21-258

TO:	Clearing Member Firms Chief Financial Officers Back Office Managers Margin Managers
FROM:	CME Clearing
SUBJECT:	Performance Bond Requirements
DATE:	Thursday, July 22, 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.

The rates will be effective after the close of business on

Friday, July 23, 2021.

Current rates as of:

Thursday, July 22, 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.

The advisory includes change to certain product Splitting Methodology. The specific products can be found on page 12 of the advisory.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
OATS FUTURES (O)								
O	HRP	Months 1-2	Increase	USD	990	900	1,128	1,025
O	Non-HRP	Months 1-2	Increase	USD	900	900	1,025	1,025
O	HRP	Months 3+	Increase	USD	825	750	935	850
O	Non-HRP	Months 3+	Increase	USD	750	750	850	850
CRUDE OIL - Outright Rates								
ARGUS LLS TRADE MONTH FUT (A4)								
A4	HRP		Increase	USD	3,410	3,100	4,400	4,000
A4	Non-HRP		Increase	USD	3,100	3,100	4,000	4,000
ARGUS SOUR CRUDE IDX CAL MTH FUT (37)								
37	HRP		Increase	USD	3,410	3,100	4,400	4,000
37	Non-HRP		Increase	USD	3,100	3,100	4,000	4,000
ARGUS SOUR CRUDE IND WGT(ASCI) TRD (29)								
29	HRP		Increase	USD	3,410	3,100	4,400	4,000
29	Non-HRP		Increase	USD	3,100	3,100	4,000	4,000
ARGUS WTI FORMULA BASIS CAL FUT (39)								
39	HRP		Increase	USD	3,410	3,100	4,400	4,000
39	Non-HRP		Increase	USD	3,100	3,100	4,000	4,000
DAILY WTI CALENDAR FUT (DCL)								
DCL	HRP		Increase	USD	3,850	3,500	4,730	4,300
DCL	Non-HRP		Increase	USD	3,500	3,500	4,300	4,300
DUBAI CRUDE OIL CALENDAR FUT (DC)								
DC	HRP	Mnth1	Increase	USD	5,280	4,800	5,500	5,000
DC	Non-HRP	Mnth1	Increase	USD	4,800	4,800	5,000	5,000
DC	HRP	Mnth 2	Increase	USD	4,950	4,500	5,390	4,900
DC	Non-HRP	Mnth 2	Increase	USD	4,500	4,500	4,900	4,900
DC	HRP	Mnth 3-8	Increase	USD	4,730	4,300	5,280	4,800
DC	Non-HRP	Mnth 3-8	Increase	USD	4,300	4,300	4,800	4,800
DC	HRP	Mnth9+	Increase	USD	3,960	3,600	4,620	4,200
DC	Non-HRP	Mnth9+	Increase	USD	3,600	3,600	4,200	4,200
ICE BRENT-EURO DENOMINATED CAL FUT (IBE)								
IBE	HRP	Mnth 1	Increase	EUR	4,070	3,700	4,950	4,500
IBE	Non-HRP	Mnth 1	Increase	EUR	3,700	3,700	4,500	4,500
IBE	HRP	Mnth 2-4	Increase	EUR	4,070	3,700	4,950	4,500
IBE	Non-HRP	Mnth 2-4	Increase	EUR	3,700	3,700	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								
IBE	HRP	Mnth 5-16	Increase	EUR	4,070	3,700	4,950	4,500
IBE	Non-HRP	Mnth 5-16	Increase	EUR	3,700	3,700	4,500	4,500
IBE	HRP	Mnth 17+	Increase	EUR	4,070	3,700	4,950	4,500
IBE	Non-HRP	Mnth 17+	Increase	EUR	3,700	3,700	4,500	4,500
JAPAN CRUDE COCKTAIL (DETAILED) FUT (JCC)								
JCC	HRP	Mnths 3-4	Increase	USD	4,730	4,300	5,445	4,950
JCC	Non-HRP	Mnths 3-4	Increase	USD	4,300	4,300	4,950	4,950
JCC	HRP	Mnths 5-8	Increase	USD	4,510	4,100	5,390	4,900
JCC	Non-HRP	Mnths 5-8	Increase	USD	4,100	4,100	4,900	4,900
JCC	HRP	Mnths 9+	Increase	USD	4,510	4,100	5,390	4,900
JCC	Non-HRP	Mnths 9+	Increase	USD	4,100	4,100	4,900	4,900
LLS (ARGUS) CALENDAR FUT (XA)								
XA	HRP	Mnth 1	Increase	USD	3,355	3,050	4,235	3,850
XA	Non-HRP	Mnth 1	Increase	USD	3,050	3,050	3,850	3,850
XA	HRP	Mnth 2	Increase	USD	3,300	3,000	4,180	3,800
XA	Non-HRP	Mnth 2	Increase	USD	3,000	3,000	3,800	3,800
XA	HRP	Mnths 3-6	Increase	USD	3,300	3,000	4,180	3,800
XA	Non-HRP	Mnths 3-6	Increase	USD	3,000	3,000	3,800	3,800
XA	HRP	Mnths 7+	Increase	USD	3,190	2,900	4,070	3,700
XA	Non-HRP	Mnths 7+	Increase	USD	2,900	2,900	3,700	3,700
MARS (ARGUS) TRADE MONTH FUT (MO)								
MO	HRP		Increase	USD	3,410	3,100	4,400	4,000
MO	Non-HRP		Increase	USD	3,100	3,100	4,000	4,000
MARS(ARGUS) CALENDAR FUT (MX)								
MX	HRP		Increase	USD	3,410	3,100	4,400	4,000
