



20-100

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, March 13, 2020

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***<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

**Monday, March 16, 2020.**

Current rates as of:

**Friday, March 13, 2020.**

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

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

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

# SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                   | Rate Type    | Description    | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------------------------|--------------|----------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                                |              |                |          |     |                 |                     |             |                 |
| <b>AGRICULTURE - Outright Rates</b>                  |              |                |          |     |                 |                     |             |                 |
| <b>BLOOMBERG COMDITY INDEX FUT MARKER (AWI)</b>      |              |                |          |     |                 |                     |             |                 |
| AWI                                                  | Spec         |                | Increase | USD | 286             | 260                 | 363         | 330             |
| AWI                                                  | Hedge/Member |                | Increase | USD | 260             | 260                 | 330         | 330             |
| <b>BLOOMBERG COMMODITY INDEX FUTURES (70)</b>        |              |                |          |     |                 |                     |             |                 |
| 70                                                   | Spec         |                | Increase | USD | 286             | 260                 | 363         | 330             |
| 70                                                   | Hedge/Member |                | Increase | USD | 260             | 260                 | 330         | 330             |
| <b>BTIC ON BLOOMBERG COMDITY INDEX FUT (AWT)</b>     |              |                |          |     |                 |                     |             |                 |
| AWT                                                  | Spec         |                | Increase | USD | 286             | 260                 | 363         | 330             |
| AWT                                                  | Hedge/Member |                | Increase | USD | 260             | 260                 | 330         | 330             |
| <b>BTIC ON S&amp;P-GSCI COMMODITY INDEX (GDT)</b>    |              |                |          |     |                 |                     |             |                 |
| GDT                                                  | Spec         |                | Increase | USD | 6,930           | 6,300               | 8,250       | 7,500           |
| GDT                                                  | Hedge/Member |                | Increase | USD | 6,300           | 6,300               | 7,500       | 7,500           |
| <b>BTIC ON S&amp;P-GSCI EXCESS RETURN INDE (GIT)</b> |              |                |          |     |                 |                     |             |                 |
| GIT                                                  | Spec         |                | Increase | USD | 1,540           | 1,400               | 1,760       | 1,600           |
| GIT                                                  | Hedge/Member |                | Increase | USD | 1,400           | 1,400               | 1,600       | 1,600           |
| <b>CLASS IV MILK FUTURE (DK)</b>                     |              |                |          |     |                 |                     |             |                 |
| DK                                                   | Spec         | Delivery Month | Increase | USD | 413             | 375                 | 495         | 450             |
| DK                                                   | Hedge/Member | Delivery Month | Increase | USD | 375             | 375                 | 450         | 450             |
| DK                                                   | Spec         | Months 2-5     | Increase | USD | 935             | 850                 | 1,067       | 970             |
| DK                                                   | Hedge/Member | Months 2-5     | Increase | USD | 850             | 850                 | 970         | 970             |
| DK                                                   | Spec         | Months 6+      | Increase | USD | 935             | 850                 | 1,067       | 970             |
| DK                                                   | Hedge/Member | Months 6+      | Increase | USD | 850             | 850                 | 970         | 970             |
| <b>GSCI ER FUTURES (GA)</b>                          |              |                |          |     |                 |                     |             |                 |
| GA                                                   | Spec         |                | Increase | USD | 1,540           | 1,400               | 1,760       | 1,600           |
| GA                                                   | Hedge/Member |                | Increase | USD | 1,400           | 1,400               | 1,600       | 1,600           |
| <b>NONFAT DRY MILK FUTURES (NF)</b>                  |              |                |          |     |                 |                     |             |                 |
| NF                                                   | Spec         | Month 1        | Increase | USD | 660             | 600                 | 792         | 720             |
| NF                                                   | Hedge/Member | Month 1        | Increase | USD | 600             | 600                 | 720         | 720             |
| NF                                                   | Spec         | Month 3-4      | Increase | USD | 1,859           | 1,690               | 2,046       | 1,860           |
| NF                                                   | Hedge/Member | Month 3-4      | Increase | USD | 1,690           | 1,690               | 1,860       | 1,860           |
| NF                                                   | Spec         | Month 5+       | Increase | USD | 1,859           | 1,690               | 2,046       | 1,860           |
| NF                                                   | Hedge/Member | Month 5+       | Increase | USD | 1,690           | 1,690               | 1,860       | 1,860           |
| NF                                                   | Spec         | Month 2        | Increase | USD | 1,122           | 1,020               | 1,342       | 1,220           |
| NF                                                   | Hedge/Member | Month 2        | Increase | USD | 1,020           | 1,020               | 1,220       | 1,220           |
| <b>S&amp;P GSCI ENHANCED ER SWAP FUT (RRE)</b>       |              |                |          |     |                 |                     |             |                 |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                   | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                                |              |             |          |     |                 |                     |             |                 |
| RRE                                                  | Spec         |             | Increase | USD | 1,650           | 1,500               | 1,980       | 1,800           |
| RRE                                                  | Hedge/Member |             | Increase | USD | 1,500           | 1,500               | 1,800       | 1,800           |
| <b>S&amp;P-GSCI COMMODITY INDEX FUTURE (GI)</b>      |              |             |          |     |                 |                     |             |                 |
| GI                                                   | Spec         |             | Increase | USD | 6,930           | 6,300               | 8,250       | 7,500           |
| GI                                                   | Hedge/Member |             | Increase | USD | 6,300           | 6,300               | 7,500       | 7,500           |
| <b>S&amp;P-GSCI COMMODITY INDEX MARKER (GDM)</b>     |              |             |          |     |                 |                     |             |                 |
| GDM                                                  | Spec         |             | Increase | USD | 6,930           | 6,300               | 8,250       | 7,500           |
| GDM                                                  | Hedge/Member |             | Increase | USD | 6,300           | 6,300               | 7,500       | 7,500           |
| <b>S&amp;P-GSCI EXCESS RETURN INDEX FUTURE (GII)</b> |              |             |          |     |                 |                     |             |                 |
| GII                                                  | Spec         |             | Increase | USD | 1,540           | 1,400               | 1,760       | 1,600           |
| GII                                                  | Hedge/Member |             | Increase | USD | 1,400           | 1,400               | 1,600       | 1,600           |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                    | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------------------|-----------|-------------|--------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b> |           |             |        |     |                 |                     |             |                 |

### CRUDE OIL SPREADS - Outright Rates

#### ARGUS LLS VS. WTI (ARG) TRD M (E5)

|    |              |           |          |     |       |     |       |       |
|----|--------------|-----------|----------|-----|-------|-----|-------|-------|
| E5 | Spec         | Mnth 1    | Increase | USD | 1,018 | 925 | 1,485 | 1,350 |
| E5 | Hedge/Member | Mnth 1    | Increase | USD | 925   | 925 | 1,350 | 1,350 |
| E5 | Spec         | Mnths 2-4 | Increase | USD | 715   | 650 | 1,045 | 950   |
| E5 | Hedge/Member | Mnths 2-4 | Increase | USD | 650   | 650 | 950   | 950   |
| E5 | Spec         | Mnth 5-11 | Increase | USD | 495   | 450 | 715   | 650   |
| E5 | Hedge/Member | Mnth 5-11 | Increase | USD | 450   | 450 | 650   | 650   |
| E5 | Spec         | Mnths 12+ | Increase | USD | 385   | 350 | 495   | 450   |
| E5 | Hedge/Member | Mnths 12+ | Increase | USD | 350   | 350 | 450   | 450   |

#### MARS (ARGUS) V WTI FUT (YX)

|    |              |           |          |     |       |       |       |       |
|----|--------------|-----------|----------|-----|-------|-------|-------|-------|
| YX | Spec         | Mnth 1    | Increase | USD | 1,265 | 1,150 | 1,870 | 1,700 |
| YX | Hedge/Member | Mnth 1    | Increase | USD | 1,150 | 1,150 | 1,700 | 1,700 |
| YX | Spec         | Mnths 2-7 | Increase | USD | 825   | 750   | 1,210 | 1,100 |
| YX | Hedge/Member | Mnths 2-7 | Increase | USD | 750   | 750   | 1,100 | 1,100 |
| YX | Spec         | Mnths 8+  | Increase | USD | 550   | 500   | 825   | 750   |
| YX | Hedge/Member | Mnths 8+  | Increase | USD | 500   | 500   | 750   | 750   |

#### MARS (ARGUS) V WTI TRD MTH FUT (YV)

|    |              |           |          |     |       |       |       |       |
|----|--------------|-----------|----------|-----|-------|-------|-------|-------|
| YV | Spec         | Mnth 1    | Increase | USD | 1,265 | 1,150 | 1,870 | 1,700 |
| YV | Hedge/Member | Mnth 1    | Increase | USD | 1,150 | 1,150 | 1,700 | 1,700 |
| YV | Spec         | Mnths 2-7 | Increase | USD | 825   | 750   | 1,210 | 1,100 |
| YV | Hedge/Member | Mnths 2-7 | Increase | USD | 750   | 750   | 1,100 | 1,100 |
| YV | Spec         | Mnths 8+  | Increase | USD | 550   | 500   | 825   | 750   |
| YV | Hedge/Member | Mnths 8+  | Increase | USD | 500   | 500   | 750   | 750   |

#### WTI MIDLAND (ARG) VS. WTI TRADE MTH (WTT)

|     |              |            |          |     |     |     |     |     |
|-----|--------------|------------|----------|-----|-----|-----|-----|-----|
| WTT | Spec         | Mnths 3-4  | Increase | USD | 715 | 650 | 770 | 700 |
| WTT | Hedge/Member | Mnths 3-4  | Increase | USD | 650 | 650 | 700 | 700 |
| WTT | Spec         | Mnths 5-7  | Increase | USD | 715 | 650 | 770 | 700 |
| WTT | Hedge/Member | Mnths 5-7  | Increase | USD | 650 | 650 | 700 | 700 |
| WTT | Spec         | Mnths 8-15 | Increase | USD | 523 | 475 | 605 | 550 |
| WTT | Hedge/Member | Mnths 8-15 | Increase | USD | 475 | 475 | 550 | 550 |
| WTT | Spec         | Mnths 16+  | Increase | USD | 330 | 300 | 440 | 400 |
| WTT | Hedge/Member | Mnths 16+  | Increase | USD | 300 | 300 | 400 | 400 |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current<br>Initial | Current<br>Maintenance | New Initial | New<br>Maintenance |
|----|-----------|-------------|--------|-----|--------------------|------------------------|-------------|--------------------|
|----|-----------|-------------|--------|-----|--------------------|------------------------|-------------|--------------------|

