



21-195

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, June 3, 2021

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. Please email any questions to Clearing.RiskManagement@cmegroup.com

The rates will be effective after the close of business on

Friday, June 4, 2021.

Current rates as of:

Thursday, June 3, 2021.

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

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

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
DAP FOB NOLA FUTURES (DFN)								
DFN	Spec		Increase	USD	3,630	3,300	3,850	3,500
DFN	Hedge/Member		Increase	USD	3,300	3,300	3,500	3,500
UREA (GRANULAR) CFR BRAZIL FUTURES (UFB)								
UFB	Spec	Months 1-6	Increase	USD	3,850	3,500	4,620	4,200
UFB	Hedge/Member	Months 1-6	Increase	USD	3,500	3,500	4,200	4,200
UFB	Spec	Months 7+	Increase	USD	3,850	3,500	4,620	4,200
UFB	Hedge/Member	Months 7+	Increase	USD	3,500	3,500	4,200	4,200
EQUITY INDEX - Outright Rates								
AIR FTSE 100 TR FUT (AFR)								
AFR	Spec		New	GBP			4,400	4,000
AFR	Hedge/Member		New	GBP			4,000	4,000
AIR FTSE 100 TR FUT MARKER (AFM)								
AFM	Spec		New	GBP			4,400	4,000
AFM	Hedge/Member		New	GBP			4,000	4,000
BTIC AIR FTSE 100 (AFT)								
AFT	Spec		New	GBP			4,400	4,000
AFT	Hedge/Member		New	GBP			4,000	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FREIGHT - Outright Rates								
CROSS NORTH SEA DRTY FRGHT 80KT FUT (XUK)								
XUK	Spec	Mnths 2	Decrease	USD	2,530	2,300	2,200	2,000
XUK	Hedge/Member	Mnths 2	Decrease	USD	2,300	2,300	2,000	2,000
XUK	Spec	Mnths 4-7	Decrease	USD	1,980	1,800	1,540	1,400
XUK	Hedge/Member	Mnths 4-7	Decrease	USD	1,800	1,800	1,400	1,400
XUK	Spec	Mnths 8+	Decrease	USD	1,980	1,800	1,540	1,400
XUK	Hedge/Member	Mnths 8+	Decrease	USD	1,800	1,800	1,400	1,400
FREIGHT ROUTE TC9 (BALTIC) FUTURES (TC9)								
TC9	Spec	Mths 2	Decrease	USD	4,400	4,000	3,850	3,500
TC9	Hedge/Member	Mths 2	Decrease	USD	4,000	4,000	3,500	3,500
FREIGHT ROUTE TD3C (PLATTS) FUTURES (TD3)								
TD3	Spec		Decrease	USD	4,400	4,000	3,850	3,500
TD3	Hedge/Member		Decrease	USD	4,000	4,000	3,500	3,500
FREIGHT ROUTE TD3C FUTURES (TL)								
TL	Spec	Mnth 2	Decrease	USD	5,280	4,800	5,060	4,600
TL	Hedge/Member	Mnth 2	Decrease	USD	4,800	4,800	4,600	4,600
TL	Spec	Mnths 3-6	Decrease	USD	3,960	3,600	3,520	3,200
TL	Hedge/Member	Mnths 3-6	Decrease	USD	3,600	3,600	3,200	3,200
FREIGHT ROUTE TD8 (BALTIC) FUTURES (TD8)								
TD8	Spec	Mths 2	Decrease	USD	3,850	3,500	3,300	3,000
TD8	Hedge/Member	Mths 2	Decrease	USD	3,500	3,500	3,000	3,000
TD8	Spec	Mnths 3-5	Decrease	USD	2,420	2,200	2,200	2,000
TD8	Hedge/Member	Mnths 3-5	Decrease	USD	2,200	2,200	2,000	2,000
TC2 ROTTERDAM TO USAC 37K MT (TM)								
TM	Spec	Mnths 4+	Decrease	USD	2,750	2,500	2,310	2,100
TM	Hedge/Member	Mnths 4+	Decrease	USD	2,500	2,500	2,100	2,100
TC5 RAS TANURA TO YOKOHAMA 55K MT (TH)								
TH	Spec	Mths 2-3	Decrease	USD	5,500	5,000	4,620	4,200
TH	Hedge/Member	Mths 2-3	Decrease	USD	5,000	5,000	4,200	4,200
TH	Spec	Mnths 4-6	Decrease	USD	3,850	3,500	3,520	3,200
TH	Hedge/Member	Mnths 4-6	Decrease	USD	3,500	3,500	3,200	3,200
TH	Spec	7+	Decrease	USD	3,850	3,500	3,520	3,200
TH	Hedge/Member	7+	Decrease	USD	3,500	3,500	3,200	3,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FX - Outright Rates								
E-MINI J-YEN FUTURE (J7)								
J7	Spec	Month 1-3	Decrease	USD	1,238	1,125	1,128	1,025
J7	Hedge/Member	Month 1-3	Decrease	USD	1,125	1,125	1,025	1,025
J7	Spec	Months 4+	Decrease	USD	1,238	1,125	1,128	1,025
J7	Hedge/Member	Months 4+	Decrease	USD	1,125	1,125	1,025	1,025
HUNGARIAN FORINT (USD) FUTURES (FR)								
FR	Spec		Decrease	USD	3,960	3,600	3,520	3,200
FR	Hedge/Member		Decrease	USD	3,600	3,600	3,200	3,200
JAPANESE YEN FUTURES (JY)								
JY	Spec	Month 1-3	Decrease	USD	2,475	2,250	2,255	2,050
JY	Hedge/Member	Month 1-3	Decrease	USD	2,250	2,250	2,050	2,050
JY	Spec	Months 4+	Decrease	USD	2,475	2,250	2,255	2,050
JY	Hedge/Member	Months 4+	Decrease	USD	2,250	2,250	2,050	2,050
MICRO JPY/USD (MJY)								
MJY	Spec	Month 1-3	Decrease	USD	248	225	226	205
MJY	Hedge/Member	Month 1-3	Decrease	USD	225	225	205	205
MJY	Spec	Months 4+	Decrease	USD	248	225	226	205
MJY	Hedge/Member	Months 4+	Decrease	USD	225	225	205	205

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
INTEREST RATES - Outright Rates								
10-YEAR ERIS SOFR SWAP FUTURES (YIY)								
YIY	Spec		Decrease	USD	2,035	1,850	1,760	1,600
YIY	Hedge/Member		Decrease	USD	1,850	1,850	1,600	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
10-YEAR ERIS SWAP FUTURES (LIY)								
LIY	Spec	Month 2	Decrease	USD	495	450	468	425
LIY	Hedge/Member	Month 2	Decrease	USD	450	450	425	425
LIY	Spec	Month 3	Decrease	USD	550	500	523	475
LIY	Hedge/Member	Month 3	Decrease	USD	500	500	475	475
LIY	Spec	Month 4	Decrease	USD	578	525	550	500
LIY	Hedge/Member	Month 4	Decrease	USD	525	525	500	500
LIY	Spec	Month 5	Decrease	USD	605	550	578	525
LIY	Hedge/Member	Month 5	Decrease	USD	550	550	525	525
LIY	Spec	Month 6	Decrease	USD	660	600	605	550
LIY	Hedge/Member	Month 6	Decrease	USD	600	600	550	550
LIY	Spec	Month 7	Decrease	USD	688	625	633	575
LIY	Hedge/Member	Month 7	Decrease	USD	625	625	575	575
LIY	Spec	Month 8	Decrease	USD	743	675	660	600
LIY	Hedge/Member	Month 8	Decrease	USD	675	675	600	600
LIY	Spec	Month 9	Decrease	USD	798	725	688	625
LIY	Hedge/Member	Month 9	Decrease	USD	725	725	625	625
LIY	Spec	Month 10	Decrease	USD	825	750	715	650
LIY	Hedge/Member	Month 10	Decrease	USD	750	750	650	650
LIY	Spec	Month 11	Decrease	USD	880	800	770	700
LIY	Hedge/Member	Month 11	Decrease	USD	800	800	700	700
LIY	Spec	Month 12	Decrease	USD	935	850	825	750
LIY	Hedge/Member	Month 12	Decrease	USD	850	850	750	750
LIY	Spec	Month 13	Decrease	USD	990	900	880	800
LIY	Hedge/Member	Month 13	Decrease	USD	900	900	800	800
LIY	Spec	Month 14	Decrease	USD	1,045	950	935	850
LIY	Hedge/Member	Month 14	Decrease	USD	950	950	850	850
LIY	Spec	Month 15	Decrease	USD	1,100	1,000	990	900
LIY	Hedge/Member	Month 15	Decrease	USD	1,000	1,000	900	900
LIY	Spec	Month 16	Decrease	USD	1,155	1,050	1,045	950
LIY	Hedge/Member	Month 16	Decrease	USD	1,050	1,050	950	950
LIY	Spec	Month 17	Decrease	USD	1,210	1,100	1,100	1,000
LIY	Hedge/Member	Month 17	Decrease	USD	1,100	1,100	1,000	1,000
LIY	Spec	Month 18	Decrease	USD	1,265	1,150	1,155	1,050
LIY	Hedge/Member	Month 18	Decrease	USD	1,150	1,150	1,050	1,050
LIY	Spec	Month 19	Decrease	USD	1,320	1,200	1,210	1,100
LIY	Hedge/Member	Month 19	Decrease	USD	1,200	1,200	1,100	1,100
LIY	Spec	Month 20	Decrease	USD	1,375	1,250	1,265	1,150
LIY	Hedge/Member	Month 20	Decrease	USD	1,250	1,250	1,150	1,150
LIY	Spec	Month 21	Decrease	USD	1,485	1,350	1,320	1,200