MX	Non-HRP		Increase	USD	3,100	3,100	4,000	4,000
MINI DUBAI CRUDE OIL (PLATTS) FUT (DBL)								
DBL	HRP	Mnth1	Increase	USD	528	480	550	500
DBL	Non-HRP	Mnth1	Increase	USD	480	480	500	500
DBL	HRP	Mnth 2	Increase	USD	495	450	539	490
DBL	Non-HRP	Mnth 2	Increase	USD	450	450	490	490
DBL	HRP	Mnth 3-8	Increase	USD	473	430	528	480
DBL	Non-HRP	Mnth 3-8	Increase	USD	430	430	480	480
DBL	HRP	Mnth9+	Increase	USD	396	360	462	420
DBL	Non-HRP	Mnth9+	Increase	USD	360	360	420	420
WTI HOUSTON (ARGUS) FINANCIAL FUT (HIA)								
HIA	HRP		Increase	USD	3,410	3,100	4,400	4,000
HIA	Non-HRP		Increase	USD	3,100	3,100	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								
WTI HOUSTON (ARGUS) TRADE MONTH FUT (HTA)								
HTA	HRP		Increase	USD	3,850	3,500	4,730	4,300
HTA	Non-HRP		Increase	USD	3,500	3,500	4,300	4,300
WTI MIDLAND (ARGUS) FINANCIAL FUT (XB)								
XB	HRP		Increase	USD	3,410	3,100	4,400	4,000
XB	Non-HRP		Increase	USD	3,100	3,100	4,000	4,000
WTI MIDLAND (ARGUS) TRADE MONTH FUT (WTI)								
WTI	HRP	Mnth 1	Increase	USD	3,410	3,100	4,400	4,000
WTI	Non-HRP	Mnth 1	Increase	USD	3,100	3,100	4,000	4,000
WTI	HRP	Mnth 2	Increase	USD	3,355	3,050	4,345	3,950
WTI	Non-HRP	Mnth 2	Increase	USD	3,050	3,050	3,950	3,950
WTI	HRP	Mnths 3-6	Increase	USD	3,135	2,850	4,125	3,750
WTI	Non-HRP	Mnths 3-6	Increase	USD	2,850	2,850	3,750	3,750
WTI	HRP	Mnths 7+	Increase	USD	2,860	2,600	3,850	3,500
WTI	Non-HRP	Mnths 7+	Increase	USD	2,600	2,600	3,500	3,500
WTS (ARGUS) TRADE MONTH FUT (AY)								
AY	HRP		Increase	USD	3,410	3,100	4,400	4,000
AY	Non-HRP		Increase	USD	3,100	3,100	4,000	4,000
WTS (ARGUS) FINANCIAL FUTURES (WTS)								
WTS	HRP	Mnth 1	Increase	USD	3,410	3,100	4,400	4,000
WTS	Non-HRP	Mnth 1	Increase	USD	3,100	3,100	4,000	4,000
WTS	HRP	Mnth 2	Increase	USD	3,190	2,900	4,180	3,800
WTS	Non-HRP	Mnth 2	Increase	USD	2,900	2,900	3,800	3,800
WTS	HRP	Mnths 3-6	Increase	USD	2,970	2,700	4,070	3,700
WTS	Non-HRP	Mnths 3-6	Increase	USD	2,700	2,700	3,700	3,700
WTS	HRP	Mnths 7+	Increase	USD	2,750	2,500	3,740	3,400
WTS	Non-HRP	Mnths 7+	Increase	USD	2,500	2,500	3,400	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
			DME Products - Outright Rates					
DME OMAN CRUDE CAL FUT (ODO)								
ODO	HRP	Mnth 1	Increase	USD	4,950	4,500	5,500	5,000
ODO	Non-HRP	Mnth 1	Increase	USD	4,500	4,500	5,000	5,000
ODO	HRP	Mnths 2-3	Increase	USD	4,730	4,300	5,280	4,800
ODO	Non-HRP	Mnths 2-3	Increase	USD	4,300	4,300	4,800	4,800
ODO	HRP	Mnths 4-8	Increase	USD	4,400	4,000	4,950	4,500
ODO	Non-HRP	Mnths 4-8	Increase	USD	4,000	4,000	4,500	4,500
ODO	HRP	Mnths 9+	Increase	USD	3,850	3,500	4,400	4,000
ODO	Non-HRP	Mnths 9+	Increase	USD	3,500	3,500	4,000	4,000
DME OMAN CRUDE OIL (OQ)								
OQ	HRP	Mnth 9+	Increase	USD	4,510	4,100	4,840	4,400
OQ	Non-HRP	Mnth 9+	Increase	USD	4,100	4,100	4,400	4,400
DUBAI CRUDE OIL (PLATTS) (DCD)								
DCD	HRP	Mnth 1	Increase	USD	5,280	4,800	5,500	5,000
DCD	Non-HRP	Mnth 1	Increase	USD	4,800	4,800	5,000	5,000
DCD	HRP	Mnths 2	Increase	USD	4,950	4,500	5,390	4,900
DCD	Non-HRP	Mnths 2	Increase	USD	4,500	4,500	4,900	4,900
DCD	HRP	Mnths 3-8	Increase	USD	4,730	4,300	5,280	4,800
DCD	Non-HRP	Mnths 3-8	Increase	USD	4,300	4,300	4,800	4,800
DCD	HRP	Mnths 9+	Increase	USD	3,960	3,600	4,620	4,200
DCD	Non-HRP	Mnths 9+	Increase	USD	3,600	3,600	4,200	4,200
DUBAI CRUDE OIL(S&PPLATTS) FUT TAPS (DCT)								
DCT	HRP	Mnth 1	Increase	USD	5,280	4,800	5,500	5,000
DCT	Non-HRP	Mnth 1	Increase	USD	4,800	4,800	5,000	5,000
DCT	HRP	Mnths 2	Increase	USD	4,950	4,500	5,390	4,900
DCT	Non-HRP	Mnths 2	Increase	USD	4,500	4,500	4,900	4,900
DCT	HRP	Mnths 3-8	Increase	USD	4,730	4,300	5,280	4,800
DCT	Non-HRP	Mnths 3-8	Increase	USD	4,300	4,300	4,800	4,800
