USD	7,600	7,600	8,350	8,350
ESQ	Spec	Months 3+	Increase	USD	8,360	7,600	9,185	8,350
ESQ	Hedge/Member	Months 3+	Increase	USD	7,600	7,600	8,350	8,350
ESQ	Spec	Month 2	Increase	USD	8,360	7,600	9,185	8,350
ESQ	Hedge/Member	Month 2	Increase	USD	7,600	7,600	8,350	8,350
YEN DENOMINATED NIKKEI MARKER (NIM)								
NIM	Spec		Increase	JPY	605,000	550,000	687,500	625,000
NIM	Hedge/Member		Increase	JPY	550,000	550,000	625,000	625,000
YEN DENOMINATED TOPIX FUTURES (TPY)								
TPY	Spec		Increase	JPY	423,500	385,000	467,500	425,000
TPY	Hedge/Member		Increase	JPY	385,000	385,000	425,000	425,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FX - Outright Rates								
BPJY FUTURE (BY)								
BY	Spec		Increase	JPY	660,000	600,000	742,500	675,000
BY	Hedge/Member		Increase	JPY	600,000	600,000	675,000	675,000
CANADIAN DOLLAR FUTURES (CD)								
CD	Spec	Months 1-4	Increase	USD	990	900	1,155	1,050
CD	Hedge/Member	Months 1-4	Increase	USD	900	900	1,050	1,050
CD	Spec	Months 5+	Increase	USD	990	900	1,155	1,050
CD	Hedge/Member	Months 5+	Increase	USD	900	900	1,050	1,050
CD/JY FUTURES (CY)								
CY	Spec		Increase	JPY	396,000	360,000	440,000	400,000
CY	Hedge/Member		Increase	JPY	360,000	360,000	400,000	400,000
CZECH KORUNA/EURO CROSS RATE FUT (K)								
K	Spec		Increase	EUR	1,760	1,600	2,200	2,000
K	Hedge/Member		Increase	EUR	1,600	1,600	2,000	2,000
E-MINI J-YEN FUTURE (J7)								
J7	Spec	Month 1-3	Increase	USD	1,320	1,200	1,540	1,400
J7	Hedge/Member	Month 1-3	Increase	USD	1,200	1,200	1,400	1,400
J7	Spec	Months 4+	Increase	USD	1,320	1,200	1,540	1,400
J7	Hedge/Member	Months 4+	Increase	USD	1,200	1,200	1,400	1,400
EURO FX/JY FUTURE (RY)								
RY	Spec		Increase	JPY	308,000	280,000	363,000	330,000
RY	Hedge/Member		Increase	JPY	280,000	280,000	330,000	330,000
JAPANESE YEN FUTURES (JY)								
JY	Spec	Month 1-3	Increase	USD	2,640	2,400	3,080	2,800
JY	Hedge/Member	Month 1-3	Increase	USD	2,400	2,400	2,800	2,800
JY	Spec	Months 4+	Increase	USD	2,640	2,400	3,080	2,800
JY	Hedge/Member	Months 4+	Increase	USD	2,400	2,400	2,800	2,800
MEXICAN PESO FUTURES (MP)								
MP	Spec	Months 1-5	Increase	USD	1,210	1,100	1,485	1,350
MP	Hedge/Member	Months 1-5	Increase	USD	1,100	1,100	1,350	1,350
MP	Spec	Months 6+	Increase	USD	1,210	1,100	1,485	1,350
MP	Hedge/Member	Months 6+	Increase	USD	1,100	1,100	1,350	1,350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO CAD/USD FUTURES (MCD)								
MCD	Spec	Months 1-4	Increase	USD	99	90	116	105
MCD	Hedge/Member	Months 1-4	Increase	USD	90	90	105	105
MCD	Spec	Months 5+	Increase	USD	99	90	116	105
MCD	Hedge/Member	Months 5+	Increase	USD	90	90	105	105
MICRO JPY/USD (MJY)								
MJY	Spec	Month 1-3	Increase	USD	264	240	308	280
MJY	Hedge/Member	Month 1-3	Increase	USD	240	240	280	280
MJY	Spec	Months 4+	Increase	USD	264	240	308	280
MJY	Hedge/Member	Months 4+	Increase	USD	240	240	280	280
RU RUSSIAN RUBLE FUTURES (RU)								
RU	Spec	Contracts 1-12	Increase	USD	1,925	1,750	2,420	2,200
RU	Hedge/Member	Contracts 1-12	Increase	USD	1,750	1,750	2,200	2,200
RU	Spec	Contracts 13-16	Increase	USD	2,145	1,950	2,640	2,400
RU	Hedge/Member	Contracts 13-16	Increase	USD	1,950	1,950	2,400	2,400
RU	Spec	Contracts 17-20	Increase	USD	2,475	2,250	3,080	2,800
RU	Hedge/Member	Contracts 17-20	Increase	USD	2,250	2,250	2,800	2,800
RU	Spec	Contracts 21+	Increase	USD	2,475	2,250	3,080	2,800
RU	Hedge/Member	Contracts 21+	Increase	USD	2,250	2,250	2,800	2,800
SFJY FUTURES (SJ)								
SJ	Spec		Increase	JPY	770,000	700,000	968,000	880,000
SJ	Hedge/Member		Increase	JPY	700,000	700,000	880,000	880,000
U.S. DOLLAR S.A. RAND FUTURES (ZAR)								
ZAR	Spec		Increase	ZAR	82,500	75,000	99,000	90,000
ZAR	Hedge/Member		Increase	ZAR	75,000	75,000	90,000	90,000

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

INTEREST RATES - Outright Rates

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
10-YEAR ERIS SWAP FUTURES (LIY)								
LIY	Spec	Month 1	Increase	USD	798	725	957	870
LIY	Hedge/Member	Month 1	Increase	USD	725	725	870	870
LIY	Spec	Month 2	Increase	USD	853	775	1,023	930
LIY	Hedge/Member	Month 2	Increase	USD	775	775	930	930
LIY	Spec	Month 3	Increase	USD	908	825	1,089	990
LIY	Hedge/Member	Month 3	Increase	USD	825	825	990	990
LIY	Spec	Month 4	Increase	USD	963	875	1,155	1,050
LIY	Hedge/Member	Month 4	Increase	USD	875	875	1,050	1,050
LIY	Spec	Month 5	Increase	USD	990	900	1,188	1,080
LIY	Hedge/Member	Month 5	Increase	USD	900	900	1,080	1,080
LIY	Spec	Month 6	Increase	USD	1,018	925	1,221	1,110
LIY	Hedge/Member	Month 6	Increase	USD	925	925	1,110	1,110
LIY	Spec	Month 7	Increase	USD	1,045	950	1,254	1,140
LIY	Hedge/Member	Month 7	Increase	USD	950	950	1,140	1,140
LIY	Spec	Month 8	Increase	USD	1,073	975	1,287	1,170
LIY	Hedge/Member	Month 8	Increase	USD	975	975	1,170	1,170
LIY	Spec	Month 9	Increase	USD	1,128	1,025	1,353	1,230
LIY	Hedge/Member	Month 9	Increase	USD	1,025	1,025	1,230	1,230
LIY	Spec	Month 10	Increase	USD	1,183	1,075	1,419	1,290
LIY	Hedge/Member	Month 10	Increase	USD	1,075	1,075	1,290	1,290
LIY	Spec	Month 11	Increase	USD	1,238	1,125	1,485	1,350
LIY	Hedge/Member	Month 11	Increase	USD	1,125	1,125	1,350	1,350
LIY	Spec	Month 12	Increase	USD	1,265	1,150	1,518	1,380
LIY	Hedge/Member	Month 12	Increase	USD	1,150	1,150	1,380	1,380
LIY	Spec	Month 13	Increase	USD	1,293	1,175	1,551	1,410
LIY	Hedge/Member	Month 13	Increase	USD	1,175	1,175	1,410	1,410
LIY	Spec	Month 14	Increase	USD	1,320	1,200	1,584	1,440
LIY	Hedge/Member	Month 14	Increase	USD	1,200	1,200	1,440	1,440
LIY	Spec	Month 15	Increase	USD	1,348	1,225	1,617	1,470
LIY	Hedge/Member	Month 15	Increase	USD	1,225	1,225	1,470	1,470
LIY	Spec	Month 16	Increase	USD	1,375	1,250	1,650	1,500
LIY	Hedge/Member	Month 16	Increase	USD	1,250	1,250	1,500	1,500
LIY	Spec	Month 17	Increase	USD	1,403	1,275	1,683	1,530
LIY	Hedge/Member	Month 17	Increase	USD	1,275	1,275	1,530	1,530
LIY	Spec	Month 18	Increase	USD	1,430	1,300	1,716	1,560
LIY	Hedge/Member	Month 18	Increase	USD	1,300	1,300	1,560	1,560
LIY	Spec	Month 19	Increase	USD	1,513	1,375	1,815	1,650
LIY	Hedge/Member	Month 19	Increase	USD	1,375	1,375	1,650	1,650
LIY	Spec	Month 20	Increase	USD	1,595	1,450	1,914	1,740