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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LIY	Hedge/Member	Month 21	Decrease	USD	1,350	1,350	1,200	1,200
LIY	Spec	Month 22	Decrease	USD	1,540	1,400	1,375	1,250
LIY	Hedge/Member	Month 22	Decrease	USD	1,400	1,400	1,250	1,250
LIY	Spec	Month 23	Decrease	USD	1,595	1,450	1,430	1,300
LIY	Hedge/Member	Month 23	Decrease	USD	1,450	1,450	1,300	1,300
LIY	Spec	Month 24	Decrease	USD	1,650	1,500	1,485	1,350
LIY	Hedge/Member	Month 24	Decrease	USD	1,500	1,500	1,350	1,350
LIY	Spec	Month 25	Decrease	USD	1,705	1,550	1,540	1,400
LIY	Hedge/Member	Month 25	Decrease	USD	1,550	1,550	1,400	1,400
LIY	Spec	Month 26	Decrease	USD	1,788	1,625	1,595	1,450
LIY	Hedge/Member	Month 26	Decrease	USD	1,625	1,625	1,450	1,450
LIY	Spec	Month 27	Decrease	USD	1,925	1,750	1,650	1,500
LIY	Hedge/Member	Month 27	Decrease	USD	1,750	1,750	1,500	1,500
LIY	Spec	Month 28	Decrease	USD	1,980	1,800	1,705	1,550
LIY	Hedge/Member	Month 28	Decrease	USD	1,800	1,800	1,550	1,550
LIY	Spec	Months 29+	Decrease	USD	2,035	1,850	1,760	1,600
LIY	Hedge/Member	Months 29+	Decrease	USD	1,850	1,850	1,600	1,600
10-YEAR SOFR MAC SWAP FUTURES (N1S)								
N1S	Spec		Decrease	USD	2,035	1,850	1,760	1,600
N1S	Hedge/Member		Decrease	USD	1,850	1,850	1,600	1,600
10-YEAR USD MAC SWAP FUTURES (N1U)								
N1U	Spec		Decrease	USD	2,035	1,850	1,760	1,600
N1U	Hedge/Member		Decrease	USD	1,850	1,850	1,600	1,600
12-YEAR ERIS SOFR SWAP FUTURES (YII)								
YII	Spec		Decrease	USD	2,448	2,225	2,200	2,000
YII	Hedge/Member		Decrease	USD	2,225	2,225	2,000	2,000
12-YEAR ERIS SWAP FUTURES (LII)								
LII	Spec	All Months	Decrease	USD	2,448	2,225	2,200	2,000
LII	Hedge/Member	All Months	Decrease	USD	2,225	2,225	2,000	2,000
15-YEAR ERIS SOFR SWAP FUTURES (YIL)								
YIL	Spec		Decrease	USD	2,970	2,700	2,640	2,400
YIL	Hedge/Member		Decrease	USD	2,700	2,700	2,400	2,400
15-YEAR ERIS SWAP FUTURES (LIL)								
LIL	Spec	All Months	Decrease	USD	2,970	2,700	2,640	2,400
LIL	Hedge/Member	All Months	Decrease	USD	2,700	2,700	2,400	2,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
1-YEAR ERIS SOFR SWAP FUTURES (YIA)								
YIA	Spec	Month 1	Decrease	USD	83	75	72	65
YIA	Hedge/Member	Month 1	Decrease	USD	75	75	65	65
YIA	Spec	Month 2	Decrease	USD	110	100	99	90
YIA	Hedge/Member	Month 2	Decrease	USD	100	100	90	90
YIA	Spec	Month 3	Decrease	USD	138	125	121	110
YIA	Hedge/Member	Month 3	Decrease	USD	125	125	110	110
YIA	Spec	Month 4	Decrease	USD	138	125	121	110
YIA	Hedge/Member	Month 4	Decrease	USD	125	125	110	110
20-YEAR ERIS SOFR SWAP FUTURES (YIO)								
YIO	Spec		Decrease	USD	3,960	3,600	3,520	3,200
YIO	Hedge/Member		Decrease	USD	3,600	3,600	3,200	3,200
20-YEAR ERIS SWAP FUTURES (LIO)								
LIO	Spec	Months 1-12	Decrease	USD	3,960	3,600	3,520	3,200
LIO	Hedge/Member	Months 1-12	Decrease	USD	3,600	3,600	3,200	3,200
LIO	Spec	Months 13+	Decrease	USD	3,960	3,600	3,520	3,200
LIO	Hedge/Member	Months 13+	Decrease	USD	3,600	3,600	3,200	3,200
20-YEAR SOFR MAC SWAP FUTURES (E1S)								
E1S	Spec		Decrease	USD	3,960	3,600	3,520	3,200
E1S	Hedge/Member		Decrease	USD	3,600	3,600	3,200	3,200
20-YEAR USD MAC SWAP FUTURES (E1U)								
E1U	Spec		Decrease	USD	3,960	3,600	3,520	3,200
E1U	Hedge/Member		Decrease	USD	3,600	3,600	3,200	3,200
2-YEAR ERIS SOFR SWAP FUTURES (YIT)								
YIT	Spec	Month 1	Decrease	USD	198	180	171	155
YIT	Hedge/Member	Month 1	Decrease	USD	180	180	155	155
YIT	Spec	Month 2	Decrease	USD	303	275	264	240
YIT	Hedge/Member	Month 2	Decrease	USD	275	275	240	240
YIT	Spec	Month 3	Decrease	USD	303	275	264	240
YIT	Hedge/Member	Month 3	Decrease	USD	275	275	240	240
YIT	Spec	Month 4	Decrease	USD	303	275	264	240
YIT	Hedge/Member	Month 4	Decrease	USD	275	275	240	240

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
2-YEAR ERIS SWAP FUTURE (LIT)								
LIT	Spec	Month 2	Decrease	USD	33	30	28	25
LIT	Hedge/Member	Month 2	Decrease	USD	30	30	25	25
LIT	Spec	Month 3	Decrease	USD	50	45	44	40
LIT	Hedge/Member	Month 3	Decrease	USD	45	45	40	40
LIT	Spec	Month 4	Decrease	USD	72	65	61	55
LIT	Hedge/Member	Month 4	Decrease	USD	65	65	55	55
LIT	Spec	Month 5	Decrease	USD	99	90	88	80
LIT	Hedge/Member	Month 5	Decrease	USD	90	90	80	80
LIT	Spec	Month 6	Decrease	USD	127	115	110	100
LIT	Hedge/Member	Month 6	Decrease	USD	115	115	100	100
LIT	Spec	Month 7	Decrease	USD	154	140	132	120
LIT	Hedge/Member	Month 7	Decrease	USD	140	140	120	120
LIT	Spec	Month 8	Decrease	USD	198	180	171	155
LIT	Hedge/Member	Month 8	Decrease	USD	180	180	155	155
LIT	Spec	Month 9	Decrease	USD	303	275	264	240
LIT	Hedge/Member	Month 9	Decrease	USD	275	275	240	240
LIT	Spec	Month 10	Decrease	USD	303	275	264	240
LIT	Hedge/Member	Month 10	Decrease	USD	275	275	240	240
LIT	Spec	Month 11	Decrease	USD	303	275	264	240
LIT	Hedge/Member	Month 11	Decrease	USD	275	275	240	240
2-YEAR SOFR MAC SWAP FUTURES (T1S)								
T1S	Spec		Decrease	USD	303	275	264	240
T1S	Hedge/Member		Decrease	USD	275	275	240	240
2-YEAR USD MAC SWAP FUTURES (T1U)								
T1U	Spec		Decrease	USD	303	275	264	240
T1U	Hedge/Member		Decrease	USD	275	275	240	240
30-YEAR ERIS SOFR SWAP FUTURES (YIE)								
YIE	Spec		Decrease	USD	6,600	6,000	5,940	5,400
YIE	Hedge/Member		Decrease	USD	6,000	6,000	5,400	5,400
30-YEAR ERIS SWAP FUTURES (LIE)								
LIE	Spec	Months 1-5	Decrease	USD	4,400	4,000	3,960	3,600
LIE	Hedge/Member	Months 1-5	Decrease	USD	4,000	4,000	3,600	3,600
LIE	Spec	Months 6-20	Decrease	USD	5,500	5,000	4,950	4,500
LIE	Hedge/Member	Months 6-20	Decrease	USD	5,000	5,000	4,500	4,500
LIE	Spec	Months 21+	Decrease	USD	6,600	6,000	5,940	5,400
LIE	Hedge/Member	Months 21+	Decrease	USD	6,000	6,000	5,400	5,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
30-YEAR SOFR MAC SWAP FUTURES (B1S)								
B1S	Spec		Decrease	USD	6,600	6,000	5,940	5,400
B1S	Hedge/Member		Decrease	USD	6,000	6,000	5,400	5,400
30-YEAR USD MAC SWAP FUTURES (B1U)								
B1U	Spec		Decrease	USD	6,600	6,000	5,940	5,400
B1U	Hedge/Member		Decrease	USD	6,000	6,000	5,400	5,400
3-YEAR ERIS SOFR SWAP FUTURES (YIC)								
YIC	Spec	Month 1	Decrease	USD	413	375	363	330
YIC	Hedge/Member	Month 1	Decrease	USD	375	375	330	330
YIC	Spec	Month 2	Decrease	USD	479	435	429	390
YIC	Hedge/Member	Month 2	Decrease	USD	435	435	390	390
YIC	Spec	Month 3	Decrease	USD	479	435	429	390
YIC	Hedge/Member	Month 3	Decrease	USD	435	435	390	390
YIC	Spec	Month 4	Decrease	USD	479	435	429	390
YIC	Hedge/Member	Month 4	Decrease	USD	435	435	390	390