DCT	HRP	Mnths 9+	Increase	USD	3,960	3,600	4,620	4,200
DCT	Non-HRP	Mnths 9+	Increase	USD	3,600	3,600	4,200	4,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DUBAI CRUDEOIL S&PPLATTS MTH MARKER (DM1)								
DM1	HRP	Mnth 1	Increase	USD	5,280	4,800	5,500	5,000
DM1	Non-HRP	Mnth 1	Increase	USD	4,800	4,800	5,000	5,000
DM1	HRP	Mnths 2	Increase	USD	4,950	4,500	5,390	4,900
DM1	Non-HRP	Mnths 2	Increase	USD	4,500	4,500	4,900	4,900
DM1	HRP	Mnths 3-8	Increase	USD	4,730	4,300	5,280	4,800
DM1	Non-HRP	Mnths 3-8	Increase	USD	4,300	4,300	4,800	4,800
DM1	HRP	Mnths 9+	Increase	USD	3,960	3,600	4,620	4,200
DM1	Non-HRP	Mnths 9+	Increase	USD	3,600	3,600	4,200	4,200
OMAN CRUDE FINANCIAL (ZG)								
ZG	HRP	Mnth 9+	Increase	USD	4,510	4,100	4,840	4,400
ZG	Non-HRP	Mnth 9+	Increase	USD	4,100	4,100	4,400	4,400
OMAN CRUDE OIL TAM FUT (OQB)								
OQB	HRP	Mnth 9+	Increase	USD	4,510	4,100	4,840	4,400
OQB	Non-HRP	Mnth 9+	Increase	USD	4,100	4,100	4,400	4,400
OMAN CRUDE OIL TAM MARKER SYN (OQ1)								
OQ1	HRP	Mnth 9+	Increase	USD	4,510	4,100	4,840	4,400
OQ1	Non-HRP	Mnth 9+	Increase	USD	4,100	4,100	4,400	4,400
SINGAPORE FUEL OIL 380CST PLATT FUT (DSE)								
DSE	HRP	Mnth 1	Increase	USD	29,700	27,000	33,000	30,000
DSE	Non-HRP	Mnth 1	Increase	USD	27,000	27,000	30,000	30,000
DSE	HRP	Mnths 2	Increase	USD	24,200	22,000	33,000	30,000
DSE	Non-HRP	Mnths 2	Increase	USD	22,000	22,000	30,000	30,000
DSE	HRP	Mnths 3-13	Increase	USD	22,000	20,000	31,900	29,000
DSE	Non-HRP	Mnths 3-13	Increase	USD	20,000	20,000	29,000	29,000
DSE	HRP	Months 14+	Increase	USD	21,450	19,500	30,800	28,000
DSE	Non-HRP	Months 14+	Increase	USD	19,500	19,500	28,000	28,000
SINGAPORE FUEL OIL180CST PLATTS FUT (DUP)								
DUP	HRP	Mnth 1	Decrease	USD	39,600	36,000	33,550	30,500
DUP	Non-HRP	Mnth 1	Decrease	USD	36,000	36,000	30,500	30,500
DUP	HRP	Mnth 2	Decrease	USD	37,400	34,000	33,000	30,000
DUP	Non-HRP	Mnth 2	Decrease	USD	34,000	34,000	30,000	30,000
DUP	HRP	Mnths 3-7	Decrease	USD	31,900	29,000	27,500	25,000
DUP	Non-HRP	Mnths 3-7	Decrease	USD	29,000	29,000	25,000	25,000
DUP	HRP	Mnths 8+	Decrease	USD	27,500	25,000	25,300	23,000
DUP	Non-HRP	Mnths 8+	Decrease	USD	25,000	25,000	23,000	23,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ELECTRICITY - Outright Rates								
JAPANESE POWER KANSAI BASE-LOAD (JBK)								
JBK	HRP	Mnth 3	Increase	JPY	770,000	700,000	852,500	775,000
JBK	Non-HRP	Mnth 3	Increase	JPY	700,000	700,000	775,000	775,000
JBK	HRP	Mnths 4+	Increase	JPY	660,000	600,000	792,000	720,000
JBK	Non-HRP	Mnths 4+	Increase	JPY	600,000	600,000	720,000	720,000
JAPANESE POWER KANSAI PEAK-LOAD (JPK)								
JPK	HRP	Mnths 3+	Increase	JPY	385,000	350,000	440,000	400,000
JPK	Non-HRP	Mnths 3+	Increase	JPY	350,000	350,000	400,000	400,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EQUITY INDEX - Outright Rates								
ADJ INT RATE DOW 30 TOT RTN (ADR)								
ADR	HRP		New	USD			9,900	9,000
ADR	Non-HRP		New	USD			9,000	9,000
ADR	HRP		New	USD			9,900	9,000
ADR	Non-HRP		New	USD			9,000	9,000
ADJ INT RATE DOW 30 TOT RTN MKR (ADM)								
ADM	HRP		New	USD			9,900	9,000
ADM	Non-HRP		New	USD			9,000	9,000
ADM	HRP		New	USD			9,900	9,000
ADM	Non-HRP		New	USD			9,000	9,000
ADJ INT RATE FOR NASDAQ 100 RTN MKR (AQM)								
AQM	HRP		New	USD			17,600	16,000
AQM	Non-HRP		New	USD			16,000	16,000
AQM	HRP	Months 2+	New	USD			17,600	16,000
AQM	Non-HRP	Months 2+	New	USD			16,000	16,000
ADJ INT RATE FOR NASDAQ 100 T RET (AQR)								
AQR	HRP		New	USD			17,600	16,000
AQR	Non-HRP		New	USD			16,000	16,000
AQR	HRP	Months 2+	New	USD			17,600	16,000
AQR	Non-HRP	Months 2+	New	USD			16,000	16,000
ADJ INT RATE RUSS 1000 TOT RET FUT (ARR)								
ARR	HRP		New	USD			8,580	7,800
ARR	Non-HRP		New	USD			7,800	7,800
