



20-116

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Wednesday, March 18, 2020

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

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

***and subscribe to the Performance Bond Rates Advisory Notice listserver.***

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

The rates will be effective after the close of business on

**Thursday, March 19, 2020.**

Current rates as of:

**Wednesday, March 18, 2020.**

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

#### AGRICULTURE - Outright Rates

##### CASH BUTTER FUTURES (CB)

CB	Spec	Months 5-9	Increase	USD	990	900	1,188	1,080
CB	Hedge/Member	Months 5-9	Increase	USD	900	900	1,080	1,080
CB	Spec	Months 10+	Increase	USD	968	880	1,161	1,055
CB	Hedge/Member	Months 10+	Increase	USD	880	880	1,055	1,055

#### CRUDE OIL - Outright Rates

##### DUBAI CRUDE OIL CALENDAR FUT (DC)

DC	Spec	Mnth1	Increase	USD	5,500	5,000	6,710	6,100
DC	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	6,100	6,100
DC	Spec	Mnth 2	Increase	USD	5,170	4,700	6,270	5,700
DC	Hedge/Member	Mnth 2	Increase	USD	4,700	4,700	5,700	5,700
DC	Spec	Mnth 3-8	Increase	USD	4,840	4,400	5,720	5,200
DC	Hedge/Member	Mnth 3-8	Increase	USD	4,400	4,400	5,200	5,200
DC	Spec	Mnth9+	Increase	USD	4,510	4,100	5,060	4,600
DC	Hedge/Member	Mnth9+	Increase	USD	4,100	4,100	4,600	4,600

##### MINI DUBAI CRUDE OIL (PLATTS) FUT (DBL)

DBL	Spec	Mnth1	Increase	USD	550	500	671	610
DBL	Hedge/Member	Mnth1	Increase	USD	500	500	610	610
DBL	Spec	Mnth 2	Increase	USD	517	470	627	570
DBL	Hedge/Member	Mnth 2	Increase	USD	470	470	570	570
DBL	Spec	Mnth 3-8	Increase	USD	484	440	572	520
DBL	Hedge/Member	Mnth 3-8	Increase	USD	440	440	520	520
DBL	Spec	Mnth9+	Increase	USD	451	410	506	460
DBL	Hedge/Member	Mnth9+	Increase	USD	410	410	460	460

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

#### DME Products - Outright Rates

##### DME OMAN CRUDE CAL FUT (ODO)

ODO	Spec	Mnth 1	Increase	USD	4,840	4,400	5,830	5,300
ODO	Hedge/Member	Mnth 1	Increase	USD	4,400	4,400	5,300	5,300
ODO	Spec	Mnths 2-3	Increase	USD	4,400	4,000	5,390	4,900
ODO	Hedge/Member	Mnths 2-3	Increase	USD	4,000	4,000	4,900	4,900
ODO	Spec	Mnths 4-8	Increase	USD	4,180	3,800	5,060	4,600
ODO	Hedge/Member	Mnths 4-8	Increase	USD	3,800	3,800	4,600	4,600
ODO	Spec	Mnths 9+	Increase	USD	3,960	3,600	4,840	4,400
ODO	Hedge/Member	Mnths 9+	Increase	USD	3,600	3,600	4,400	4,400

##### DME OMAN CRUDE OIL (OQ)

OQ	Spec	Mnth1	Increase	USD	5,500	5,000	6,600	6,000
OQ	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	6,000	6,000
OQ	Spec	Mnth 2-3	Increase	USD	4,950	4,500	6,160	5,600
OQ	Hedge/Member	Mnth 2-3	Increase	USD	4,500	4,500	5,600	5,600
OQ	Spec	Mnth 4-8	Increase	USD	4,180	3,800	5,060	4,600
OQ	Hedge/Member	Mnth 4-8	Increase	USD	3,800	3,800	4,600	4,600
OQ	Spec	Mnth 9+	Increase	USD	3,960	3,600	4,950	4,500
OQ	Hedge/Member	Mnth 9+	Increase	USD	3,600	3,600	4,500	4,500

##### DUBAI CRUDE OIL (PLATTS) (DCD)

DCD	Spec	Mnth 1	Increase	USD	5,500	5,000	6,710	6,100
DCD	Hedge/Member	Mnth 1	Increase	USD	5,000	5,000	6,100	6,100
DCD	Spec	Mnths 2	Increase	USD	5,170	4,700	6,270	5,700
DCD	Hedge/Member	Mnths 2	Increase	USD	4,700	4,700	5,700	5,700
DCD	Spec	Mnths 3-8	Increase	USD	4,840	4,400	5,720	5,200
DCD	Hedge/Member	Mnths 3-8	Increase	USD	4,400	4,400	5,200	5,200
DCD	Spec	Mnths 9+	Increase	USD	4,510	4,100	5,060	4,600
DCD	Hedge/Member	Mnths 9+	Increase	USD	4,100	4,100	4,600	4,600

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

DCT	Spec	Mnth 1	Increase	USD	5,500	5,000	6,710	6,100
DCT	Hedge/Member	Mnth 1	Increase	USD	5,000	5,000	6,100	6,100
DCT	Spec	Mnths 2	Increase	USD	5,170	4,700	6,270	5,700
DCT	Hedge/Member	Mnths 2	Increase	USD	4,700	4,700	5,700	5,700
DCT	Spec	Mnths 3-8	Increase	USD	4,840	4,400	5,720	5,200
DCT	Hedge/Member	Mnths 3-8	Increase	USD	4,400	4,400	5,200	5,200
DCT	Spec	Mnths 9+	Increase	USD	4,510	4,100	5,060	4,600
DCT	Hedge/Member	Mnths 9+	Increase	USD	4,100	4,100	4,600	4,600

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>DUBAI CRUDE OIL S&amp;P PLATTS MTH MARKER (DM1)</b>								
DM1	Spec	Mnth 1	Increase	USD	5,500	5,000	6,710	6,100
DM1	Hedge/Member	Mnth 1	Increase	USD	5,000	5,000	6,100	6,100
DM1	Spec	Mnths 2	Increase	USD	5,170	4,700	6,270	5,700
DM1	Hedge/Member	Mnths 2	Increase	USD	4,700	4,700	5,700	5,700
DM1	Spec	Mnths 3-8	Increase	USD	4,840	4,400	5,720	5,200
DM1	Hedge/Member	Mnths 3-8	Increase	USD	4,400	4,400	5,200	5,200
DM1	Spec	Mnths 9+	Increase	USD	4,510	4,100	5,060	4,600
DM1	Hedge/Member	Mnths 9+	Increase	USD	4,100	4,100	4,600	4,600
<b>OMAN CRUDE FINANCIAL (ZG)</b>								
ZG	Spec	Mnth1	Increase	USD	5,500	5,000	6,600	6,000
ZG	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	6,000	6,000
ZG	Spec	Mnth 2-3	Increase	USD	4,950	4,500	6,160	5,600
ZG	Hedge/Member	Mnth 2-3	Increase	USD	4,500	4,500	5,600	5,600
ZG	Spec	Mnth 4-8	Increase	USD	4,180	3,800	5,060	4,600
ZG	Hedge/Member	Mnth 4-8	Increase	USD	3,800	3,800	4,600	4,600
ZG	Spec	Mnth 9+	Increase	USD	3,960	3,600	4,950	4,500
ZG	Hedge/Member	Mnth 9+	Increase	USD	3,600	3,600	4,500	4,500
<b>OMAN CRUDE OIL TAM FUT (OQB)</b>								
OQB	Spec	Mnth1	Increase	USD	5,500	5,000	6,600	6,000
OQB	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	6,000	6,000
OQB	Spec	Mnth 2-3	Increase	USD	4,950	4,500	6,160	5,600
OQB	Hedge/Member	Mnth 2-3	Increase	USD	4,500	4,500	5,600	5,600
OQB	Spec	Mnth 4-8	Increase	USD	4,180	3,800	5,060	4,600
OQB	Hedge/Member	Mnth 4-8	Increase	USD	3,800	3,800	4,600	4,600
OQB	Spec	Mnth 9+	Increase	USD	3,960	3,600	4,950	4,500
OQB	Hedge/Member	Mnth 9+	Increase	USD	3,600	3,600	4,500	4,500
<b>OMAN CRUDE OIL TAM MARKER SYN (OQ1)</b>								
OQ1	Spec	Mnth1	Increase	USD	5,500	5,000	6,600	6,000
OQ1	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	6,000	6,000
OQ1	Spec	Mnth 2-3	Increase	USD	4,950	4,500	6,160	5,600
OQ1	Hedge/Member	Mnth 2-3	Increase	USD	4,500	4,500	5,600	5,600
OQ1	Spec	Mnth 4-8	Increase	USD	4,180	3,800	5,060	4,600
OQ1	Hedge/Member	Mnth 4-8	Increase	USD	3,800	3,800	4,600	4,600
OQ1	Spec	Mnth 9+	Increase	USD	3,960	3,600	4,950	4,500
OQ1	Hedge/Member	Mnth 9+	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
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### Outright Rates