### Outright Rates

#### WTI MIDLAND(ARGUS) VS WTI FINCL FUT (FF)

|    |              |           |          |     |     |     |     |     |
|----|--------------|-----------|----------|-----|-----|-----|-----|-----|
| FF | Spec         | Mnths 3-7 | Increase | USD | 715 | 650 | 770 | 700 |
| FF | Hedge/Member | Mnths 3-7 | Increase | USD | 650 | 650 | 700 | 700 |
| FF | Spec         | Mths 8-15 | Increase | USD | 523 | 475 | 605 | 550 |
| FF | Hedge/Member | Mths 8-15 | Increase | USD | 475 | 475 | 550 | 550 |
| FF | Spec         | Mths 16+  | Increase | USD | 330 | 300 | 440 | 400 |
| FF | Hedge/Member | Mths 16+  | Increase | USD | 300 | 300 | 400 | 400 |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                           |              |             |          |     |                 |                     |             |                 |
| <b>EQUITY INDEX - Outright Rates</b>            |              |             |          |     |                 |                     |             |                 |
| <b>BTIC CONSUMER STAPLES SECTOR TIC (XPT)</b>   |              |             |          |     |                 |                     |             |                 |
| XPT                                             | Spec         |             | Increase | USD | 3,080           | 2,800               | 3,850       | 3,500           |
| XPT                                             | Hedge/Member |             | Increase | USD | 2,800           | 2,800               | 3,500       | 3,500           |
| <b>BTIC E-MINI NASDAQ BIOTECHNOLOGY (BIT)</b>   |              |             |          |     |                 |                     |             |                 |
| BIT                                             | Spec         |             | Increase | USD | 13,200          | 12,000              | 15,950      | 14,500          |
| BIT                                             | Hedge/Member |             | Increase | USD | 12,000          | 12,000              | 14,500      | 14,500          |
| <b>BTIC EMINI RUSSELL 1000 GROWTH FUT (RGT)</b> |              |             |          |     |                 |                     |             |                 |
| RGT                                             | Spec         |             | Increase | USD | 5,720           | 5,200               | 7,150       | 6,500           |
| RGT                                             | Hedge/Member |             | Increase | USD | 5,200           | 5,200               | 6,500       | 6,500           |
| <b>BTIC EMINI RUSSELL1000 INDEX FUT (R1T)</b>   |              |             |          |     |                 |                     |             |                 |
| R1T                                             | Spec         |             | Increase | USD | 5,390           | 4,900               | 6,820       | 6,200           |
| R1T                                             | Hedge/Member |             | Increase | USD | 4,900           | 4,900               | 6,200       | 6,200           |
| <b>BTIC E-MINI S&amp;P MIDCAP 400 FUT (EMT)</b> |              |             |          |     |                 |                     |             |                 |
| EMT                                             | Spec         |             | Increase | USD | 12,650          | 11,500              | 14,850      | 13,500          |
| EMT                                             | Hedge/Member |             | Increase | USD | 11,500          | 11,500              | 13,500      | 13,500          |
| <b>BTIC E-MINI SP500 CONS DISCRET TAI (XYT)</b> |              |             |          |     |                 |                     |             |                 |
| XYT                                             | Spec         |             | Increase | USD | 7,260           | 6,600               | 9,130       | 8,300           |
| XYT                                             | Hedge/Member |             | Increase | USD | 6,600           | 6,600               | 8,300       | 8,300           |
| <b>BTIC ON E-MINI COM SERVICES SECTOR (XZT)</b> |              |             |          |     |                 |                     |             |                 |
| XZT                                             | Spec         |             | Increase | USD | 4,730           | 4,300               | 5,830       | 5,300           |
| XZT                                             | Hedge/Member |             | Increase | USD | 4,300           | 4,300               | 5,300       | 5,300           |
| <b>BTIC ON E-MINI DJIA FUTURES (YMT)</b>        |              |             |          |     |                 |                     |             |                 |
| YMT                                             | Spec         |             | Increase | USD | 9,075           | 8,250               | 10,670      | 9,700           |
| YMT                                             | Hedge/Member |             | Increase | USD | 8,250           | 8,250               | 9,700       | 9,700           |
| YMT                                             | Spec         |             | Increase | USD | 9,075           | 8,250               | 10,670      | 9,700           |
| YMT                                             | Hedge/Member |             | Increase | USD | 8,250           | 8,250               | 9,700       | 9,700           |
| <b>BTIC ON E-MINI NASDAQ-100 FUTURES (NQT)</b>  |              |             |          |     |                 |                     |             |                 |
| NQT                                             | Spec         |             | Increase | USD | 11,880          | 10,800              | 13,200      | 12,000          |
| NQT                                             | Hedge/Member |             | Increase | USD | 10,800          | 10,800              | 12,000      | 12,000          |
| NQT                                             | Spec         | Months 2+   | Increase | USD | 11,880          | 10,800              | 13,200      | 12,000          |
| NQT                                             | Hedge/Member | Months 2+   | Increase | USD | 10,800          | 10,800              | 12,000      | 12,000          |
| <b>BTIC ON EMINI RUSSELL 1000 VALUE (RVT)</b>   |              |             |          |     |                 |                     |             |                 |
| RVT                                             | Spec         |             | Increase | USD | 3,960           | 3,600               | 4,950       | 4,500           |
| RVT                                             | Hedge/Member |             | Increase | USD | 3,600           | 3,600               | 4,500       | 4,500           |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                  | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                               |              |             |          |     |                 |                     |             |                 |
| <b>BTIC ON EMINI RUSSELL 2000 INDEX FU (RLT)</b>    |              |             |          |     |                 |                     |             |                 |
| RLT                                                 | Spec         | Month 1     | Increase | USD | 5,170           | 4,700               | 6,270       | 5,700           |
| RLT                                                 | Hedge/Member | Month 1     | Increase | USD | 4,700           | 4,700               | 5,700       | 5,700           |
| RLT                                                 | Spec         | Months 2+   | Increase | USD | 5,170           | 4,700               | 6,270       | 5,700           |
| RLT                                                 | Hedge/Member | Months 2+   | Increase | USD | 4,700           | 4,700               | 5,700       | 5,700           |
| <b>BTIC ON E-MINI S&amp;P 500 ESG INDEX (EGT)</b>   |              |             |          |     |                 |                     |             |                 |
| EGT                                                 | Spec         |             | Increase | USD | 8,250           | 7,500               | 10,450      | 9,500           |
| EGT                                                 | Hedge/Member |             | Increase | USD | 7,500           | 7,500               | 9,500       | 9,500           |
| <b>BTIC ON S&amp;P 500 TOTAL RETURN INDEX (TRB)</b> |              |             |          |     |                 |                     |             |                 |
| TRB                                                 | Spec         |             | Increase | USD | 9,185           | 8,350               | 11,000      | 10,000          |
| TRB                                                 | Hedge/Member |             | Increase | USD | 8,350           | 8,350               | 10,000      | 10,000          |
| <b>BTIC ON YEN DENOMINATED TOPIX FUT (TPB)</b>      |              |             |          |     |                 |                     |             |                 |
| TPB                                                 | Spec         |             | Increase | JPY | 577,500         | 525,000             | 715,000     | 650,000         |
| TPB                                                 | Hedge/Member |             | Increase | JPY | 525,000         | 525,000             | 650,000     | 650,000         |
| <b>BTIC REAL ESTATE SELECT INDEX FUT (XRT)</b>      |              |             |          |     |                 |                     |             |                 |
| XRT                                                 | Spec         |             | Increase | USD | 3,190           | 2,900               | 3,960       | 3,600           |
| XRT                                                 | Hedge/Member |             | Increase | USD | 2,900           | 2,900               | 3,600       | 3,600           |
| <b>BTIC S&amp;P 500 / GROWTH (SGT)</b>              |              |             |          |     |                 |                     |             |                 |
| SGT                                                 | Spec         |             | Increase | USD | 26,950          | 24,500              | 35,750      | 32,500          |
| SGT                                                 | Hedge/Member |             | Increase | USD | 24,500          | 24,500              | 32,500      | 32,500          |
| <b>BTIC S&amp;P/ CITIGROUP VALUE FUTURE (SUT)</b>   |              |             |          |     |                 |                     |             |                 |
| SUT                                                 | Spec         |             | Increase | USD | 18,975          | 17,250              | 22,000      | 20,000          |
| SUT                                                 | Hedge/Member |             | Increase | USD | 17,250          | 17,250              | 20,000      | 20,000          |
| <b>BTIC SP 500 ENERGY SELECT SECTOR (XET)</b>       |              |             |          |     |                 |                     |             |                 |
| XET                                                 | Spec         |             | Increase | USD | 4,620           | 4,200               | 5,830       | 5,300           |
| XET                                                 | Hedge/Member |             | Increase | USD | 4,200           | 4,200               | 5,300       | 5,300           |
| <b>BTIC SP 500 FINANCIAL SECTOR TIC (XFT)</b>       |              |             |          |     |                 |                     |             |                 |
| XFT                                                 | Spec         |             | Increase | USD | 5,940           | 5,400               | 7,480       | 6,800           |
| XFT                                                 | Hedge/Member |             | Increase | USD | 5,400           | 5,400               | 6,800       | 6,800           |
| <b>BTIC SP 500 HEALTH CARE SECTOR TIC (XVT)</b>     |              |             |          |     |                 |                     |             |                 |
| XVT                                                 | Spec         |             | Increase | USD | 6,270           | 5,700               | 7,370       | 6,700           |
| XVT                                                 | Hedge/Member |             | Increase | USD | 5,700           | 5,700               | 6,700       | 6,700           |
| <b>BTIC SP 500 INDUSTRIAL SECTOR TIC (XIT)</b>      |              |             |          |     |                 |                     |             |                 |
| XIT                                                 | Spec         |             | Increase | USD | 5,280           | 4,800               | 6,600       | 6,000           |
| XIT                                                 | Hedge/Member |             | Increase | USD | 4,800           | 4,800               | 6,000       | 6,000           |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                             | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                          |              |             |          |     |                 |                     |             |                 |
| <b>BTIC SP 500 MATERIALS SEL SECTOR (XBT)</b>  |              |             |          |     |                 |                     |             |                 |
| XBT                                            | Spec         |             | Increase | USD | 4,070           | 3,700               | 5,060       | 4,600           |
| XBT                                            | Hedge/Member |             | Increase | USD | 3,700           | 3,700               | 4,600       | 4,600           |
| <b>BTIC SP 500 TECHNOLOGY SECTOR TIC (XKT)</b> |              |             |          |     |                 |                     |             |                 |
| XKT                                            | Spec         |             | Increase | USD | 7,260           | 6,600               | 8,910       | 8,100           |
| XKT                                            | Hedge/Member |             | Increase | USD | 6,600           | 6,600               | 8,100       | 8,100           |
| <b>BTIC SP 500 UTILITIES SEL SECTOR (XUT)</b>  |              |             |          |     |                 |                     |             |                 |
| XUT                                            | Spec         |             | Increase | USD | 4,180           | 3,800               | 5,170       | 4,700           |
| XUT                                            | Hedge/Member |             | Increase | USD | 3,800           | 3,800               | 4,700       | 4,700           |
| <b>DJ US REAL ESTATE BTIC (REX)</b>            |              |             |          |     |                 |                     |             |                 |
| REX                                            | Spec         |             | Increase | USD | 2,860           | 2,600               | 3,575       | 3,250           |
| REX                                            | Hedge/Member |             | Increase | USD | 2,600           | 2,600               | 3,250       | 3,250           |
| <b>DJ US REAL ESTATE INDEX (JR)</b>            |              |             |          |     |                 |                     |             |                 |
| JR                                             | Spec         |             | Increase | USD | 2,860           | 2,600               | 3,575       | 3,250           |
| JR                                             | Hedge/Member |             | Increase | USD | 2,600           | 2,600               | 3,250       | 3,250           |
| <b>DJ US REAL ESTATE SYNTHETIC (DJR)</b>       |              |             |          |     |                 |                     |             |                 |
| DJR                                            | Spec         |             | Increase | USD | 2,860           | 2,600               | 3,575       | 3,250           |
| DJR                                            | Hedge/Member |             | Increase | USD | 2,600           | 2,600               | 3,250       | 3,250           |
| <b>E-MINI COM SELECT SECTOR MARKER (XZI)</b>   |              |             |          |     |                 |                     |             |                 |
| XZI                                            | Spec         |             | Increase | USD | 4,730           | 4,300               | 5,830       | 5,300           |
| XZI                                            | Hedge/Member |             | Increase | USD | 4,300           | 4,300               | 5,300       | 5,300           |
| <b>E-MINI COM SERVICES SELECT SECTOR (XAZ)</b> |              |             |          |     |                 |                     |             |                 |
| XAZ                                            | Spec         |             | Increase | USD | 4,730           | 4,300               | 5,830       | 5,300           |
| XAZ                                            | Hedge/Member |             | Increase | USD | 4,300           | 4,300               | 5,300       | 5,300           |
| <b>E-MINI DJIA FUTURES MARKER (YMI)</b>        |              |             |          |     |                 |                     |             |                 |
| YMI                                            | Spec         |             | Increase | USD | 9,075           | 8,250               | 10,670      | 9,700           |
| YMI                                            | Hedge/Member |             | Increase | USD | 8,250           | 8,250               | 9,700       | 9,700           |
| YMI                                            | Spec         |             | Increase | USD | 9,075           | 8,250               | 10,670      | 9,700           |
| YMI                                            | Hedge/Member |             | Increase | USD | 8,250           | 8,250               | 9,700       | 9,700           |
| <b>E-MINI DOW (\$5) FUTURES (YM)</b>           |              |             |          |     |                 |                     |             |                 |
| YM                                             | Spec         |             | Increase | USD | 9,075           | 8,250               | 10,670      | 9,700           |