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LIY	Hedge/Member	Month 20	Increase	USD	1,450	1,450	1,740	1,740
LIY	Spec	Month 21	Increase	USD	1,650	1,500	1,980	1,800
LIY	Hedge/Member	Month 21	Increase	USD	1,500	1,500	1,800	1,800
LIY	Spec	Month 22	Increase	USD	1,678	1,525	2,013	1,830
LIY	Hedge/Member	Month 22	Increase	USD	1,525	1,525	1,830	1,830
LIY	Spec	Month 23	Increase	USD	1,705	1,550	2,046	1,860
LIY	Hedge/Member	Month 23	Increase	USD	1,550	1,550	1,860	1,860
LIY	Spec	Month 24	Increase	USD	1,760	1,600	2,112	1,920
LIY	Hedge/Member	Month 24	Increase	USD	1,600	1,600	1,920	1,920
LIY	Spec	Month 25	Increase	USD	1,870	1,700	2,244	2,040
LIY	Hedge/Member	Month 25	Increase	USD	1,700	1,700	2,040	2,040
LIY	Spec	Month 26	Increase	USD	1,925	1,750	2,310	2,100
LIY	Hedge/Member	Month 26	Increase	USD	1,750	1,750	2,100	2,100
LIY	Spec	Month 27	Increase	USD	1,980	1,800	2,376	2,160
LIY	Hedge/Member	Month 27	Increase	USD	1,800	1,800	2,160	2,160
LIY	Spec	Month 28	Increase	USD	2,035	1,850	2,448	2,225
LIY	Hedge/Member	Month 28	Increase	USD	1,850	1,850	2,225	2,225
LIY	Spec	Months 29+	Increase	USD	2,035	1,850	2,448	2,225
LIY	Hedge/Member	Months 29+	Increase	USD	1,850	1,850	2,225	2,225
10-YEAR USD MAC SWAP FUTURES (N1U)								
N1U	Spec		Increase	USD	2,035	1,850	2,448	2,225
N1U	Hedge/Member		Increase	USD	1,850	1,850	2,225	2,225
12-YEAR ERIS SWAP FUTURES (LII)								
LII	Spec	All Months	Increase	USD	2,310	2,100	2,750	2,500
LII	Hedge/Member	All Months	Increase	USD	2,100	2,100	2,500	2,500
15-YEAR ERIS SWAP FUTURES (LIL)								
LIL	Spec	All Months	Increase	USD	2,778	2,525	3,520	3,200
LIL	Hedge/Member	All Months	Increase	USD	2,525	2,525	3,200	3,200
2 YEAR TREASURY NOTE FUTURES (26)								
26	Spec	Mnth 1	Increase	USD	671	610	737	670
26	Hedge/Member	Mnth 1	Increase	USD	610	610	670	670
26	Spec	Mnths 2+	Increase	USD	704	640	770	700
26	Hedge/Member	Mnths 2+	Increase	USD	640	640	700	700
20-YEAR ERIS SWAP FUTURES (LIO)								
LIO	Spec	Months 1-12	Increase	USD	3,658	3,325	4,840	4,400
LIO	Hedge/Member	Months 1-12	Increase	USD	3,325	3,325	4,400	4,400
LIO	Spec	Months 13+	Increase	USD	3,658	3,325	4,840	4,400
LIO	Hedge/Member	Months 13+	Increase	USD	3,325	3,325	4,400	4,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
20-YEAR USD MAC SWAP FUTURES (E1U)								
E1U	Spec		Increase	USD	3,658	3,325	4,840	4,400
E1U	Hedge/Member		Increase	USD	3,325	3,325	4,400	4,400
3 YEAR TREASURY NOTE FUTURE (3YR)								
3YR	Spec		Increase	USD	638	580	770	700
3YR	Hedge/Member		Increase	USD	580	580	700	700
30-YEAR ERIS SWAP FUTURES (LIE)								
LIE	Spec	All Months	Increase	USD	5,280	4,800	7,040	6,400
LIE	Hedge/Member	All Months	Increase	USD	4,800	4,800	6,400	6,400
30-YEAR USD MAC SWAP FUTURES (B1U)								
B1U	Spec		Increase	USD	5,280	4,800	7,040	6,400
B1U	Hedge/Member		Increase	USD	4,800	4,800	6,400	6,400
5 YR TREASURY NOTE FUTURES (25)								
25	Spec		Increase	USD	847	770	935	850
25	Hedge/Member		Increase	USD	770	770	850	850

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	242	220	286	260
LIB	Hedge/Member	Month 1	Increase	USD	220	220	260	260
LIB	Spec	Month 2	Increase	USD	319	290	374	340
LIB	Hedge/Member	Month 2	Increase	USD	290	290	340	340
LIB	Spec	Month 3	Increase	USD	385	350	451	410
LIB	Hedge/Member	Month 3	Increase	USD	350	350	410	410
LIB	Spec	Month 4	Increase	USD	429	390	506	460
LIB	Hedge/Member	Month 4	Increase	USD	390	390	460	460
LIB	Spec	Month 5	Increase	USD	479	435	567	515
LIB	Hedge/Member	Month 5	Increase	USD	435	435	515	515
LIB	Spec	Month 6	Increase	USD	550	500	649	590
LIB	Hedge/Member	Month 6	Increase	USD	500	500	590	590
LIB	Spec	Month 7	Increase	USD	605	550	715	650
LIB	Hedge/Member	Month 7	Increase	USD	550	550	650	650
LIB	Spec	Month 8	Increase	USD	655	595	770	700
LIB	Hedge/Member	Month 8	Increase	USD	595	595	700	700
LIB	Spec	Month 9	Increase	USD	704	640	831	755
LIB	Hedge/Member	Month 9	Increase	USD	640	640	755	755
LIB	Spec	Month 10	Increase	USD	765	695	902	820
LIB	Hedge/Member	Month 10	Increase	USD	695	695	820	820
LIB	Spec	Month 11	Increase	USD	781	710	924	840
LIB	Hedge/Member	Month 11	Increase	USD	710	710	840	840
LIB	Spec	Month 12	Increase	USD	842	765	990	900
LIB	Hedge/Member	Month 12	Increase	USD	765	765	900	900
LIB	Spec	Month 13	Increase	USD	869	790	1,023	930
LIB	Hedge/Member	Month 13	Increase	USD	790	790	930	930
LIB	Spec	Month 14	Increase	USD	913	830	1,078	980
LIB	Hedge/Member	Month 14	Increase	USD	830	830	980	980
LIB	Spec	Month 15	Increase	USD	952	865	1,122	1,020
LIB	Hedge/Member	Month 15	Increase	USD	865	865	1,020	1,020
LIB	Spec	Month 16	Increase	USD	1,023	930	1,210	1,100
LIB	Hedge/Member	Month 16	Increase	USD	930	930	1,100	1,100
LIB	Spec	Month 17	Increase	USD	1,067	970	1,260	1,145
LIB	Hedge/Member	Month 17	Increase	USD	970	970	1,145	1,145
LIB	Spec	Month 18	Increase	USD	1,106	1,005	1,309	1,190
LIB	Hedge/Member	Month 18	Increase	USD	1,005	1,005	1,190	1,190
LIB	Spec	Month 19	Increase	USD	1,150	1,045	1,353	1,230
LIB	Hedge/Member	Month 19	Increase	USD	1,045	1,045	1,230	1,230
LIB	Spec	Month 20	Increase	USD	1,199	1,090	1,419	1,290