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
3-YEAR ERIS SWAP FUTURES (LIC)								
LIC	Spec	Months 3	Decrease	USD	55	50	50	45
LIC	Hedge/Member	Months 3	Decrease	USD	50	50	45	45
LIC	Spec	Months 4	Decrease	USD	77	70	66	60
LIC	Hedge/Member	Months 4	Decrease	USD	70	70	60	60
LIC	Spec	Months 5	Decrease	USD	99	90	88	80
LIC	Hedge/Member	Months 5	Decrease	USD	90	90	80	80
LIC	Spec	Months 6	Decrease	USD	121	110	105	95
LIC	Hedge/Member	Months 6	Decrease	USD	110	110	95	95
LIC	Spec	Months 7	Decrease	USD	165	150	143	130
LIC	Hedge/Member	Months 7	Decrease	USD	150	150	130	130
LIC	Spec	Months 8	Decrease	USD	204	185	176	160
LIC	Hedge/Member	Months 8	Decrease	USD	185	185	160	160
LIC	Spec	Months 9	Decrease	USD	253	230	220	200
LIC	Hedge/Member	Months 9	Decrease	USD	230	230	200	200
LIC	Spec	Months 10	Decrease	USD	292	265	253	230
LIC	Hedge/Member	Months 10	Decrease	USD	265	265	230	230
LIC	Spec	Months 11	Decrease	USD	330	300	286	260
LIC	Hedge/Member	Months 11	Decrease	USD	300	300	260	260
LIC	Spec	Months 12	Decrease	USD	369	335	319	290
LIC	Hedge/Member	Months 12	Decrease	USD	335	335	290	290
LIC	Spec	Months 13	Decrease	USD	413	375	363	330
LIC	Hedge/Member	Months 13	Decrease	USD	375	375	330	330
LIC	Spec	Months 14	Decrease	USD	479	435	418	380
LIC	Hedge/Member	Months 14	Decrease	USD	435	435	380	380
LIC	Spec	Months 15+	Decrease	USD	479	435	418	380
LIC	Hedge/Member	Months 15+	Decrease	USD	435	435	380	380
4-YEAR ERIS SOFR SWAP FUTURES (YID)								
YID	Spec		Decrease	USD	688	625	605	550
YID	Hedge/Member		Decrease	USD	625	625	550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
4-YEAR ERIS SWAP FUTURES (LID)								
LID	Spec	Month 2	Decrease	USD	66	60	55	50
LID	Hedge/Member	Month 2	Decrease	USD	60	60	50	50
LID	Spec	Month 3	Decrease	USD	105	95	94	85
LID	Hedge/Member	Month 3	Decrease	USD	95	95	85	85
LID	Spec	Month 4	Decrease	USD	127	115	110	100
LID	Hedge/Member	Month 4	Decrease	USD	115	115	100	100
LID	Spec	Month 5	Decrease	USD	149	135	132	120
LID	Hedge/Member	Month 5	Decrease	USD	135	135	120	120
LID	Spec	Month 6	Decrease	USD	165	150	143	130
LID	Hedge/Member	Month 6	Decrease	USD	150	150	130	130
LID	Spec	Month 7	Decrease	USD	193	175	165	150
LID	Hedge/Member	Month 7	Decrease	USD	175	175	150	150
LID	Spec	Month 8	Decrease	USD	220	200	193	175
LID	Hedge/Member	Month 8	Decrease	USD	200	200	175	175
LID	Spec	Month 9	Decrease	USD	275	250	242	220
LID	Hedge/Member	Month 9	Decrease	USD	250	250	220	220
LID	Spec	Month 10	Decrease	USD	303	275	264	240
LID	Hedge/Member	Month 10	Decrease	USD	275	275	240	240
LID	Spec	Month 11	Decrease	USD	358	325	308	280
LID	Hedge/Member	Month 11	Decrease	USD	325	325	280	280
LID	Spec	Month 12	Decrease	USD	385	350	330	300
LID	Hedge/Member	Month 12	Decrease	USD	350	350	300	300
LID	Spec	Month 13	Decrease	USD	440	400	385	350
LID	Hedge/Member	Month 13	Decrease	USD	400	400	350	350
LID	Spec	Month 14	Decrease	USD	517	470	462	420
LID	Hedge/Member	Month 14	Decrease	USD	470	470	420	420
LID	Spec	Month 15+	Decrease	USD	688	625	605	550
LID	Hedge/Member	Month 15+	Decrease	USD	625	625	550	550
5-YEAR ERIS SOFR SWAP FUTURES (YIW)								
YIW	Spec		Decrease	USD	935	850	836	760
YIW	Hedge/Member		Decrease	USD	850	850	760	760

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
5-YEAR ERIS SWAP FUTURES (LIW)								
LIW	Spec	Month 3	Decrease	USD	66	60	55	50
LIW	Hedge/Member	Month 3	Decrease	USD	60	60	50	50
LIW	Spec	Month 4	Decrease	USD	94	85	83	75
LIW	Hedge/Member	Month 4	Decrease	USD	85	85	75	75
LIW	Spec	Month 5	Decrease	USD	110	100	94	85
LIW	Hedge/Member	Month 5	Decrease	USD	100	100	85	85
LIW	Spec	Month 6	Decrease	USD	132	120	116	105
LIW	Hedge/Member	Month 6	Decrease	USD	120	120	105	105
LIW	Spec	Month 7	Decrease	USD	154	140	132	120
LIW	Hedge/Member	Month 7	Decrease	USD	140	140	120	120
LIW	Spec	Month 8	Decrease	USD	198	180	171	155
LIW	Hedge/Member	Month 8	Decrease	USD	180	180	155	155
LIW	Spec	Month 9	Decrease	USD	220	200	187	170
LIW	Hedge/Member	Month 9	Decrease	USD	200	200	170	170
LIW	Spec	Month 10	Decrease	USD	264	240	231	210
LIW	Hedge/Member	Month 10	Decrease	USD	240	240	210	210
LIW	Spec	Month 11	Decrease	USD	314	285	275	250
LIW	Hedge/Member	Month 11	Decrease	USD	285	285	250	250
LIW	Spec	Month 12	Decrease	USD	358	325	319	290
LIW	Hedge/Member	Month 12	Decrease	USD	325	325	290	290
LIW	Spec	Month 13	Decrease	USD	440	400	396	360
LIW	Hedge/Member	Month 13	Decrease	USD	400	400	360	360
LIW	Spec	Month 14	Decrease	USD	495	450	440	400
LIW	Hedge/Member	Month 14	Decrease	USD	450	450	400	400
LIW	Spec	Month 15	Decrease	USD	550	500	495	450
LIW	Hedge/Member	Month 15	Decrease	USD	500	500	450	450
LIW	Spec	Month 16	Decrease	USD	605	550	539	490
LIW	Hedge/Member	Month 16	Decrease	USD	550	550	490	490
LIW	Spec	Month 17	Decrease	USD	660	600	594	540
LIW	Hedge/Member	Month 17	Decrease	USD	600	600	540	540
LIW	Spec	Month 18	Decrease	USD	715	650	638	580
LIW	Hedge/Member	Month 18	Decrease	USD	650	650	580	580
LIW	Spec	Month 19	Decrease	USD	770	700	682	620
LIW	Hedge/Member	Month 19	Decrease	USD	700	700	620	620
LIW	Spec	Month 20	Decrease	USD	825	750	737	670
LIW	Hedge/Member	Month 20	Decrease	USD	750	750	670	670
LIW	Spec	Month 21	Decrease	USD	935	850	836	760
LIW	Hedge/Member	Month 21	Decrease	USD	850	850	760	760
LIW	Spec	Month 22	Decrease	USD	935	850	836	760

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LIW	Hedge/Member	Month 22	Decrease	USD	850	850	760	760
LIW	Spec	Months 23+	Decrease	USD	935	850	836	760
LIW	Hedge/Member	Months 23+	Decrease	USD	850	850	760	760
5-YEAR SOFR MAC SWAP FUTURES (F1S)								
F1S	Spec		Decrease	USD	935	850	836	760
F1S	Hedge/Member		Decrease	USD	850	850	760	760
5-YEAR USD MAC SWAP FUTURES (F1U)								
F1U	Spec		Decrease	USD	935	850	836	760
F1U	Hedge/Member		Decrease	USD	850	850	760	760
7-YEAR ERIS SOFR SWAP FUTURES (YIB)								
YIB	Spec		Increase	USD	1,100	1,000	1,155	1,050
YIB	Hedge/Member		Increase	USD	1,000	1,000	1,050	1,050