#### EQUITY INDEX - Outright Rates

##### BTIC ON E-MINI S&P 500 FUTURES (EST)

EST	Spec	Month 1	Increase	USD	11,660	10,600	13,200	12,000
EST	Hedge/Member	Month 1	Increase	USD	10,600	10,600	12,000	12,000
EST	Spec	Months 3+	Increase	USD	11,660	10,600	13,200	12,000
EST	Hedge/Member	Months 3+	Increase	USD	10,600	10,600	12,000	12,000
EST	Spec	Month 2	Increase	USD	11,660	10,600	13,200	12,000
EST	Hedge/Member	Month 2	Increase	USD	10,600	10,600	12,000	12,000

##### BTIC ON NIKKEI STOCK AVERAGE FUT (NKT)

NKT	Spec		Increase	USD	9,075	8,250	9,900	9,000
NKT	Hedge/Member		Increase	USD	8,250	8,250	9,000	9,000

##### BTIC ON YEN DENOMINATED NIKKEI FUT (NIT)

NIT	Spec		Increase	JPY	907,500	825,000	990,000	900,000
NIT	Hedge/Member		Increase	JPY	825,000	825,000	900,000	900,000

##### E-MINI NIKKEI 225 YEN DENOMINATED (ENY)

ENY	Spec		Increase	JPY	181,500	165,000	198,000	180,000
ENY	Hedge/Member		Increase	JPY	165,000	165,000	180,000	180,000

##### E-MINI S&P 500 FUTURES (ES)

ES	Spec	Month 1	Increase	USD	11,660	10,600	13,200	12,000
ES	Hedge/Member	Month 1	Increase	USD	10,600	10,600	12,000	12,000
ES	Spec	Months 3+	Increase	USD	11,660	10,600	13,200	12,000
ES	Hedge/Member	Months 3+	Increase	USD	10,600	10,600	12,000	12,000
ES	Spec	Month 2	Increase	USD	11,660	10,600	13,200	12,000
ES	Hedge/Member	Month 2	Increase	USD	10,600	10,600	12,000	12,000

##### E-MINI S&P 500 FUTURES MARKER (ESI)

ESI	Spec	Month 1	Increase	USD	11,660	10,600	13,200	12,000
ESI	Hedge/Member	Month 1	Increase	USD	10,600	10,600	12,000	12,000
ESI	Spec	Months 3+	Increase	USD	11,660	10,600	13,200	12,000
ESI	Hedge/Member	Months 3+	Increase	USD	10,600	10,600	12,000	12,000
ESI	Spec	Month 2	Increase	USD	11,660	10,600	13,200	12,000
ESI	Hedge/Member	Month 2	Increase	USD	10,600	10,600	12,000	12,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>MICRO E-MINI S&amp;P 500 FUTURES (MES)</b>								
MES	Spec	Month 1	Increase	USD	1,166	1,060	1,320	1,200
MES	Hedge/Member	Month 1	Increase	USD	1,060	1,060	1,200	1,200
MES	Spec	Months 3+	Increase	USD	1,166	1,060	1,320	1,200
MES	Hedge/Member	Months 3+	Increase	USD	1,060	1,060	1,200	1,200
MES	Spec	Month 2	Increase	USD	1,166	1,060	1,320	1,200
MES	Hedge/Member	Month 2	Increase	USD	1,060	1,060	1,200	1,200
<b>NIKKEI 225 DOLLAR FUTURES (NK)</b>								
NK	Spec		Increase	USD	9,075	8,250	9,900	9,000
NK	Hedge/Member		Increase	USD	8,250	8,250	9,000	9,000
<b>NIKKEI 225 YEN FUT (N1)</b>								
N1	Spec		Increase	JPY	907,500	825,000	990,000	900,000
N1	Hedge/Member		Increase	JPY	825,000	825,000	900,000	900,000
<b>NIKKEI STOCK AVERAGE FUTURES MARKER (NKM)</b>								
NKM	Spec		Increase	USD	9,075	8,250	9,900	9,000
NKM	Hedge/Member		Increase	USD	8,250	8,250	9,000	9,000
<b>S&amp;P 500 FUTURES (SP)</b>								
SP	Spec	Month 1	Increase	USD	58,300	53,000	66,000	60,000
SP	Hedge/Member	Month 1	Increase	USD	53,000	53,000	60,000	60,000
SP	Spec	Months 3+	Increase	USD	58,300	53,000	66,000	60,000
SP	Hedge/Member	Months 3+	Increase	USD	53,000	53,000	60,000	60,000
SP	Spec	Month 2	Increase	USD	58,300	53,000	66,000	60,000
SP	Hedge/Member	Month 2	Increase	USD	53,000	53,000	60,000	60,000
<b>TACO ON E-MINI S&amp;P 500 FUTURES (ESQ)</b>								
ESQ	Spec	Month 1	Increase	USD	11,660	10,600	13,200	12,000
ESQ	Hedge/Member	Month 1	Increase	USD	10,600	10,600	12,000	12,000
ESQ	Spec	Months 3+	Increase	USD	11,660	10,600	13,200	12,000
ESQ	Hedge/Member	Months 3+	Increase	USD	10,600	10,600	12,000	12,000
ESQ	Spec	Month 2	Increase	USD	11,660	10,600	13,200	12,000
ESQ	Hedge/Member	Month 2	Increase	USD	10,600	10,600	12,000	12,000
<b>YEN DENOMINATED NIKKEI MARKER (NIM)</b>								
NIM	Spec		Increase	JPY	907,500	825,000	990,000	900,000
NIM	Hedge/Member		Increase	JPY	825,000	825,000	900,000	900,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

#### FX - Outright Rates

##### BRITISH POUND FUTURES (BP)

BP	Spec	Month1-3	Increase	USD	2,640	2,400	2,970	2,700
BP	Hedge/Member	Month1-3	Increase	USD	2,400	2,400	2,700	2,700
BP	Spec	Months 4+	Increase	USD	2,640	2,400	2,970	2,700
BP	Hedge/Member	Months 4+	Increase	USD	2,400	2,400	2,700	2,700

##### MICRO GBP/USD FUTURES (M6B)

M6B	Spec	Month1-3	Increase	USD	264	240	297	270
M6B	Hedge/Member	Month1-3	Increase	USD	240	240	270	270
M6B	Spec	Months 4+	Increase	USD	264	240	297	270
M6B	Hedge/Member	Months 4+	Increase	USD	240	240	270	270

#### INTEREST RATES - Outright Rates

##### 10Y TREASURY NOTE FUTURES (21)

21	Spec		Increase	USD	1,870	1,700	2,035	1,850
21	Hedge/Member		Increase	USD	1,700	1,700	1,850	1,850

##### 30 YR U.S. TREASURY BOND FUTURES (17)

17	Spec	Month 1	Increase	USD	6,270	5,700	7,150	6,500
17	Hedge/Member	Month 1	Increase	USD	5,700	5,700	6,500	6,500
17	Spec	Month 2+	Increase	USD	6,270	5,700	7,150	6,500
17	Hedge/Member	Month 2+	Increase	USD	5,700	5,700	6,500	6,500

##### ULTRA 10-YEAR U S TREASURY NOTE FUT (TN)

TN	Spec		Increase	USD	3,410	3,100	3,905	3,550
TN	Hedge/Member		Increase	USD	3,100	3,100	3,550	3,550

#### PETROLEUM CRACKS AND SPREADS - Outright Rates

##### CHI ULSD (PLATTS) VS. NY HRBR ULSD (5C)

5C	Spec	Mnths 2-6	Increase	USD	1,980	1,800	2,475	2,250
5C	Hedge/Member	Mnths 2-6	Increase	USD	1,800	1,800	2,250	2,250

## **SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS**

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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**Intra Spreads**