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 20	Increase	USD	1,090	1,090	1,290	1,290
LIB	Spec	Month 21	Increase	USD	1,254	1,140	1,474	1,340
LIB	Hedge/Member	Month 21	Increase	USD	1,140	1,140	1,340	1,340
LIB	Spec	Month 22	Increase	USD	1,304	1,185	1,540	1,400
LIB	Hedge/Member	Month 22	Increase	USD	1,185	1,185	1,400	1,400
LIB	Spec	Month 23	Increase	USD	1,320	1,200	1,562	1,420
LIB	Hedge/Member	Month 23	Increase	USD	1,200	1,200	1,420	1,420
LIB	Spec	Month 24	Increase	USD	1,320	1,200	1,562	1,420
LIB	Hedge/Member	Month 24	Increase	USD	1,200	1,200	1,420	1,420
LIB	Spec	Month 25	Increase	USD	1,320	1,200	1,562	1,420
LIB	Hedge/Member	Month 25	Increase	USD	1,200	1,200	1,420	1,420
7-YEAR USD MAC SWAP FUTURES (S1U)								
S1U	Spec		Increase	USD	1,320	1,200	1,562	1,420
S1U	Hedge/Member		Increase	USD	1,200	1,200	1,420	1,420

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NGL/PETROCHEMICALS - Outright Rates								
ARGUS PROPAN FAR EST INDEX FUT (7E)								
7E	Spec	Mnth 1	Increase	USD	37,400	34,000	44,000	40,000
7E	Hedge/Member	Mnth 1	Increase	USD	34,000	34,000	40,000	40,000
7E	Spec	Mnth 2	Increase	USD	37,400	34,000	44,000	40,000
7E	Hedge/Member	Mnth 2	Increase	USD	34,000	34,000	40,000	40,000
7E	Spec	Mnths 3-4	Increase	USD	29,700	27,000	36,300	33,000
7E	Hedge/Member	Mnths 3-4	Increase	USD	27,000	27,000	33,000	33,000
7E	Spec	Months 5-7	Increase	USD	27,500	25,000	34,100	31,000
7E	Hedge/Member	Months 5-7	Increase	USD	25,000	25,000	31,000	31,000
7E	Spec	Months 8+	Increase	USD	27,500	25,000	34,100	31,000
7E	Hedge/Member	Months 8+	Increase	USD	25,000	25,000	31,000	31,000
ARGUS PROPAN(SAUDI ARAMCO) FUT (9N)								
9N	Spec	Mnth 1	Increase	USD	46,200	42,000	55,000	50,000
9N	Hedge/Member	Mnth 1	Increase	USD	42,000	42,000	50,000	50,000
9N	Spec	Mnths 2-3	Increase	USD	40,700	37,000	49,500	45,000
9N	Hedge/Member	Mnths 2-3	Increase	USD	37,000	37,000	45,000	45,000
9N	Spec	Mnths 4+	Increase	USD	36,300	33,000	45,100	41,000
9N	Hedge/Member	Mnths 4+	Increase	USD	33,000	33,000	41,000	41,000
ARGUS PRPNE FAR EAST INDX BALMO FUT (22)								
22	Spec	Tier 3	Increase	USD	46,750	42,500	55,000	50,000
22	Hedge/Member	Tier 3	Increase	USD	42,500	42,500	50,000	50,000
22	Spec	Tier 2	Increase	USD	46,750	42,500	55,000	50,000
22	Hedge/Member	Tier 2	Increase	USD	42,500	42,500	50,000	50,000
22	Spec	Tier 1	Increase	USD	46,750	42,500	55,000	50,000
22	Hedge/Member	Tier 1	Increase	USD	42,500	42,500	50,000	50,000
CONWAY NAT GASOLINE FUT (8L)								
8L	Spec		Increase	USD	3,960	3,600	4,730	4,300
8L	Hedge/Member		Increase	USD	3,600	3,600	4,300	4,300
CONWAY NAT GSOLINE (OPIS) BALMO (CGB)								
CGB	Spec		Increase	USD	4,950	4,500	5,913	5,375
CGB	Hedge/Member		Increase	USD	4,500	4,500	5,375	5,375
CONWAY NORMAL BUTANE (OPIS) BALMO (CBB)								
CBB	Spec		Increase	USD	3,850	3,500	4,538	4,125
CBB	Hedge/Member		Increase	USD	3,500	3,500	4,125	4,125