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
7-YEAR ERIS SWAP FUTURES (LIB)								
LIB	Spec	Month 1	Decrease	USD	138	125	121	110
LIB	Hedge/Member	Month 1	Decrease	USD	125	125	110	110
LIB	Spec	Month 2	Decrease	USD	165	150	143	130
LIB	Hedge/Member	Month 2	Decrease	USD	150	150	130	130
LIB	Spec	Month 3	Decrease	USD	193	175	165	150
LIB	Hedge/Member	Month 3	Decrease	USD	175	175	150	150
LIB	Spec	Month 4	Decrease	USD	220	200	193	175
LIB	Hedge/Member	Month 4	Decrease	USD	200	200	175	175
LIB	Spec	Month 5	Decrease	USD	248	225	220	200
LIB	Hedge/Member	Month 5	Decrease	USD	225	225	200	200
LIB	Spec	Month 6	Decrease	USD	275	250	242	220
LIB	Hedge/Member	Month 6	Decrease	USD	250	250	220	220
LIB	Spec	Month 7	Decrease	USD	303	275	264	240
LIB	Hedge/Member	Month 7	Decrease	USD	275	275	240	240
LIB	Spec	Month 8	Decrease	USD	330	300	292	265
LIB	Hedge/Member	Month 8	Decrease	USD	300	300	265	265
LIB	Spec	Month 9	Decrease	USD	358	325	319	290
LIB	Hedge/Member	Month 9	Decrease	USD	325	325	290	290
LIB	Spec	Month 10	Decrease	USD	385	350	341	310
LIB	Hedge/Member	Month 10	Decrease	USD	350	350	310	310
LIB	Spec	Month 11	Decrease	USD	413	375	363	330
LIB	Hedge/Member	Month 11	Decrease	USD	375	375	330	330
LIB	Spec	Month 12	Decrease	USD	440	400	396	360
LIB	Hedge/Member	Month 12	Decrease	USD	400	400	360	360
LIB	Spec	Month 13	Decrease	USD	495	450	440	400
LIB	Hedge/Member	Month 13	Decrease	USD	450	450	400	400
LIB	Spec	Month 14	Decrease	USD	550	500	495	450
LIB	Hedge/Member	Month 14	Decrease	USD	500	500	450	450
LIB	Spec	Month 15	Decrease	USD	605	550	539	490
LIB	Hedge/Member	Month 15	Decrease	USD	550	550	490	490
LIB	Spec	Month 16	Decrease	USD	660	600	583	530
LIB	Hedge/Member	Month 16	Decrease	USD	600	600	530	530
LIB	Spec	Month 17	Decrease	USD	715	650	638	580
LIB	Hedge/Member	Month 17	Decrease	USD	650	650	580	580
LIB	Spec	Month 18	Decrease	USD	770	700	682	620
LIB	Hedge/Member	Month 18	Decrease	USD	700	700	620	620
LIB	Spec	Month 19	Decrease	USD	825	750	737	670
LIB	Hedge/Member	Month 19	Decrease	USD	750	750	670	670
LIB	Spec	Month 20	Decrease	USD	880	800	781	710

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LIB	Hedge/Member	Month 20	Decrease	USD	800	800	710	710
LIB	Spec	Month 21	Decrease	USD	935	850	836	760
LIB	Hedge/Member	Month 21	Decrease	USD	850	850	760	760
LIB	Spec	Month 22	Decrease	USD	1,045	950	935	850
LIB	Hedge/Member	Month 22	Decrease	USD	950	950	850	850
LIB	Spec	Month 23	Decrease	USD	1,100	1,000	990	900
LIB	Hedge/Member	Month 23	Decrease	USD	1,000	1,000	900	900
LIB	Spec	Month 24	Decrease	USD	1,155	1,050	1,045	950
LIB	Hedge/Member	Month 24	Decrease	USD	1,050	1,050	950	950
LIB	Spec	Month 25	Decrease	USD	1,320	1,200	1,155	1,050
LIB	Hedge/Member	Month 25	Decrease	USD	1,200	1,200	1,050	1,050
7-YEAR SOFR MAC SWAP FUTURES (S1S)								
S1S	Spec		Decrease	USD	1,320	1,200	1,155	1,050
S1S	Hedge/Member		Decrease	USD	1,200	1,200	1,050	1,050
7-YEAR USD MAC SWAP FUTURES (S1U)								
S1U	Spec		Decrease	USD	1,320	1,200	1,155	1,050
S1U	Hedge/Member		Decrease	USD	1,200	1,200	1,050	1,050