ADJ INT RATE RUSS 1000 TOT RET MKR (ARM)								
ARM	HRP		New	USD			8,580	7,800
ARM	Non-HRP		New	USD			7,800	7,800
ADJ INT RATE RUSS 2000 TOT RET (A2R)								
A2R	HRP	Month 1	New	USD			7,810	7,100
A2R	Non-HRP	Month 1	New	USD			7,100	7,100
A2R	HRP	Months 2+	New	USD			7,810	7,100
A2R	Non-HRP	Months 2+	New	USD			7,100	7,100
ADJ INT RATE RUSS 2000 TOT RET MKR (A2M)								
A2M	HRP	Month 1	New	USD			7,810	7,100
A2M	Non-HRP	Month 1	New	USD			7,100	7,100
A2M	HRP	Months 2+	New	USD			7,810	7,100
A2M	Non-HRP	Months 2+	New	USD			7,100	7,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BTIC ADJ INT RATE DOW 30 TOT RTN (ADT)								
ADT	HRP		New	USD			9,900	9,000
ADT	Non-HRP		New	USD			9,000	9,000
ADT	HRP		New	USD			9,900	9,000
ADT	Non-HRP		New	USD			9,000	9,000
BTIC ADJ INT RATE FOR NASDAQ 100 (AQT)								
AQT	HRP		New	USD			17,600	16,000
AQT	Non-HRP		New	USD			16,000	16,000
AQT	HRP	Months 2+	New	USD			17,600	16,000
AQT	Non-HRP	Months 2+	New	USD			16,000	16,000
BTIC ADJ INT RATE RUSS 2000 TOT RET (A2T)								
A2T	HRP	Month 1	New	USD			7,810	7,100
A2T	Non-HRP	Month 1	New	USD			7,100	7,100
A2T	HRP	Months 2+	New	USD			7,810	7,100
A2T	Non-HRP	Months 2+	New	USD			7,100	7,100
BTIC ON ADJ INT RT RUSS 1000 TOT RT (ART)								
ART	HRP		New	USD			8,580	7,800
ART	Non-HRP		New	USD			7,800	7,800
BTIC ON NASDAQ-100 TOT RETRN INDEX (N1T)								
N1T	HRP		Increase	USD	11,550	10,500	14,575	13,250
N1T	Non-HRP		Increase	USD	10,500	10,500	13,250	13,250
N1T	HRP	Months 2+	Increase	USD	11,550	10,500	14,575	13,250
N1T	Non-HRP	Months 2+	Increase	USD	10,500	10,500	13,250	13,250
NASDAQ-100 TOT RETN INDEX MARKER (N1M)								
N1M	HRP		Increase	USD	11,550	10,500	14,575	13,250
N1M	Non-HRP		Increase	USD	10,500	10,500	13,250	13,250
N1M	HRP	Months 2+	Increase	USD	11,550	10,500	14,575	13,250
N1M	Non-HRP	Months 2+	Increase	USD	10,500	10,500	13,250	13,250
NASDAQ-100 TOTAL RETURN INDEX FUT (N1R)								
N1R	HRP		Increase	USD	11,550	10,500	14,575	13,250
N1R	Non-HRP		Increase	USD	10,500	10,500	13,250	13,250
N1R	HRP	Months 2+	Increase	USD	11,550	10,500	14,575	13,250
N1R	Non-HRP	Months 2+	Increase	USD	10,500	10,500	13,250	13,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
				ETHANOL - Outright Rates				
UCO T1 CIF ARA EXL DTY VS LSG FUT (USG)								
USG	HRP	Mnths 1	Increase	USD	4,950	4,500	5,500	5,000
USG	Non-HRP	Mnths 1	Increase	USD	4,500	4,500	5,000	5,000
USG	HRP	Mnths 2	Increase	USD	4,950	4,500	5,500	5,000
USG	Non-HRP	Mnths 2	Increase	USD	4,500	4,500	5,000	5,000
USG	HRP	Mnths 3	Increase	USD	4,950	4,500	5,500	5,000
USG	Non-HRP	Mnths 3	Increase	USD	4,500	4,500	5,000	5,000
USG	HRP	Mnths 4-9	Increase	USD	4,950	4,500	5,500	5,000
USG	Non-HRP	Mnths 4-9	Increase	USD	4,500	4,500	5,000	5,000
USG	HRP	Mnths 10+	Increase	USD	4,950	4,500	5,500	5,000
USG	Non-HRP	Mnths 10+	Increase	USD	4,500	4,500	5,000	5,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
METALS - Outright Rates								
ALUMINIUM EURO PREM DUTY-PAID FUT (EDP)								
EDP	HRP	Mth 1	Increase	USD	468	425	715	650
EDP	Non-HRP	Mth 1	Increase	USD	425	425	650	650
EDP	HRP	Mths 2-9	Increase	USD	825	750	935	850
EDP	Non-HRP	Mths 2-9	Increase	USD	750	750	850	850
EDP	HRP	Mths 10+	Increase	USD	880	800	990	900
EDP	Non-HRP	Mths 10+	Increase	USD	800	800	900	900
ALUMINIUM EURO PREM METAL BULLETIN (AEP)								
AEP	HRP	Mths 2-9	Increase	USD	908	825	963	875
AEP	Non-HRP	Mths 2-9	Increase	USD	825	825	875	875
AEP	HRP	Mths 10+	Increase	USD	770	700	880	800
AEP	Non-HRP	Mths 10+	Increase	USD	700	700	800	800
ALUMINUM JAPAN PREMIUM (PLATTS) FUT (MJP)								
MJP	HRP	Mths 01	Increase	USD	396	360	660	600
MJP	Non-HRP	Mths 01	Increase	USD	360	360	600	600