| YM                                             | Hedge/Member |             | Increase | USD | 8,250           | 8,250               | 9,700       | 9,700           |
| YM                                             | Spec         |             | Increase | USD | 9,075           | 8,250               | 10,670      | 9,700           |
| YM                                             | Hedge/Member |             | Increase | USD | 8,250           | 8,250               | 9,700       | 9,700           |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                           |              |             |          |     |                 |                     |             |                 |
| <b>EMINI MIDCAP FUTURES (ME)</b>                |              |             |          |     |                 |                     |             |                 |
| ME                                              | Spec         |             | Increase | USD | 12,650          | 11,500              | 14,850      | 13,500          |
| ME                                              | Hedge/Member |             | Increase | USD | 11,500          | 11,500              | 13,500      | 13,500          |
| <b>E-MINI NASDAQ 100 FUTURES (NQ)</b>           |              |             |          |     |                 |                     |             |                 |
| NQ                                              | Spec         |             | Increase | USD | 11,880          | 10,800              | 13,200      | 12,000          |
| NQ                                              | Hedge/Member |             | Increase | USD | 10,800          | 10,800              | 12,000      | 12,000          |
| NQ                                              | Spec         | Months 2+   | Increase | USD | 11,880          | 10,800              | 13,200      | 12,000          |
| NQ                                              | Hedge/Member | Months 2+   | Increase | USD | 10,800          | 10,800              | 12,000      | 12,000          |
| <b>E-MINI NASDAQ BIOTECH SYNT MARKER (BTT)</b>  |              |             |          |     |                 |                     |             |                 |
| BTT                                             | Spec         |             | Increase | USD | 13,200          | 12,000              | 15,950      | 14,500          |
| BTT                                             | Hedge/Member |             | Increase | USD | 12,000          | 12,000              | 14,500      | 14,500          |
| <b>E-MINI NASDAQ BIOTECHNOLOGY FUTURES (BQ)</b> |              |             |          |     |                 |                     |             |                 |
| BQ                                              | Spec         |             | Increase | USD | 13,200          | 12,000              | 15,950      | 14,500          |
| BQ                                              | Hedge/Member |             | Increase | USD | 12,000          | 12,000              | 14,500      | 14,500          |
| <b>E-MINI NASDAQ-100 FUTURES MARKER (NQI)</b>   |              |             |          |     |                 |                     |             |                 |
| NQI                                             | Spec         |             | Increase | USD | 11,880          | 10,800              | 13,200      | 12,000          |
| NQI                                             | Hedge/Member |             | Increase | USD | 10,800          | 10,800              | 12,000      | 12,000          |
| NQI                                             | Spec         | Months 2+   | Increase | USD | 11,880          | 10,800              | 13,200      | 12,000          |
| NQI                                             | Hedge/Member | Months 2+   | Increase | USD | 10,800          | 10,800              | 12,000      | 12,000          |
| <b>E-MINI REAL ESTATE INDEX MARKER (XRI)</b>    |              |             |          |     |                 |                     |             |                 |
| XRI                                             | Spec         |             | Increase | USD | 3,190           | 2,900               | 3,960       | 3,600           |
| XRI                                             | Hedge/Member |             | Increase | USD | 2,900           | 2,900               | 3,600       | 3,600           |
| <b>EMINI RUSSELL 1000 GROWTH FUT (RSG)</b>      |              |             |          |     |                 |                     |             |                 |
| RSG                                             | Spec         |             | Increase | USD | 5,720           | 5,200               | 7,150       | 6,500           |
| RSG                                             | Hedge/Member |             | Increase | USD | 5,200           | 5,200               | 6,500       | 6,500           |
| <b>EMINI RUSSELL 1000 INDEX FUTURES (RS1)</b>   |              |             |          |     |                 |                     |             |                 |
| RS1                                             | Spec         |             | Increase | USD | 5,390           | 4,900               | 6,820       | 6,200           |
| RS1                                             | Hedge/Member |             | Increase | USD | 4,900           | 4,900               | 6,200       | 6,200           |
| <b>EMINI RUSSELL 1000 VALUE (RSV)</b>           |              |             |          |     |                 |                     |             |                 |
| RSV                                             | Spec         |             | Increase | USD | 3,960           | 3,600               | 4,950       | 4,500           |
| RSV                                             | Hedge/Member |             | Increase | USD | 3,600           | 3,600               | 4,500       | 4,500           |
| <b>EMINI RUSSELL 2000 INDEX FUTURES (RTY)</b>   |              |             |          |     |                 |                     |             |                 |
| RTY                                             | Spec         | Month 1     | Increase | USD | 5,170           | 4,700               | 6,270       | 5,700           |
| RTY                                             | Hedge/Member | Month 1     | Increase | USD | 4,700           | 4,700               | 5,700       | 5,700           |
| RTY                                             | Spec         | Months 2+   | Increase | USD | 5,170           | 4,700               | 6,270       | 5,700           |
| RTY                                             | Hedge/Member | Months 2+   | Increase | USD | 4,700           | 4,700               | 5,700       | 5,700           |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                 | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                              |              |             |          |     |                 |                     |             |                 |
| <b>E-MINI S&amp;P 500 ESG INDEX FUTURES (ESG)</b>  |              |             |          |     |                 |                     |             |                 |
| ESG                                                | Spec         |             | Increase | USD | 8,250           | 7,500               | 10,450      | 9,500           |
| ESG                                                | Hedge/Member |             | Increase | USD | 7,500           | 7,500               | 9,500       | 9,500           |
| <b>E-MINI S&amp;P 500 ESG INDEX MARKE (EGI)</b>    |              |             |          |     |                 |                     |             |                 |
| EGI                                                | Spec         |             | Increase | USD | 8,250           | 7,500               | 10,450      | 9,500           |
| EGI                                                | Hedge/Member |             | Increase | USD | 7,500           | 7,500               | 9,500       | 9,500           |
| <b>E-MINI S&amp;P MIDCAP 400 SYNT MARKER (ETT)</b> |              |             |          |     |                 |                     |             |                 |
| ETT                                                | Spec         |             | Increase | USD | 12,650          | 11,500              | 14,850      | 13,500          |
| ETT                                                | Hedge/Member |             | Increase | USD | 11,500          | 11,500              | 13,500      | 13,500          |
| <b>EMINI SP 500 CONS STAPLES SECTOR IX (XAP)</b>   |              |             |          |     |                 |                     |             |                 |
| XAP                                                | Spec         |             | Increase | USD | 3,080           | 2,800               | 3,850       | 3,500           |
| XAP                                                | Hedge/Member |             | Increase | USD | 2,800           | 2,800               | 3,500       | 3,500           |
| <b>EMINI SP 500 ENERGY SECTOR INDEX (XAE)</b>      |              |             |          |     |                 |                     |             |                 |
| XAE                                                | Spec         |             | Increase | USD | 4,620           | 4,200               | 5,830       | 5,300           |
| XAE                                                | Hedge/Member |             | Increase | USD | 4,200           | 4,200               | 5,300       | 5,300           |
| <b>EMINI SP500 - FINANCIAL SECT INDEX (XAF)</b>    |              |             |          |     |                 |                     |             |                 |
| XAF                                                | Spec         |             | Increase | USD | 5,940           | 5,400               | 7,480       | 6,800           |
| XAF                                                | Hedge/Member |             | Increase | USD | 5,400           | 5,400               | 6,800       | 6,800           |
| <b>E-MINI SP500 CONS DISCRET SECTOR IX (XAY)</b>   |              |             |          |     |                 |                     |             |                 |
| XAY                                                | Spec         |             | Increase | USD | 7,260           | 6,600               | 9,130       | 8,300           |
| XAY                                                | Hedge/Member |             | Increase | USD | 6,600           | 6,600               | 8,300       | 8,300           |
| <b>E-MINI SP500 CONS DISCRET SYNTHETIC (1YT)</b>   |              |             |          |     |                 |                     |             |                 |
| 1YT                                                | Spec         |             | Increase | USD | 7,260           | 6,600               | 9,130       | 8,300           |
| 1YT                                                | Hedge/Member |             | Increase | USD | 6,600           | 6,600               | 8,300       | 8,300           |
| <b>EMINI SP500- HEALTH CARE SECT INDEX (XAV)</b>   |              |             |          |     |                 |                     |             |                 |
| XAV                                                | Spec         |             | Increase | USD | 6,270           | 5,700               | 7,370       | 6,700           |
| XAV                                                | Hedge/Member |             | Increase | USD | 5,700           | 5,700               | 6,700       | 6,700           |
| <b>EMINI SP500 MATERIALS SECTOR INDEX (XAB)</b>    |              |             |          |     |                 |                     |             |                 |
| XAB                                                | Spec         |             | Increase | USD | 4,070           | 3,700               | 5,060       | 4,600           |
| XAB                                                | Hedge/Member |             | Increase | USD | 3,700           | 3,700               | 4,600       | 4,600           |
| <b>EMINI SP500-INDUSTRIAL SECTOR INDEX (XAI)</b>   |              |             |          |     |                 |                     |             |                 |
| XAI                                                | Spec         |             | Increase | USD | 5,280           | 4,800               | 6,600       | 6,000           |
| XAI                                                | Hedge/Member |             | Increase | USD | 4,800           | 4,800               | 6,000       | 6,000           |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                               | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                            |              |             |          |     |                 |                     |             |                 |
| <b>EMINI SP500-TECHNOLOGY SECTOR INDEX (XAK)</b> |              |             |          |     |                 |                     |             |                 |
| XAK                                              | Spec         |             | Increase | USD | 7,260           | 6,600               | 8,910       | 8,100           |
| XAK                                              | Hedge/Member |             | Increase | USD | 6,600           | 6,600               | 8,100       | 8,100           |
| <b>EMINI SP500-UTILITIES SECTOR INDEX (XAU)</b>  |              |             |          |     |                 |                     |             |                 |
| XAU                                              | Spec         |             | Increase | USD | 4,180           | 3,800               | 5,170       | 4,700           |
| XAU                                              | Hedge/Member |             | Increase | USD | 3,800           | 3,800               | 4,700       | 4,700           |
| <b>FTSE EMERGING INDEX FUTURES (EI)</b>          |              |             |          |     |                 |                     |             |                 |
| EI                                               | Spec         |             | Increase | USD | 3,300           | 3,000               | 3,960       | 3,600           |
| EI                                               | Hedge/Member |             | Increase | USD | 3,000           | 3,000               | 3,600       | 3,600           |
| <b>MICRO E-MINI DOW JONES AVE FUTURE (MYM)</b>   |              |             |          |     |                 |                     |             |                 |
| MYM                                              | Spec         |             | Increase | USD | 908             | 825                 | 1,067       | 970             |
| MYM                                              | Hedge/Member |             | Increase | USD | 825             | 825                 | 970         | 970             |
| MYM                                              | Spec         |             | Increase | USD | 908             | 825                 | 1,067       | 970             |
| MYM                                              | Hedge/Member |             | Increase | USD | 825             | 825                 | 970         | 970             |
| <b>MICRO E-MINI NASDAQ 100 FUTURE (MNQ)</b>      |              |             |          |     |                 |                     |             |                 |
| MNQ                                              | Spec         |             | Increase | USD | 1,188           | 1,080               | 1,320       | 1,200           |
| MNQ                                              | Hedge/Member |             | Increase | USD | 1,080           | 1,080               | 1,200       | 1,200           |
| MNQ                                              | Spec         | Months 2+   | Increase | USD | 1,188           | 1,080               | 1,320       | 1,200           |
| MNQ                                              | Hedge/Member | Months 2+   | Increase | USD | 1,080           | 1,080               | 1,200       | 1,200           |
| <b>MICRO E-MINI RUSSELL 2000 INDEX FUT (M2K)</b> |              |             |          |     |                 |                     |             |                 |
| M2K                                              | Spec         | Month 1     | Increase | USD | 517             | 470                 | 627         | 570             |
| M2K                                              | Hedge/Member | Month 1     | Increase | USD | 470             | 470                 | 570         | 570             |
| M2K                                              | Spec         | Months 2+   | Increase | USD | 517             | 470                 | 627         | 570             |
| M2K                                              | Hedge/Member | Months 2+   | Increase | USD | 470             | 470                 | 570         | 570             |
| <b>REAL ESTATE SELECT SECTOR FUTURES (XAR)</b>   |              |             |          |     |                 |                     |             |                 |
| XAR                                              | Spec         |             | Increase | USD | 3,190           | 2,900               | 3,960       | 3,600           |
| XAR                                              | Hedge/Member |             | Increase | USD | 2,900           | 2,900               | 3,600       | 3,600           |
| <b>S&amp;P 500 / GROWTH SYNT MARKER (TGT)</b>    |              |             |          |     |                 |                     |             |                 |
| TGT                                              | Spec         |             | Increase | USD | 26,950          | 24,500              | 35,750      | 32,500          |
| TGT                                              | Hedge/Member |             | Increase | USD | 24,500          | 24,500              | 32,500      | 32,500          |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                    | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------------------|-----------|-------------|--------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b> |           |             |        |     |                 |                     |             |                 |