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CONWAY NORMAL BUTANE FUT (8M)								
8M	Spec	Mnth 1	Increase	USD	3,080	2,800	3,630	3,300
8M	Hedge/Member	Mnth 1	Increase	USD	2,800	2,800	3,300	3,300
8M	Spec	Mnth 2+	Increase	USD	2,750	2,500	3,300	3,000
8M	Hedge/Member	Mnth 2+	Increase	USD	2,500	2,500	3,000	3,000
CONWAY PROPANE 5 DEC. FUT (8K)								
8K	Spec	Mth 1	Increase	USD	2,090	1,900	2,530	2,300
8K	Hedge/Member	Mth 1	Increase	USD	1,900	1,900	2,300	2,300
8K	Spec	Mth 2	Increase	USD	1,980	1,800	2,420	2,200
8K	Hedge/Member	Mth 2	Increase	USD	1,800	1,800	2,200	2,200
8K	Spec	Mth 3	Increase	USD	1,980	1,800	2,420	2,200
8K	Hedge/Member	Mth 3	Increase	USD	1,800	1,800	2,200	2,200
8K	Spec	Mths 4-11	Increase	USD	1,870	1,700	2,310	2,100
8K	Hedge/Member	Mths 4-11	Increase	USD	1,700	1,700	2,100	2,100
8K	Spec	Mths 12-24	Increase	USD	1,760	1,600	2,200	2,000
8K	Hedge/Member	Mths 12-24	Increase	USD	1,600	1,600	2,000	2,000
8K	Spec	Mnths 25+	Increase	USD	1,760	1,600	2,200	2,000
8K	Hedge/Member	Mnths 25+	Increase	USD	1,600	1,600	2,000	2,000
CONWAY PROPNE (OPIS) BALMO FUT (CPB)								
CPB	Spec	Tier 3	Increase	USD	2,475	2,250	3,163	2,875
CPB	Hedge/Member	Tier 3	Increase	USD	2,250	2,250	2,875	2,875
CPB	Spec	Tier 1	Increase	USD	2,613	2,375	3,163	2,875
CPB	Hedge/Member	Tier 1	Increase	USD	2,375	2,375	2,875	2,875
CPB	Spec	Tier 2	Increase	USD	2,475	2,250	3,163	2,875
CPB	Hedge/Member	Tier 2	Increase	USD	2,250	2,250	2,875	2,875
EURO PROPANE CIF ARA FUT (PS)								
PS	Spec	Mnth 1	Increase	USD	39,600	36,000	48,400	44,000
PS	Hedge/Member	Mnth 1	Increase	USD	36,000	36,000	44,000	44,000
PS	Spec	Mths 2	Increase	USD	39,600	36,000	48,400	44,000
PS	Hedge/Member	Mths 2	Increase	USD	36,000	36,000	44,000	44,000
PS	Spec	Mths 3-4	Increase	USD	34,100	31,000	42,900	39,000
PS	Hedge/Member	Mths 3-4	Increase	USD	31,000	31,000	39,000	39,000
PS	Spec	Mnths 5+	Increase	USD	31,900	29,000	40,700	37,000
PS	Hedge/Member	Mnths 5+	Increase	USD	29,000	29,000	37,000	37,000
EURO PROPNE CIFARA ARGUS BALMO FUT (32)								
32	Spec		Increase	USD	49,500	45,000	60,500	55,000
32	Hedge/Member		Increase	USD	45,000	45,000	55,000	55,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MIN ARGUS PROPANE SAUDI ARAMCO FUT (MAS)								
MAS	Spec	Mnth 1	Increase	USD	4,620	4,200	5,500	5,000
MAS	Hedge/Member	Mnth 1	Increase	USD	4,200	4,200	5,000	5,000
MAS	Spec	Mnths 2-3	Increase	USD	4,070	3,700	4,950	4,500
MAS	Hedge/Member	Mnths 2-3	Increase	USD	3,700	3,700	4,500	4,500
MAS	Spec	Mnths 4+	Increase	USD	3,630	3,300	4,510	4,100
MAS	Hedge/Member	Mnths 4+	Increase	USD	3,300	3,300	4,100	4,100
MINI ARGUS PROPANE FAR EAST IDX (MAE)								
MAE	Spec	Mnth 1	Increase	USD	3,740	3,400	4,400	4,000
MAE	Hedge/Member	Mnth 1	Increase	USD	3,400	3,400	4,000	4,000
MAE	Spec	Mnth 2	Increase	USD	3,740	3,400	4,400	4,000
MAE	Hedge/Member	Mnth 2	Increase	USD	3,400	3,400	4,000	4,000
MAE	Spec	Mnths 3-4	Increase	USD	2,970	2,700	3,630	3,300
MAE	Hedge/Member	Mnths 3-4	Increase	USD	2,700	2,700	3,300	3,300
MAE	Spec	Months 5-7	Increase	USD	2,750	2,500	3,410	3,100
MAE	Hedge/Member	Months 5-7	Increase	USD	2,500	2,500	3,100	3,100
MAE	Spec	Months 8+	Increase	USD	2,750	2,500	3,410	3,100
MAE	Hedge/Member	Months 8+	Increase	USD	2,500	2,500	3,100	3,100
MINI EURO PROPANE CIF ARA ARGUS FUT (MPS)								
MPS	Spec	Mnth 1	Increase	USD	3,960	3,600	4,840	4,400
MPS	Hedge/Member	Mnth 1	Increase	USD	3,600	3,600	4,400	4,400
MPS	Spec	Mths 2	Increase	USD	3,960	3,600	4,840	4,400
MPS	Hedge/Member	Mths 2	Increase	USD	3,600	3,600	4,400	4,400
MPS	Spec	Mths 3-4	Increase	USD	3,410	3,100	4,290	3,900
MPS	Hedge/Member	Mths 3-4	Increase	USD	3,100	3,100	3,900	3,900
MPS	Spec	Mnths 5+	Increase	USD	3,190	2,900	4,070	3,700
MPS	Hedge/Member	Mnths 5+	Increase	USD	2,900	2,900	3,700	3,700
MONT BELVIEU ETHYLENE FIN BALMO FUT (MBB)								
MBB	Spec		Increase	USD	3,850	3,500	4,675	4,250
MBB	Hedge/Member		Increase	USD	3,500	3,500	4,250	4,250
MONT BELVIEU NAT GAS (OPIS) FUT (W3)								
W3	Spec	Mnth 1	Increase	USD	3,410	3,100	4,180	3,800
W3	Hedge/Member	Mnth 1	Increase	USD	3,100	3,100	3,800	3,800
W3	Spec	Mnths 2	Increase	USD	3,300	3,000	4,070	3,700
W3	Hedge/Member	Mnths 2	Increase	USD	3,000	3,000	3,700	3,700
W3	Spec	Mnth 3+	Increase	USD	3,080	2,800	3,850	3,500
W3	Hedge/Member	Mnth 3+	Increase	USD	2,800	2,800	3,500	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MT BELVIEU NAT GASOLINE BALMO (R0)								
R0	Spec		Increase	USD	4,263	3,875	5,225	4,750
R0	Hedge/Member		Increase	USD	3,875	3,875	4,750	4,750
MT BELVIEU ETHYLENE IN-WELL(PCW) (MBE)								
MBE	Spec	Month 1	Increase	USD	3,630	3,300	4,070	3,700
MBE	Hedge/Member	Month 1	Increase	USD	3,300	3,300	3,700	3,700
MBE	Spec	Months 2+	Increase	USD	3,080	2,800	3,520	3,200
MBE	Hedge/Member	Months 2+	Increase	USD	2,800	2,800	3,200	3,200
MT BELVIEU ISO BUTANE 5 DEC. S (8I)								
8I	Spec	Mnth 1	Increase	USD	3,850	3,500	4,400	4,000
8I	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	4,000	4,000
8I	Spec	Mnth 2	Increase	USD	2,970	2,700	3,520	3,200
8I	Hedge/Member	Mnth 2	Increase	USD	2,700	2,700	3,200	3,200
8I	Spec	Mnth 5+	Increase	USD	2,420	2,200	2,970	2,700
8I	Hedge/Member	Mnth 5+	Increase	USD	2,200	2,200	2,700	2,700
8I	Spec	Mnth 3-4	Increase	USD	2,530	2,300	3,080	2,800
8I	Hedge/Member	Mnth 3-4	Increase	USD	2,300	2,300	2,800	2,800
MT BELVIEU LDH ISO-BUTANE(OPIS) FUT (MBL)								
MBL	Spec	Mnth1	Increase	USD	3,080	2,800	3,740	3,400
MBL	Hedge/Member	Mnth1	Increase	USD	2,800	2,800	3,400	3,400
MBL	Spec	Mnth2	Increase	USD	2,860	2,600	3,520	3,200
MBL	Hedge/Member	Mnth2	Increase	USD	2,600	2,600	3,200	3,200
MBL	Spec	Mnth3+	Increase	USD	2,420	2,200	3,080	2,800
MBL	Hedge/Member	Mnth3+	Increase	USD	2,200	2,200	2,800	2,800
MT BELVIEU NAT GAS 5 D. OPIS (7Q)								
7Q	Spec	Mnth 1	Increase	USD	3,410	3,100	4,180	3,800
7Q	Hedge/Member	Mnth 1	Increase	USD	3,100	3,100	3,800	3,800
7Q	Spec	Mnth 2	Increase	USD	3,300	3,000	4,070	3,700
7Q	Hedge/Member	Mnth 2	Increase	USD	3,000	3,000	3,700	3,700
7Q	Spec	Mnth 3+	Increase	USD	3,080	2,800	3,850	3,500
7Q	Hedge/Member	Mnth 3+	Increase	USD	2,800	2,800	3,500	3,500
MT BELVIEU NORMAL BUTANE LDH(OPIS) (MNB)								
MNB	Spec	Mnth 1	Increase	USD	4,070	3,700	4,620	4,200
MNB	Hedge/Member	Mnth 1	Increase	USD	3,700	3,700	4,200	4,200
MNB	Spec	Mnth 2	Increase	USD	3,850	3,500	4,400	4,000
MNB	Hedge/Member	Mnth 2	Increase	USD	3,500	3,500	4,000	4,000
MNB	Spec	Mnth 3+	Increase	USD	2,420	2,200	2,860	2,600
MNB	Hedge/Member	Mnth 3+	Increase	USD	2,200	2,200	2,600	2,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MT. BELVIEU ETHYLENE(PCW) FIN FUT (MBN)								
MBN	Spec	Mnth 1	Increase	USD	3,080	2,800	3,740	3,400
MBN	Hedge/Member	Mnth 1	Increase	USD	2,800	2,800	3,400	3,400
MBN	Spec	Mnths 2+	Increase	USD	3,080	2,800	3,740	3,400
MBN	Hedge/Member	Mnths 2+	Increase	USD	2,800	2,800	3,400	3,400
MT. BELVIEU NAT GAS (OPIS) BLM (V5)								
V5	Spec		Increase	USD	4,263	3,875	5,225	4,750
V5	Hedge/Member		Increase	USD	3,875	3,875	4,750	4,750
PROPANE NON LDH MT BELVIEU (1R)								
1R	Spec	Mth 1	Increase	USD	1,980	1,800	2,420	2,200
1R	Hedge/Member	Mth 1	Increase	USD	1,800	1,800	2,200	2,200
1R	Spec	Mth 2	Increase	USD	1,980	1,800	2,420	2,200
1R	Hedge/Member	Mth 2	Increase	USD	1,800	1,800	2,200	2,200
1R	Spec	Mnth 3-9	Increase	USD	1,870	1,700	2,310	2,100
1R	Hedge/Member	Mnth 3-9	Increase	USD	1,700	1,700	2,100	2,100
1R	Spec	Mnth 10+	Increase	USD	1,650	1,500	2,090	1,900
1R	Hedge/Member	Mnth 10+	Increase	USD	1,500	1,500	1,900	1,900
PROPANE NON LDH MT BLV BALMO (1S)								
1S	Spec		Increase	USD	2,475	2,250	3,025	2,750
1S	Hedge/Member		Increase	USD	2,250	2,250	2,750	2,750