MJP	HRP	Mths 04-09	Increase	USD	528	480	594	540
MJP	Non-HRP	Mths 04-09	Increase	USD	480	480	540	540
MJP	HRP	Mths 10+	Increase	USD	473	430	567	515
MJP	Non-HRP	Mths 10+	Increase	USD	430	430	515	515
ALUMINUM MW TRANS PREM PLATTS FUT (AUP)								
AUP	HRP	Mth 1	Decrease	USD	990	900	110	100
AUP	Non-HRP	Mth 1	Decrease	USD	900	900	100	100
AUP	HRP	Mths 2-12	Increase	USD	1,375	1,250	1,485	1,350
AUP	Non-HRP	Mths 2-12	Increase	USD	1,250	1,250	1,350	1,350
AUP	HRP	Mths 13-21	Increase	USD	1,265	1,150	1,375	1,250
AUP	Non-HRP	Mths 13-21	Increase	USD	1,150	1,150	1,250	1,250
AUP	HRP	22+	Increase	USD	1,265	1,150	1,375	1,250
AUP	Non-HRP	22+	Increase	USD	1,150	1,150	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
			NGL/PETROCHEMICALS - Outright Rates					
MT BELIVIEU LDH PROPANE BALMO (8O)								
8O	HRP		Increase	USD	3,988	3,625	4,675	4,250
8O	Non-HRP		Increase	USD	3,625	3,625	4,250	4,250
MT BELIVIEU NORMAL BUTANE BALM (8J)								
8J	HRP		Increase	USD	4,125	3,750	4,400	4,000
8J	Non-HRP		Increase	USD	3,750	3,750	4,000	4,000
MT BELVIEU ISO BUTANE 5 DEC. S (8I)								
8I	HRP	Mnths 5+	Decrease	USD	2,970	2,700	2,640	2,400
8I	Non-HRP	Mnths 5+	Decrease	USD	2,700	2,700	2,400	2,400
8I	HRP	Mnth 3-4	Increase	USD	2,420	2,200	2,970	2,700
8I	Non-HRP	Mnth 3-4	Increase	USD	2,200	2,200	2,700	2,700
PROPANE NON LDH MT BELVIEU (1R)								
1R	HRP	Mth 1	Increase	USD	3,190	2,900	3,740	3,400
1R	Non-HRP	Mth 1	Increase	USD	2,900	2,900	3,400	3,400
1R	HRP	Mth 2	Increase	USD	2,970	2,700	3,520	3,200
1R	Non-HRP	Mth 2	Increase	USD	2,700	2,700	3,200	3,200
1R	HRP	Mnth 10+	Increase	USD	1,540	1,400	1,760	1,600
1R	Non-HRP	Mnth 10+	Increase	USD	1,400	1,400	1,600	1,600
PROPANE NON LDH MT BLV BALMO (1S)								
1S	HRP		Increase	USD	3,988	3,625	4,675	4,250
1S	Non-HRP		Increase	USD	3,625	3,625	4,250	4,250

Splitting Methodology					
CC	**Contract Name**	**Leg 1**	**Leg 2**	**Current Modsplit**	**New Modsplit**
B0	Mont Belvieu LDH Propane (OPIS) Futures	SB0		None	Modsplit
81	Mini Mont Belvieu LDH Propane (OPIS) Futures	SB0		None	Modsplit
8O	Mont Belvieu LDH Propane (OPIS) BALMO Futures	SB0		None	Modsplit
D0	Mont Belvieu Normal Butane (OPIS) Futures	SD0		None	Modsplit
8J	Mont Belvieu Normal Butane (OPIS) BALMO Futures	SD0		None	Modsplit
PMF	Mont Belvieu LDH Propane (OPIS) vs. Argus Propane Far East Index Futures	SB0	S7E	None	Modsplit

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
			REFINED PRODUCTS - Outright Rates					
1% FUEL OIL (PLT) CARG CIF MED (1W)								
1W	HRP	Mth 1	Increase	USD	29,700	27,000	33,000	30,000
1W	Non-HRP	Mth 1	Increase	USD	27,000	27,000	30,000	30,000
1W	HRP	Mths 2+	Increase	USD	27,500	25,000	31,900	29,000
1W	Non-HRP	Mths 2+	Increase	USD	25,000	25,000	29,000	29,000
1% FUEL OIL (PLT) CARG CIF NWE (1X)								
1X	HRP		Increase	USD	23,650	21,500	29,700	27,000
1X	Non-HRP		Increase	USD	21,500	21,500	27,000	27,000
CHICAGO ULSD (PLATTS) FUT (4C)								
4C	HRP		Increase	USD	4,840	4,400	5,500	5,000
4C	Non-HRP		Increase	USD	4,400	4,400	5,000	5,000
EUROBOB GAS10PPM (PLTS) RD FOB (7P)								
7P	HRP	Mnth 1	Increase	USD	39,050	35,500	44,000	40,000
7P	Non-HRP	Mnth 1	Increase	USD	35,500	35,500	40,000	40,000
7P	HRP	Mnths 2+	Increase	USD	39,050	35,500	44,000	40,000
7P	Non-HRP	Mnths 2+	Increase	USD	35,500	35,500	40,000	40,000
EUROPE 1% FUEL OIL RDAM CALFUT (UH)								
UH	HRP	Mnth 1	Increase	USD	30,800	28,000	33,000	30,000
UH	Non-HRP	Mnth 1	Increase	USD	28,000	28,000	30,000	30,000
UH	HRP	Mnth 2	Increase	USD	26,400	24,000	29,700	27,000
UH	Non-HRP	Mnth 2	Increase	USD	24,000	24,000	27,000	27,000
UH	HRP	Mnths 3-7	Increase	USD	24,200	22,000	27,500	25,000
UH	Non-HRP	Mnths 3-7	Increase	USD	22,000	22,000	25,000	25,000
UH	HRP	Mnths 8+	Increase	USD	22,000	20,000	25,300	23,000