### **S&P 500 ANNUAL DIVIDEND INDEX FUT (SDA)**

|     |              |          |          |     |     |     |       |     |
|-----|--------------|----------|----------|-----|-----|-----|-------|-----|
| SDA | Spec         | Month 1  | Increase | USD | 143 | 130 | 193   | 175 |
| SDA | Hedge/Member | Month 1  | Increase | USD | 130 | 130 | 175   | 175 |
| SDA | Spec         | Month 2  | Increase | USD | 231 | 210 | 308   | 280 |
| SDA | Hedge/Member | Month 2  | Increase | USD | 210 | 210 | 280   | 280 |
| SDA | Spec         | Month 3  | Increase | USD | 341 | 310 | 468   | 425 |
| SDA | Hedge/Member | Month 3  | Increase | USD | 310 | 310 | 425   | 425 |
| SDA | Spec         | Month 4  | Increase | USD | 385 | 350 | 523   | 475 |
| SDA | Hedge/Member | Month 4  | Increase | USD | 350 | 350 | 475   | 475 |
| SDA | Spec         | Month 5  | Increase | USD | 462 | 420 | 622   | 565 |
| SDA | Hedge/Member | Month 5  | Increase | USD | 420 | 420 | 565   | 565 |
| SDA | Spec         | Month 6  | Increase | USD | 660 | 600 | 825   | 750 |
| SDA | Hedge/Member | Month 6  | Increase | USD | 600 | 600 | 750   | 750 |
| SDA | Spec         | Month 7  | Increase | USD | 660 | 600 | 825   | 750 |
| SDA | Hedge/Member | Month 7  | Increase | USD | 600 | 600 | 750   | 750 |
| SDA | Spec         | Month 8  | Increase | USD | 660 | 600 | 825   | 750 |
| SDA | Hedge/Member | Month 8  | Increase | USD | 600 | 600 | 750   | 750 |
| SDA | Spec         | Month 9  | Increase | USD | 880 | 800 | 1,045 | 950 |
| SDA | Hedge/Member | Month 9  | Increase | USD | 800 | 800 | 950   | 950 |
| SDA | Spec         | Month 10 | Increase | USD | 880 | 800 | 1,045 | 950 |
| SDA | Hedge/Member | Month 10 | Increase | USD | 800 | 800 | 950   | 950 |
| SDA | Spec         | Month 11 | Increase | USD | 880 | 800 | 1,045 | 950 |
| SDA | Hedge/Member | Month 11 | Increase | USD | 800 | 800 | 950   | 950 |

### **S&P 500 QUARLY DIVIDEND INDEX FUT (SDI)**

|     |              |            |          |     |     |     |     |     |
|-----|--------------|------------|----------|-----|-----|-----|-----|-----|
| SDI | Spec         | Month 1    | Increase | USD | 231 | 210 | 275 | 250 |
| SDI | Hedge/Member | Month 1    | Increase | USD | 210 | 210 | 250 | 250 |
| SDI | Spec         | Months 2-4 | Increase | USD | 440 | 400 | 550 | 500 |
| SDI | Hedge/Member | Months 2-4 | Increase | USD | 400 | 400 | 500 | 500 |
| SDI | Spec         | Month 5+   | Increase | USD | 440 | 400 | 550 | 500 |
| SDI | Hedge/Member | Month 5+   | Increase | USD | 400 | 400 | 500 | 500 |