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	16,764	15,240	22,003	20,003
FVB	Hedge/Member	Mnth 1	Increase	USD	15,240	15,240	20,003	20,003
FVB	Spec	Mnth 2	Increase	USD	16,764	15,240	22,003	20,003
FVB	Hedge/Member	Mnth 2	Increase	USD	15,240	15,240	20,003	20,003
FVB	Spec	Mnths 3+	Increase	USD	16,764	15,240	22,003	20,003
FVB	Hedge/Member	Mnths 3+	Increase	USD	15,240	15,240	20,003	20,003

ARGS PRPANE FR EST VS EURO CIF ARA (91)

91	Spec	Mth 1	Increase	USD	19,800	18,000	23,100	21,000
91	Hedge/Member	Mth 1	Increase	USD	18,000	18,000	21,000	21,000
91	Spec	Mths 2-3	Increase	USD	14,300	13,000	17,600	16,000
91	Hedge/Member	Mths 2-3	Increase	USD	13,000	13,000	16,000	16,000
91	Spec	Mths 4+	Increase	USD	8,800	8,000	11,000	10,000
91	Hedge/Member	Mths 4+	Increase	USD	8,000	8,000	10,000	10,000

EURO PPNE CIFARG VS NAPHTHA NWE FU (EPN)

EPN	Spec	Mnth 1	Increase	USD	20,350	18,500	25,300	23,000
EPN	Hedge/Member	Mnth 1	Increase	USD	18,500	18,500	23,000	23,000
EPN	Spec	Mnth 2	Increase	USD	20,350	18,500	25,300	23,000
EPN	Hedge/Member	Mnth 2	Increase	USD	18,500	18,500	23,000	23,000
EPN	Spec	Mnths 3-6	Increase	USD	16,500	15,000	20,350	18,500
EPN	Hedge/Member	Mnths 3-6	Increase	USD	15,000	15,000	18,500	18,500
EPN	Spec	Months 7+	Increase	USD	14,080	12,800	17,600	16,000
EPN	Hedge/Member	Months 7+	Increase	USD	12,800	12,800	16,000	16,000

FUEL OIL NWE CRACK VS. ICE (FI)

FI	Spec	Mnth 1	Increase	USD	2,640	2,400	3,465	3,150
FI	Hedge/Member	Mnth 1	Increase	USD	2,400	2,400	3,150	3,150
FI	Spec	Mnth 2	Increase	USD	2,640	2,400	3,465	3,150
FI	Hedge/Member	Mnth 2	Increase	USD	2,400	2,400	3,150	3,150
FI	Spec	Mnths 3+	Increase	USD	2,640	2,400	3,465	3,150
FI	Hedge/Member	Mnths 3+	Increase	USD	2,400	2,400	3,150	3,150

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

FUELOIL FUT:CARGOES VS.BARGES (FS)

FS	Spec	Mnth 1	Increase	USD	23,100	21,000	28,600	26,000
FS	Hedge/Member	Mnth 1	Increase	USD	21,000	21,000	26,000	26,000
FS	Spec	Mnth 2	Increase	USD	23,100	21,000	28,600	26,000
FS	Hedge/Member	Mnth 2	Increase	USD	21,000	21,000	26,000	26,000
FS	Spec	Mnths 3-8	Increase	USD	18,150	16,500	23,100	21,000
FS	Hedge/Member	Mnths 3-8	Increase	USD	16,500	16,500	21,000	21,000
FS	Spec	Mnths 9-11	Increase	USD	17,050	15,500	22,110	20,100
FS	Hedge/Member	Mnths 9-11	Increase	USD	15,500	15,500	20,100	20,100
FS	Spec	Mnths 12+	Increase	USD	15,400	14,000	19,250	17,500
FS	Hedge/Member	Mnths 12+	Increase	USD	14,000	14,000	17,500	17,500

GLFCST JET PLATTS UP/DN FUT (ME)

ME	Spec	Mnth 1	Increase	USD	792	720	902	820
ME	Hedge/Member	Mnth 1	Increase	USD	720	720	820	820
ME	Spec	Mnth 2	Increase	USD	715	650	825	750
ME	Hedge/Member	Mnth 2	Increase	USD	650	650	750	750
ME	Spec	Mnths 3-5	Increase	USD	660	600	770	700
ME	Hedge/Member	Mnths 3-5	Increase	USD	600	600	700	700
ME	Spec	Mnths 6+	Increase	USD	352	320	396	360
ME	Hedge/Member	Mnths 6+	Increase	USD	320	320	360	360

GULF COAST CBOB GAS A2 VS RBOB SRRD (CRB)

CRB	Spec	Mnth 1	Increase	USD	1,045	950	1,265	1,150
CRB	Hedge/Member	Mnth 1	Increase	USD	950	950	1,150	1,150
CRB	Spec	Mnth 2	Increase	USD	715	650	858	780
CRB	Hedge/Member	Mnth 2	Increase	USD	650	650	780	780
CRB	Spec	Mnths 3+	Increase	USD	715	650	858	780
CRB	Hedge/Member	Mnths 3+	Increase	USD	650	650	780	780

MINI 1% FUEL OIL CARGO CRACK (MNS)

MNS	Spec	Mnth 1	Increase	USD	1,676	1,524	2,200	2,000
MNS	Hedge/Member	Mnth 1	Increase	USD	1,524	1,524	2,000	2,000
MNS	Spec	Mnth 2	Increase	USD	1,676	1,524	2,200	2,000
MNS	Hedge/Member	Mnth 2	Increase	USD	1,524	1,524	2,000	2,000
MNS	Spec	Mnths 3+	Increase	USD	1,676	1,524	2,200	2,000
MNS	Hedge/Member	Mnths 3+	Increase	USD	1,524	1,524	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

NY BUCKEYE JET FUEL VS NY HARB ULSD (JET)

JET	Spec	Mnth 1	Increase	USD	902	820	1,100	1,000
JET	Hedge/Member	Mnth 1	Increase	USD	820	820	1,000	1,000
JET	Spec	Mnth 2	Increase	USD	836	760	990	900
JET	Hedge/Member	Mnth 2	Increase	USD	760	760	900	900
JET	Spec	Mnths 3+	Increase	USD	836	760	990	900
JET	Hedge/Member	Mnths 3+	Increase	USD	760	760	900	900

SINGAPORE GASOIL VS ICE (GA)

GA	Spec	Mnth 1	Increase	USD	495	450	605	550
GA	Hedge/Member	Mnth 1	Increase	USD	450	450	550	550
GA	Spec	Mnth 2	Increase	USD	495	450	605	550
GA	Hedge/Member	Mnth 2	Increase	USD	450	450	550	550
GA	Spec	Mnths 3-6	Increase	USD	462	420	561	510
GA	Hedge/Member	Mnths 3-6	Increase	USD	420	420	510	510
GA	Spec	Mnths 7+	Increase	USD	303	275	363	330
GA	Hedge/Member	Mnths 7+	Increase	USD	275	275	330	330