UH	Non-HRP	Mnths 8+	Increase	USD	20,000	20,000	23,000	23,000
EUROPE 3.5% FUEL OIL MED CALFUT (UI)								
UI	HRP		Increase	USD	27,500	25,000	33,000	30,000
UI	Non-HRP		Increase	USD	25,000	25,000	30,000	30,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPE 3.5% FUEL OIL RDAM CALFUT (UV)								
UV	HRP	Mths 1	Increase	USD	30,250	27,500	33,550	30,500
UV	Non-HRP	Mths 1	Increase	USD	27,500	27,500	30,500	30,500
UV	HRP	Mnths 2	Increase	USD	29,700	27,000	33,000	30,000
UV	Non-HRP	Mnths 2	Increase	USD	27,000	27,000	30,000	30,000
UV	HRP	Mnths 3-10	Increase	USD	27,500	25,000	30,800	28,000
UV	Non-HRP	Mnths 3-10	Increase	USD	25,000	25,000	28,000	28,000
UV	HRP	Mnths 11+	Increase	USD	24,200	22,000	27,500	25,000
UV	Non-HRP	Mnths 11+	Increase	USD	22,000	22,000	25,000	25,000
EUROPE NAPHTHA CALFUT (UN)								
UN	HRP	Mths 1	Increase	USD	39,600	36,000	44,550	40,500
UN	Non-HRP	Mths 1	Increase	USD	36,000	36,000	40,500	40,500
UN	HRP	Mths 2-6	Increase	USD	38,500	35,000	44,000	40,000
UN	Non-HRP	Mths 2-6	Increase	USD	35,000	35,000	40,000	40,000
UN	HRP	Mnths 7+	Increase	USD	37,400	34,000	41,800	38,000
UN	Non-HRP	Mnths 7+	Increase	USD	34,000	34,000	38,000	38,000
GC ULSD ARGUS CAL FUT (AJ)								
AJ	HRP		Increase	USD	4,125	3,750	5,170	4,700
AJ	Non-HRP		Increase	USD	3,750	3,750	4,700	4,700
GROUP THREE ULSD (PLATTS) FUT (A7)								
A7	HRP	Mnth 1	Increase	USD	3,960	3,600	4,950	4,500
A7	Non-HRP	Mnth 1	Increase	USD	3,600	3,600	4,500	4,500
A7	HRP	Mnths 2-6	Increase	USD	3,960	3,600	4,950	4,500
A7	Non-HRP	Mnths 2-6	Increase	USD	3,600	3,600	4,500	4,500
A7	HRP	Mnths 7+	Increase	USD	3,740	3,400	4,840	4,400
A7	Non-HRP	Mnths 7+	Increase	USD	3,400	3,400	4,400	4,400
GULF COAST HEATING OIL CLNDR FUT (GP)								
GP	HRP		Increase	USD	4,180	3,800	5,170	4,700
GP	Non-HRP		Increase	USD	3,800	3,800	4,700	4,700
GULF COAST HSFO (PLATTS) FUTURES (MF)								
MF	HRP	Mnth 1	Increase	USD	4,400	4,000	5,005	4,550
MF	Non-HRP	Mnth 1	Increase	USD	4,000	4,000	4,550	4,550
MF	HRP	Mnths 2-6	Increase	USD	4,290	3,900	4,950	4,500
MF	Non-HRP	Mnths 2-6	Increase	USD	3,900	3,900	4,500	4,500
MF	HRP	Mnths 7-24	Increase	USD	3,740	3,400	4,510	4,100
MF	Non-HRP	Mnths 7-24	Increase	USD	3,400	3,400	4,100	4,100
MF	HRP	Mnths 25+	Increase	USD	2,860	2,600	3,575	3,250
MF	Non-HRP	Mnths 25+	Increase	USD	2,600	2,600	3,250	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GULF COAST ULSD CALENDAR FUT (LY)								
LY	HRP	Mnth 1	Increase	USD	5,610	5,100	6,050	5,500
LY	Non-HRP	Mnth 1	Increase	USD	5,100	5,100	5,500	5,500
LY	HRP	Mnths 2-6	Increase	USD	5,610	5,100	6,050	5,500
LY	Non-HRP	Mnths 2-6	Increase	USD	5,100	5,100	5,500	5,500
LY	HRP	Mnths 7-12	Increase	USD	5,170	4,700	5,830	5,300
LY	Non-HRP	Mnths 7-12	Increase	USD	4,700	4,700	5,300	5,300
LY	HRP	Mnths 13+	Increase	USD	4,950	4,500	5,610	5,100
LY	Non-HRP	Mnths 13+	Increase	USD	4,500	4,500	5,100	5,100
GULF CST CBOB GAS PLATTS A2 FUTURES (CRG)								
CRG	HRP	Mnth 1	Increase	USD	4,675	4,250	5,060	4,600
CRG	Non-HRP	Mnth 1	Increase	USD	4,250	4,250	4,600	4,600
CRG	HRP	Mnth 2	Increase	USD	4,675	4,250	5,060	4,600
CRG	Non-HRP	Mnth 2	Increase	USD	4,250	4,250	4,600	4,600
CRG	HRP	Mnths 3+	Increase	USD	4,125	3,750	4,675	4,250
CRG	Non-HRP	Mnths 3+	Increase	USD	3,750	3,750	4,250	4,250
JAPAN C&F NAPHTHA FUT (JA)								
JA	HRP	Mnth 1	Increase	USD	38,500	35,000	42,900	39,000
JA	Non-HRP	Mnth 1	Increase	USD	35,000	35,000	39,000	39,000
JA	HRP	Mnths 2-6	Increase	USD	37,400	34,000	41,800	38,000
JA	Non-HRP	Mnths 2-6	Increase	USD	34,000	34,000	38,000	38,000
JA	HRP	Mnths 7+	Increase	USD	36,300	33,000	40,700	37,000
JA	Non-HRP	Mnths 7+	Increase	USD	33,000	33,000	37,000	37,000
LL JET (OPIS) FUT (LL)								