### **S&P 500 TOTAL RETURN INDEX FUTURES (TRI)**

|     |              |          |     |       |       |        |        |
|-----|--------------|----------|-----|-------|-------|--------|--------|
| TRI | Spec         | Increase | USD | 9,185 | 8,350 | 11,000 | 10,000 |
| TRI | Hedge/Member | Increase | USD | 8,350 | 8,350 | 10,000 | 10,000 |

### **S&P 500 TOTAL RETURN INDEX MARKER (TRM)**

|     |              |          |     |       |       |        |        |
|-----|--------------|----------|-----|-------|-------|--------|--------|
| TRM | Spec         | Increase | USD | 9,185 | 8,350 | 11,000 | 10,000 |
| TRM | Hedge/Member | Increase | USD | 8,350 | 8,350 | 10,000 | 10,000 |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                  | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                               |              |             |          |     |                 |                     |             |                 |
| <b>S&amp;P VALUE INDEX SYNT MARKER (TST)</b>        |              |             |          |     |                 |                     |             |                 |
| TST                                                 | Spec         |             | Increase | USD | 18,975          | 17,250              | 22,000      | 20,000          |
| TST                                                 | Hedge/Member |             | Increase | USD | 17,250          | 17,250              | 20,000      | 20,000          |
| <b>S&amp;P/ CITIGROUP GROWTH INDEX FUTURES (SG)</b> |              |             |          |     |                 |                     |             |                 |
| SG                                                  | Spec         |             | Increase | USD | 26,950          | 24,500              | 35,750      | 32,500          |
| SG                                                  | Hedge/Member |             | Increase | USD | 24,500          | 24,500              | 32,500      | 32,500          |
| <b>S&amp;P/ CITIGROUP VALUE FUTURES (SU)</b>        |              |             |          |     |                 |                     |             |                 |
| SU                                                  | Spec         |             | Increase | USD | 18,975          | 17,250              | 22,000      | 20,000          |
| SU                                                  | Hedge/Member |             | Increase | USD | 17,250          | 17,250              | 20,000      | 20,000          |
| <b>SP 500 - CONS STAPLES SYNTHETIC (1PT)</b>        |              |             |          |     |                 |                     |             |                 |
| 1PT                                                 | Spec         |             | Increase | USD | 3,080           | 2,800               | 3,850       | 3,500           |
| 1PT                                                 | Hedge/Member |             | Increase | USD | 2,800           | 2,800               | 3,500       | 3,500           |
| <b>SP 500 - INDUSTRIAL SEL SECTOR SYNT (1IT)</b>    |              |             |          |     |                 |                     |             |                 |
| 1IT                                                 | Spec         |             | Increase | USD | 5,280           | 4,800               | 6,600       | 6,000           |
| 1IT                                                 | Hedge/Member |             | Increase | USD | 4,800           | 4,800               | 6,000       | 6,000           |
| <b>SP 500 ENERGY SLCT SEC SYNTHETIC (1ET)</b>       |              |             |          |     |                 |                     |             |                 |
| 1ET                                                 | Spec         |             | Increase | USD | 4,620           | 4,200               | 5,830       | 5,300           |
| 1ET                                                 | Hedge/Member |             | Increase | USD | 4,200           | 4,200               | 5,300       | 5,300           |
| <b>SP 500 FINANCIAL SLCT SEC SYNT (1FT)</b>         |              |             |          |     |                 |                     |             |                 |
| 1FT                                                 | Spec         |             | Increase | USD | 5,940           | 5,400               | 7,480       | 6,800           |
| 1FT                                                 | Hedge/Member |             | Increase | USD | 5,400           | 5,400               | 6,800       | 6,800           |
| <b>SP 500 HEALTH CARE SECTOR SYNTHETIC (1VT)</b>    |              |             |          |     |                 |                     |             |                 |
| 1VT                                                 | Spec         |             | Increase | USD | 6,270           | 5,700               | 7,370       | 6,700           |
| 1VT                                                 | Hedge/Member |             | Increase | USD | 5,700           | 5,700               | 6,700       | 6,700           |
| <b>SP 500 MATERIALS SEL SECTOR SYNTH (1BT)</b>      |              |             |          |     |                 |                     |             |                 |
| 1BT                                                 | Spec         |             | Increase | USD | 4,070           | 3,700               | 5,060       | 4,600           |
| 1BT                                                 | Hedge/Member |             | Increase | USD | 3,700           | 3,700               | 4,600       | 4,600           |
| <b>SP 500 TECHNOLOGY SECTOR SYNTH (1KT)</b>         |              |             |          |     |                 |                     |             |                 |
| 1KT                                                 | Spec         |             | Increase | USD | 7,260           | 6,600               | 8,910       | 8,100           |
| 1KT                                                 | Hedge/Member |             | Increase | USD | 6,600           | 6,600               | 8,100       | 8,100           |
| <b>SP 500 UTILITIES SEL SECTOR SYNTH (1UT)</b>      |              |             |          |     |                 |                     |             |                 |
| 1UT                                                 | Spec         |             | Increase | USD | 4,180           | 3,800               | 5,170       | 4,700           |
| 1UT                                                 | Hedge/Member |             | Increase | USD | 3,800           | 3,800               | 4,700       | 4,700           |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

### Outright Rates

#### YEN DENOMINATED TOPIX FUTURES (TPY)

|     |              |  |          |     |         |         |         |         |
|-----|--------------|--|----------|-----|---------|---------|---------|---------|
| TPY | Spec         |  | Increase | JPY | 577,500 | 525,000 | 715,000 | 650,000 |
| TPY | Hedge/Member |  | Increase | JPY | 525,000 | 525,000 | 650,000 | 650,000 |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                          | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                       |              |             |          |     |                 |                     |             |                 |
| <b>FX - Outright Rates</b>                  |              |             |          |     |                 |                     |             |                 |
| <b>AD/JY FUTURES (AJ)</b>                   |              |             |          |     |                 |                     |             |                 |
| AJ                                          | Spec         |             | Increase | JPY | 440,000         | 400,000             | 528,000     | 480,000         |
| AJ                                          | Hedge/Member |             | Increase | JPY | 400,000         | 400,000             | 480,000     | 480,000         |
| <b>AUSTRALIAN DOLLAR FUTURES (AD)</b>       |              |             |          |     |                 |                     |             |                 |
| AD                                          | Spec         |             | Increase | USD | 1,430           | 1,300               | 1,650       | 1,500           |
| AD                                          | Hedge/Member |             | Increase | USD | 1,300           | 1,300               | 1,500       | 1,500           |
| AD                                          | Spec         |             | Increase | USD | 1,430           | 1,300               | 1,650       | 1,500           |
| AD                                          | Hedge/Member |             | Increase | USD | 1,300           | 1,300               | 1,500       | 1,500           |
| <b>CD/JY FUTURES (CY)</b>                   |              |             |          |     |                 |                     |             |                 |
| CY                                          | Spec         |             | Increase | JPY | 440,000         | 400,000             | 550,000     | 500,000         |
| CY                                          | Hedge/Member |             | Increase | JPY | 400,000         | 400,000             | 500,000     | 500,000         |
| <b>CZECH KORUNA FUTURES (CZ)</b>            |              |             |          |     |                 |                     |             |                 |
| CZ                                          | Spec         |             | Increase | USD | 4,620           | 4,200               | 5,280       | 4,800           |
| CZ                                          | Hedge/Member |             | Increase | USD | 4,200           | 4,200               | 4,800       | 4,800           |
| <b>CZECH KORUNA/EURO CROSS RATE FUT (K)</b> |              |             |          |     |                 |                     |             |                 |
| K                                           | Spec         |             | Increase | EUR | 2,200           | 2,000               | 2,750       | 2,500           |
| K                                           | Hedge/Member |             | Increase | EUR | 2,000           | 2,000               | 2,500       | 2,500           |
| <b>EC/AD CROSS RATE FUTURES (CA)</b>        |              |             |          |     |                 |                     |             |                 |
| CA                                          | Spec         |             | Increase | AUD | 3,300           | 3,000               | 3,850       | 3,500           |
| CA                                          | Hedge/Member |             | Increase | AUD | 3,000           | 3,000               | 3,500       | 3,500           |
| <b>EC/CD CROSS RATE FUTURE (CC)</b>         |              |             |          |     |                 |                     |             |                 |
| CC                                          | Spec         |             | Increase | CAD | 2,530           | 2,300               | 3,025       | 2,750           |
| CC                                          | Hedge/Member |             | Increase | CAD | 2,300           | 2,300               | 2,750       | 2,750           |
| <b>EC/NKR FUTURES (CN)</b>                  |              |             |          |     |                 |                     |             |                 |
| CN                                          | Spec         |             | Increase | NOK | 22,275          | 20,250              | 27,830      | 25,300          |
| CN                                          | Hedge/Member |             | Increase | NOK | 20,250          | 20,250              | 25,300      | 25,300          |
| <b>EC/SKR CROSS RATE FUTURES (KE)</b>       |              |             |          |     |                 |                     |             |                 |
| KE                                          | Spec         |             | Increase | SEK | 22,000          | 20,000              | 25,300      | 23,000          |
| KE                                          | Hedge/Member |             | Increase | SEK | 20,000          | 20,000              | 23,000      | 23,000          |
| <b>E-MINI J-YEN FUTURE (J7)</b>             |              |             |          |     |                 |                     |             |                 |
| J7                                          | Spec         | Month 1-3   | Increase | USD | 1,540           | 1,400               | 1,843       | 1,675           |
| J7                                          | Hedge/Member | Month 1-3   | Increase | USD | 1,400           | 1,400               | 1,675       | 1,675           |
| J7                                          | Spec         | Months 4+   | Increase | USD | 1,540           | 1,400               | 1,843       | 1,675           |
| J7                                          | Hedge/Member | Months 4+   | Increase | USD | 1,400           | 1,400               | 1,675       | 1,675           |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                 | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>              |              |             |          |     |                 |                     |             |                 |
| <b>ISRAELI SHEKEL FUTURES (IS)</b> |              |             |          |     |                 |                     |             |                 |
| IS                                 | Spec         |             | Increase | USD | 5,280           | 4,800               | 6,600       | 6,000           |
| IS                                 | Hedge/Member |             | Increase | USD | 4,800           | 4,800               | 6,000       | 6,000           |
| <b>JAPANESE YEN FUTURES (JY)</b>   |              |             |          |     |                 |                     |             |                 |
| JY                                 | Spec         | Month 1-3   | Increase | USD | 3,080           | 2,800               | 3,685       | 3,350           |
| JY                                 | Hedge/Member | Month 1-3   | Increase | USD | 2,800           | 2,800               | 3,350       | 3,350           |
| JY                                 | Spec         | Months 4+   | Increase | USD | 3,080           | 2,800               | 3,685       | 3,350           |
| JY                                 | Hedge/Member | Months 4+   | Increase | USD | 2,800           | 2,800               | 3,350       | 3,350           |
| <b>MEXICAN PESO FUTURES (MP)</b>   |              |             |          |     |                 |                     |             |                 |
| MP                                 | Spec         | Months 1-5  | Increase | USD | 1,485           | 1,350               | 1,760       | 1,600           |
| MP                                 | Hedge/Member | Months 1-5  | Increase | USD | 1,350           | 1,350               | 1,600       | 1,600           |
| MP                                 | Spec         | Months 6+   | Increase | USD | 1,485           | 1,350               | 1,760       | 1,600           |
| MP                                 | Hedge/Member | Months 6+   | Increase | USD | 1,350           | 1,350               | 1,600       | 1,600           |
| <b>MICRO AUD/USD FUTURES (M6A)</b> |              |             |          |     |                 |                     |             |                 |
| M6A                                | Spec         |             | Increase | USD | 143             | 130                 | 165         | 150             |
| M6A                                | Hedge/Member |             | Increase | USD | 130             | 130                 | 150         | 150             |
| M6A                                | Spec         |             | Increase | USD | 143             | 130                 | 165         | 150             |
| M6A                                | Hedge/Member |             | Increase | USD | 130             | 130                 | 150         | 150             |
| <b>MICRO CHF/USD FUTURES (MSF)</b> |              |             |          |     |                 |                     |             |                 |
| MSF                                | Spec         | Month 1-3   | Increase | USD | 341             | 310                 | 407         | 370             |
| MSF                                | Hedge/Member | Month 1-3   | Increase | USD | 310             | 310                 | 370         | 370             |
| MSF                                | Spec         | Months 4+   | Increase | USD | 341             | 310                 | 407         | 370             |
| MSF                                | Hedge/Member | Months 4+   | Increase | USD | 310             | 310                 | 370         | 370             |
| <b>MICRO JPY/USD (MJY)</b>         |              |             |          |     |                 |                     |             |                 |
| MJY                                | Spec         | Month 1-3   | Increase | USD | 308             | 280                 | 369         | 335             |
| MJY                                | Hedge/Member | Month 1-3   | Increase | USD | 280             | 280                 | 335         | 335             |
| MJY                                | Spec         | Months 4+   | Increase | USD | 308             | 280                 | 369         | 335             |
| MJY                                | Hedge/Member | Months 4+   | Increase | USD | 280             | 280                 | 335         | 335             |
| <b>NEW ZEALAND FUTURES (NE)</b>    |              |             |          |     |                 |                     |             |                 |
| NE                                 | Spec         |             | Increase | USD | 1,210           | 1,100               | 1,375       | 1,250           |
| NE                                 | Hedge/Member |             | Increase | USD | 1,100           | 1,100               | 1,250       | 1,250           |
| <b>NKR/USD FUTURES (UN)</b>        |              |             |          |     |                 |                     |             |                 |
| UN                                 | Spec         |             | Increase | USD | 5,500           | 5,000               | 6,600       | 6,000           |
| UN                                 | Hedge/Member |             | Increase | USD | 5,000           | 5,000               | 6,000       | 6,000           |
| <b>POLISH ZLOTY FUTURES (PZ)</b>   |              |             |          |     |                 |                     |             |                 |
| PZ                                 | Spec         |             | Increase | USD | 3,190           | 2,900               | 3,630       | 3,300           |
| PZ                                 | Hedge/Member |             | Increase | USD | 2,900           | 2,900               | 3,300       | 3,300           |