## 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>Butter (DB) - Months 2-4 vs Months 2-4 (CASH BUTTER FUTURES)</b>								
CB	Spec		Increase	USD	660	600	990	900
CB	Hedge/Member		Increase	USD	600	600	900	900
<b>Butter (DB) - Months 5-9 vs Months 5-9 (CASH BUTTER FUTURES)</b>								
CB	Spec		Increase	USD	935	850	1,100	1,000
CB	Hedge/Member		Increase	USD	850	850	1,000	1,000
<b>Class IV Milk (DK) - Month 1 vs. Months 2-5 (CLASS IV MILK FUTURE)</b>								
DK	Spec		Increase	USD	413	375	660	600
DK	Hedge/Member		Increase	USD	375	375	600	600
<b>Class IV Milk (DK) - Month 1 vs. Months 6+ (CLASS IV MILK FUTURE)</b>								
DK	Spec		Increase	USD	605	550	726	660
DK	Hedge/Member		Increase	USD	550	550	660	660
<b>Class IV Milk (DK) - Months 6+ vs. Months 6+ (CLASS IV MILK FUTURE)</b>								
DK	Spec		Increase	USD	935	850	1,166	1,060
DK	Hedge/Member		Increase	USD	850	850	1,060	1,060
<b>Class IV Milk (DK) - Months 2-5 vs. Months 6+ (CLASS IV MILK FUTURE)</b>								
DK	Spec		Increase	USD	825	750	1,100	1,000
DK	Hedge/Member		Increase	USD	750	750	1,000	1,000
<b>Nonfat Dry Milk (NF) - Months 1 vs Months 3-4 (NONFAT DRY MILK FUTURES)</b>								
NF	Spec		Increase	USD	605	550	902	820
NF	Hedge/Member		Increase	USD	550	550	820	820
<b>Nonfat Dry Milk (NF) - Months 1 vs Months 5+ (NONFAT DRY MILK FUTURES)</b>								
NF	Spec		Increase	USD	660	600	990	900
NF	Hedge/Member		Increase	USD	600	600	900	900
<b>Nonfat Dry Milk (NF) - Months 2 vs Months 3-4 (NONFAT DRY MILK FUTURES)</b>								
NF	Spec		Increase	USD	605	550	902	820
NF	Hedge/Member		Increase	USD	550	550	820	820
<b>Nonfat Dry Milk (NF) - Months 2 vs Months 5+ (NONFAT DRY MILK FUTURES)</b>								
NF	Spec		Increase	USD	1,100	1,000	1,584	1,440
NF	Hedge/Member		Increase	USD	1,000	1,000	1,440	1,440
<b>Nonfat Dry Milk (NF) - Months 3-4 vs Months 3-4 (NONFAT DRY MILK FUTURES)</b>								
NF	Spec		Increase	USD	688	625	880	800
NF	Hedge/Member		Increase	USD	625	625	800	800

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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### Intra Spreads

#### Rough Rice (CBOT) (14) - Months 1 vs Months 2+ (ROUGH RICE FUTURES)

14	Spec		Increase	USD	601	546	751	683
14	Hedge/Member		Increase	USD	546	546	683	683

## 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 - Intra Spreads</b>								
<b>Month 2 vs 3-8 (DUBAI CRUDE OIL CALENDAR FUT)</b>								
DC	Spec		Increase	USD	825	750	990	900
DC	Hedge/Member		Increase	USD	750	750	900	900
<b>Month 2 vs 3-8 (MINI DUBAI CRUDE OIL (PLATTS) FUT)</b>								
DBL	Spec		Increase	USD	83	75	99	90
DBL	Hedge/Member		Increase	USD	75	75	90	90
<b>Months 1 vs 2 (DUBAI CRUDE OIL CALENDAR FUT)</b>								
DC	Spec		Increase	USD	1,595	1,450	1,870	1,700
DC	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700
<b>Months 1 vs 2 (MINI DUBAI CRUDE OIL (PLATTS) FUT)</b>								
DBL	Spec		Increase	USD	160	145	187	170
DBL	Hedge/Member		Increase	USD	145	145	170	170
<b>Months 1 vs 3-8 (DUBAI CRUDE OIL CALENDAR FUT)</b>								
DC	Spec		Increase	USD	1,375	1,250	1,540	1,400
DC	Hedge/Member		Increase	USD	1,250	1,250	1,400	1,400
<b>Months 1 vs 3-8 (MINI DUBAI CRUDE OIL (PLATTS) FUT)</b>								
DBL	Spec		Increase	USD	138	125	154	140
DBL	Hedge/Member		Increase	USD	125	125	140	140
<b>Months 1 vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)</b>								
DC	Spec		Increase	USD	1,320	1,200	1,430	1,300
DC	Hedge/Member		Increase	USD	1,200	1,200	1,300	1,300
<b>Months 1 vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)</b>								
DBL	Spec		Increase	USD	132	120	143	130
DBL	Hedge/Member		Increase	USD	120	120	130	130
<b>Months 3-8 vs 3-8 (DUBAI CRUDE OIL CALENDAR FUT)</b>								
DC	Spec		Increase	USD	660	600	880	800
DC	Hedge/Member		Increase	USD	600	600	800	800
<b>Months 3-8 vs 3-8 (MINI DUBAI CRUDE OIL (PLATTS) FUT)</b>								
DBL	Spec		Increase	USD	66	60	88	80
DBL	Hedge/Member		Increase	USD	60	60	80	80
<b>Months 9+ vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)</b>								
DC	Spec		Increase	USD	605	550	825	750
DC	Hedge/Member		Increase	USD	550	550	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>Months 9+ vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)</b>								
DBL	Spec		Increase	USD	61	55	83	75
DBL	Hedge/Member		Increase	USD	55	55	75	75
<b>Relperiod - consecutives (DUBAI CRUDE OIL CALENDAR FUT)</b>								
DC	Spec		Increase	USD	407	370	451	410
DC	Hedge/Member		Increase	USD	370	370	410	410
<b>Relperiod - consecutives (MINI DUBAI CRUDE OIL (PLATTS) FUT)</b>								
DBL	Spec		Increase	USD	41	37	45	41
DBL	Hedge/Member		Increase	USD	37	37	41	41

## 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>Consecutive Rate (Mnth 2+) (DME OMAN CRUDE OIL)</b>								
OQ	Spec		Increase	USD	303	275	385	350
OQ	Hedge/Member		Increase	USD	275	275	350	350
<b>Consecutive Rate (Mnth 2+) (OMAN CRUDE FINANCIAL)</b>								
ZG	Spec		Increase	USD	303	275	385	350
ZG	Hedge/Member		Increase	USD	275	275	350	350
<b>Consecutive Rate (Mnth 2+) (OMAN CRUDE OIL TAM FUT)</b>								
OQB	Spec		Increase	USD	303	275	385	350
OQB	Hedge/Member		Increase	USD	275	275	350	350
<b>Consecutive Rate (Mnth 2+) (OMAN CRUDE OIL TAM MARKER SYN)</b>								
OQ1	Spec		Increase	USD	303	275	385	350
OQ1	Hedge/Member		Increase	USD	275	275	350	350
<b>DME Oman Crude Oil Calendar Futures - Tier 2 vs Tier 2 (DME OMAN CRUDE CAL FUT)</b>								
ODO	Spec		Increase	USD	396	360	523	475
ODO	Hedge/Member		Increase	USD	360	360	475	475
<b>DME Oman Crude Oil Calendar Futures - Tier 2 vs Tier 3 (DME OMAN CRUDE CAL FUT)</b>								
ODO	Spec		Increase	USD	440	400	550	500
ODO	Hedge/Member		Increase	USD	400	400	500	500
<b>DME Oman Crude Oil Calendar Futures - Tier 3 vs Tier 3 (DME OMAN CRUDE CAL FUT)</b>								
ODO	Spec		Increase	USD	385	350	495	450
ODO	Hedge/Member		Increase	USD	350	350	450	450
<b>Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 2 (DUBAI CRUDE OIL (PLATTS))</b>								
DCD	Spec		Increase	USD	1,595	1,450	1,925	1,750
DCD	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
<b>Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 2 (DUBAI CRUDE OIL(S&amp;PPLATTS) FUT TAPS)</b>								
DCT	Spec		Increase	USD	1,595	1,450	1,925	1,750
DCT	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
<b>Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 2 (DUBAI CRUDE OIL S&amp;PPLATTS MTH MARKER)</b>								
DM1	Spec		Increase	USD	1,595	1,450	1,925	1,750
DM1	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
<b>Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 3 (DUBAI CRUDE OIL (PLATTS))</b>								
DCD	Spec		Increase	USD	1,375	1,250	1,540	1,400
DCD	Hedge/Member		Increase	USD	1,250	1,250	1,400	1,400