LL	HRP		Increase	USD	4,400	4,000	5,500	5,000
LL	Non-HRP		Increase	USD	4,000	4,000	5,000	5,000
MICRO EURO 3.5% FO CAR MED PLATTS (M35)								
M35	HRP		Increase	USD	275	250	330	300
M35	Non-HRP		Increase	USD	250	250	300	300
MICRO EUROPEAN 3.5% FUEL OIL BARGES (MEF)								
MEF	HRP	Mths 1	Increase	USD	303	275	336	305
MEF	Non-HRP	Mths 1	Increase	USD	275	275	305	305
MEF	HRP	Mnths 2	Increase	USD	297	270	330	300
MEF	Non-HRP	Mnths 2	Increase	USD	270	270	300	300
MEF	HRP	Mnths 3-10	Increase	USD	275	250	308	280
MEF	Non-HRP	Mnths 3-10	Increase	USD	250	250	280	280
MEF	HRP	Mnths 11+	Increase	USD	242	220	275	250
MEF	Non-HRP	Mnths 11+	Increase	USD	220	220	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO SINGAPORE FOB MARINE FUEL 0.5 (S5O)								
S5O	HRP	Month 1	Increase	USD	352	320	385	350
S5O	Non-HRP	Month 1	Increase	USD	320	320	350	350
S5O	HRP	Month 2	Increase	USD	352	320	385	350
S5O	Non-HRP	Month 2	Increase	USD	320	320	350	350
S5O	HRP	Month 3+	Increase	USD	341	310	374	340
S5O	Non-HRP	Month 3+	Increase	USD	310	310	340	340
MICRO SINGAPORE FUEL OIL 380CST (PL (MAF)								
MAF	HRP	Mnth 1	Increase	USD	319	290	330	300
MAF	Non-HRP	Mnth 1	Increase	USD	290	290	300	300
MAF	HRP	Mnths 2	Increase	USD	308	280	330	300
MAF	Non-HRP	Mnths 2	Increase	USD	280	280	300	300
MAF	HRP	Mnths 3-13	Increase	USD	297	270	325	295
MAF	Non-HRP	Mnths 3-13	Increase	USD	270	270	295	295
MAF	HRP	Mnths 14+	Increase	USD	292	265	319	290
MAF	Non-HRP	Mnths 14+	Increase	USD	265	265	290	290
MIN 1% FUEL OIL CIF CARGOES FUTURES (MFP)								
MFP	HRP		Increase	USD	2,365	2,150	2,970	2,700
MFP	Non-HRP		Increase	USD	2,150	2,150	2,700	2,700
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	HRP	Mths 1	Increase	USD	3,960	3,600	4,455	4,050
MNC	Non-HRP	Mths 1	Increase	USD	3,600	3,600	4,050	4,050
MNC	HRP	Mths 2-6	Increase	USD	3,850	3,500	4,400	4,000
MNC	Non-HRP	Mths 2-6	Increase	USD	3,500	3,500	4,000	4,000
MNC	HRP	Mnths 7+	Increase	USD	3,740	3,400	4,180	3,800
MNC	Non-HRP	Mnths 7+	Increase	USD	3,400	3,400	3,800	3,800
MIN JAPAN C&F NAPHTHA PLATTS FUT (MJN)								
MJN	HRP	Mnth 1	Increase	USD	3,850	3,500	4,290	3,900
MJN	Non-HRP	Mnth 1	Increase	USD	3,500	3,500	3,900	3,900
MJN	HRP	Mnths 2-6	Increase	USD	3,740	3,400	4,180	3,800
MJN	Non-HRP	Mnths 2-6	Increase	USD	3,400	3,400	3,800	3,800
MJN	HRP	Mnths 7+	Increase	USD	3,630	3,300	4,070	3,700
MJN	Non-HRP	Mnths 7+	Increase	USD	3,300	3,300	3,700	3,700
MINI 3.5% FUEL OIL CAR MED FUT (MMF)								
MMF	HRP		Increase	USD	2,750	2,500	3,300	3,000
MMF	Non-HRP		Increase	USD	2,500	2,500	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI EURO 1% FUEL OIL FOBRDM FUT (T0)								
T0	HRP	Mnth 1	Increase	USD	3,080	2,800	3,300	3,000
T0	Non-HRP	Mnth 1	Increase	USD	2,800	2,800	3,000	3,000
T0	HRP	Mnth 2	Increase	USD	2,640	2,400	2,970	2,700
T0	Non-HRP	Mnth 2	Increase	USD	2,400	2,400	2,700	2,700
T0	HRP	Mnths 3-7	Increase	USD	2,420	2,200	2,750	2,500
T0	Non-HRP	Mnths 3-7	Increase	USD	2,200	2,200	2,500	2,500
T0	HRP	Mnths 8+	Increase	USD	2,200	2,000	2,530	2,300
T0	Non-HRP	Mnths 8+	Increase	USD	2,000	2,000	2,300	2,300
MINI EURO 3.5% FUEL OIL FOB RDM FUT (0D)								
0D	HRP	Mths 1	Increase	USD	3,025	2,750	3,355	3,050
0D	Non-HRP	Mths 1	Increase	USD	2,750	2,750	3,050	3,050
0D	HRP	Mnths 2	Increase	USD	2,970	2,700	3,300	3,000
0D	Non-HRP	Mnths 2	Increase	USD	2,700	2,700	3,000	3,000
0D	HRP	Mnths 3-10	Increase	USD	2,750	2,500	3,080	2,800
0D	Non-HRP	Mnths 3-10	Increase	USD	2,500	2,500	2,800	2,800
0D	HRP	Mnths 11+	Increase	USD	2,420	2,200	2,750	2,500
0D	Non-HRP	Mnths 11+	Increase	USD	2,200	2,200	2,500	2,500
MINI SINGAPORE 380CST FUEL OIL FUT (MTS)								
MTS	HRP	Mnth 1	Increase	USD	3,190	2,900	3,300	3,000
MTS	Non-HRP	Mnth 1	Increase	USD	2,900	2,900	3,000	3,000