## **SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS**

| CC                                         | Rate Type    | Description     | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------------------------------|--------------|-----------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                      |              |                 |          |     |                 |                     |             |                 |
| <b>RU RUSSIAN RUBLE FUTURES (RU)</b>       |              |                 |          |     |                 |                     |             |                 |
| RU                                         | Spec         | Contracts 1-12  | Increase | USD | 2,420           | 2,200               | 3,025       | 2,750           |
| RU                                         | Hedge/Member | Contracts 1-12  | Increase | USD | 2,200           | 2,200               | 2,750       | 2,750           |
| RU                                         | Spec         | Contracts 13-16 | Increase | USD | 2,640           | 2,400               | 3,300       | 3,000           |
| RU                                         | Hedge/Member | Contracts 13-16 | Increase | USD | 2,400           | 2,400               | 3,000       | 3,000           |
| RU                                         | Spec         | Contracts 17-20 | Increase | USD | 3,080           | 2,800               | 3,850       | 3,500           |
| RU                                         | Hedge/Member | Contracts 17-20 | Increase | USD | 2,800           | 2,800               | 3,500       | 3,500           |
| RU                                         | Spec         | Contracts 21+   | Increase | USD | 3,080           | 2,800               | 3,850       | 3,500           |
| RU                                         | Hedge/Member | Contracts 21+   | Increase | USD | 2,800           | 2,800               | 3,500       | 3,500           |
| <b>SFJY FUTURES (SJ)</b>                   |              |                 |          |     |                 |                     |             |                 |
| SJ                                         | Spec         |                 | Increase | JPY | 968,000         | 880,000             | 1,001,000   | 910,000         |
| SJ                                         | Hedge/Member |                 | Increase | JPY | 880,000         | 880,000             | 910,000     | 910,000         |
| <b>SWISS FRANC FUTURES (SF)</b>            |              |                 |          |     |                 |                     |             |                 |
| SF                                         | Spec         | Month 1-3       | Increase | USD | 3,410           | 3,100               | 4,070       | 3,700           |
| SF                                         | Hedge/Member | Month 1-3       | Increase | USD | 3,100           | 3,100               | 3,700       | 3,700           |
| SF                                         | Spec         | Months 4+       | Increase | USD | 3,410           | 3,100               | 4,070       | 3,700           |
| SF                                         | Hedge/Member | Months 4+       | Increase | USD | 3,100           | 3,100               | 3,700       | 3,700           |
| <b>U.S. DOLLAR S.A. RAND FUTURES (ZAR)</b> |              |                 |          |     |                 |                     |             |                 |
| ZAR                                        | Spec         |                 | Increase | ZAR | 99,000          | 90,000              | 115,500     | 105,000         |
| ZAR                                        | Hedge/Member |                 | Increase | ZAR | 90,000          | 90,000              | 105,000     | 105,000         |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                   | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                                |              |             |          |     |                 |                     |             |                 |
| <b>PETROLEUM CRACKS AND SPREADS - Outright Rates</b> |              |             |          |     |                 |                     |             |                 |
| <b>EUR DIESEL10PPM BRGS FOB ARA(PLATTS (ET)</b>      |              |             |          |     |                 |                     |             |                 |
| ET                                                   | Spec         | Mnth 3      | Increase | USD | 935             | 850                 | 1,045       | 950             |
| ET                                                   | Hedge/Member | Mnth 3      | Increase | USD | 850             | 850                 | 950         | 950             |
| ET                                                   | Spec         | Mnths 4+    | Increase | USD | 853             | 775                 | 1,012       | 920             |
| ET                                                   | Hedge/Member | Mnths 4+    | Increase | USD | 775             | 775                 | 920         | 920             |
| <b>GLFCST JET PLATTS UP/DN FUT (ME)</b>              |              |             |          |     |                 |                     |             |                 |
| ME                                                   | Spec         | Mnth 1      | Increase | USD | 902             | 820                 | 1,056       | 960             |
| ME                                                   | Hedge/Member | Mnth 1      | Increase | USD | 820             | 820                 | 960         | 960             |
| ME                                                   | Spec         | Mnth 2      | Increase | USD | 825             | 750                 | 990         | 900             |
| ME                                                   | Hedge/Member | Mnth 2      | Increase | USD | 750             | 750                 | 900         | 900             |
| ME                                                   | Spec         | Mnths 3-5   | Increase | USD | 770             | 700                 | 836         | 760             |
| ME                                                   | Hedge/Member | Mnths 3-5   | Increase | USD | 700             | 700                 | 760         | 760             |
| ME                                                   | Spec         | Mnths 6+    | New      | USD |                 |                     | 396         | 360             |
| ME                                                   | Hedge/Member | Mnths 6+    | New      | USD |                 |                     | 360         | 360             |
| <b>JET CIF NWE VS ICE (JC)</b>                       |              |             |          |     |                 |                     |             |                 |
| JC                                                   | Spec         | Mnth 1      | Increase | USD | 7,700           | 7,000               | 8,800       | 8,000           |
| JC                                                   | Hedge/Member | Mnth 1      | Increase | USD | 7,000           | 7,000               | 8,000       | 8,000           |
| JC                                                   | Spec         | Mnth 2      | Increase | USD | 5,280           | 4,800               | 6,270       | 5,700           |
| JC                                                   | Hedge/Member | Mnth 2      | Increase | USD | 4,800           | 4,800               | 5,700       | 5,700           |
| JC                                                   | Spec         | Mnths 3-6   | Increase | USD | 5,060           | 4,600               | 5,610       | 5,100           |
| JC                                                   | Hedge/Member | Mnths 3-6   | Increase | USD | 4,600           | 4,600               | 5,100       | 5,100           |
| JC                                                   | Spec         | Mnths 7+    | Increase | USD | 3,520           | 3,200               | 4,125       | 3,750           |
| JC                                                   | Hedge/Member | Mnths 7+    | Increase | USD | 3,200           | 3,200               | 3,750       | 3,750           |
| <b>MIN JETKERO CRGOS CIF NWE VS GASOIL (MJC)</b>     |              |             |          |     |                 |                     |             |                 |
| MJC                                                  | Spec         | Mnth 1      | Increase | USD | 770             | 700                 | 880         | 800             |
| MJC                                                  | Hedge/Member | Mnth 1      | Increase | USD | 700             | 700                 | 800         | 800             |
| MJC                                                  | Spec         | Mnth 2      | Increase | USD | 528             | 480                 | 627         | 570             |
| MJC                                                  | Hedge/Member | Mnth 2      | Increase | USD | 480             | 480                 | 570         | 570             |
| MJC                                                  | Spec         | Mnths 3-6   | Increase | USD | 506             | 460                 | 561         | 510             |
| MJC                                                  | Hedge/Member | Mnths 3-6   | Increase | USD | 460             | 460                 | 510         | 510             |
| MJC                                                  | Spec         | Mnths 7+    | Increase | USD | 352             | 320                 | 413         | 375             |
| MJC                                                  | Hedge/Member | Mnths 7+    | Increase | USD | 320             | 320                 | 375         | 375             |
| <b>MINIEURDIESEL10 PPM BRGS ARA(P)VS.L (MUD)</b>     |              |             |          |     |                 |                     |             |                 |
| MUD                                                  | Spec         | Mnth 3      | Increase | USD | 94              | 85                  | 105         | 95              |
| MUD                                                  | Hedge/Member | Mnth 3      | Increase | USD | 85              | 85                  | 95          | 95              |
| MUD                                                  | Spec         | Mnths 4+    | Increase | USD | 85              | 78                  | 101         | 92              |
| MUD                                                  | Hedge/Member | Mnths 4+    | Increase | USD | 78              | 78                  | 92          | 92              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                           | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                        |              |             |          |     |                 |                     |             |                 |
| <b>REFINED PRODUCTS - Outright Rates</b>     |              |             |          |     |                 |                     |             |                 |
| <b>EURO NAPHTHA CALFUT (UN)</b>              |              |             |          |     |                 |                     |             |                 |
| UN                                           | Spec         | Mths 1      | Increase | USD | 34,100          | 31,000              | 41,250      | 37,500          |
| UN                                           | Hedge/Member | Mths 1      | Increase | USD | 31,000          | 31,000              | 37,500      | 37,500          |
| UN                                           | Spec         | Mths 2-6    | Increase | USD | 34,100          | 31,000              | 41,250      | 37,500          |
| UN                                           | Hedge/Member | Mths 2-6    | Increase | USD | 31,000          | 31,000              | 37,500      | 37,500          |
| UN                                           | Spec         | Mnths 7+    | Increase | USD | 32,450          | 29,500              | 39,600      | 36,000          |
| UN                                           | Hedge/Member | Mnths 7+    | Increase | USD | 29,500          | 29,500              | 36,000      | 36,000          |
| <b>GAS EURO-BOB OXY (ARG) NEW BRG (7H)</b>   |              |             |          |     |                 |                     |             |                 |
| 7H                                           | Spec         | Mnth 1      | Increase | USD | 45,650          | 41,500              | 50,600      | 46,000          |
| 7H                                           | Hedge/Member | Mnth 1      | Increase | USD | 41,500          | 41,500              | 46,000      | 46,000          |
| 7H                                           | Spec         | Mnths 2-6   | Increase | USD | 40,700          | 37,000              | 46,200      | 42,000          |
| 7H                                           | Hedge/Member | Mnths 2-6   | Increase | USD | 37,000          | 37,000              | 42,000      | 42,000          |
| 7H                                           | Spec         | Mnths 7-12  | Increase | USD | 37,950          | 34,500              | 42,350      | 38,500          |
| 7H                                           | Hedge/Member | Mnths 7-12  | Increase | USD | 34,500          | 34,500              | 38,500      | 38,500          |
| 7H                                           | Spec         | Mnths 13+   | Increase | USD | 35,200          | 32,000              | 39,600      | 36,000          |
| 7H                                           | Hedge/Member | Mnths 13+   | Increase | USD | 32,000          | 32,000              | 36,000      | 36,000          |
| <b>GROUP THREE SUB-OCT GAS (PLATTS) (A9)</b> |              |             |          |     |                 |                     |             |                 |
| A9                                           | Spec         |             | Increase | USD | 5,720           | 5,200               | 6,710       | 6,100           |
| A9                                           | Hedge/Member |             | Increase | USD | 5,200           | 5,200               | 6,100       | 6,100           |
| <b>GULF COAST ULSD CALENDAR FUT (LY)</b>     |              |             |          |     |                 |                     |             |                 |
| LY                                           | Spec         | Mnth 1      | Increase | USD | 5,225           | 4,750               | 6,050       | 5,500           |
| LY                                           | Hedge/Member | Mnth 1      | Increase | USD | 4,750           | 4,750               | 5,500       | 5,500           |
| LY                                           | Spec         | Mnths 2-6   | Increase | USD | 5,225           | 4,750               | 6,050       | 5,500           |
| LY                                           | Hedge/Member | Mnths 2-6   | Increase | USD | 4,750           | 4,750               | 5,500       | 5,500           |
| LY                                           | Spec         | Mnths 7-12  | Increase | USD | 4,565           | 4,150               | 5,390       | 4,900           |
| LY                                           | Hedge/Member | Mnths 7-12  | Increase | USD | 4,150           | 4,150               | 4,900       | 4,900           |
| LY                                           | Spec         | Mnths 13+   | Increase | USD | 3,960           | 3,600               | 4,730       | 4,300           |
| LY                                           | Hedge/Member | Mnths 13+   | Increase | USD | 3,600           | 3,600               | 4,300       | 4,300           |
| <b>MIN EURO NPHTHA CIF NWE FUT (MNC)</b>     |              |             |          |     |                 |                     |             |                 |
| MNC                                          | Spec         | Mths 1      | Increase | USD | 3,410           | 3,100               | 4,125       | 3,750           |
| MNC                                          | Hedge/Member | Mths 1      | Increase | USD | 3,100           | 3,100               | 3,750       | 3,750           |
| MNC                                          | Spec         | Mths 2-6    | Increase | USD | 3,410           | 3,100               | 4,125       | 3,750           |
| MNC                                          | Hedge/Member | Mths 2-6    | Increase | USD | 3,100           | 3,100               | 3,750       | 3,750           |
| MNC                                          | Spec         | Mnths 7+    | Increase | USD | 3,245           | 2,950               | 3,960       | 3,600           |
| MNC                                          | Hedge/Member | Mnths 7+    | Increase | USD | 2,950           | 2,950               | 3,600       | 3,600           |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                               | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                            |              |             |          |     |                 |                     |             |                 |
| <b>MINI GAS EUROBOB OXY BARGES FUT (MEO)</b>     |              |             |          |     |                 |                     |             |                 |
| MEO                                              | Spec         | Mnth 1      | Increase | USD | 45,650          | 41,500              | 50,600      | 46,000          |
| MEO                                              | Hedge/Member | Mnth 1      | Increase | USD | 41,500          | 41,500              | 46,000      | 46,000          |
| MEO                                              | Spec         | Mnths 2-6   | Increase | USD | 40,700          | 37,000              | 46,200      | 42,000          |
| MEO                                              | Hedge/Member | Mnths 2-6   | Increase | USD | 37,000          | 37,000              | 42,000      | 42,000          |
| MEO                                              | Spec         | Mnths 7-12  | Increase | USD | 37,950          | 34,500              | 42,350      | 38,500          |
| MEO                                              | Hedge/Member | Mnths 7-12  | Increase | USD | 34,500          | 34,500              | 38,500      | 38,500          |
| MEO                                              | Spec         | Mnths 13+   | Increase | USD | 35,200          | 32,000              | 39,600      | 36,000          |
| MEO                                              | Hedge/Member | Mnths 13+   | Increase | USD | 32,000          | 32,000              | 36,000      | 36,000          |
| <b>MINI SINGAPORE GASOIL PLATS FUTURES (MSG)</b> |              |             |          |     |                 |                     |             |                 |
| MSG                                              | Spec         | Mnth 1      | Increase | USD | 506             | 460                 | 594         | 540             |
| MSG                                              | Hedge/Member | Mnth 1      | Increase | USD | 460             | 460                 | 540         | 540             |
| MSG                                              | Spec         | Mnths 2-6   | Increase | USD | 506             | 460                 | 594         | 540             |
| MSG                                              | Hedge/Member | Mnths 2-6   | Increase | USD | 460             | 460                 | 540         | 540             |
| MSG                                              | Spec         | Mnths 7+    | Increase | USD | 451             | 410                 | 539         | 490             |
| MSG                                              | Hedge/Member | Mnths 7+    | Increase | USD | 410             | 410                 | 490         | 490             |
| <b>MOGAS92 UNLEADED (PLATTS) FUT (1N)</b>        |              |             |          |     |                 |                     |             |                 |
| 1N                                               | Spec         | Mnth 2      | Increase | USD | 6,270           | 5,700               | 7,040       | 6,400           |
| 1N                                               | Hedge/Member | Mnth 2      | Increase | USD | 5,700           | 5,700               | 6,400       | 6,400           |
| 1N                                               | Spec         | Mnth 1      | Increase | USD | 6,270           | 5,700               | 7,040       | 6,400           |
| 1N                                               | Hedge/Member | Mnth 1      | Increase | USD | 5,700           | 5,700               | 6,400       | 6,400           |
| 1N                                               | Spec         | Mnths 3+    | Increase | USD | 6,270           | 5,700               | 7,040       | 6,400           |
| 1N                                               | Hedge/Member | Mnths 3+    | Increase | USD | 5,700           | 5,700               | 6,400       | 6,400           |
| <b>PREMIUM UNLD 10P FOB MED FUT (3G)</b>         |              |             |          |     |                 |                     |             |                 |
| 3G                                               | Spec         | Mnth 1      | Increase | USD | 52,800          | 48,000              | 58,300      | 53,000          |
| 3G                                               | Hedge/Member | Mnth 1      | Increase | USD | 48,000          | 48,000              | 53,000      | 53,000          |
| 3G                                               | Spec         | Mnths 2+    | Increase | USD | 49,500          | 45,000              | 56,100      | 51,000          |
| 3G                                               | Hedge/Member | Mnths 2+    | Increase | USD | 45,000          | 45,000              | 51,000      | 51,000          |
| <b>SINGAPORE GASOIL FUT (SG)</b>                 |              |             |          |     |                 |                     |             |                 |
| SG                                               | Spec         | Mnth 1      | Increase | USD | 5,060           | 4,600               | 5,940       | 5,400           |
| SG                                               | Hedge/Member | Mnth 1      | Increase | USD | 4,600           | 4,600               | 5,400       | 5,400           |
| SG                                               | Spec         | Mnths 2-6   | Increase | USD | 5,060           | 4,600               | 5,940       | 5,400           |
| SG                                               | Hedge/Member | Mnths 2-6   | Increase | USD | 4,600           | 4,600               | 5,400       | 5,400           |
| SG                                               | Spec         | Mnths 7+    | Increase | USD | 4,510           | 4,100               | 5,390       | 4,900           |
| SG                                               | Hedge/Member | Mnths 7+    | Increase | USD | 4,100           | 4,100               | 4,900       | 4,900           |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                               | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                            |              |             |          |     |                 |                     |             |                 |
| <b>SINGAPORE JET KEROSENE FUT (KS)</b>           |              |             |          |     |                 |                     |             |                 |
| KS                                               | Spec         | Mnth 1      | Increase | USD | 5,500           | 5,000               | 6,600       | 6,000           |
| KS                                               | Hedge/Member | Mnth 1      | Increase | USD | 5,000           | 5,000               | 6,000       | 6,000           |
| KS                                               | Spec         | Mnths 2-6   | Increase | USD | 5,500           | 5,000               | 6,600       | 6,000           |
| KS                                               | Hedge/Member | Mnths 2-6   | Increase | USD | 5,000           | 5,000               | 6,000       | 6,000           |
| KS                                               | Spec         | Mnths 7+    | Increase | USD | 4,840           | 4,400               | 5,500       | 5,000           |
| KS                                               | Hedge/Member | Mnths 7+    | Increase | USD | 4,400           | 4,400               | 5,000       | 5,000           |
| <b>SYNTHETI SINGAPORE JET KEROSENE FUT (SKS)</b> |              |             |          |     |                 |                     |             |                 |
| SKS                                              | Spec         | Mnth 1      | Increase | USD | 5,500           | 5,000               | 6,600       | 6,000           |
| SKS                                              | Hedge/Member | Mnth 1      | Increase | USD | 5,000           | 5,000               | 6,000       | 6,000           |
| SKS                                              | Spec         | Mnths 2-6   | Increase | USD | 5,500           | 5,000               | 6,600       | 6,000           |
| SKS                                              | Hedge/Member | Mnths 2-6   | Increase | USD | 5,000           | 5,000               | 6,000       | 6,000           |
| SKS                                              | Spec         | Mnths 7+    | Increase | USD | 4,840           | 4,400               | 5,500       | 5,000           |
| SKS                                              | Hedge/Member | Mnths 7+    | Increase | USD | 4,400           | 4,400               | 5,000       | 5,000           |
| <b>SYNTHETIC SINGAPORE GASOIL FUT (SSG)</b>      |              |             |          |     |                 |                     |             |                 |
| SSG                                              | Spec         | Mnth 1      | Increase | USD | 5,060           | 4,600               | 5,940       | 5,400           |
| SSG                                              | Hedge/Member | Mnth 1      | Increase | USD | 4,600           | 4,600               | 5,400       | 5,400           |
| SSG                                              | Spec         | Mnths 2-6   | Increase | USD | 5,060           | 4,600               | 5,940       | 5,400           |
| SSG                                              | Hedge/Member | Mnths 2-6   | Increase | USD | 4,600           | 4,600               | 5,400       | 5,400           |
| SSG                                              | Spec         | Mnths 7+    | Increase | USD | 4,510           | 4,100               | 5,390       | 4,900           |
| SSG                                              | Hedge/Member | Mnths 7+    | Increase | USD | 4,100           | 4,100               | 4,900       | 4,900           |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                  | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                |              |             |          |     |                 |                     |             |                 |
| <b>AGRICULTURE - Intra Spreads</b>                                  |              |             |          |     |                 |                     |             |                 |
| <b>Lumber (LB) - All Months (LUMBER110 FUTURES)</b>                 |              |             |          |     |                 |                     |             |                 |
| LB                                                                  | Spec         |             | Increase | USD | 1,925           | 1,750               | 2,310       | 2,100           |
| LB                                                                  | Hedge/Member |             | Increase | USD | 1,750           | 1,750               | 2,100       | 2,100           |