## 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 1 vs Tier 3 (DUBAI CRUDE OIL(S&amp;PPLATTS) FUT TAPS)</b>								
DCT	Spec		Increase	USD	1,375	1,250	1,540	1,400
DCT	Hedge/Member		Increase	USD	1,250	1,250	1,400	1,400
<b>Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 3 (DUBAI CRUDEOIL S&amp;PPLATTS MTH MARKER)</b>								
DM1	Spec		Increase	USD	1,375	1,250	1,540	1,400
DM1	Hedge/Member		Increase	USD	1,250	1,250	1,400	1,400
<b>Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 4 (DUBAI CRUDE OIL (PLATTS))</b>								
DCD	Spec		Increase	USD	1,320	1,200	1,430	1,300
DCD	Hedge/Member		Increase	USD	1,200	1,200	1,300	1,300
<b>Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 4 (DUBAI CRUDE OIL(S&amp;PPLATTS) FUT TAPS)</b>								
DCT	Spec		Increase	USD	1,320	1,200	1,430	1,300
DCT	Hedge/Member		Increase	USD	1,200	1,200	1,300	1,300
<b>Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 4 (DUBAI CRUDEOIL S&amp;PPLATTS MTH MARKER)</b>								
DM1	Spec		Increase	USD	1,320	1,200	1,430	1,300
DM1	Hedge/Member		Increase	USD	1,200	1,200	1,300	1,300
<b>Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 3 (DUBAI CRUDE OIL (PLATTS))</b>								
DCD	Spec		Increase	USD	825	750	990	900
DCD	Hedge/Member		Increase	USD	750	750	900	900
<b>Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 3 (DUBAI CRUDE OIL(S&amp;PPLATTS) FUT TAPS)</b>								
DCT	Spec		Increase	USD	825	750	990	900
DCT	Hedge/Member		Increase	USD	750	750	900	900
<b>Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 3 (DUBAI CRUDEOIL S&amp;PPLATTS MTH MARKER)</b>								
DM1	Spec		Increase	USD	825	750	990	900
DM1	Hedge/Member		Increase	USD	750	750	900	900
<b>Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 3 (DUBAI CRUDE OIL (PLATTS))</b>								
DCD	Spec		Increase	USD	660	600	880	800
DCD	Hedge/Member		Increase	USD	600	600	800	800
<b>Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 3 (DUBAI CRUDE OIL(S&amp;PPLATTS) FUT TAPS)</b>								
DCT	Spec		Increase	USD	660	600	880	800
DCT	Hedge/Member		Increase	USD	600	600	800	800
<b>Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 3 (DUBAI CRUDEOIL S&amp;PPLATTS MTH MARKER)</b>								
DM1	Spec		Increase	USD	660	600	880	800
DM1	Hedge/Member		Increase	USD	600	600	800	800

## 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 4 vs Tier 4 (DUBAI CRUDE OIL (PLATTS))</b>								
DCD	Spec		Increase	USD	605	550	825	750
DCD	Hedge/Member		Increase	USD	550	550	750	750
<b>Dubai Crude Oil (Platts) Futures - Tier 4 vs Tier 4 (DUBAI CRUDE OIL(S&amp;PPLATTS) FUT TAPS)</b>								
DCT	Spec		Increase	USD	605	550	825	750
DCT	Hedge/Member		Increase	USD	550	550	750	750
<b>Dubai Crude Oil (Platts) Futures - Tier 4 vs Tier 4 (DUBAI CRUDE OIL S&amp;PPLATTS MTH MARKER)</b>								
DM1	Spec		Increase	USD	605	550	825	750
DM1	Hedge/Member		Increase	USD	550	550	750	750
<b>Months 2-3 vs 4-8 (DME OMAN CRUDE OIL)</b>								
OQ	Spec		Increase	USD	440	400	660	600
OQ	Hedge/Member		Increase	USD	400	400	600	600
<b>Months 2-3 vs 4-8 (OMAN CRUDE FINANCIAL)</b>								
ZG	Spec		Increase	USD	440	400	660	600
ZG	Hedge/Member		Increase	USD	400	400	600	600
<b>Months 2-3 vs 4-8 (OMAN CRUDE OIL TAM FUT)</b>								
OQB	Spec		Increase	USD	440	400	660	600
OQB	Hedge/Member		Increase	USD	400	400	600	600
<b>Months 2-3 vs 4-8 (OMAN CRUDE OIL TAM MARKER SYN)</b>								
OQ1	Spec		Increase	USD	440	400	660	600
OQ1	Hedge/Member		Increase	USD	400	400	600	600
<b>Months 2-3 vs 9+ (DME OMAN CRUDE OIL)</b>								
OQ	Spec		Increase	USD	660	600	990	900
OQ	Hedge/Member		Increase	USD	600	600	900	900
<b>Months 2-3 vs 9+ (OMAN CRUDE FINANCIAL)</b>								
ZG	Spec		Increase	USD	660	600	990	900
ZG	Hedge/Member		Increase	USD	600	600	900	900
<b>Months 2-3 vs 9+ (OMAN CRUDE OIL TAM FUT)</b>								
OQB	Spec		Increase	USD	660	600	990	900
OQB	Hedge/Member		Increase	USD	600	600	900	900
<b>Months 2-3 vs 9+ (OMAN CRUDE OIL TAM MARKER SYN)</b>								
OQ1	Spec		Increase	USD	660	600	990	900
OQ1	Hedge/Member		Increase	USD	600	600	900	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>Months 4-8 vs 4-8 (DME OMAN CRUDE OIL)</b>								
OQ	Spec		Increase	USD	396	360	550	500
OQ	Hedge/Member		Increase	USD	360	360	500	500
<b>Months 4-8 vs 4-8 (OMAN CRUDE FINANCIAL)</b>								
ZG	Spec		Increase	USD	396	360	550	500
ZG	Hedge/Member		Increase	USD	360	360	500	500
<b>Months 4-8 vs 4-8 (OMAN CRUDE OIL TAM FUT)</b>								
OQB	Spec		Increase	USD	396	360	550	500
OQB	Hedge/Member		Increase	USD	360	360	500	500
<b>Months 4-8 vs 4-8 (OMAN CRUDE OIL TAM MARKER SYN)</b>								
OQ1	Spec		Increase	USD	396	360	550	500
OQ1	Hedge/Member		Increase	USD	360	360	500	500
<b>Months 4-8 vs 9+ (DME OMAN CRUDE OIL)</b>								
OQ	Spec		Increase	USD	770	700	1,210	1,100
OQ	Hedge/Member		Increase	USD	700	700	1,100	1,100
<b>Months 4-8 vs 9+ (OMAN CRUDE FINANCIAL)</b>								
ZG	Spec		Increase	USD	770	700	1,210	1,100
ZG	Hedge/Member		Increase	USD	700	700	1,100	1,100
<b>Months 4-8 vs 9+ (OMAN CRUDE OIL TAM FUT)</b>								
OQB	Spec		Increase	USD	770	700	1,210	1,100
OQB	Hedge/Member		Increase	USD	700	700	1,100	1,100
<b>Months 4-8 vs 9+ (OMAN CRUDE OIL TAM MARKER SYN)</b>								
OQ1	Spec		Increase	USD	770	700	1,210	1,100
OQ1	Hedge/Member		Increase	USD	700	700	1,100	1,100
<b>Relperiod - consecutives (DUBAI CRUDE OIL (PLATTS))</b>								
DCD	Spec		Increase	USD	407	370	451	410
DCD	Hedge/Member		Increase	USD	370	370	410	410
<b>Relperiod - consecutives (DUBAI CRUDE OIL(S&amp;PPLATTS) FUT TAPS)</b>								
DCT	Spec		Increase	USD	407	370	451	410
DCT	Hedge/Member		Increase	USD	370	370	410	410
<b>Relperiod - consecutives (DUBAI CRUDE OIL S&amp;PPLATTS MTH MARKER)</b>								
DM1	Spec		Increase	USD	407	370	451	410
DM1	Hedge/Member		Increase	USD	370	370	410	410

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>EQUITY INDEX - Intra Spreads</b>								
<b>E-MINI RUSSELL 2000 (RTY) - Month 1 vs 2 (BTIC ON EMINI RUSSELL 2000 INDEX FU)</b>								
RLT	Spec		Increase	USD	220	200	385	350
RLT	Hedge/Member		Increase	USD	200	200	350	350
<b>E-MINI RUSSELL 2000 (RTY) - Month 1 vs 2 (EMINI RUSSELL 2000 INDEX FUTURES)</b>								
RTY	Spec		Increase	USD	220	200	385	350
RTY	Hedge/Member		Increase	USD	200	200	350	350
<b>E-MINI RUSSELL 2000 (RTY) - Month 1 vs 2 (MICRO E-MINI RUSSELL 2000 INDEX FUT)</b>								
M2K	Spec		Increase	USD	22	20	39	35
M2K	Hedge/Member		Increase	USD	20	20	35	35
<b>E-MINI RUSSELL 2000 (RTY) - Month 1 vs 3+ (BTIC ON EMINI RUSSELL 2000 INDEX FU)</b>								
RLT	Spec		Increase	USD	440	400	880	800
RLT	Hedge/Member		Increase	USD	400	400	800	800
<b>E-MINI RUSSELL 2000 (RTY) - Month 1 vs 3+ (EMINI RUSSELL 2000 INDEX FUTURES)</b>								
RTY	Spec		Increase	USD	440	400	880	800
RTY	Hedge/Member		Increase	USD	400	400	800	800
<b>E-MINI RUSSELL 2000 (RTY) - Month 1 vs 3+ (MICRO E-MINI RUSSELL 2000 INDEX FUT)</b>								
M2K	Spec		Increase	USD	44	40	88	80
M2K	Hedge/Member		Increase	USD	40	40	80	80
<b>E-MINI RUSSELL 2000 (RTY) - Month 2 vs 3+ (BTIC ON EMINI RUSSELL 2000 INDEX FU)</b>								
RLT	Spec		Increase	USD	523	475	880	800
RLT	Hedge/Member		Increase	USD	475	475	800	800
<b>E-MINI RUSSELL 2000 (RTY) - Month 2 vs 3+ (EMINI RUSSELL 2000 INDEX FUTURES)</b>								
RTY	Spec		Increase	USD	523	475	880	800
RTY	Hedge/Member		Increase	USD	475	475	800	800
<b>E-MINI RUSSELL 2000 (RTY) - Month 2 vs 3+ (MICRO E-MINI RUSSELL 2000 INDEX FUT)</b>								
M2K	Spec		Increase	USD	52	48	88	80
M2K	Hedge/Member		Increase	USD	48	48	80	80
<b>Nasdaq-100 Index (ND) - Month 1 vs 2 (BTIC ON E-MINI NASDAQ-100 FUTURES)</b>								
NQT	Spec		Increase	USD	220	200	275	250
NQT	Hedge/Member		Increase	USD	200	200	250	250
<b>Nasdaq-100 Index (ND) - Month 1 vs 2 (E-MINI NASDAQ 100 FUTURES)</b>								
NQ	Spec		Increase	USD	220	200	275	250
NQ	Hedge/Member		Increase	USD	200	200	250	250