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								
EUROPE 3.5% FUEL OIL RDM CALFUT (UV)								
UV	Spec	Mths 1	Increase	USD	33,000	30,000	41,800	38,000
UV	Hedge/Member	Mths 1	Increase	USD	30,000	30,000	38,000	38,000
UV	Spec	Mnths 2	Increase	USD	27,500	25,000	35,200	32,000
UV	Hedge/Member	Mnths 2	Increase	USD	25,000	25,000	32,000	32,000
UV	Spec	Mnths 3-10	Increase	USD	23,650	21,500	30,250	27,500
UV	Hedge/Member	Mnths 3-10	Increase	USD	21,500	21,500	27,500	27,500
UV	Spec	Mnths 11+	Increase	USD	22,000	20,000	27,500	25,000
UV	Hedge/Member	Mnths 11+	Increase	USD	20,000	20,000	25,000	25,000
EUROPE NAPHTHA CALFUT (UN)								
UN	Spec	Mths 1	Increase	USD	26,400	24,000	34,100	31,000
UN	Hedge/Member	Mths 1	Increase	USD	24,000	24,000	31,000	31,000
UN	Spec	Mths 2-6	Increase	USD	26,400	24,000	34,100	31,000
UN	Hedge/Member	Mths 2-6	Increase	USD	24,000	24,000	31,000	31,000
UN	Spec	Mnths 7+	Increase	USD	24,750	22,500	32,450	29,500
UN	Hedge/Member	Mnths 7+	Increase	USD	22,500	22,500	29,500	29,500
EUROPEAN FOB RDM MARINE FUEL 0.5% (R5F)								
R5F	Spec	Month 1	Increase	USD	38,500	35,000	50,600	46,000
R5F	Hedge/Member	Month 1	Increase	USD	35,000	35,000	46,000	46,000
R5F	Spec	Month 2	Increase	USD	36,300	33,000	47,300	43,000
R5F	Hedge/Member	Month 2	Increase	USD	33,000	33,000	43,000	43,000
R5F	Spec	Month 3+	Increase	USD	33,000	30,000	42,900	39,000
R5F	Hedge/Member	Month 3+	Increase	USD	30,000	30,000	39,000	39,000
GAS EURO-BOB OXY (ARG) NEW BRG (7H)								
7H	Spec	Mnth 1	Increase	USD	34,100	31,000	45,650	41,500
7H	Hedge/Member	Mnth 1	Increase	USD	31,000	31,000	41,500	41,500
7H	Spec	Mnths 2-6	Increase	USD	30,800	28,000	40,700	37,000
7H	Hedge/Member	Mnths 2-6	Increase	USD	28,000	28,000	37,000	37,000
7H	Spec	Mnths 7-12	Increase	USD	28,600	26,000	37,950	34,500
7H	Hedge/Member	Mnths 7-12	Increase	USD	26,000	26,000	34,500	34,500
7H	Spec	Mnths 13+	Increase	USD	27,500	25,000	35,200	32,000
7H	Hedge/Member	Mnths 13+	Increase	USD	25,000	25,000	32,000	32,000
GROUP THREE SUB-OCT GAS (PLATTS) (A9)								
A9	Spec		Increase	USD	4,400	4,000	5,720	5,200
A9	Hedge/Member		Increase	USD	4,000	4,000	5,200	5,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GULF COAST HSFO (PLATTS) FUTURES (MF)								
MF	Spec	Mnth 1	Increase	USD	5,390	4,900	6,875	6,250
MF	Hedge/Member	Mnth 1	Increase	USD	4,900	4,900	6,250	6,250
MF	Spec	Mnths 2-6	Increase	USD	4,510	4,100	5,775	5,250
MF	Hedge/Member	Mnths 2-6	Increase	USD	4,100	4,100	5,250	5,250
MF	Spec	Mnths 7-24	Increase	USD	3,630	3,300	4,675	4,250
MF	Hedge/Member	Mnths 7-24	Increase	USD	3,300	3,300	4,250	4,250
MF	Spec	Mnths 25+	Increase	USD	3,300	3,000	4,070	3,700
MF	Hedge/Member	Mnths 25+	Increase	USD	3,000	3,000	3,700	3,700
GULF COAST JET FUEL CLNDR FUT (GE)								
GE	Spec	Mnth 1	Increase	USD	5,225	4,750	6,710	6,100
GE	Hedge/Member	Mnth 1	Increase	USD	4,750	4,750	6,100	6,100
GE	Spec	Mnths 2-6	Increase	USD	4,950	4,500	6,270	5,700
GE	Hedge/Member	Mnths 2-6	Increase	USD	4,500	4,500	5,700	5,700
GE	Spec	Mnths 7+	Increase	USD	4,620	4,200	5,940	5,400
GE	Hedge/Member	Mnths 7+	Increase	USD	4,200	4,200	5,400	5,400
GULF COAST ULSD CALENDAR FUT (LY)								
LY	Spec	Mnth 1	Increase	USD	3,960	3,600	5,225	4,750
LY	Hedge/Member	Mnth 1	Increase	USD	3,600	3,600	4,750	4,750
LY	Spec	Mnths 2-6	Increase	USD	3,960	3,600	5,225	4,750
LY	Hedge/Member	Mnths 2-6	Increase	USD	3,600	3,600	4,750	4,750
LY	Spec	Mnths 7-12	Increase	USD	3,465	3,150	4,565	4,150
LY	Hedge/Member	Mnths 7-12	Increase	USD	3,150	3,150	4,150	4,150
LY	Spec	Mnths 13+	Increase	USD	3,190	2,900	3,960	3,600
LY	Hedge/Member	Mnths 13+	Increase	USD	2,900	2,900	3,600	3,600
JAPAN C&F NAPHTHA FUT (JA)								
JA	Spec	Mnth 1	Increase	USD	26,400	24,000	34,100	31,000
JA	Hedge/Member	Mnth 1	Increase	USD	24,000	24,000	31,000	31,000
JA	Spec	Mnths 2-6	Increase	USD	26,400	24,000	34,100	31,000
JA	Hedge/Member	Mnths 2-6	Increase	USD	24,000	24,000	31,000	31,000
JA	Spec	Mnths 7+	Increase	USD	24,200	22,000	31,900	29,000
JA	Hedge/Member	Mnths 7+	Increase	USD	22,000	22,000	29,000	29,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO EURO MARINE 0.5% FO BARGES (R50)								
R5O	Spec	Month 1	Increase	USD	385	350	506	460
R5O	Hedge/Member	Month 1	Increase	USD	350	350	460	460
R5O	Spec	Month 2	Increase	USD	363	330	473	430
R5O	Hedge/Member	Month 2	Increase	USD	330	330	430	430
R5O	Spec	Month 3+	Increase	USD	330	300	429	390
R5O	Hedge/Member	Month 3+	Increase	USD	300	300	390	390
MICRO EUROPEAN 3.5% FUEL OIL BARGES (MEF)								
MEF	Spec	Mths 1	Increase	USD	330	300	418	380
MEF	Hedge/Member	Mths 1	Increase	USD	300	300	380	380
MEF	Spec	Mnths 2	Increase	USD	275	250	352	320
MEF	Hedge/Member	Mnths 2	Increase	USD	250	250	320	320
MEF	Spec	Mnths 3-10	Increase	USD	237	215	303	275
MEF	Hedge/Member	Mnths 3-10	Increase	USD	215	215	275	275
MEF	Spec	Mnths 11+	Increase	USD	220	200	275	250
MEF	Hedge/Member	Mnths 11+	Increase	USD	200	200	250	250
MICRO SINGAPORE FOB MARINE FUEL 0.5 (S5O)								
S5O	Spec	Month 1	Increase	USD	363	330	457	415
S5O	Hedge/Member	Month 1	Increase	USD	330	330	415	415
S5O	Spec	Month 2	Increase	USD	352	320	457	415
S5O	Hedge/Member	Month 2	Increase	USD	320	320	415	415
S5O	Spec	Month 3+	Increase	USD	341	310	446	405
S5O	Hedge/Member	Month 3+	Increase	USD	310	310	405	405
MICRO SINGAPORE FUEL OIL 380CST (PL (MAF)								
MAF	Spec	Mnth 1	Increase	USD	352	320	451	410
MAF	Hedge/Member	Mnth 1	Increase	USD	320	320	410	410
MAF	Spec	Mnths 2	Increase	USD	297	270	385	350
MAF	Hedge/Member	Mnths 2	Increase	USD	270	270	350	350
MAF	Spec	Mnths 3-13	Increase	USD	253	230	330	300
MAF	Hedge/Member	Mnths 3-13	Increase	USD	230	230	300	300
MAF	Spec	Mnths 14+	Increase	USD	220	200	286	260
MAF	Hedge/Member	Mnths 14+	Increase	USD	200	200	260	260