| <b>CRUDE OIL - Intra Spreads</b>                                    |              |             |          |     |                 |                     |             |                 |
| <b>Month 2 vs 3-8 (DUBAI CRUDE OIL CALENDAR FUT)</b>                |              |             |          |     |                 |                     |             |                 |
| DC                                                                  | Spec         |             | Increase | USD | 682             | 620                 | 825         | 750             |
| DC                                                                  | Hedge/Member |             | Increase | USD | 620             | 620                 | 750         | 750             |
| <b>Month 2 vs 3-8 (MINI DUBAI CRUDE OIL (PLATTS) FUT)</b>           |              |             |          |     |                 |                     |             |                 |
| DBL                                                                 | Spec         |             | Increase | USD | 68              | 62                  | 83          | 75              |
| DBL                                                                 | Hedge/Member |             | Increase | USD | 62              | 62                  | 75          | 75              |
| <b>Month 2 vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)</b>                 |              |             |          |     |                 |                     |             |                 |
| DC                                                                  | Spec         |             | Increase | USD | 715             | 650                 | 880         | 800             |
| DC                                                                  | Hedge/Member |             | Increase | USD | 650             | 650                 | 800         | 800             |
| <b>Month 2 vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)</b>            |              |             |          |     |                 |                     |             |                 |
| DBL                                                                 | Spec         |             | Increase | USD | 72              | 65                  | 88          | 80              |
| DBL                                                                 | Hedge/Member |             | Increase | USD | 65              | 65                  | 80          | 80              |
| <b>Months 3-8 vs 3-8 (DUBAI CRUDE OIL CALENDAR FUT)</b>             |              |             |          |     |                 |                     |             |                 |
| DC                                                                  | Spec         |             | Increase | USD | 528             | 480                 | 660         | 600             |
| DC                                                                  | Hedge/Member |             | Increase | USD | 480             | 480                 | 600         | 600             |
| <b>Months 3-8 vs 3-8 (MINI DUBAI CRUDE OIL (PLATTS) FUT)</b>        |              |             |          |     |                 |                     |             |                 |
| DBL                                                                 | Spec         |             | Increase | USD | 53              | 48                  | 66          | 60              |
| DBL                                                                 | Hedge/Member |             | Increase | USD | 48              | 48                  | 60          | 60              |
| <b>Months 3-8 vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)</b>              |              |             |          |     |                 |                     |             |                 |
| DC                                                                  | Spec         |             | Increase | USD | 605             | 550                 | 715         | 650             |
| DC                                                                  | Hedge/Member |             | Increase | USD | 550             | 550                 | 650         | 650             |
| <b>Months 3-8 vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)</b>         |              |             |          |     |                 |                     |             |                 |
| DBL                                                                 | Spec         |             | Increase | USD | 61              | 55                  | 72          | 65              |
| DBL                                                                 | Hedge/Member |             | Increase | USD | 55              | 55                  | 65          | 65              |
| <b>Relperiod - consecutives (DUBAI CRUDE OIL CALENDAR FUT)</b>      |              |             |          |     |                 |                     |             |                 |
| DC                                                                  | Spec         |             | Increase | USD | 308             | 280                 | 407         | 370             |
| DC                                                                  | Hedge/Member |             | Increase | USD | 280             | 280                 | 370         | 370             |
| <b>Relperiod - consecutives (MINI DUBAI CRUDE OIL (PLATTS) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| DBL                                                                 | Spec         |             | Increase | USD | 31              | 28                  | 41          | 37              |
| DBL                                                                 | Hedge/Member |             | Increase | USD | 28              | 28                  | 37          | 37              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                 | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                               |              |             |          |     |                 |                     |             |                 |
| <b>CRUDE OIL SPREADS - Intra Spreads</b>                                                           |              |             |          |     |                 |                     |             |                 |
| <b>Dated-to-Frontline Brent Swap - Mth 1 vs Mths 2+ (DATED TO FRONTLINE BRENT CLNDR FUT)</b>       |              |             |          |     |                 |                     |             |                 |
| FY                                                                                                 | Spec         |             | Increase | USD | 248             | 225                 | 385         | 350             |
| FY                                                                                                 | Hedge/Member |             | Increase | USD | 225             | 225                 | 350         | 350             |
| <b>Dated-to-Frontline Brent Swap - Mths 2+ (DATED TO FRONTLINE BRENT CLNDR FUT)</b>                |              |             |          |     |                 |                     |             |                 |
| FY                                                                                                 | Spec         |             | Increase | USD | 220             | 200                 | 330         | 300             |
| FY                                                                                                 | Hedge/Member |             | Increase | USD | 200             | 200                 | 300         | 300             |
| <b>WTI Midland (Argus) vs. WTI Trade Month Futures (WTI MIDLAND (ARG) VS. WTI TRADE MTH)</b>       |              |             |          |     |                 |                     |             |                 |
| WTT                                                                                                | Spec         |             | Increase | USD | 660             | 600                 | 770         | 700             |
| WTT                                                                                                | Hedge/Member |             | Increase | USD | 600             | 600                 | 700         | 700             |
| <b>WTS (Argus) vs. WTI Spread Calendar Swap - All Months (WTI MIDLAND(ARGUS) VS WTI FINCL FUT)</b> |              |             |          |     |                 |                     |             |                 |
| FF                                                                                                 | Spec         |             | Increase | USD | 660             | 600                 | 770         | 700             |
| FF                                                                                                 | Hedge/Member |             | Increase | USD | 600             | 600                 | 700         | 700             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                   | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                 |              |             |          |     |                 |                     |             |                 |
| <b>DME Products - Intra Spreads</b>                                                                  |              |             |          |     |                 |                     |             |                 |
| <b>Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 3 (DUBAI CRUDE OIL (PLATTS))</b>                |              |             |          |     |                 |                     |             |                 |
| DCD                                                                                                  | Spec         |             | Increase | USD | 682             | 620                 | 825         | 750             |
| DCD                                                                                                  | Hedge/Member |             | Increase | USD | 620             | 620                 | 750         | 750             |
| <b>Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 3 (DUBAI CRUDE OIL(S&amp;PPLATTS) FUT TAPS)</b> |              |             |          |     |                 |                     |             |                 |
| DCT                                                                                                  | Spec         |             | Increase | USD | 682             | 620                 | 825         | 750             |
| DCT                                                                                                  | Hedge/Member |             | Increase | USD | 620             | 620                 | 750         | 750             |
| <b>Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 3 (DUBAI CRUDEOIL S&amp;PPLATTS MTH MARKER)</b> |              |             |          |     |                 |                     |             |                 |
| DM1                                                                                                  | Spec         |             | Increase | USD | 682             | 620                 | 825         | 750             |
| DM1                                                                                                  | Hedge/Member |             | Increase | USD | 620             | 620                 | 750         | 750             |
| <b>Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 4 (DUBAI CRUDE OIL (PLATTS))</b>                |              |             |          |     |                 |                     |             |                 |
| DCD                                                                                                  | Spec         |             | Increase | USD | 715             | 650                 | 880         | 800             |
| DCD                                                                                                  | Hedge/Member |             | Increase | USD | 650             | 650                 | 800         | 800             |
| <b>Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 4 (DUBAI CRUDE OIL(S&amp;PPLATTS) FUT TAPS)</b> |              |             |          |     |                 |                     |             |                 |
| DCT                                                                                                  | Spec         |             | Increase | USD | 715             | 650                 | 880         | 800             |
| DCT                                                                                                  | Hedge/Member |             | Increase | USD | 650             | 650                 | 800         | 800             |
| <b>Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 4 (DUBAI CRUDEOIL S&amp;PPLATTS MTH MARKER)</b> |              |             |          |     |                 |                     |             |                 |
| DM1                                                                                                  | Spec         |             | Increase | USD | 715             | 650                 | 880         | 800             |
| DM1                                                                                                  | Hedge/Member |             | Increase | USD | 650             | 650                 | 800         | 800             |
| <b>Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 3 (DUBAI CRUDE OIL (PLATTS))</b>                |              |             |          |     |                 |                     |             |                 |
| DCD                                                                                                  | Spec         |             | Increase | USD | 528             | 480                 | 660         | 600             |
| DCD                                                                                                  | Hedge/Member |             | Increase | USD | 480             | 480                 | 600         | 600             |
| <b>Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 3 (DUBAI CRUDE OIL(S&amp;PPLATTS) FUT TAPS)</b> |              |             |          |     |                 |                     |             |                 |
| DCT                                                                                                  | Spec         |             | Increase | USD | 528             | 480                 | 660         | 600             |
| DCT                                                                                                  | Hedge/Member |             | Increase | USD | 480             | 480                 | 600         | 600             |
| <b>Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 3 (DUBAI CRUDEOIL S&amp;PPLATTS MTH MARKER)</b> |              |             |          |     |                 |                     |             |                 |
| DM1                                                                                                  | Spec         |             | Increase | USD | 528             | 480                 | 660         | 600             |
| DM1                                                                                                  | Hedge/Member |             | Increase | USD | 480             | 480                 | 600         | 600             |
| <b>Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 4 (DUBAI CRUDE OIL (PLATTS))</b>                |              |             |          |     |                 |                     |             |                 |
| DCD                                                                                                  | Spec         |             | Increase | USD | 605             | 550                 | 715         | 650             |
| DCD                                                                                                  | Hedge/Member |             | Increase | USD | 550             | 550                 | 650         | 650             |
| <b>Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 4 (DUBAI CRUDE OIL(S&amp;PPLATTS) FUT TAPS)</b> |              |             |          |     |                 |                     |             |                 |
| DCT                                                                                                  | Spec         |             | Increase | USD | 605             | 550                 | 715         | 650             |
| DCT                                                                                                  | Hedge/Member |             | Increase | USD | 550             | 550                 | 650         | 650             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                   | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                 |              |             |          |     |                 |                     |             |                 |
| <b>Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 4 (DUBAI CRUDEOIL S&amp;PPLATTS MTH MARKER)</b> |              |             |          |     |                 |                     |             |                 |
| DM1                                                                                                  | Spec         |             | Increase | USD | 605             | 550                 | 715         | 650             |
| DM1                                                                                                  | Hedge/Member |             | Increase | USD | 550             | 550                 | 650         | 650             |
| <b>Relperiod - consecutives (DUBAI CRUDE OIL (PLATTS))</b>                                           |              |             |          |     |                 |                     |             |                 |
| DCD                                                                                                  | Spec         |             | Increase | USD | 308             | 280                 | 407         | 370             |
| DCD                                                                                                  | Hedge/Member |             | Increase | USD | 280             | 280                 | 370         | 370             |
| <b>Relperiod - consecutives (DUBAI CRUDE OIL(S&amp;PPLATTS) FUT TAPS)</b>                            |              |             |          |     |                 |                     |             |                 |
| DCT                                                                                                  | Spec         |             | Increase | USD | 308             | 280                 | 407         | 370             |
| DCT                                                                                                  | Hedge/Member |             | Increase | USD | 280             | 280                 | 370         | 370             |
| <b>Relperiod - consecutives (DUBAI CRUDEOIL S&amp;PPLATTS MTH MARKER)</b>                            |              |             |          |     |                 |                     |             |                 |
| DM1                                                                                                  | Spec         |             | Increase | USD | 308             | 280                 | 407         | 370             |
| DM1                                                                                                  | Hedge/Member |             | Increase | USD | 280             | 280                 | 370         | 370             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                               | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                             |              |             |          |     |                 |                     |             |                 |
| <b>FX - Intra Spreads</b>                                                        |              |             |          |     |                 |                     |             |                 |
| <b>Japanese Yen (JY) - Contract 1-6 vs. 12+ (E-MINI J-YEN FUTURE)</b>            |              |             |          |     |                 |                     |             |                 |
| J7                                                                               | Spec         |             | Increase | USD | 303             | 275                 | 336         | 305             |
| J7                                                                               | Hedge/Member |             | Increase | USD | 275             | 275                 | 305         | 305             |
| <b>Japanese Yen (JY) - Contract 1-6 vs. 12+ (JAPANESE YEN FUTURES)</b>           |              |             |          |     |                 |                     |             |                 |
| JY                                                                               | Spec         |             | Increase | USD | 605             | 550                 | 671         | 610             |
| JY                                                                               | Hedge/Member |             | Increase | USD | 550             | 550                 | 610         | 610             |
| <b>Japanese Yen (JY) - Contract 1-6 vs. 12+ (MICRO JPY/USD)</b>                  |              |             |          |     |                 |                     |             |                 |
| MJY                                                                              | Spec         |             | Increase | USD | 61              | 55                  | 67          | 61              |
| MJY                                                                              | Hedge/Member |             | Increase | USD | 55              | 55                  | 61          | 61              |
| <b>Japanese Yen (JY) - Contract 1-6 vs. 1-6 (E-MINI J-YEN FUTURE)</b>            |              |             |          |     |                 |                     |             |                 |
| J7                                                                               | Spec         |             | Increase | USD | 33              | 30                  | 47          | 43              |
| J7                                                                               | Hedge/Member |             | Increase | USD | 30              | 30                  | 43          | 43              |
| <b>Japanese Yen (JY) - Contract 1-6 vs. 1-6 (JAPANESE YEN FUTURES)</b>           |              |             |          |     |                 |                     |             |                 |
| JY                                                                               | Spec         |             | Increase | USD | 66              | 60                  | 94          | 85              |
| JY                                                                               | Hedge/Member |             | Increase | USD | 60              | 60                  | 85          | 85              |
| <b>Japanese Yen (JY) - Contract 1-6 vs. 1-6 (MICRO JPY/USD)</b>                  |              |             |          |     |                 |                     |             |                 |
| MJY                                                                              | Spec         |             | Increase | USD | 7               | 6                   | 9           | 9               |
| MJY                                                                              | Hedge/Member |             | Increase | USD | 6               | 6                   | 9           | 9               |
| <b>Mexican Peso (MP) - Months 1-6 (MEXICAN PESO FUTURES)</b>                     |              |             |          |     |                 |                     |             |                 |
| MP                                                                               | Spec         |             | Increase | USD | 39              | 35                  | 50          | 45              |
| MP                                                                               | Hedge/Member |             | Increase | USD | 35              | 35                  | 45          | 45              |
| <b>Mexican Peso (MP) - Months 1-6 vs 13+ (MEXICAN PESO FUTURES)</b>              |              |             |          |     |                 |                     |             |                 |
| MP                                                                               | Spec         |             | Increase | USD | 193             | 175                 | 303         | 275             |
| MP                                                                               | Hedge/Member |             | Increase | USD | 175             | 175                 | 275         | 275             |
| <b>Swiss Franc (SF) - All Months Consecutive Spreads (MICRO CHF/USD FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| MSF                                                                              | Spec         |             | Increase | USD | 10              | 9                   | 14          | 13              |
| MSF                                                                              | Hedge/Member |             | Increase | USD | 9               | 9                   | 13          | 13              |
| <b>Swiss Franc (SF) - All Months Consecutive Spreads (SWISS FRANC FUTURES)</b>   |              |             |          |     |                 |                     |             |                 |
| SF                                                                               | Spec         |             | Increase | USD | 99              | 90                  | 138         | 125             |
| SF                                                                               | Hedge/Member |             | Increase | USD | 90              | 90                  | 125         | 125             |
| <b>Swiss Franc (SF) - Contracts 1-4 vs. 1-4 (MICRO CHF/USD FUTURES)</b>          |              |             |          |     |                 |                     |             |                 |
| MSF                                                                              | Spec         |             | Increase | USD | 21              | 20                  | 25          | 23              |
| MSF                                                                              | Hedge/Member |             | Increase | USD | 20              | 20                  | 23          | 23              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                   | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                                 |              |             |          |     |                 |                     |             |                 |
| <b>Swiss Franc (SF) - Contracts 1-4 vs. 1-4 (SWISS FRANC FUTURES)</b>                                                |              |             |          |     |                 |                     |             |                 |
| SF                                                                                                                   | Spec         |             | Increase | USD | 215             | 195                 | 253         | 230             |
| SF                                                                                                                   | Hedge/Member |             | Increase | USD | 195             | 195                 | 230         | 230             |
| <b>Swiss Franc (SF) - Contracts 1-4 vs. 5-8 (MICRO CHF/USD FUTURES)</b>                                              |              |             |          |     |                 |                     |             |                 |