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Nasdaq-100 Index (ND) - Month 1 vs 2 (E-MINI NASDAQ-100 FUTURES MARKER)</b>								
NQI	Spec		Increase	USD	220	200	275	250
NQI	Hedge/Member		Increase	USD	200	200	250	250
<b>Nasdaq-100 Index (ND) - Month 1 vs 2 (MICRO E-MINI NASDAQ 100 FUTURE)</b>								
MNQ	Spec		Increase	USD	22	20	28	25
MNQ	Hedge/Member		Increase	USD	20	20	25	25
<b>Nasdaq-100 Index (ND) - Month 1 vs 3 (BTIC ON E-MINI NASDAQ-100 FUTURES)</b>								
NQT	Spec		Increase	USD	825	750	1,320	1,200
NQT	Hedge/Member		Increase	USD	750	750	1,200	1,200
<b>Nasdaq-100 Index (ND) - Month 1 vs 3 (E-MINI NASDAQ 100 FUTURES)</b>								
NQ	Spec		Increase	USD	825	750	1,320	1,200
NQ	Hedge/Member		Increase	USD	750	750	1,200	1,200
<b>Nasdaq-100 Index (ND) - Month 1 vs 3 (E-MINI NASDAQ-100 FUTURES MARKER)</b>								
NQI	Spec		Increase	USD	825	750	1,320	1,200
NQI	Hedge/Member		Increase	USD	750	750	1,200	1,200
<b>Nasdaq-100 Index (ND) - Month 1 vs 3 (MICRO E-MINI NASDAQ 100 FUTURE)</b>								
MNQ	Spec		Increase	USD	83	75	132	120
MNQ	Hedge/Member		Increase	USD	75	75	120	120
<b>Nasdaq-100 Index (ND) - Months 2 vs 3 (BTIC ON E-MINI NASDAQ-100 FUTURES)</b>								
NQT	Spec		Increase	USD	468	425	935	850
NQT	Hedge/Member		Increase	USD	425	425	850	850
<b>Nasdaq-100 Index (ND) - Months 2 vs 3 (E-MINI NASDAQ 100 FUTURES)</b>								
NQ	Spec		Increase	USD	468	425	935	850
NQ	Hedge/Member		Increase	USD	425	425	850	850
<b>Nasdaq-100 Index (ND) - Months 2 vs 3 (E-MINI NASDAQ-100 FUTURES MARKER)</b>								
NQI	Spec		Increase	USD	468	425	935	850
NQI	Hedge/Member		Increase	USD	425	425	850	850
<b>Nasdaq-100 Index (ND) - Months 2 vs 3 (MICRO E-MINI NASDAQ 100 FUTURE)</b>								
MNQ	Spec		Increase	USD	47	43	94	85
MNQ	Hedge/Member		Increase	USD	43	43	85	85
<b>Nasdaq-100 Index (ND) - Months 2 vs 4 (BTIC ON E-MINI NASDAQ-100 FUTURES)</b>								
NQT	Spec		Increase	USD	770	700	880	800
NQT	Hedge/Member		Increase	USD	700	700	800	800

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Nasdaq-100 Index (ND) - Months 2 vs 4 (E-MINI NASDAQ 100 FUTURES)</b>								
NQ	Spec		Increase	USD	770	700	880	800
NQ	Hedge/Member		Increase	USD	700	700	800	800
<b>Nasdaq-100 Index (ND) - Months 2 vs 4 (E-MINI NASDAQ-100 FUTURES MARKER)</b>								
NQI	Spec		Increase	USD	770	700	880	800
NQI	Hedge/Member		Increase	USD	700	700	800	800
<b>Nasdaq-100 Index (ND) - Months 2 vs 4 (MICRO E-MINI NASDAQ 100 FUTURE)</b>								
MNQ	Spec		Increase	USD	77	70	88	80
MNQ	Hedge/Member		Increase	USD	70	70	80	80
<b>S&amp;P 500 Stock Index - Month 1 vs 2 (BTIC ON E-MINI S&amp;P 500 FUTURES)</b>								
EST	Spec		Increase	USD	193	175	330	300
EST	Hedge/Member		Increase	USD	175	175	300	300
<b>S&amp;P 500 Stock Index - Month 1 vs 2 (E-MINI S&amp;P 500 FUTURES MARKER)</b>								
ESI	Spec		Increase	USD	193	175	330	300
ESI	Hedge/Member		Increase	USD	175	175	300	300
<b>S&amp;P 500 Stock Index - Month 1 vs 2 (E-MINI S&amp;P 500 FUTURES)</b>								
ES	Spec		Increase	USD	193	175	330	300
ES	Hedge/Member		Increase	USD	175	175	300	300
<b>S&amp;P 500 Stock Index - Month 1 vs 2 (MICRO E-MINI S&amp;P 500 FUTURES)</b>								
MES	Spec		Increase	USD	19	18	33	30
MES	Hedge/Member		Increase	USD	18	18	30	30
<b>S&amp;P 500 Stock Index - Month 1 vs 2 (S&amp;P 500 FUTURES)</b>								
SP	Spec		Increase	USD	963	875	1,650	1,500
SP	Hedge/Member		Increase	USD	875	875	1,500	1,500
<b>S&amp;P 500 Stock Index - Month 1 vs 2 (TACO ON E-MINI S&amp;P 500 FUTURES)</b>								
ESQ	Spec		Increase	USD	193	175	330	300
ESQ	Hedge/Member		Increase	USD	175	175	300	300
<b>S&amp;P 500 Stock Index - Month 1 vs 4 (BTIC ON E-MINI S&amp;P 500 FUTURES)</b>								
EST	Spec		Increase	USD	693	630	880	800
EST	Hedge/Member		Increase	USD	630	630	800	800
<b>S&amp;P 500 Stock Index - Month 1 vs 4 (E-MINI S&amp;P 500 FUTURES MARKER)</b>								
ESI	Spec		Increase	USD	693	630	880	800
ESI	Hedge/Member		Increase	USD	630	630	800	800