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
METALS - Outright Rates								
ALUMINA FOB AUSTRALIA PLATT FUTURES (ALA)								
ALA	Spec	Mths 1-4	Increase	USD	4,730	4,300	5,500	5,000
ALA	Hedge/Member	Mths 1-4	Increase	USD	4,300	4,300	5,000	5,000
ALA	Spec	Mths 3+	Increase	USD	4,730	4,300	5,500	5,000
ALA	Hedge/Member	Mths 3+	Increase	USD	4,300	4,300	5,000	5,000
ALUMINUM A-380 ALLOY PLATTS FUTURES (A38)								
A38	Spec	Mths 1-4	Increase	USD	2,090	1,900	2,420	2,200
A38	Hedge/Member	Mths 1-4	Increase	USD	1,900	1,900	2,200	2,200
A38	Spec	Mths 5+	Increase	USD	2,090	1,900	2,420	2,200
A38	Hedge/Member	Mths 5+	Increase	USD	1,900	1,900	2,200	2,200
ALUMINUM FUTURES (ALI)								
ALI	Spec	Mths 1-4	Increase	USD	2,420	2,200	2,750	2,500
ALI	Hedge/Member	Mths 1-4	Increase	USD	2,200	2,200	2,500	2,500
ALI	Spec	Mths 5+	Increase	USD	2,420	2,200	2,750	2,500
ALI	Hedge/Member	Mths 5+	Increase	USD	2,200	2,200	2,500	2,500
ALUMINUM JAPAN PREMIUM (PLATTS) FUT (MJP)								
MJP	Spec	Mths 02-03	Increase	USD	688	625	825	750
MJP	Hedge/Member	Mths 02-03	Increase	USD	625	625	750	750
MJP	Spec	Mths 04-09	Increase	USD	440	400	528	480
MJP	Hedge/Member	Mths 04-09	Increase	USD	400	400	480	480
MJP	Spec	Mths 10+	Increase	USD	396	360	473	430
MJP	Hedge/Member	Mths 10+	Increase	USD	360	360	430	430
ALUMINUM MW TRANS PREM PLATTS FUT (AUP)								
AUP	Spec	Mths 2-12	Increase	USD	1,210	1,100	1,375	1,250
AUP	Hedge/Member	Mths 2-12	Increase	USD	1,100	1,100	1,250	1,250
AUP	Spec	Mths 13-21	Increase	USD	1,100	1,000	1,265	1,150
AUP	Hedge/Member	Mths 13-21	Increase	USD	1,000	1,000	1,150	1,150
AUP	Spec	22+	Increase	USD	1,100	1,000	1,265	1,150
AUP	Hedge/Member	22+	Increase	USD	1,000	1,000	1,150	1,150
COBALT METAL (FASTMARKETS) FUT (COB)								
COB	Spec	Mths 2-3	Increase	USD	3,850	3,500	4,400	4,000
COB	Hedge/Member	Mths 2-3	Increase	USD	3,500	3,500	4,000	4,000
COB	Spec	Mths 4-6	Increase	USD	3,850	3,500	4,400	4,000
COB	Hedge/Member	Mths 4-6	Increase	USD	3,500	3,500	4,000	4,000
COB	Spec	Mths 7+	Increase	USD	4,620	4,200	4,950	4,500
COB	Hedge/Member	Mths 7+	Increase	USD	4,200	4,200	4,500	4,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
IRON ORE 62% FE- CFR CHINA FUTURES (TIO)								
TIO	Spec	Mnth 1	Increase	USD	9,900	9,000	11,550	10,500
TIO	Hedge/Member	Mnth 1	Increase	USD	9,000	9,000	10,500	10,500
TIO	Spec	Mnth 2-4	Increase	USD	9,900	9,000	11,550	10,500
TIO	Hedge/Member	Mnth 2-4	Increase	USD	9,000	9,000	10,500	10,500
TIO	Spec	Mnth 5-9	Increase	USD	8,690	7,900	10,175	9,250
TIO	Hedge/Member	Mnth 5-9	Increase	USD	7,900	7,900	9,250	9,250
TIO	Spec	Mnth 10+	Increase	USD	8,250	7,500	9,625	8,750
TIO	Hedge/Member	Mnth 10+	Increase	USD	7,500	7,500	8,750	8,750
NORTH EURO HOT-ROLLED COIL STEEL (EHR)								
EHR	Spec	Mths 1-4	Increase	EUR	1,595	1,450	1,760	1,600
EHR	Hedge/Member	Mths 1-4	Increase	EUR	1,450	1,450	1,600	1,600
EHR	Spec	Mths 5+	Increase	EUR	1,595	1,450	1,760	1,600
EHR	Hedge/Member	Mths 5+	Increase	EUR	1,450	1,450	1,600	1,600
UXC URANIUM U3O8 FUTURES (UX)								
UX	Spec		Increase	USD	550	500	660	600
UX	Hedge/Member		Increase	USD	500	500	600	600
NGL/PETROCHEMICALS - Outright Rates								
MONT BELVIEU ETHYLENE EPC BALMO FUT (MBJ)								
MBJ	Spec		New	USD			12,375	11,250
MBJ	Hedge/Member		New	USD			11,250	11,250
MONT BELVIEU ETHYLENE EPC FUT (MBH)								
MBH	Spec	Month 1	New	USD			9,900	9,000
MBH	Hedge/Member	Month 1	New	USD			9,000	9,000
MBH	Spec	Months 2+	New	USD			9,900	9,000
MBH	Hedge/Member	Months 2+	New	USD			9,000	9,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
AGRICULTURE - Intra Spreads								
(CASH STL SUNOIL FOB PLATTS FUT)								
BSF	Spec		Increase	USD	1,430	1,300	1,760	1,600
BSF	Hedge/Member		Increase	USD	1,300	1,300	1,600	1,600
(DAP FOB NOLA FUTURES)								
DFN	Spec		Increase	USD	1,210	1,100	1,650	1,500
DFN	Hedge/Member		Increase	USD	1,100	1,100	1,500	1,500
(UAN FOB NOLA FUTURES)								
UNO	Spec		Increase	USD	1,540	1,400	1,870	1,700
UNO	Hedge/Member		Increase	USD	1,400	1,400	1,700	1,700
(UREA (GRANULAR) CFR BRAZIL FUTURES)								
UFB	Spec		Increase	USD	1,870	1,700	2,310	2,100
UFB	Hedge/Member		Increase	USD	1,700	1,700	2,100	2,100
Lean Hog Butterfly 2/3/4 (consecutive) (LEAN HOG FUTURES)								
LN	Spec		Increase	USD	825	750	908	825
LN	Hedge/Member		Increase	USD	750	750	825	825
Lean Hog Butterfly 2/3/4 (consecutive) (LEAN HOGS TRADE AT SETTLE)								
HET	Spec		Increase	USD	825	750	908	825
HET	Hedge/Member		Increase	USD	750	750	825	825
EQUITY INDEX - Intra Spreads								
(AIR FTSE 100 TR FUT MARKER)								
AFM	Spec		New	GBP			440	400
AFM	Hedge/Member		New	GBP			400	400
(AIR FTSE 100 TR FUT)								
AFR	Spec		New	GBP			440	400
AFR	Hedge/Member		New	GBP			400	400
(BTIC AIR FTSE 100)								
AFT	Spec		New	GBP			440	400
AFT	Hedge/Member		New	GBP			400	400
FREIGHT - Intra Spreads								
(FREIGHT ROUTE TD19 (BALTIC) FUTURES)								
TDM	Spec		Decrease	USD	4,950	4,500	3,850	3,500
TDM	Hedge/Member		Decrease	USD	4,500	4,500	3,500	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
METALS - Intra Spreads								
All Months (U.S. MIDWEST #1 BUSHELING FERROUS S)								
BUS	Spec		Increase	USD	864	785	1,210	1,100
BUS	Hedge/Member		Increase	USD	785	785	1,100	1,100
All Months (UXC URANIUM U3O8 FUTURES)								
UX	Spec		Increase	USD	550	500	660	600
UX	Hedge/Member		Increase	USD	500	500	600	600
Consecutive Spread - Months 02+ (ALUMINUM MW TRANS PREM PLATTS FUT)								
AUP	Spec		Increase	USD	880	800	1,210	1,100
AUP	Hedge/Member		Increase	USD	800	800	1,100	1,100
CX-AUP Mnth(s) 01-21 vs. Mnth(s) 01-21 (ALUMINUM MW TRANS PREM PLATTS FUT)								
AUP	Spec		Increase	USD	1,210	1,100	1,430	1,300
AUP	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300
CX-AUP Mnth(s) 01-21 vs. Mnth(s) 22+ (ALUMINUM MW TRANS PREM PLATTS FUT)								
AUP	Spec		Increase	USD	1,210	1,100	1,430	1,300
AUP	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300
CX-AUP Mnth(s) 22+ vs. Mnth(s) 22+ (ALUMINUM MW TRANS PREM PLATTS FUT)								
AUP	Spec		Increase	USD	1,210	1,100	1,430	1,300
AUP	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300
Months 01-04 vs Months 01-04 (ALUMINA FOB AUSTRALIA PLATT FUTURES)								
ALA	Spec		Increase	USD	4,400	4,000	5,500	5,000
ALA	Hedge/Member		Increase	USD	4,000	4,000	5,000	5,000
Months 01-04 vs Months 01-04 (ALUMINUM A-380 ALLOY PLATTS FUTURES)								
A38	Spec		Increase	USD	2,090	1,900	2,420	2,200
A38	Hedge/Member		Increase	USD	1,900	1,900	2,200	2,200
Months 01-04 vs Months 05+ (ALUMINA FOB AUSTRALIA PLATT FUTURES)								
ALA	Spec		Increase	USD	4,400	4,000	5,500	5,000
ALA	Hedge/Member		Increase	USD	4,000	4,000	5,000	5,000
Months 01-04 vs Months 05+ (ALUMINUM A-380 ALLOY PLATTS FUTURES)								
A38	Spec		Increase	USD	2,090	1,900	2,420	2,200
A38	Hedge/Member		Increase	USD	1,900	1,900	2,200	2,200
Months 01-04 vs. Months 01-04 (NORTH EURO HOT-ROLLED COIL STEEL)								
EHR	Spec		Increase	EUR	1,650	1,500	1,980	1,800
EHR	Hedge/Member		Increase	EUR	1,500	1,500	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 01-04 vs. Months 05+ (NORTH EURO HOT-ROLLED COIL STEEL)								
EHR	Spec		Increase	EUR	1,760	1,600	2,090	1,900
EHR	Hedge/Member		Increase	EUR	1,600	1,600	1,900	1,900
Months 05+ vs Months 05+ (ALUMINA FOB AUSTRALIA PLATT FUTURES)								
ALA	Spec		Increase	USD	4,400	4,000	5,500	5,000
ALA	Hedge/Member		Increase	USD	4,000	4,000	5,000	5,000
Months 05+ vs Months 05+ (ALUMINUM A-380 ALLOY PLATTS FUTURES)								
A38	Spec		Increase	USD	2,090	1,900	2,420	2,200
A38	Hedge/Member		Increase	USD	1,900	1,900	2,200	2,200
Mths 01-04 vs Mths 01-04 (ALUMINUM FUTURES)								
ALI	Spec		Increase	USD	1,650	1,500	2,200	2,000
ALI	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Mths 01-04 vs Mths 05+ (ALUMINUM FUTURES)								
ALI	Spec		Increase	USD	1,650	1,500	2,200	2,000
ALI	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Mths 05+ vs Mths 05+ (ALUMINUM FUTURES)								
ALI	Spec		Increase	USD	1,650	1,500	2,200	2,000
ALI	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
NGL/PETROCHEMICALS - Intra Spreads								
Mont Belvieu (Enterprise) Ethylene (PCW) BALMO Futures-all months (MONT BELVIEU ETHYLENE EPC BALMO FUT)								
MBJ	Spec		New	USD			770	700
MBJ	Hedge/Member		New	USD			700	700
Mont Belvieu (Enterprise) Ethylene (PCW) Futures-All months (MONT BELVIEU ETHYLENE EPC FUT)								
MBH	Spec		New	USD			6,600	6,000
MBH	Hedge/Member		New	USD			6,000	6,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
AGRICULTURE - Inter-commodity Spread Rates						
Singapore Gasoil (NY-SG - CME) vs Malaysian Crude Palm Oil Futures (CPO - CME)						
Spread Credit Rate	New	+1:-4			40%	40%
Bloomberg Commodity Index Futures (70) - 1000 vs Basket						
Spread Credit Rate	New	+999:-20:-11:			75%	75%
CRUDE PALM OIL (CPO - CME) vs SOYBEAN OIL (07 - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
Malaysian Crude Palm Oil Futures (CPO - CME) vs Chicago Ethanol (NY-CU - CME)						
Spread Credit Rate	New	+5:-1			15%	15%
Malaysian Crude Palm Oil Futures (CPO - CME) vs Corn (C - CME)						
Spread Credit Rate	New	+1:-1			25%	25%
Malaysian Crude Palm Oil Futures (CPO - CME) vs Ethanol (EH - CME)						
Spread Credit Rate	New	+3:-1			15%	15%
Malaysian Crude Palm Oil Futures (CPO - CME) vs Malaysian Palm Olein Futures (OPF - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
Malaysian Crude Palm Oil Futures (CPO - CME) vs Soybeans (S - CME)						
Spread Credit Rate	Decrease	+4:-1	15%	15%	0%	0%
MALAYSIAN PALM OIL CALENDAR SWAP FUTURE (CPC - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+5:-1			15%	15%
MALAYSIAN PALM OIL CALENDAR SWAP FUTURE (CPC - CME) vs CORN (C - CME)						
Spread Credit Rate	New	+1:-1			25%	25%
MALAYSIAN PALM OIL CALENDAR SWAP FUTURE (CPC - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	New	+3:-1			15%	15%
MALAYSIAN PALM OIL CALENDAR SWAP FUTURE (CPC - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+4:-1			40%	40%
MALAYSIAN PALM OIL CALENDAR SWAP FUTURE (CPC - CME) vs SINGAPORE GASOIL 500 PPM (PLATTS) FUTURES (NY-GHS - CME)						