| MSF                                                                                                                  | Spec         |             | Increase | USD | 33              | 30                  | 37          | 34              |
| MSF                                                                                                                  | Hedge/Member |             | Increase | USD | 30              | 30                  | 34          | 34              |
| <b>Swiss Franc (SF) - Contracts 1-4 vs. 5-8 (SWISS FRANC FUTURES)</b>                                                |              |             |          |     |                 |                     |             |                 |
| SF                                                                                                                   | Spec         |             | Increase | USD | 330             | 300                 | 374         | 340             |
| SF                                                                                                                   | Hedge/Member |             | Increase | USD | 300             | 300                 | 340         | 340             |
| <b>Swiss Franc (SF) - Contracts 1-4 vs. 9+ (MICRO CHF/USD FUTURES)</b>                                               |              |             |          |     |                 |                     |             |                 |
| MSF                                                                                                                  | Spec         |             | New      | USD |                 |                     | 66          | 60              |
| MSF                                                                                                                  | Hedge/Member |             | New      | USD |                 |                     | 60          | 60              |
| <b>Swiss Franc (SF) - Contracts 1-4 vs. 9+ (SWISS FRANC FUTURES)</b>                                                 |              |             |          |     |                 |                     |             |                 |
| SF                                                                                                                   | Spec         |             | New      | USD |                 |                     | 660         | 600             |
| SF                                                                                                                   | Hedge/Member |             | New      | USD |                 |                     | 600         | 600             |
| <b>PETROLEUM CRACKS AND SPREADS - Intra Spreads</b>                                                                  |              |             |          |     |                 |                     |             |                 |
| <b>GROUP THREE UNLEADED GASOLINE (PLATTS) VS. RBOB Spread Swap - All Months (GRP THREE SUB-OCT GS (PLT) VS RBOB)</b> |              |             |          |     |                 |                     |             |                 |
| A8                                                                                                                   | Spec         |             | Increase | USD | 1,210           | 1,100               | 1,485       | 1,350           |
| A8                                                                                                                   | Hedge/Member |             | Increase | USD | 1,100           | 1,100               | 1,350       | 1,350           |
| <b>GULF COAST JET VS. NYMEX #2 HEA (ME) - Mnth 1 vs 3-5 (GLFCST JET PLATTS UP/DN FUT)</b>                            |              |             |          |     |                 |                     |             |                 |
| ME                                                                                                                   | Spec         |             | Increase | USD | 484             | 440                 | 572         | 520             |
| ME                                                                                                                   | Hedge/Member |             | Increase | USD | 440             | 440                 | 520         | 520             |
| <b>GULF COAST JET VS. NYMEX #2 HEA (ME) - Mnth 1 vs 6+ (GLFCST JET PLATTS UP/DN FUT)</b>                             |              |             |          |     |                 |                     |             |                 |
| ME                                                                                                                   | Spec         |             | Increase | USD | 688             | 625                 | 825         | 750             |
| ME                                                                                                                   | Hedge/Member |             | Increase | USD | 625             | 625                 | 750         | 750             |
| <b>GULF COAST JET VS. NYMEX #2 HEA (ME) - Mnth 2 vs 6+ (GLFCST JET PLATTS UP/DN FUT)</b>                             |              |             |          |     |                 |                     |             |                 |
| ME                                                                                                                   | Spec         |             | Increase | USD | 462             | 420                 | 528         | 480             |
| ME                                                                                                                   | Hedge/Member |             | Increase | USD | 420             | 420                 | 480         | 480             |
| <b>GULF COAST JET VS. NYMEX #2 HEA (ME) - Mnths 3-5 vs 3-5 (GLFCST JET PLATTS UP/DN FUT)</b>                         |              |             |          |     |                 |                     |             |                 |
| ME                                                                                                                   | Spec         |             | Increase | USD | 473             | 430                 | 660         | 600             |
| ME                                                                                                                   | Hedge/Member |             | Increase | USD | 430             | 430                 | 600         | 600             |
| <b>GULF COAST JET VS. NYMEX #2 HEA (ME) - Month 1 vs 2 (GLFCST JET PLATTS UP/DN FUT)</b>                             |              |             |          |     |                 |                     |             |                 |
| ME                                                                                                                   | Spec         |             | Increase | USD | 550             | 500                 | 633         | 575             |
| ME                                                                                                                   | Hedge/Member |             | Increase | USD | 500             | 500                 | 575         | 575             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                            | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                          |              |             |          |     |                 |                     |             |                 |
| <b>REFINED PRODUCTS - Intra Spreads</b>                                                                       |              |             |          |     |                 |                     |             |                 |
| <b>European Naphtha Calendar Swap - consecutives (EUROPE NAPHTHA CALFUT)</b>                                  |              |             |          |     |                 |                     |             |                 |
| UN                                                                                                            | Spec         |             | Increase | USD | 3,300           | 3,000               | 3,740       | 3,400           |
| UN                                                                                                            | Hedge/Member |             | Increase | USD | 3,000           | 3,000               | 3,400       | 3,400           |
| <b>European Naphtha Calendar Swap - consecutives (MIN EURO NPHTHA CIF NWE FUT)</b>                            |              |             |          |     |                 |                     |             |                 |
| MNC                                                                                                           | Spec         |             | Increase | USD | 330             | 300                 | 374         | 340             |
| MNC                                                                                                           | Hedge/Member |             | Increase | USD | 300             | 300                 | 340         | 340             |
| <b>European Naphtha Calendar Swap - Mnths 2-6 vs 2-6 (EUROPE NAPHTHA CALFUT)</b>                              |              |             |          |     |                 |                     |             |                 |
| UN                                                                                                            | Spec         |             | Increase | USD | 7,370           | 6,700               | 8,250       | 7,500           |
| UN                                                                                                            | Hedge/Member |             | Increase | USD | 6,700           | 6,700               | 7,500       | 7,500           |
| <b>European Naphtha Calendar Swap - Mnths 2-6 vs 2-6 (MIN EURO NPHTHA CIF NWE FUT)</b>                        |              |             |          |     |                 |                     |             |                 |
| MNC                                                                                                           | Spec         |             | Increase | USD | 737             | 670                 | 825         | 750             |
| MNC                                                                                                           | Hedge/Member |             | Increase | USD | 670             | 670                 | 750         | 750             |
| <b>Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Mnth 1 vs Mnth 2 (GAS EURO-BOB OXY (ARG) NEW BRG)</b>      |              |             |          |     |                 |                     |             |                 |
| 7H                                                                                                            | Spec         |             | Increase | USD | 6,710           | 6,100               | 7,920       | 7,200           |
| 7H                                                                                                            | Hedge/Member |             | Increase | USD | 6,100           | 6,100               | 7,200       | 7,200           |
| <b>Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Mnth 1 vs Mnth 2 (MINI GAS EUROBOB OXY BARGES FUT)</b>     |              |             |          |     |                 |                     |             |                 |
| MEO                                                                                                           | Spec         |             | Increase | USD | 6,710           | 6,100               | 7,920       | 7,200           |
| MEO                                                                                                           | Hedge/Member |             | Increase | USD | 6,100           | 6,100               | 7,200       | 7,200           |
| <b>Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Mnth 2 vs 3 (GAS EURO-BOB OXY (ARG) NEW BRG)</b>           |              |             |          |     |                 |                     |             |                 |
| 7H                                                                                                            | Spec         |             | Increase | USD | 4,400           | 4,000               | 6,160       | 5,600           |
| 7H                                                                                                            | Hedge/Member |             | Increase | USD | 4,000           | 4,000               | 5,600       | 5,600           |
| <b>Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Mnth 2 vs 3 (MINI GAS EUROBOB OXY BARGES FUT)</b>          |              |             |          |     |                 |                     |             |                 |
| MEO                                                                                                           | Spec         |             | Increase | USD | 4,400           | 4,000               | 6,160       | 5,600           |
| MEO                                                                                                           | Hedge/Member |             | Increase | USD | 4,000           | 4,000               | 5,600       | 5,600           |
| <b>Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 1 vs Months 3+ (GAS EURO-BOB OXY (ARG) NEW BRG)</b>  |              |             |          |     |                 |                     |             |                 |
| 7H                                                                                                            | Spec         |             | Increase | USD | 10,450          | 9,500               | 12,100      | 11,000          |
| 7H                                                                                                            | Hedge/Member |             | Increase | USD | 9,500           | 9,500               | 11,000      | 11,000          |
| <b>Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 1 vs Months 3+ (MINI GAS EUROBOB OXY BARGES FUT)</b> |              |             |          |     |                 |                     |             |                 |
| MEO                                                                                                           | Spec         |             | Increase | USD | 10,450          | 9,500               | 12,100      | 11,000          |
| MEO                                                                                                           | Hedge/Member |             | Increase | USD | 9,500           | 9,500               | 11,000      | 11,000          |
| <b>Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 2 vs Months 3+ (GAS EURO-BOB OXY (ARG) NEW BRG)</b>  |              |             |          |     |                 |                     |             |                 |
| 7H                                                                                                            | Spec         |             | Increase | USD | 12,100          | 11,000              | 15,400      | 14,000          |
| 7H                                                                                                            | Hedge/Member |             | Increase | USD | 11,000          | 11,000              | 14,000      | 14,000          |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                            |              |             |          |     |                 |                     |             |                 |
| <b>Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 2 vs Months 3+ (MINI GAS EUROBOB OXY BARGES FUT)</b>   |              |             |          |     |                 |                     |             |                 |
| MEO                                                                                                             | Spec         |             | Increase | USD | 12,100          | 11,000              | 15,400      | 14,000          |
| MEO                                                                                                             | Hedge/Member |             | Increase | USD | 11,000          | 11,000              | 14,000      | 14,000          |
| <b>Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Months 3+ vs Months 3+ (GAS EURO-BOB OXY (ARG) NEW BRG)</b>  |              |             |          |     |                 |                     |             |                 |
| 7H                                                                                                              | Spec         |             | Increase | USD | 8,800           | 8,000               | 12,100      | 11,000          |
| 7H                                                                                                              | Hedge/Member |             | Increase | USD | 8,000           | 8,000               | 11,000      | 11,000          |
| <b>Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Months 3+ vs Months 3+ (MINI GAS EUROBOB OXY BARGES FUT)</b> |              |             |          |     |                 |                     |             |                 |
| MEO                                                                                                             | Spec         |             | Increase | USD | 8,800           | 8,000               | 12,100      | 11,000          |
| MEO                                                                                                             | Hedge/Member |             | Increase | USD | 8,000           | 8,000               | 11,000      | 11,000          |
| <b>Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap - Mth 2 vs Mth 2+ (GULF COAST ULSD CALENDAR FUT)</b>          |              |             |          |     |                 |                     |             |                 |
| LY                                                                                                              | Spec         |             | Increase | USD | 688             | 625                 | 825         | 750             |
| LY                                                                                                              | Hedge/Member |             | Increase | USD | 625             | 625                 | 750         | 750             |
| <b>Japan C&amp;F Naphtha (PLATTS) Swap - 2+ vs 2+ (JAPAN C&amp;F NAPHTHA FUT)</b>                               |              |             |          |     |                 |                     |             |                 |
| JA                                                                                                              | Spec         |             | Increase | USD | 9,075           | 8,250               | 11,000      | 10,000          |
| JA                                                                                                              | Hedge/Member |             | Increase | USD | 8,250           | 8,250               | 10,000      | 10,000          |
| <b>Japan C&amp;F Naphtha (PLATTS) Swap - 2+ vs 2+ (MIN JAPAN C&amp;F NAPHTHA PLATTS FUT)</b>                    |              |             |          |     |                 |                     |             |                 |
| MJN                                                                                                             | Spec         |             | Increase | USD | 908             | 825                 | 1,100       | 1,000           |
| MJN                                                                                                             | Hedge/Member |             | Increase | USD | 825             | 825                 | 1,000       | 1,000           |
| <b>Months 2-6 vs 7+ (EUROPE NAPHTHA CALFUT)</b>                                                                 |              |             |          |     |                 |                     |             |                 |
| UN                                                                                                              | Spec         |             | Increase | USD | 12,650          | 11,500              | 15,400      | 14,000          |
| UN                                                                                                              | Hedge/Member |             | Increase | USD | 11,500          | 11,500              | 14,000      | 14,000          |
| <b>Months 2-6 vs 7+ (MIN EURO NPHTHA CIF NWE FUT)</b>                                                           |              |             |          |     |                 |                     |             |                 |
| MNC                                                                                                             | Spec         |             | Increase | USD | 1,265           | 1,150               | 1,540       | 1,400           |
| MNC                                                                                                             | Hedge/Member |             | Increase | USD | 1,150           | 1,150               | 1,400       | 1,400           |
| <b>Singapore Gasoil Swap - Months 2-8 vs 2-8 (MINI SINGAPORE GASOIL PLATS FUTURES)</b>                          |              |             |          |     |                 |                     |             |                 |
| MSG                                                                                                             | Spec         |             | Increase | USD | 66              | 60                  | 83          | 75              |
| MSG                                                                                                             | Hedge/Member |             | Increase | USD | 60              | 60                  | 75          | 75              |
| <b>Singapore Gasoil Swap - Months 2-8 vs 2-8 (SINGAPORE GASOIL FUT)</b>                                         |              |             |          |     |                 |                     |             |                 |
| SG                                                                                                              | Spec         |             | Increase | USD | 660             | 600                 | 825         | 750             |
| SG                                                                                                              | Hedge/Member |             | Increase | USD | 600             | 600                 | 750         | 750             |
| <b>Singapore Gasoil Swap - Months 2-8 vs 2-8 (SYNTHETIC SINGAPORE GASOIL FUT)</b>                               |              |             |          |     |                 |                     |             |                 |
| SSG                                                                                                             | Spec         |             | Increase | USD | 660             | 600                 | 825         | 750             |
| SSG                                                                                                             | Hedge/Member |             | Increase | USD | 600             | 600                 | 750         | 750             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                               | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                             |              |             |          |     |                 |                     |             |                 |
| <b>Singapore Gasoil Swap - Months 2-8 vs Months 9+ (MINI SINGAPORE GASOIL PLATS FUTURES)</b>     |              |             |          |     |                 |                     |             |                 |
| MSG                                                                                              | Spec         |             | Increase | USD | 83              | 75                  | 99          | 90              |
| MSG                                                                                              | Hedge/Member |             | Increase | USD | 75              | 75                  | 90          | 90              |
| <b>Singapore Gasoil Swap - Months 2-8 vs Months 9+ (SINGAPORE GASOIL FUT)</b>                    |              |             |          |     |                 |                     |             |                 |
| SG                                                                                               | Spec         |             | Increase | USD | 825             | 750                 | 990         | 900             |
| SG                                                                                               | Hedge/Member |             | Increase | USD | 750             | 750                 | 900         | 900             |
| <b>Singapore Gasoil Swap - Months 2-8 vs Months 9+ (SYNTHETIC SINGAPORE GASOIL FUT)</b>          |              |             |          |     |                 |                     |             |                 |
| SSG                                                                                              | Spec         |             | Increase | USD | 825             | 750                 | 990         | 900             |
| SSG                                                                                              | Hedge/Member |             | Increase | USD | 750             | 750                 | 900         | 900             |
| <b>Singapore Mogas 92 Unleaded (Platts) Swap - Mths 2 vs 3+ (MOGAS92 UNLEADED (PLATTS) FUT)</b>  |              |             |          |     |                 |                     |             |                 |
| 1N                                                                                               | Spec         |             | Increase | USD | 1,540           | 1,400               | 2,310       | 2,100           |
| 1N                                                                                               | Hedge/Member |             | Increase | USD | 1,400           | 1,400               | 2,100       | 2,100           |
| <b>Singapore Mogas 92 Unleaded (Platts) Swap - Mths 3+ vs 3+ (MOGAS92 UNLEADED (PLATTS) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| 1N                                                                                               | Spec         |             | Increase | USD | 1,265           | 1,150               | 1,760       | 1,600           |
| 1N                                                                                               | Hedge/Member |             | Increase | USD | 1,150           | 1,150               | 1,600       | 1,600           |

| Rate Type                                           | Tier Description | Change   | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------------------------------------------------|------------------|----------|-----------------|---------------------|-------------|-----------------|
| <b>Volatility Scan (volScan) Rate</b>               |                  |          |                 |                     |             |                 |
| <b>AGRICULTURE - Volatility Scan (volScan) Rate</b> |                  |          |                 |                     |             |                 |
| <b>FEEDER CATTLE (9F1, FC, FC, GFT) - volScan</b>   |                  |          |                 |                     |             |                 |
| Clearing Member Rate                                | Month 3          | Increase |                 | 20.000%             |             | 22.000%         |
| Clearing Member Rate                                | Month 4          | Increase |                 | 20.000%             |             | 22.000%         |
| <b>MILK CLASS IV (9X1, DK, DK) - volScan</b>        |                  |          |                 |                     |             |                 |
| Clearing Member Rate                                | Months 6+        | Increase |                 | 18.000%             |             | 20.000%         |