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>S&amp;P 500 Stock Index - Month 1 vs 4 (E-MINI S&amp;P 500 FUTURES)</b>								
ES	Spec		Increase	USD	693	630	880	800
ES	Hedge/Member		Increase	USD	630	630	800	800
<b>S&amp;P 500 Stock Index - Month 1 vs 4 (MICRO E-MINI S&amp;P 500 FUTURES)</b>								
MES	Spec		Increase	USD	69	63	88	80
MES	Hedge/Member		Increase	USD	63	63	80	80
<b>S&amp;P 500 Stock Index - Month 1 vs 4 (S&amp;P 500 FUTURES)</b>								
SP	Spec		Increase	USD	3,465	3,150	4,400	4,000
SP	Hedge/Member		Increase	USD	3,150	3,150	4,000	4,000
<b>S&amp;P 500 Stock Index - Month 1 vs 4 (TACO ON E-MINI S&amp;P 500 FUTURES)</b>								
ESQ	Spec		Increase	USD	693	630	880	800
ESQ	Hedge/Member		Increase	USD	630	630	800	800
<b>S&amp;P 500 Stock Index - Month 2 vs 3 (BTIC ON E-MINI S&amp;P 500 FUTURES)</b>								
EST	Spec		Increase	USD	220	200	330	300
EST	Hedge/Member		Increase	USD	200	200	300	300
<b>S&amp;P 500 Stock Index - Month 2 vs 3 (E-MINI S&amp;P 500 FUTURES MARKER)</b>								
ESI	Spec		Increase	USD	220	200	330	300
ESI	Hedge/Member		Increase	USD	200	200	300	300
<b>S&amp;P 500 Stock Index - Month 2 vs 3 (E-MINI S&amp;P 500 FUTURES)</b>								
ES	Spec		Increase	USD	220	200	330	300
ES	Hedge/Member		Increase	USD	200	200	300	300
<b>S&amp;P 500 Stock Index - Month 2 vs 3 (MICRO E-MINI S&amp;P 500 FUTURES)</b>								
MES	Spec		Increase	USD	22	20	33	30
MES	Hedge/Member		Increase	USD	20	20	30	30
<b>S&amp;P 500 Stock Index - Month 2 vs 3 (S&amp;P 500 FUTURES)</b>								
SP	Spec		Increase	USD	1,100	1,000	1,650	1,500
SP	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
<b>S&amp;P 500 Stock Index - Month 2 vs 3 (TACO ON E-MINI S&amp;P 500 FUTURES)</b>								
ESQ	Spec		Increase	USD	220	200	330	300
ESQ	Hedge/Member		Increase	USD	200	200	300	300
<b>S&amp;P 500 Stock Index - Month 2 vs 4 (BTIC ON E-MINI S&amp;P 500 FUTURES)</b>								
EST	Spec		Increase	USD	605	550	825	750
EST	Hedge/Member		Increase	USD	550	550	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>S&amp;P 500 Stock Index - Month 2 vs 4 (E-MINI S&amp;P 500 FUTURES MARKER)</b>								
ESI	Spec		Increase	USD	605	550	825	750
ESI	Hedge/Member		Increase	USD	550	550	750	750
<b>S&amp;P 500 Stock Index - Month 2 vs 4 (E-MINI S&amp;P 500 FUTURES)</b>								
ES	Spec		Increase	USD	605	550	825	750
ES	Hedge/Member		Increase	USD	550	550	750	750
<b>S&amp;P 500 Stock Index - Month 2 vs 4 (MICRO E-MINI S&amp;P 500 FUTURES)</b>								
MES	Spec		Increase	USD	61	55	83	75
MES	Hedge/Member		Increase	USD	55	55	75	75
<b>S&amp;P 500 Stock Index - Month 2 vs 4 (S&amp;P 500 FUTURES)</b>								
SP	Spec		Increase	USD	3,025	2,750	4,125	3,750
SP	Hedge/Member		Increase	USD	2,750	2,750	3,750	3,750
<b>S&amp;P 500 Stock Index - Month 2 vs 4 (TACO ON E-MINI S&amp;P 500 FUTURES)</b>								
ESQ	Spec		Increase	USD	605	550	825	750
ESQ	Hedge/Member		Increase	USD	550	550	750	750
<b>S&amp;P 500 Stock Index - Month 3 vs 4 (BTIC ON E-MINI S&amp;P 500 FUTURES)</b>								
EST	Spec		Increase	USD	550	500	825	750
EST	Hedge/Member		Increase	USD	500	500	750	750
<b>S&amp;P 500 Stock Index - Month 3 vs 4 (E-MINI S&amp;P 500 FUTURES MARKER)</b>								
ESI	Spec		Increase	USD	550	500	825	750
ESI	Hedge/Member		Increase	USD	500	500	750	750
<b>S&amp;P 500 Stock Index - Month 3 vs 4 (E-MINI S&amp;P 500 FUTURES)</b>								
ES	Spec		Increase	USD	550	500	825	750
ES	Hedge/Member		Increase	USD	500	500	750	750
<b>S&amp;P 500 Stock Index - Month 3 vs 4 (MICRO E-MINI S&amp;P 500 FUTURES)</b>								
MES	Spec		Increase	USD	55	50	83	75
MES	Hedge/Member		Increase	USD	50	50	75	75
<b>S&amp;P 500 Stock Index - Month 3 vs 4 (S&amp;P 500 FUTURES)</b>								
SP	Spec		Increase	USD	2,750	2,500	4,125	3,750
SP	Hedge/Member		Increase	USD	2,500	2,500	3,750	3,750
<b>S&amp;P 500 Stock Index - Month 3 vs 4 (TACO ON E-MINI S&amp;P 500 FUTURES)</b>								
ESQ	Spec		Increase	USD	550	500	825	750
ESQ	Hedge/Member		Increase	USD	500	500	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>FX - Intra Spreads</b>								
<b>Australian Dollar (AD) - Contracts 1-6 vs. 12+ (AUSTRALIAN DOLLAR FUTURES)</b>								
AD	Spec		Increase	USD	264	240	297	270
AD	Hedge/Member		Increase	USD	240	240	270	270
<b>Australian Dollar (AD) - Contracts 1-6 vs. 12+ (MICRO AUD/USD FUTURES)</b>								
M6A	Spec		Increase	USD	26	24	30	27
M6A	Hedge/Member		Increase	USD	24	24	27	27
<b>Australian Dollar (AD) - Contracts 7-11 vs. 12+ (AUSTRALIAN DOLLAR FUTURES)</b>								
AD	Spec		Increase	USD	209	190	264	240
AD	Hedge/Member		Increase	USD	190	190	240	240
<b>Australian Dollar (AD) - Contracts 7-11 vs. 12+ (MICRO AUD/USD FUTURES)</b>								
M6A	Spec		Increase	USD	21	19	26	24
M6A	Hedge/Member		Increase	USD	19	19	24	24
<b>Australian Dollar (AD) - Contracts 7-11 vs. 7-11 (AUSTRALIAN DOLLAR FUTURES)</b>								
AD	Spec		Increase	USD	99	90	110	100
AD	Hedge/Member		Increase	USD	90	90	100	100
<b>Australian Dollar (AD) - Contracts 7-11 vs. 7-11 (MICRO AUD/USD FUTURES)</b>								
M6A	Spec		Increase	USD	10	9	11	10
M6A	Hedge/Member		Increase	USD	9	9	10	10
<b>British Pound (BP) - Contracts 1-6 vs. 7-11 (BRITISH POUND FUTURES)</b>								
BP	Spec		Increase	USD	209	190	231	210
BP	Hedge/Member		Increase	USD	190	190	210	210
<b>British Pound (BP) - Contracts 1-6 vs. 7-11 (MICRO GBP/USD FUTURES)</b>								
M6B	Spec		Increase	USD	21	19	23	21
M6B	Hedge/Member		Increase	USD	19	19	21	21
<b>Canadian Dollar (CD) - All Months Consecutive Spreads (CANADIAN DOLLAR FUTURES)</b>								
CD	Spec		Increase	USD	44	40	61	55
CD	Hedge/Member		Increase	USD	40	40	55	55
<b>Canadian Dollar (CD) - All Months Consecutive Spreads (MICRO CAD/USD FUTURES)</b>								
MCD	Spec		Increase	USD	4	4	6	6
MCD	Hedge/Member		Increase	USD	4	4	6	6
<b>Canadian Dollar (CD) - Contracts 12+ vs. 12+ (CANADIAN DOLLAR FUTURES)</b>								
CD	Spec		Increase	USD	110	100	165	150
CD	Hedge/Member		Increase	USD	100	100	150	150

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Canadian Dollar (CD) - Contracts 12+vs. 12+ (MICRO CAD/USD FUTURES)</b>								
MCD	Spec		Increase	USD	11	10	17	15
MCD	Hedge/Member		Increase	USD	10	10	15	15
<b>Canadian Dollar (CD) - Contracts 1-6 vs. 1-6 (CANADIAN DOLLAR FUTURES)</b>								
CD	Spec		Increase	USD	50	45	72	65
CD	Hedge/Member		Increase	USD	45	45	65	65
<b>Canadian Dollar (CD) - Contracts 1-6 vs. 1-6 (MICRO CAD/USD FUTURES)</b>								
MCD	Spec		Increase	USD	5	5	7	7
MCD	Hedge/Member		Increase	USD	5	5	7	7
<b>Canadian Dollar (CD) - Contracts 1-6 vs. 7-11 (CANADIAN DOLLAR FUTURES)</b>								
CD	Spec		Increase	USD	154	140	209	190
CD	Hedge/Member		Increase	USD	140	140	190	190
<b>Canadian Dollar (CD) - Contracts 1-6 vs. 7-11 (MICRO CAD/USD FUTURES)</b>								
MCD	Spec		Increase	USD	15	14	21	19
MCD	Hedge/Member		Increase	USD	14	14	19	19
<b>Canadian Dollar (CD) - Contracts 7-11 vs. 12+ (CANADIAN DOLLAR FUTURES)</b>								
CD	Spec		Increase	USD	220	200	275	250
CD	Hedge/Member		Increase	USD	200	200	250	250
<b>Canadian Dollar (CD) - Contracts 7-11 vs. 12+ (MICRO CAD/USD FUTURES)</b>								
MCD	Spec		Increase	USD	22	20	28	25
MCD	Hedge/Member		Increase	USD	20	20	25	25
<b>Canadian Dollar (CD) - Contracts 7-11 vs. 7-11 (CANADIAN DOLLAR FUTURES)</b>								
CD	Spec		Increase	USD	110	100	143	130
CD	Hedge/Member		Increase	USD	100	100	130	130
<b>Canadian Dollar (CD) - Contracts 7-11 vs. 7-11 (MICRO CAD/USD FUTURES)</b>								
MCD	Spec		Increase	USD	11	10	14	13
MCD	Hedge/Member		Increase	USD	10	10	13	13
<b>Cross Rate Australian Dollar/Japanese Yen (AJ) - All Months (AD/JY FUTURES)</b>								
AJ	Spec		Increase	JPY	15,400	14,000	38,500	35,000
AJ	Hedge/Member		Increase	JPY	14,000	14,000	35,000	35,000
<b>Cross Rate Australian Dollar/New Zealand Dollar (AN) - All Months (AD/NE CROSS RATE FUTURES)</b>								
AN	Spec		Increase	NZD	132	120	275	250
AN	Hedge/Member		Increase	NZD	120	120	250	250