Spread Credit Rate	New	+4:-1			40%	40%
MALAYSIAN PALM OIL CALENDAR SWAP FUTURE (CPC - CME) vs SOYBEAN OIL (07 - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
MALAYSIAN PALM OIL CALENDAR SWAP FUTURE (CPC - CME) vs SOYBEANS (S - CME)						
Spread Credit Rate	Decrease	+4:-1	15%	15%	0%	0%
Malaysian Palm Olein Swaps vs Malaysian Crude Palm Oil Futures						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	New	+1:-1			65%	65%
SINGAPORE GASOIL 500 PPM (PLATTS) FUTURES (NY-GHS - CME) vs CRUDE PALM OIL (CPO - CME)						
Spread Credit Rate	New	+1:-4			40%	40%
USD MALAYSIAN CRUDE PALM OIL DAY 15TH BULLET FUTURES (CPV - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+5:-1			15%	15%
USD MALAYSIAN CRUDE PALM OIL DAY 15TH BULLET FUTURES (CPV - CME) vs CORN (C - CME)						
Spread Credit Rate	New	+1:-1			25%	25%
USD MALAYSIAN CRUDE PALM OIL DAY 15TH BULLET FUTURES (CPV - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	New	+3:-1			15%	15%
USD MALAYSIAN CRUDE PALM OIL DAY 15TH BULLET FUTURES (CPV - CME) vs MALAYSIAN PALM OLEIN CALENDAR FUTURES (OPF - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
USD MALAYSIAN CRUDE PALM OIL DAY 15TH BULLET FUTURES (CPV - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+4:-1			40%	40%
USD MALAYSIAN CRUDE PALM OIL DAY 15TH BULLET FUTURES (CPV - CME) vs SINGAPORE GASOIL 500 PPM (PLATTS) FUTURES (NY-GHS - CME)						
Spread Credit Rate	New	+4:-1			40%	40%
USD MALAYSIAN CRUDE PALM OIL DAY 15TH BULLET FUTURES (CPV - CME) vs SOYBEAN OIL (07 - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
USD MALAYSIAN CRUDE PALM OIL DAY 15TH BULLET FUTURES (CPV - CME) vs SOYBEANS (S - CME)						
Spread Credit Rate	Decrease	+4:-1	15%	15%	0%	0%
USD MALAYSIAN CRUDE PALM OIL DAY 15TH BULLET FUTURES (CPV - CME) vs USD MALAYSIAN PALM OLEIN CALENDAR SWAPS (OPS - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
CRUDE OIL - Inter-commodity Spread Rates						
Bloomberg Commodity Index Futures (70) - 1000 vs Basket						
Spread Credit Rate	New	+999:-20:-11:			75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EQUITY INDEX - Inter-commodity Spread Rates						
ADJUSTED INTEREST RATE FTSE-100 TOTAL RETURN DECLARED DIVIDEND FUTURE (AFR - CME) vs E-MINI DOW (\$5) FUTURES (YM - CME)						
Spread Credit Rate	New	+2:-1			55%	55%
ADJUSTED INTEREST RATE FTSE-100 TOTAL RETURN DECLARED DIVIDEND FUTURE (AFR - CME) vs E-MINI FTSE 100 INDEX (GBP) FUTURES (FT1 - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
ADJUSTED INTEREST RATE FTSE-100 TOTAL RETURN DECLARED DIVIDEND FUTURE (AFR - CME) vs E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
ADJUSTED INTEREST RATE FTSE-100 TOTAL RETURN DECLARED DIVIDEND FUTURE (AFR - CME) vs S&P 500 (SP - CME)						
Spread Credit Rate	New	+15:-1			55%	55%
ADJUSTED INTEREST RATE FTSE-100 TOTAL RETURN DECLARED DIVIDEND FUTURE (AFR - CME) vs S&P 500 TOTAL RETURN INDEX FUTURES (TRF - CME)						
Spread Credit Rate	New	+3:-1			60%	60%
NIKKEI 225 DOLLAR-BASED (NK - CME) vs ADJUSTED INTEREST RATE FTSE-100 TOTAL RETURN DECLARED DIVIDEND FUTURE (AFR - CME)						
Spread Credit Rate	New	+1:-2			55%	55%
NIKKEI 225 YEN-BASED (N1 - CME) vs ADJUSTED INTEREST RATE FTSE-100 TOTAL RETURN DECLARED DIVIDEND FUTURE (AFR - CME)						
Spread Credit Rate	New	+1:-2			55%	55%
ETHANOL - Inter-commodity Spread Rates						
Malaysian Crude Palm Oil Futures (CPO - CME) vs Chicago Ethanol (NY-CU - CME)						
Spread Credit Rate	New	+5:-1			15%	15%
Malaysian Crude Palm Oil Futures (CPO - CME) vs Ethanol (EH - CME)						
Spread Credit Rate	New	+3:-1			15%	15%
MALAYSIAN PALM OIL CALENDAR SWAP FUTURE (CPC - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+5:-1			15%	15%
MALAYSIAN PALM OIL CALENDAR SWAP FUTURE (CPC - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	New	+3:-1			15%	15%
USD MALAYSIAN CRUDE PALM OIL DAY 15TH BULLET FUTURES (CPV - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+5:-1			15%	15%
USD MALAYSIAN CRUDE PALM OIL DAY 15TH BULLET FUTURES (CPV - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	New	+3:-1			15%	15%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
METALS - Inter-commodity Spread Rates						
Bloomberg Commodity Index Futures (70) - 1000 vs Basket						
Spread Credit Rate	New	+999:-20:-11:			75%	75%
Copper (CX-HG) (Tier 1) vs. Iron Ore 62% Fe, CFR China (TSI) (CX-TIO) (Tier2)						
Spread Credit Rate	Decrease	+1:-1	38%	38%	30%	30%
Copper (CX-HG) (Tier 2) vs. Iron Ore 62% Fe, CFR China (TSI) (CX-TIO) (Tier2)						
Spread Credit Rate	Decrease	+1:-1	38%	38%	30%	30%
NATURAL GAS - Inter-commodity Spread Rates						
(NY-JKY - CME) vs (NY-NG - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
Bloomberg Commodity Index Futures (70) - 1000 vs Basket						
Spread Credit Rate	New	+999:-20:-11:			75%	75%
DUTCH TTF NATURAL GAS (USD/MMBTU) (ICIS HEREN) FRONT MONTH FUTURES (NY-TTE - CME) vs HENRY HUB NATURAL GAS FUTURES (NY-NG - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
DUTCH TTF NATURAL GAS CALENDAR MONTH FUTURES (NY-TTF - CME) vs HENRY HUB NATURAL GAS FUTURES (NY-NG - CME)						
Spread Credit Rate	Decrease	+4:-1	20%	20%	0%	0%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs LNG JAPAN/KOREA MARKER (PLATTS) SWAP FUTURES (NY-JKM - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
UK NBP NATURAL GAS (USD/MMBTU) (ICIS HEREN) FRONT MONTH FUTURES (NY-NBP - CME) vs HENRY HUB NATURAL GAS FUTURES (NY-NG - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
UK NBP NATURAL GAS CALENDAR MONTH FUTURES (NY-UKG - CME) vs HENRY HUB NATURAL GAS FUTURES (NY-NG - CME)						
Spread Credit Rate	Decrease	+3:-1	25%	25%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NGL/PETROCHEMICALS - Inter-commodity Spread Rates						
ETHANE 5 DECIMAL (C0) vs. Mont Belvieu (Enterprise) Ethylene (PCW) Futures (MBH)						
Spread Credit Rate	New	+12:-1			45%	45%
Mont Belvieu (Enterprise) Ethylene (PCW) Futures (MBH) vs. Mont Belvieu (Enterprise) Ethylene (PCW) BALMO Futures (MBJ)						
Spread Credit Rate	New	+1:-1			45%	45%
MT BELVIEU ETHYLENE IN-WELL (MBE) vs. Mont Belvieu (Enterprise) Ethylene (PCW) Futures (MBH)						
Spread Credit Rate	New	+1:-1			65%	65%
MT. BELVIEU ETHYLENE(PCW) FIN (MBN) vs. Mont Belvieu (Enterprise) Ethylene (PCW) Futures (MBH)						
Spread Credit Rate	New	+1:-1			65%	65%
MT. BELVIEU PHSCL ETHANE OPIS (3Q) vs Mont Belvieu (Enterprise) Ethylene (PCW) Futures (MBH)						
Spread Credit Rate	New	+1:-1			45%	45%
REFINED PRODUCTS - Inter-commodity Spread Rates						
Singapore Gasoil (NY-SG - CME) vs Malaysian Crude Palm Oil Futures (CPO - CME)						
Spread Credit Rate	New	+1:-4			40%	40%
Bloomberg Commodity Index Futures (70) - 1000 vs Basket						
Spread Credit Rate	New	+999:-20:-11:			75%	75%
MALAYSIAN PALM OIL CALENDAR SWAP FUTURE (CPC - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+4:-1			40%	40%
MALAYSIAN PALM OIL CALENDAR SWAP FUTURE (CPC - CME) vs SINGAPORE GASOIL 500 PPM (PLATTS) FUTURES (NY-GHS - CME)						
Spread Credit Rate	New	+4:-1			40%	40%
SINGAPORE GASOIL 500 PPM (PLATTS) FUTURES (NY-GHS - CME) vs CRUDE PALM OIL (CPO - CME)						
Spread Credit Rate	New	+1:-4			40%	40%
USD MALAYSIAN CRUDE PALM OIL DAY 15TH BULLET FUTURES (CPV - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+4:-1			40%	40%
USD MALAYSIAN CRUDE PALM OIL DAY 15TH BULLET FUTURES (CPV - CME) vs SINGAPORE GASOIL 500 PPM (PLATTS) FUTURES (NY-GHS - CME)						
Spread Credit Rate	New	+4:-1			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
CRUDE OIL - Volatility Scan (volScan) Rate						
BRENT (ICE) CALENDAR SWAP FUTURES (BA, CY, IBS, MBC) - volScan						
Clearing Member Rate	Mnth1	Decrease	35.000%		30.000%	
Clearing Member Rate	Mnth2	Decrease	27.000%		22.000%	
Clearing Member Rate	Mnth3	Decrease	20.000%		17.000%	
Clearing Member Rate	Mnth4	Decrease	17.000%		15.000%	
Clearing Member Rate	Mnth5	Decrease	15.000%		13.000%	
Clearing Member Rate	Mnth7	Decrease	12.000%		10.000%	
Clearing Member Rate	Mnth9	Decrease	10.000%		8.000%	
Clearing Member Rate	Mnth10	Decrease	10.000%		8.000%	
Clearing Member Rate	Mnth11	Decrease	10.000%		8.000%	
Clearing Member Rate	Mnth12	Decrease	10.000%		8.000%	
Clearing Member Rate	Mnth13	Decrease	10.000%		8.000%	
Clearing Member Rate	Mnth14	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth15	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth16	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth17	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth18	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth19	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth20	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth21	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth22	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth23	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth24	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth25	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth26	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth27	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth28	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth29	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth30	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth31	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth32	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth33	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth34	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth35	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth36	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth37	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth38	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth39	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth40	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth41	Decrease	8.000%		6.000%	
Clearing Member Rate	Mnth42	Decrease	8.000%		6.000%	