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	Spec	Mths 1	Increase	USD	2,640	2,400	3,410	3,100
MNC	Hedge/Member	Mths 1	Increase	USD	2,400	2,400	3,100	3,100
MNC	Spec	Mths 2-6	Increase	USD	2,640	2,400	3,410	3,100
MNC	Hedge/Member	Mths 2-6	Increase	USD	2,400	2,400	3,100	3,100
MNC	Spec	Mnths 7+	Increase	USD	2,475	2,250	3,245	2,950
MNC	Hedge/Member	Mnths 7+	Increase	USD	2,250	2,250	2,950	2,950
MIN JAPAN C&F NAPHTHA PLATTS FUT (MJN)								
MJN	Spec	Mnth 1	Increase	USD	2,640	2,400	3,410	3,100
MJN	Hedge/Member	Mnth 1	Increase	USD	2,400	2,400	3,100	3,100
MJN	Spec	Mnths 2-6	Increase	USD	2,640	2,400	3,410	3,100
MJN	Hedge/Member	Mnths 2-6	Increase	USD	2,400	2,400	3,100	3,100
MJN	Spec	Mnths 7+	Increase	USD	2,420	2,200	3,190	2,900
MJN	Hedge/Member	Mnths 7+	Increase	USD	2,200	2,200	2,900	2,900
MINI EURO 3.5% FUEL OIL FOB RDM FUT (0D)								
0D	Spec	Mths 1	Increase	USD	3,300	3,000	4,180	3,800
0D	Hedge/Member	Mths 1	Increase	USD	3,000	3,000	3,800	3,800
0D	Spec	Mnths 2	Increase	USD	2,750	2,500	3,520	3,200
0D	Hedge/Member	Mnths 2	Increase	USD	2,500	2,500	3,200	3,200
0D	Spec	Mnths 3-10	Increase	USD	2,365	2,150	3,025	2,750
0D	Hedge/Member	Mnths 3-10	Increase	USD	2,150	2,150	2,750	2,750
0D	Spec	Mnths 11+	Increase	USD	2,200	2,000	2,750	2,500
0D	Hedge/Member	Mnths 11+	Increase	USD	2,000	2,000	2,500	2,500
MINI EUROPEAN FOB RDM MARINE FUEL (R5M)								
R5M	Spec	Month 1	Increase	USD	3,850	3,500	5,060	4,600
R5M	Hedge/Member	Month 1	Increase	USD	3,500	3,500	4,600	4,600
R5M	Spec	Month 2	Increase	USD	3,630	3,300	4,730	4,300
R5M	Hedge/Member	Month 2	Increase	USD	3,300	3,300	4,300	4,300
R5M	Spec	Month 3+	Increase	USD	3,300	3,000	4,290	3,900
R5M	Hedge/Member	Month 3+	Increase	USD	3,000	3,000	3,900	3,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI GAS EUROBOB OXY BARGES FUT (MEO)								
MEO	Spec	Mnth 1	Increase	USD	34,100	31,000	45,650	41,500
MEO	Hedge/Member	Mnth 1	Increase	USD	31,000	31,000	41,500	41,500
MEO	Spec	Mnths 2-6	Increase	USD	30,800	28,000	40,700	37,000
MEO	Hedge/Member	Mnths 2-6	Increase	USD	28,000	28,000	37,000	37,000
MEO	Spec	Mnths 7-12	Increase	USD	28,600	26,000	37,950	34,500
MEO	Hedge/Member	Mnths 7-12	Increase	USD	26,000	26,000	34,500	34,500
MEO	Spec	Mnths 13+	Increase	USD	27,500	25,000	35,200	32,000
MEO	Hedge/Member	Mnths 13+	Increase	USD	25,000	25,000	32,000	32,000
MINI SINGAPORE 380CST FUEL OIL FUT (MTS)								
MTS	Spec	Mnth 1	Increase	USD	3,520	3,200	4,510	4,100
MTS	Hedge/Member	Mnth 1	Increase	USD	3,200	3,200	4,100	4,100
MTS	Spec	Mnths 2	Increase	USD	2,970	2,700	3,850	3,500
MTS	Hedge/Member	Mnths 2	Increase	USD	2,700	2,700	3,500	3,500
MTS	Spec	Mnths 3-13	Increase	USD	2,530	2,300	3,300	3,000
MTS	Hedge/Member	Mnths 3-13	Increase	USD	2,300	2,300	3,000	3,000
MTS	Spec	Mnths 14+	Increase	USD	2,200	2,000	2,860	2,600
MTS	Hedge/Member	Mnths 14+	Increase	USD	2,000	2,000	2,600	2,600
MINI SINGAPORE FOB MARINE FUEL 0.5% (\$5M)								
S5M	Spec	Month 1	Increase	USD	3,630	3,300	4,565	4,150
S5M	Hedge/Member	Month 1	Increase	USD	3,300	3,300	4,150	4,150
S5M	Spec	Month 2	Increase	USD	3,520	3,200	4,565	4,150
S5M	Hedge/Member	Month 2	Increase	USD	3,200	3,200	4,150	4,150
S5M	Spec	Month 3+	Increase	USD	3,410	3,100	4,455	4,050
S5M	Hedge/Member	Month 3+	Increase	USD	3,100	3,100	4,050	4,050
MINI SINGAPORE GASOIL PLATS FUTURES (MSG)								
MSG	Spec	Mnth 1	Increase	USD	385	350	506	460
MSG	Hedge/Member	Mnth 1	Increase	USD	350	350	460	460
MSG	Spec	Mnths 2-6	Increase	USD	385	350	506	460
MSG	Hedge/Member	Mnths 2-6	Increase	USD	350	350	460	460
MSG	Spec	Mnths 7+	Increase	USD	341	310	451	410
MSG	Hedge/Member	Mnths 7+	Increase	USD	310	310	410	410