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Cross Rate British Pound/Japanese Yen (BY) - All Months (BPJY FUTURE)</b>								
BY	Spec		Increase	JPY	16,500	15,000	33,000	30,000
BY	Hedge/Member		Increase	JPY	15,000	15,000	30,000	30,000
<b>Cross Rate Canadian Dollar/Japanese Yen (CY) - All Months (CD/JY FUTURES)</b>								
CY	Spec		Increase	JPY	13,200	12,000	33,000	30,000
CY	Hedge/Member		Increase	JPY	12,000	12,000	30,000	30,000
<b>Cross Rate Chinese Renminbi/Euro - All Months (EURORENMINBI FUTURE)</b>								
RME	Spec		Increase	EUR	825	750	1,320	1,200
RME	Hedge/Member		Increase	EUR	750	750	1,200	1,200
<b>Cross Rate Euro FX/Australian Dollar (CA) - All Months (EC/AD CROSS RATE FUTURES)</b>								
CA	Spec		Increase	AUD	138	125	275	250
CA	Hedge/Member		Increase	AUD	125	125	250	250
<b>Cross Rate Euro FX/Canadian Dollar (CC) - All Months (EC/CD CROSS RATE FUTURE)</b>								
CC	Spec		Increase	CAD	99	90	165	150
CC	Hedge/Member		Increase	CAD	90	90	150	150
<b>Cross Rate Euro FX/Japanese Yen - All Months (EURO FX/JY FUTURE)</b>								
RY	Spec		Increase	JPY	11,000	10,000	16,500	15,000
RY	Hedge/Member		Increase	JPY	10,000	10,000	15,000	15,000
<b>Cross Rate Euro FX/Norwegian Krone (CN) - All Months (EC/NKR FUTURES)</b>								
CN	Spec		Increase	NOK	880	800	1,540	1,400
CN	Hedge/Member		Increase	NOK	800	800	1,400	1,400
<b>Cross Rate Euro FX/Swedish Krona (KE) - All Months (EC/SKR CROSS RATE FUTURES)</b>								
KE	Spec		Increase	SEK	1,100	1,000	1,650	1,500
KE	Hedge/Member		Increase	SEK	1,000	1,000	1,500	1,500
<b>Cross Rate Swiss Franc/Japanese Yen - All Months (SFJY FUTURES)</b>								
SJ	Spec		Increase	JPY	44,000	40,000	60,500	55,000
SJ	Hedge/Member		Increase	JPY	40,000	40,000	55,000	55,000
<b>Euro Future (EC) - All Months Consecutive Spreads (E-MINI EURO FX FUTURE)</b>								
E7	Spec		Increase	USD	30	28	44	40
E7	Hedge/Member		Increase	USD	28	28	40	40
<b>Euro Future (EC) - All Months Consecutive Spreads (EURO FUTURE)</b>								
EC	Spec		Increase	USD	61	55	88	80
EC	Hedge/Member		Increase	USD	55	55	80	80

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Euro Future (EC) - All Months Consecutive Spreads (MICRO EUR/USD FUTURES)</b>								
M6E	Spec		Increase	USD	6	6	9	8
M6E	Hedge/Member		Increase	USD	6	6	8	8
<b>Euro FX (EC) - Contracts 12+ vs. 12+ (E-MINI EURO FX FUTURE)</b>								
E7	Spec		Increase	USD	110	100	138	125
E7	Hedge/Member		Increase	USD	100	100	125	125
<b>Euro FX (EC) - Contracts 12+ vs. 12+ (EURO FUTURE)</b>								
EC	Spec		Increase	USD	220	200	275	250
EC	Hedge/Member		Increase	USD	200	200	250	250
<b>Euro FX (EC) - Contracts 12+ vs. 12+ (MICRO EUR/USD FUTURES)</b>								
M6E	Spec		Increase	USD	22	20	28	25
M6E	Hedge/Member		Increase	USD	20	20	25	25
<b>Euro FX (EC) - Contracts 1-6 vs. 12+ (E-MINI EURO FX FUTURE)</b>								
E7	Spec		Increase	USD	248	225	289	263
E7	Hedge/Member		Increase	USD	225	225	263	263
<b>Euro FX (EC) - Contracts 1-6 vs. 12+ (EURO FUTURE)</b>								
EC	Spec		Increase	USD	495	450	578	525
EC	Hedge/Member		Increase	USD	450	450	525	525
<b>Euro FX (EC) - Contracts 1-6 vs. 12+ (MICRO EUR/USD FUTURES)</b>								
M6E	Spec		Increase	USD	50	45	58	53
M6E	Hedge/Member		Increase	USD	45	45	53	53
<b>Euro FX (EC) - Contracts 1-6 vs. 1-6 (E-MINI EURO FX FUTURE)</b>								
E7	Spec		Increase	USD	44	40	66	60
E7	Hedge/Member		Increase	USD	40	40	60	60
<b>Euro FX (EC) - Contracts 1-6 vs. 1-6 (EURO FUTURE)</b>								
EC	Spec		Increase	USD	88	80	132	120
EC	Hedge/Member		Increase	USD	80	80	120	120
<b>Euro FX (EC) - Contracts 1-6 vs. 1-6 (MICRO EUR/USD FUTURES)</b>								
M6E	Spec		Increase	USD	9	8	13	12
M6E	Hedge/Member		Increase	USD	8	8	12	12
<b>Euro FX (EC) - Contracts 7-11 vs. 12+ (E-MINI EURO FX FUTURE)</b>								
E7	Spec		Increase	USD	165	150	193	175
E7	Hedge/Member		Increase	USD	150	150	175	175

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Euro FX (EC) - Contracts 7-11 vs. 12+ (EURO FUTURE)</b>								
EC	Spec		Increase	USD	330	300	385	350
EC	Hedge/Member		Increase	USD	300	300	350	350
<b>Euro FX (EC) - Contracts 7-11 vs. 12+ (MICRO EUR/USD FUTURES)</b>								
M6E	Spec		Increase	USD	33	30	39	35
M6E	Hedge/Member		Increase	USD	30	30	35	35
<b>INRUSD Futures (INR/USD FUTURE)</b>								
SIR	Spec		Increase	USD	396	360	550	500
SIR	Hedge/Member		Increase	USD	360	360	500	500
<b>INRUSD Futures (MICRO INR/USD FUTURE)</b>								
MIR	Spec		Increase	USD	79	72	110	100
MIR	Hedge/Member		Increase	USD	72	72	100	100
<b>Japanese Yen (JY) - All Months Consecutive Spreads (E-MINI J-YEN FUTURE)</b>								
J7	Spec		Increase	USD	36	33	50	45
J7	Hedge/Member		Increase	USD	33	33	45	45
<b>Japanese Yen (JY) - All Months Consecutive Spreads (JAPANESE YEN FUTURES)</b>								
JY	Spec		Increase	USD	72	65	99	90
JY	Hedge/Member		Increase	USD	65	65	90	90
<b>Japanese Yen (JY) - All Months Consecutive Spreads (MICRO JPY/USD)</b>								
MJY	Spec		Increase	USD	7	7	10	9
MJY	Hedge/Member		Increase	USD	7	7	9	9
<b>Japanese Yen (JY) - Contract 1-6 vs. 12+ (E-MINI J-YEN FUTURE)</b>								
J7	Spec		Increase	USD	336	305	363	330
J7	Hedge/Member		Increase	USD	305	305	330	330
<b>Japanese Yen (JY) - Contract 1-6 vs. 12+ (JAPANESE YEN FUTURES)</b>								
JY	Spec		Increase	USD	671	610	726	660
JY	Hedge/Member		Increase	USD	610	610	660	660
<b>Japanese Yen (JY) - Contract 1-6 vs. 12+ (MICRO JPY/USD)</b>								
MJY	Spec		Increase	USD	67	61	73	66
MJY	Hedge/Member		Increase	USD	61	61	66	66
<b>Japanese Yen (JY) - Contract 1-6 vs. 1-6 (E-MINI J-YEN FUTURE)</b>								
J7	Spec		Increase	USD	47	43	72	65
J7	Hedge/Member		Increase	USD	43	43	65	65