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth43	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth44	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth45	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth46	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth47	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth48	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth49	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth50	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth51	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth52	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth53	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth54	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth55	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth56	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth57	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth58	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth59	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth60	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth61	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth62	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth63	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth64	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth65+	Decrease		8.000%		6.000%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (BB, BE, BZ, BZL, BZO, BZS, BZT, IBS, OS, OSW) - volScan						
Clearing Member Rate	Mnth1	Decrease		35.000%		30.000%
Clearing Member Rate	Mnth2	Decrease		27.000%		22.000%
Clearing Member Rate	Mnth3	Decrease		20.000%		17.000%
Clearing Member Rate	Mnth4	Decrease		17.000%		15.000%
Clearing Member Rate	Mnth5	Decrease		15.000%		13.000%
Clearing Member Rate	Mnth7	Decrease		12.000%		10.000%
Clearing Member Rate	Mnth9	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth10	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth11	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth12	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth13	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth14	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth15	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth16	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth17	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth18	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth19	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth20	Decrease		8.000%		6.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth21	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth22	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth23	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth24	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth25	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth26	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth27	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth28	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth29	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth30	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth31	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth32	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth33	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth34	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth35	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth36	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth37	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth38	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth39	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth40	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth41	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth42	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth43	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth44	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth45	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth46	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth47	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth48	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth49	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth50	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth51	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth52	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth53	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth54	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth55	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth56	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth57	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth58	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth59	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth60	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth61	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth62	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth63	Decrease		8.000%		6.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth64	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth65+	Decrease		8.000%		6.000%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (BB, BBT, MBZ, ODB, SBB) - volScan						
Clearing Member Rate	Mnth24	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth25	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth26	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth27	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth28	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth29	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth30	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth31	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth32	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth33	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth34	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth35	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth36	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth37	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth38	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth39	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth40	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth41	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth42	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth43	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth44	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth45	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth46	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth47	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth48	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth49	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth50	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth51	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth52	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth53	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth54	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth55	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth56	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth57	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth58	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth59	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth60	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth61	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth62	Decrease		8.000%		6.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth63	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth64	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth65+	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth1	Decrease		35.000%		30.000%
Clearing Member Rate	Mnth2	Decrease		27.000%		22.000%
Clearing Member Rate	Mnth3	Decrease		20.000%		17.000%
Clearing Member Rate	Mnth4	Decrease		17.000%		15.000%
Clearing Member Rate	Mnth5	Decrease		15.000%		13.000%
Clearing Member Rate	Mnth7	Decrease		12.000%		10.000%
Clearing Member Rate	Mnth9	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth10	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth11	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth12	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth13	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth14	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth15	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth16	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth17	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth18	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth19	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth20	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth21	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth22	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth23	Decrease		8.000%		6.000%
CRUDE OIL FINANCIAL FUTURES (MCL, QM, WS) - volScan						
Clearing Member Rate	Mnth1	Decrease		35.000%		30.000%
Clearing Member Rate	Mnth2	Decrease		27.000%		22.000%
Clearing Member Rate	Mnth3	Decrease		20.000%		17.000%
Clearing Member Rate	Mnth4	Decrease		17.000%		15.000%
Clearing Member Rate	Mnth5	Decrease		15.000%		13.000%
Clearing Member Rate	Mnth9	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth10	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth11	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth12	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth13	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth14	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth15	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth16	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth17	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth18	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth19	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth20	Decrease		8.000%		6.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth21	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth22	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth23	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth24	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth25	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth26	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth27	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth28	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth29	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth30	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth31	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth32	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth33	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth34	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth35	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth36	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth37	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth38	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth39	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth40	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth41	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth42	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth43	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth44	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth45	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth46	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth47	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth48	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth49	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth50	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth51	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth52	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth53	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth54	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth55	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth56	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth57	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth58	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth59	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth60+	Decrease		8.000%		6.000%
CRUDE OIL LAST DAY FINANCIAL FUTURES (26, S26) - volScan						
Clearing Member Rate	Mnth1	Decrease		35.000%		30.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth2	Decrease		27.000%		22.000%
Clearing Member Rate	Mnth3	Decrease		20.000%		17.000%
Clearing Member Rate	Mnth4	Decrease		17.000%		15.000%
Clearing Member Rate	Mnth5	Decrease		15.000%		13.000%
Clearing Member Rate	Mnth9	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth10	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth11	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth12	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth13	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth14	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth15	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth16	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth17	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth18	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth19	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth20	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth21	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth22	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth23	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth24	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth25	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth26	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth27	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth28	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth29	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth30	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth31	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth32	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth33	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth34	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth35	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth36	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth37	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth38	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth39	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth40	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth41	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth42	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth43	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth44	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth45	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth46	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth47	Decrease		8.000%		6.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth48	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth49	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth50	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth51	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth52	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth53	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth54	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth55	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth56	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth57	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth58	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth59	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth60+	Decrease		8.000%		6.000%
LIGHT SWEET CRUDE OIL FUTURES (C01, C02, C03, C04, C05, C06, C07, C08, C09, C10, C11, C12, C13, C14, C15, C16, C17, C18, C19, C20, C21, C22, C23, C24, C25, C26, C27, C28, C29, C30, C31, CD, CL, CLL, CLS, CLT, LC, LM1, LM2, LM3, LM4, LM5, LO, LOW, XC, XCT) - volScan						
Clearing Member Rate	Mnth1	Decrease		35.000%		30.000%
Clearing Member Rate	Mnth2	Decrease		27.000%		22.000%
Clearing Member Rate	Mnth3	Decrease		20.000%		17.000%
Clearing Member Rate	Mnth4	Decrease		17.000%		15.000%
Clearing Member Rate	Mnth5	Decrease		15.000%		13.000%
Clearing Member Rate	Mnth9	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth10	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth11	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth12	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth13	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth14	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth15	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth16	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth17	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth18	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth19	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth20	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth21	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth22	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth23	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth24	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth25	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth26	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth27	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth28	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth29	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth30	Decrease		8.000%		6.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth31	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth32	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth33	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth34	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth35	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth36	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth37	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth38	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth39	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth40	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth41	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth42	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth43	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth44	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth45	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth46	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth47	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth48	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth49	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth50	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth51	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth52	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth53	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth54	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth55	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth56	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth57	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth58	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth59	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth60	Decrease		8.000%		6.000%
WTI CALENDAR SWAP FUTURES (AO, CS) - volScan						
Clearing Member Rate	Mnth60	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth1	Decrease		35.000%		30.000%
Clearing Member Rate	Mnth2	Decrease		27.000%		22.000%
Clearing Member Rate	Mnth3	Decrease		20.000%		17.000%
Clearing Member Rate	Mnth4	Decrease		17.000%		15.000%
Clearing Member Rate	Mnth5	Decrease		15.000%		13.000%
Clearing Member Rate	Mnth9	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth10	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth11	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth12	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth13	Decrease		10.000%		8.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth14	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth15	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth16	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth17	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth18	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth19	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth20	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth21	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth22	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth23	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth24	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth25	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth26	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth27	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth28	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth29	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth30	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth31	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth32	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth33	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth34	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth35	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth36	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth37	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth38	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth39	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth40	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth41	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth42	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth43	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth44	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth45	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth46	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth47	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth48	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth49	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth50	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth51	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth52	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth53	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth54	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth55	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth56	Decrease		8.000%		6.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth57	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth58	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth59	Decrease		8.000%		6.000%
ETHANOL - Volatility Scan (volScan) Rate						
CHICAGO ETHANOL (PLATTS) SWAP FUTURES (CU, CVR) - volScan						
Clearing Member Rate	Mth 1	Decrease		50.000%		40.000%
Clearing Member Rate	Mths 2	Decrease		45.000%		35.000%
Clearing Member Rate	Mth 3-7	Decrease		40.000%		30.000%
Clearing Member Rate	Mnth 8+	Decrease		40.000%		30.000%
NY ETHANOL (PLATTS) SWAP FUTURES (EZ, NVP) - volScan						
Clearing Member Rate	Mnths 8+	Increase		25.000%		30.000%
Clearing Member Rate	Mth 2	Increase		25.000%		35.000%
Clearing Member Rate	Mths 3-7	Increase		25.000%		30.000%
Clearing Member Rate	Mth 1	Increase		25.000%		40.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
REFINED PRODUCTS - Volatility Scan (volScan) Rate						
HEATING OIL CALENDAR SWAP FUTURES (AT, MP, QH) - volScan						
Clearing Member Rate	Mnth1	Decrease	45.000%		35.000%	
Clearing Member Rate	Mnth2	Decrease	30.000%		22.000%	
Clearing Member Rate	Mnth3	Decrease	25.000%		17.000%	
Clearing Member Rate	Mnth4	Decrease	20.000%		13.000%	
Clearing Member Rate	Mnth5	Decrease	15.000%		10.000%	
Clearing Member Rate	Mnth6	Decrease	15.000%		10.000%	
Clearing Member Rate	Mnth7	Decrease	15.000%		10.000%	
Clearing Member Rate	Mnth8	Decrease	12.000%		10.000%	
Clearing Member Rate	Mnth9	Decrease	12.000%		10.000%	
Clearing Member Rate	Mnth10	Decrease	12.000%		8.000%	
Clearing Member Rate	Mnth11	Decrease	12.000%		8.000%	
Clearing Member Rate	Mnth12	Decrease	12.000%		8.000%	
Clearing Member Rate	Mnth13	Decrease	12.000%		8.000%	
Clearing Member Rate	Mnth14	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth15	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth16	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth17	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth18	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth19	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth20	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth21	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth22	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth23	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth24	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth25	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth26	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth27	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth28	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth29	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth30	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth31	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth32	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth33	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth34	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth35	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth36	Decrease	12.000%		6.000%	
Clearing Member Rate	Mnth37+	Decrease	12.000%		6.000%	
HEATING OIL FINANCIAL FUTURES (BH, QH) - volScan						
Clearing Member Rate	Mnth1	Decrease	45.000%		35.000%	