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 (0F)								
0F	Spec	Mnth 1	Increase	USD	3,630	3,300	4,730	4,300
0F	Hedge/Member	Mnth 1	Increase	USD	3,300	3,300	4,300	4,300
0F	Spec	Mnth 2	Increase	USD	3,630	3,300	4,730	4,300
0F	Hedge/Member	Mnth 2	Increase	USD	3,300	3,300	4,300	4,300
0F	Spec	Mnths 3-7	Increase	USD	2,915	2,650	3,850	3,500
0F	Hedge/Member	Mnths 3-7	Increase	USD	2,650	2,650	3,500	3,500
0F	Spec	Mnths 8+	Increase	USD	2,420	2,200	3,190	2,900
0F	Hedge/Member	Mnths 8+	Increase	USD	2,200	2,200	2,900	2,900
MOGAS92 UNLEADED (PLATTS) FUT (1N)								
1N	Spec	Mnth 2	Increase	USD	4,840	4,400	6,270	5,700
1N	Hedge/Member	Mnth 2	Increase	USD	4,400	4,400	5,700	5,700
1N	Spec	Mnth 1	Increase	USD	4,840	4,400	6,270	5,700
1N	Hedge/Member	Mnth 1	Increase	USD	4,400	4,400	5,700	5,700
1N	Spec	Mnths 3+	Increase	USD	4,840	4,400	6,270	5,700
1N	Hedge/Member	Mnths 3+	Increase	USD	4,400	4,400	5,700	5,700
NY HARBOR RESIDUAL FUEL 1.0% S FUT (MM)								
MM	Spec	Mnth 1	Increase	USD	5,170	4,700	6,710	6,100
MM	Hedge/Member	Mnth 1	Increase	USD	4,700	4,700	6,100	6,100
MM	Spec	Mnths 2-6	Increase	USD	5,170	4,700	66,110	60,100
MM	Hedge/Member	Mnths 2-6	Increase	USD	4,700	4,700	60,100	60,100
MM	Spec	Mnths 7+	Increase	USD	4,400	4,000	5,720	5,200
MM	Hedge/Member	Mnths 7+	Increase	USD	4,000	4,000	5,200	5,200
SINGAPORE 380CST FUEL OIL FUT (SE)								
SE	Spec	Mnth 1	Increase	USD	35,200	32,000	45,100	41,000
SE	Hedge/Member	Mnth 1	Increase	USD	32,000	32,000	41,000	41,000
SE	Spec	Mnths 2	Increase	USD	29,700	27,000	38,500	35,000
SE	Hedge/Member	Mnths 2	Increase	USD	27,000	27,000	35,000	35,000
SE	Spec	Mnths 3-13	Increase	USD	25,300	23,000	33,000	30,000
SE	Hedge/Member	Mnths 3-13	Increase	USD	23,000	23,000	30,000	30,000
SE	Spec	Mnths 14+	Increase	USD	22,000	20,000	28,600	26,000
SE	Hedge/Member	Mnths 14+	Increase	USD	20,000	20,000	26,000	26,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SINGAPORE FOB MARINE FUEL 0.5% (PLA (S5F))								
S5F	Spec	Month 1	Increase	USD	36,300	33,000	45,650	41,500
S5F	Hedge/Member	Month 1	Increase	USD	33,000	33,000	41,500	41,500
S5F	Spec	Month 2	Increase	USD	35,200	32,000	45,650	41,500
S5F	Hedge/Member	Month 2	Increase	USD	32,000	32,000	41,500	41,500
S5F	Spec	Month 3+	Increase	USD	34,100	31,000	44,550	40,500
S5F	Hedge/Member	Month 3+	Increase	USD	31,000	31,000	40,500	40,500
SINGAPORE FUEL 180CST CALFUT (UA)								
UA	Spec	Mnth 1	Increase	USD	36,300	33,000	47,300	43,000
UA	Hedge/Member	Mnth 1	Increase	USD	33,000	33,000	43,000	43,000
UA	Spec	Mnth 2	Increase	USD	36,300	33,000	47,300	43,000
UA	Hedge/Member	Mnth 2	Increase	USD	33,000	33,000	43,000	43,000
UA	Spec	Mnths 3-7	Increase	USD	29,150	26,500	38,500	35,000
UA	Hedge/Member	Mnths 3-7	Increase	USD	26,500	26,500	35,000	35,000
UA	Spec	Mnths 8+	Increase	USD	24,200	22,000	31,900	29,000
UA	Hedge/Member	Mnths 8+	Increase	USD	22,000	22,000	29,000	29,000
SINGAPORE GASOIL FUT (SG)								
SG	Spec	Mnth 1	Increase	USD	3,850	3,500	5,060	4,600
SG	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	4,600	4,600
SG	Spec	Mnths 2-6	Increase	USD	3,850	3,500	5,060	4,600
SG	Hedge/Member	Mnths 2-6	Increase	USD	3,500	3,500	4,600	4,600
SG	Spec	Mnths 7+	Increase	USD	3,410	3,100	4,510	4,100
SG	Hedge/Member	Mnths 7+	Increase	USD	3,100	3,100	4,100	4,100
SINGAPORE JET KEROSENE FUT (KS)								
KS	Spec	Mnth 1	Increase	USD	4,180	3,800	5,500	5,000
KS	Hedge/Member	Mnth 1	Increase	USD	3,800	3,800	5,000	5,000
KS	Spec	Mnths 2-6	Increase	USD	4,180	3,800	5,500	5,000
KS	Hedge/Member	Mnths 2-6	Increase	USD	3,800	3,800	5,000	5,000
KS	Spec	Mnths 7+	Increase	USD	3,740	3,400	4,840	4,400
KS	Hedge/Member	Mnths 7+	Increase	USD	3,400	3,400	4,400	4,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SYNTHET GULF COAST NO.6 FUEL OIL 3 (SMF)								
SMF	Spec	Mnth 1	Increase	USD	5,390	4,900	6,875	6,250
SMF	Hedge/Member	Mnth 1	Increase	USD	4,900	4,900	6,250	6,250
SMF	Spec	Mnths 2-6	Increase	USD	4,510	4,100	5,775	5,250
SMF	Hedge/Member	Mnths 2-6	Increase	USD	4,100	4,100	5,250	5,250
SMF	Spec	Mnths 7-24	Increase	USD	3,630	3,300	4,675	4,250
SMF	Hedge/Member	Mnths 7-24	Increase	USD	3,300	3,300	4,250	4,250
SMF	Spec	Months 25+	Increase	USD	3,300	3,000	4,070	3,700
SMF	Hedge/Member	Months 25+	Increase	USD	3,000	3,000	3,700	3,700
SYNTHETI SINGAPORE JET KEROSENE FUT (SKS)								
SKS	Spec	Mnth 1	Increase	USD	4,180	3,800	5,500	5,000
SKS	Hedge/Member	Mnth 1	Increase	USD	3,800	3,800	5,000	5,000
SKS	Spec	Mnths 2-6	Increase	USD	4,180	3,800	5,500	5,000
SKS	Hedge/Member	Mnths 2-6	Increase	USD	3,800	3,800	5,000	5,000
SKS	Spec	Mnths 7+	Increase	USD	3,740	3,400	4,840	4,400
SKS	Hedge/Member	Mnths 7+	Increase	USD	3,400	3,400	4,400	4,400
SYNTHETIC SINGAPORE GASOIL FUT (SSG)								
SSG	Spec	Mnth 1	Increase	USD	3,850	3,500	5,060	4,600
SSG	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	4,600	4,600
SSG	Spec	Mnths 2-6	Increase	USD	3,850	3,500	5,060	4,600
SSG	Hedge/Member	Mnths 2-6	Increase	USD	3,500	3,500	4,600	4,600
SSG	Spec	Mnths 7+	Increase	USD	3,410	3,100	4,510	4,100
SSG	Hedge/Member	Mnths 7+	Increase	USD	3,100	3,100	4,100	4,100
USGC MARINE FUEL 0.5% (PLATTS) FUT (H5F)								
H5F	Spec	Month 1	Increase	USD	6,490	5,900	8,250	7,500
H5F	Hedge/Member	Month 1	Increase	USD	5,900	5,900	7,500	7,500
H5F	Spec	Month 2	Increase	USD	4,400	4,000	5,720	5,200
H5F	Hedge/Member	Month 2	Increase	USD	4,000	4,000	5,200	5,200
H5F	Spec	Month 3+	Increase	USD	4,400	4,000	5,720	5,200
H5F	Hedge/Member	Month 3+	Increase	USD	4,000	4,000	5,200	5,200
USGC MARINE FUEL 0.5% BARGES (PLATT (UP5)								
UP5	Spec	Month 1	Increase	USD	41,212	37,465	52,388	47,625
UP5	Hedge/Member	Month 1	Increase	USD	37,465	37,465	47,625	47,625
UP5	Spec	Month 2	Increase	USD	27,940	25,400	36,322	33,020
UP5	Hedge/Member	Month 2	Increase	USD	25,400	25,400	33,020	33,020
UP5	Spec	Month 3+	Increase	USD	27,940	25,400	36,322	33,020
UP5	Hedge/Member	Month 3+	Increase	USD	25,400	25,400	33,020	33,020

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								
Dubai Brent Swap - Mnths 9+ vs Mnths 9+ (ICE BRENT DUBAI FUT)								
DB	Spec		Increase	USD	220	200	275	250
DB	Hedge/Member		Increase	USD	200	200	250	250
REFINED PRODUCTS - Intra Spreads								
Months 2-6 vs 7+ (EUROPE NAPHTHA CALFUT)								
UN	Spec		Increase	USD	11,000	10,000	12,650	11,500
UN	Hedge/Member		Increase	USD	10,000	10,000	11,500	11,500
Months 2-6 vs 7+ (MIN EURO NPHTHA CIF NWE FUT)								
MNC	Spec		Increase	USD	1,100	1,000	1,265	1,150
MNC	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150
Months 7+ vs 7+ (EUROPE NAPHTHA CALFUT)								
UN	Spec		Increase	USD	6,820	6,200	8,800	8,000
UN	Hedge/Member		Increase	USD	6,200	6,200	8,000	8,000
Months 7+ vs 7+ (MIN EURO NPHTHA CIF NWE FUT)								
MNC	Spec		Increase	USD	682	620	880	800
MNC	Hedge/Member		Increase	USD	620	620	800	800