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Japanese Yen (JY) - Contract 1-6 vs. 1-6 (JAPANESE YEN FUTURES)</b>								
JY	Spec		Increase	USD	94	85	143	130
JY	Hedge/Member		Increase	USD	85	85	130	130
<b>Japanese Yen (JY) - Contract 1-6 vs. 1-6 (MICRO JPY/USD)</b>								
MJY	Spec		Increase	USD	9	9	14	13
MJY	Hedge/Member		Increase	USD	9	9	13	13
<b>Japanese Yen (JY) - Contract 1-6 vs. 7-11 (E-MINI J-YEN FUTURE)</b>								
J7	Spec		Increase	USD	151	138	176	160
J7	Hedge/Member		Increase	USD	138	138	160	160
<b>Japanese Yen (JY) - Contract 1-6 vs. 7-11 (JAPANESE YEN FUTURES)</b>								
JY	Spec		Increase	USD	303	275	352	320
JY	Hedge/Member		Increase	USD	275	275	320	320
<b>Japanese Yen (JY) - Contract 1-6 vs. 7-11 (MICRO JPY/USD)</b>								
MJY	Spec		Increase	USD	30	28	35	32
MJY	Hedge/Member		Increase	USD	28	28	32	32
<b>Japanese Yen (JY) - Contracts 12+ vs. 12+ (E-MINI J-YEN FUTURE)</b>								
J7	Spec		Increase	USD	116	105	176	160
J7	Hedge/Member		Increase	USD	105	105	160	160
<b>Japanese Yen (JY) - Contracts 12+ vs. 12+ (JAPANESE YEN FUTURES)</b>								
JY	Spec		Increase	USD	231	210	352	320
JY	Hedge/Member		Increase	USD	210	210	320	320
<b>Japanese Yen (JY) - Contracts 12+ vs. 12+ (MICRO JPY/USD)</b>								
MJY	Spec		Increase	USD	23	21	35	32
MJY	Hedge/Member		Increase	USD	21	21	32	32
<b>Japanese Yen (JY) - Contracts 7-11 vs. 12+ (E-MINI J-YEN FUTURE)</b>								
J7	Spec		Increase	USD	193	175	248	225
J7	Hedge/Member		Increase	USD	175	175	225	225
<b>Japanese Yen (JY) - Contracts 7-11 vs. 12+ (JAPANESE YEN FUTURES)</b>								
JY	Spec		Increase	USD	385	350	495	450
JY	Hedge/Member		Increase	USD	350	350	450	450
<b>Japanese Yen (JY) - Contracts 7-11 vs. 12+ (MICRO JPY/USD)</b>								
MJY	Spec		Increase	USD	39	35	50	45
MJY	Hedge/Member		Increase	USD	35	35	45	45

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Mexican Peso (MP) - All Months Consecutive Spreads (MEXICAN PESO FUTURES)</b>								
MP	Spec		Increase	USD	44	40	61	55
MP	Hedge/Member		Increase	USD	40	40	55	55
<b>Mexican Peso (MP) - Months 1-6 (MEXICAN PESO FUTURES)</b>								
MP	Spec		Increase	USD	50	45	66	60
MP	Hedge/Member		Increase	USD	45	45	60	60
<b>Mexican Peso (MP) - Months 1-6 vs 7-12 (MEXICAN PESO FUTURES)</b>								
MP	Spec		Increase	USD	77	70	138	125
MP	Hedge/Member		Increase	USD	70	70	125	125
<b>Norwegian Krone - All Months (NKR/USD FUTURES)</b>								
UN	Spec		Increase	USD	154	140	385	350
UN	Hedge/Member		Increase	USD	140	140	350	350
<b>Norwegian Krone Future (UN) - All Months Consecutive Spreads (NKR/USD FUTURES)</b>								
UN	Spec		Increase	USD	110	100	275	250
UN	Hedge/Member		Increase	USD	100	100	250	250
<b>Russian Ruble - Tier 1 vs. Tier 1 (RU RUSSIAN RUBLE FUTURES)</b>								
RU	Spec		Increase	USD	165	150	220	200
RU	Hedge/Member		Increase	USD	150	150	200	200
<b>South African Rand (RA) - All Consecutive Month Spreads (AFRICAN RAND FUTURES)</b>								
RA	Spec		Increase	USD	44	40	55	50
RA	Hedge/Member		Increase	USD	40	40	50	50
<b>Swedish Krona - All Months (SKR/USD CROSS RATE FUTURES)</b>								
SE	Spec		Increase	USD	330	300	495	450
SE	Hedge/Member		Increase	USD	300	300	450	450
<b>Swedish Krona Futures (SE) - All Months Consecutive Spreads (SKR/USD CROSS RATE FUTURES)</b>								
SE	Spec		Increase	USD	165	150	248	225
SE	Hedge/Member		Increase	USD	150	150	225	225
<b>Swiss Franc (SF) - All Months Consecutive Spreads (MICRO CHF/USD FUTURES)</b>								
MSF	Spec		Increase	USD	14	13	21	19
MSF	Hedge/Member		Increase	USD	13	13	19	19
<b>Swiss Franc (SF) - All Months Consecutive Spreads (SWISS FRANC FUTURES)</b>								
SF	Spec		Increase	USD	138	125	209	190
SF	Hedge/Member		Increase	USD	125	125	190	190

## 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 (MICRO CHF/USD FUTURES)</b>								
MSF	Spec		Increase	USD	25	23	30	28
MSF	Hedge/Member		Increase	USD	23	23	28	28
<b>Swiss Franc (SF) - Contracts 1-4 vs. 1-4 (SWISS FRANC FUTURES)</b>								
SF	Spec		Increase	USD	253	230	303	275
SF	Hedge/Member		Increase	USD	230	230	275	275
<b>Turkish Lira/US Dollar Intra - all months (TURKISH LIRA/US DOLLAR (TRY/USD))</b>								
TRL	Spec		Increase	USD	2,200	2,000	3,300	3,000
TRL	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
<b>USD/OFFSHORE RMB (CNH) FUTURES SPREAD TIER 1 vs. TIER 1 (MICRO USD/CNH FUTURES)</b>								
MNH	Spec		Increase	CNH	330	300	385	350
MNH	Hedge/Member		Increase	CNH	300	300	350	350
<b>USD/OFFSHORE RMB (CNH) FUTURES SPREAD TIER 1 vs. TIER 1 (USD/CNH FUTURES)</b>								
CNH	Spec		Increase	CNH	3,300	3,000	3,850	3,500
CNH	Hedge/Member		Increase	CNH	3,000	3,000	3,500	3,500
<b>USD/OFFSHORE RMB (CNH) FUTURES SPREAD TIER 1 vs. TIER 2 (MICRO USD/CNH FUTURES)</b>								
MNH	Spec		Increase	CNH	330	300	385	350
MNH	Hedge/Member		Increase	CNH	300	300	350	350
<b>USD/OFFSHORE RMB (CNH) FUTURES SPREAD TIER 1 vs. TIER 2 (USD/CNH FUTURES)</b>								
CNH	Spec		Increase	CNH	3,300	3,000	3,850	3,500
CNH	Hedge/Member		Increase	CNH	3,000	3,000	3,500	3,500
<b>USD/OFFSHORE RMB (CNH) FUTURES SPREAD TIER 2 vs. TIER 2 (MICRO USD/CNH FUTURES)</b>								
MNH	Spec		Increase	CNH	330	300	385	350
MNH	Hedge/Member		Increase	CNH	300	300	350	350
<b>USD/OFFSHORE RMB (CNH) FUTURES SPREAD TIER 2 vs. TIER 2 (USD/CNH FUTURES)</b>								
CNH	Spec		Increase	CNH	3,300	3,000	3,850	3,500
CNH	Hedge/Member		Increase	CNH	3,000	3,000	3,500	3,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>PETROLEUM CRACKS AND SPREADS - Intra Spreads</b>								
<b>Chicago ULSD (Platts) vs. Heating Oil Spread Swap - All Months (CHI ULSD (PLATTS) VS. NY HRBR ULSD)</b>								
5C	Spec		Increase	USD	2,530	2,300	2,860	2,600
5C	Hedge/Member		Increase	USD	2,300	2,300	2,600	2,600
<b>European Gasoil 10PPM Rdam Barges v. Gasoil Futures Swap - Months 2+ vs Months 2+ (EUR DIESEL10PPM BRGS FOB ARA(PLATTS))</b>								
ET	Spec		Increase	USD	990	900	1,210	1,100
ET	Hedge/Member		Increase	USD	900	900	1,100	1,100
<b>European Gasoil 10PPM Rdam Barges v. Gasoil Futures Swap - Months 2+ vs Months 2+ (MINIEURDIESEL10 PPM BRGS ARA(P)VS.L)</b>								
MUD	Spec		Increase	USD	99	90	121	110
MUD	Hedge/Member		Increase	USD	90	90	110	110