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth2	Decrease		30.000%		22.000%
Clearing Member Rate	Mnth3	Decrease		25.000%		17.000%
Clearing Member Rate	Mnth4	Decrease		20.000%		13.000%
Clearing Member Rate	Mnth5	Decrease		15.000%		10.000%
Clearing Member Rate	Mnth6	Decrease		15.000%		10.000%
Clearing Member Rate	Mnth7	Decrease		15.000%		10.000%
Clearing Member Rate	Mnth8	Decrease		12.000%		10.000%
Clearing Member Rate	Mnth9	Decrease		12.000%		10.000%
Clearing Member Rate	Mnth10	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth11	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth12	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth13	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth14	Decrease		10.000%		6.000%
Clearing Member Rate	Mnth15	Decrease		10.000%		6.000%
Clearing Member Rate	Mnth16	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth17	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth18	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth19	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth20	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth21	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth22	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth23	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth24	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth25	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth26	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth27	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth28	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth29	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth30	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth31	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth32	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth33	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth34	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth35	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth36	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth37+	Decrease		8.000%		6.000%
HEATING OIL LAST DAY FINANCIAL FUTURES (23, S23) - volScan						
Clearing Member Rate	Mnth1	Decrease		45.000%		35.000%
Clearing Member Rate	Mnth2	Decrease		30.000%		22.000%
Clearing Member Rate	Mnth3	Decrease		25.000%		17.000%
Clearing Member Rate	Mnth4	Decrease		20.000%		13.000%
Clearing Member Rate	Mnth5	Decrease		15.000%		10.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth6	Decrease		15.000%		10.000%
Clearing Member Rate	Mnth7	Decrease		15.000%		10.000%
Clearing Member Rate	Mnth8	Decrease		12.000%		10.000%
Clearing Member Rate	Mnth9	Decrease		12.000%		10.000%
Clearing Member Rate	Mnth10	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth11	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth12	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth13	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth14	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth15	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth16	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth17	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth18	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth19	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth20	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth21	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth22	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth23	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth24	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth25	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth26	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth27	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth28	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth29	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth30	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth31	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth32	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth33	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth34	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth35	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth36	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth37+	Decrease		12.000%		6.000%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, HO3, HO4, HOL, HOP, HOS, HOT, LB, OH) - volScan						
Clearing Member Rate	Mnth1	Decrease		45.000%		35.000%
Clearing Member Rate	Mnth2	Decrease		27.000%		22.000%
Clearing Member Rate	Mnth3	Decrease		20.000%		17.000%
Clearing Member Rate	Mnth4	Decrease		20.000%		13.000%
Clearing Member Rate	Mnth5	Decrease		15.000%		10.000%
Clearing Member Rate	Mnth6	Decrease		15.000%		10.000%
Clearing Member Rate	Mnth7	Decrease		15.000%		10.000%
Clearing Member Rate	Mnth8	Decrease		12.000%		10.000%
Clearing Member Rate	Mnth9	Decrease		12.000%		10.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth10	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth11	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth12	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth13	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth14	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth15	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth16	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth17	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth18	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth19	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth20	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth21	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth22	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth23	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth24	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth25	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth26	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth27	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth28	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth29	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth30	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth31	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth32	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth33	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth34	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth35	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth36	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth37+	Decrease		12.000%		6.000%
RBOB GASOLINE CALENDAR SWAP FUTURES (RA, RL) - volScan						
Clearing Member Rate	Mnth1	Decrease		45.000%		35.000%
Clearing Member Rate	Mnth2	Decrease		35.000%		22.000%
Clearing Member Rate	Mnth3	Decrease		35.000%		20.000%
Clearing Member Rate	Mnth4	Decrease		26.000%		17.000%
Clearing Member Rate	Mnth5	Decrease		26.000%		17.000%
Clearing Member Rate	Mnth6	Decrease		22.000%		15.000%
Clearing Member Rate	Mnth7	Decrease		21.000%		12.000%
Clearing Member Rate	Mnth8	Decrease		20.000%		10.000%
Clearing Member Rate	Mnth9	Decrease		15.000%		10.000%
Clearing Member Rate	Mnth10	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth11	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth12	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth13	Decrease		12.000%		8.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth14	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth15	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth16	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth17	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth18	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth19	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth20	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth21	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth22	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth23	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth24	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth25	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth26	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth27	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth28	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth29	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth30	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth31	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth32	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth33	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth34	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth35+	Decrease		12.000%		6.000%
RBOB GASOLINE FINANCIAL FUTURES (QU, RT) - volScan						
Clearing Member Rate	Mnth1	Decrease		45.000%		35.000%
Clearing Member Rate	Mnth2	Decrease		35.000%		22.000%
Clearing Member Rate	Mnth3	Decrease		35.000%		20.000%
Clearing Member Rate	Mnth4	Decrease		26.000%		17.000%
Clearing Member Rate	Mnth5	Decrease		26.000%		17.000%
Clearing Member Rate	Mnth6	Decrease		22.000%		15.000%
Clearing Member Rate	Mnth7	Decrease		21.000%		12.000%
Clearing Member Rate	Mnth8	Decrease		20.000%		10.000%
Clearing Member Rate	Mnth9	Decrease		15.000%		10.000%
Clearing Member Rate	Mnth10	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth11	Decrease		10.000%		8.000%
Clearing Member Rate	Mnth12	New				8.000%
Clearing Member Rate	Mnth13	New				8.000%
Clearing Member Rate	Mnth14	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth15	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth16	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth17	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth18	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth19	Decrease		8.000%		6.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth20	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth21	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth22	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth23	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth24	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth25	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth26	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth27	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth28	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth29	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth30	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth31	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth32	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth33	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth34	Decrease		8.000%		6.000%
Clearing Member Rate	Mnth35+	Decrease		8.000%		6.000%
RBOB GASOLINE FUTURES (3RB, 4RB, OB, RB, RBL, RBP, RBS, RBT, RF) - volScan						
Clearing Member Rate	Mnth1	Decrease		45.000%		35.000%
Clearing Member Rate	Mnth2	Decrease		35.000%		22.000%
Clearing Member Rate	Mnth3	Decrease		30.000%		20.000%
Clearing Member Rate	Mnth4	Decrease		26.000%		17.000%
Clearing Member Rate	Mnth5	Decrease		26.000%		17.000%
Clearing Member Rate	Mnth6	Decrease		22.000%		15.000%
Clearing Member Rate	Mnth7	Decrease		21.000%		12.000%
Clearing Member Rate	Mnth8	Decrease		20.000%		10.000%
Clearing Member Rate	Mnth9	Decrease		15.000%		10.000%
Clearing Member Rate	Mnth10	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth11	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth12	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth13	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth14	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth15	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth16	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth17	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth18	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth19	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth20	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth21	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth22	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth23	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth24	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth25	Decrease		12.000%		6.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth26	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth27	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth28	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth29	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth30	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth31	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth32	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth33	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth34	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth35+	Decrease		12.000%		6.000%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (27, S27) - volScan						
Clearing Member Rate	Mnth1	Decrease		45.000%		35.000%
Clearing Member Rate	Mnth2	Decrease		35.000%		22.000%
Clearing Member Rate	Mnth3	Decrease		35.000%		20.000%
Clearing Member Rate	Mnth4	Decrease		26.000%		17.000%
Clearing Member Rate	Mnth5	Decrease		26.000%		17.000%
Clearing Member Rate	Mnth6	Decrease		22.000%		15.000%
Clearing Member Rate	Mnth7	Decrease		21.000%		12.000%
Clearing Member Rate	Mnth8	Decrease		20.000%		10.000%
Clearing Member Rate	Mnth9	Decrease		15.000%		10.000%
Clearing Member Rate	Mnth10	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth11	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth12	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth13	Decrease		12.000%		8.000%
Clearing Member Rate	Mnth14	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth15	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth16	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth17	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth18	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth19	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth20	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth21	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth22	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth23	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth24	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth25	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth26	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth27	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth28	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth29	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth30	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth31	Decrease		12.000%		6.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth32	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth33	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth34	Decrease		12.000%		6.000%
Clearing Member Rate	Mnth35+	Decrease		12.000%		6.000%