MTS	HRP	Mnths 2	Increase	USD	3,080	2,800	3,300	3,000
MTS	Non-HRP	Mnths 2	Increase	USD	2,800	2,800	3,000	3,000
MTS	HRP	Mnths 3-13	Increase	USD	2,970	2,700	3,245	2,950
MTS	Non-HRP	Mnths 3-13	Increase	USD	2,700	2,700	2,950	2,950
MTS	HRP	Mnths 14+	Increase	USD	2,915	2,650	3,190	2,900
MTS	Non-HRP	Mnths 14+	Increase	USD	2,650	2,650	2,900	2,900
MINI SINGAPORE FOB MARINE FUEL 0.5% (S5M)								
S5M	HRP	Month 1	Increase	USD	3,520	3,200	3,850	3,500
S5M	Non-HRP	Month 1	Increase	USD	3,200	3,200	3,500	3,500
S5M	HRP	Month 2	Increase	USD	3,520	3,200	3,850	3,500
S5M	Non-HRP	Month 2	Increase	USD	3,200	3,200	3,500	3,500
S5M	HRP	Month 3+	Increase	USD	3,410	3,100	3,740	3,400
S5M	Non-HRP	Month 3+	Increase	USD	3,100	3,100	3,400	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI SINGP FUEL OIL 180CST FUTURES (0F)								
0F	HRP	Mnth 1	Increase	USD	2,640	2,400	2,915	2,650
0F	Non-HRP	Mnth 1	Increase	USD	2,400	2,400	2,650	2,650
0F	HRP	Mnth 2	Increase	USD	2,530	2,300	2,860	2,600
0F	Non-HRP	Mnth 2	Increase	USD	2,300	2,300	2,600	2,600
0F	HRP	Mnths 3-7	Increase	USD	2,420	2,200	2,750	2,500
0F	Non-HRP	Mnths 3-7	Increase	USD	2,200	2,200	2,500	2,500
0F	HRP	Mnths 8+	Increase	USD	2,200	2,000	2,530	2,300
0F	Non-HRP	Mnths 8+	Increase	USD	2,000	2,000	2,300	2,300
NEW YORK HEATING OIL PLATTS FUT (YF)								
YF	HRP		Increase	USD	4,180	3,800	5,390	4,900
YF	Non-HRP		Increase	USD	3,800	3,800	4,900	4,900
NEW YORK ULSD (ARGUS) FUT (5Y)								
5Y	HRP		Increase	USD	4,400	4,000	5,500	5,000
5Y	Non-HRP		Increase	USD	4,000	4,000	5,000	5,000
NY BUCKEYE JET FUEL (PLATTS) FUTURE (BUC)								
BUC	HRP		Increase	USD	4,620	4,200	5,280	4,800
BUC	Non-HRP		Increase	USD	4,200	4,200	4,800	4,800
NY ULTRA LOW S DIESEL CAL FUT (YS)								
YS	HRP		Increase	USD	4,675	4,250	5,610	5,100
YS	Non-HRP		Increase	USD	4,250	4,250	5,100	5,100
PREM UNL GAS 10 PPM (PLTS) RDM (7L)								
7L	HRP		Increase	USD	35,200	32,000	44,000	40,000
7L	Non-HRP		Increase	USD	32,000	32,000	40,000	40,000
PREMIUM UNLD 10P FOB MED FUT (3G)								
3G	HRP	Mnth 1	Increase	USD	40,700	37,000	46,750	42,500
3G	Non-HRP	Mnth 1	Increase	USD	37,000	37,000	42,500	42,500
3G	HRP	Mnths 2+	Increase	USD	40,700	37,000	46,750	42,500
3G	Non-HRP	Mnths 2+	Increase	USD	37,000	37,000	42,500	42,500
PREMIUM UNLD 10PPM CARGOES CIF (4G)								
4G	HRP		Increase	USD	38,500	35,000	44,000	40,000
4G	Non-HRP		Increase	USD	35,000	35,000	40,000	40,000
RBOB (PLATTS) CAL FUT (RY)								
RY	HRP		Increase	USD	4,510	4,100	5,280	4,800
RY	Non-HRP		Increase	USD	4,100	4,100	4,800	4,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RME BIODIESEL ARGUS FOB RDA RED CLP (RBF)								
RBF	HRP		Increase	USD	4,400	4,000	5,500	5,000
RBF	Non-HRP		Increase	USD	4,000	4,000	5,000	5,000
SINGAPORE 380CST FUEL OIL FUT (SE)								
SE	HRP	Mnth 1	Increase	USD	31,900	29,000	33,000	30,000
SE	Non-HRP	Mnth 1	Increase	USD	29,000	29,000	30,000	30,000
SE	HRP	Mnths 2	Increase	USD	30,800	28,000	33,000	30,000
SE	Non-HRP	Mnths 2	Increase	USD	28,000	28,000	30,000	30,000
SE	HRP	Mnths 3-13	Increase	USD	29,700	27,000	32,450	29,500
SE	Non-HRP	Mnths 3-13	Increase	USD	27,000	27,000	29,500	29,500
SE	HRP	Mnths 14+	Increase	USD	29,150	26,500	31,900	29,000
SE	Non-HRP	Mnths 14+	Increase	USD	26,500	26,500	29,000	29,000
SINGAPORE FOB MARINE FUEL 0.5% (PLA (S5F)								
S5F	HRP	Month 1	Increase	USD	35,200	32,000	38,500	35,000
S5F	Non-HRP	Month 1	Increase	USD	32,000	32,000	35,000	35,000
S5F	HRP	Month 2	Increase	USD	35,200	32,000	38,500	35,000
S5F	Non-HRP	Month 2	Increase	USD	32,000	32,000	35,000	35,000
S5F	HRP	Month 3+	Increase	USD	34,100	31,000	37,400	34,000
S5F	Non-HRP	Month 3+	Increase	USD	31,000	31,000	34,000	34,000
SINGAPORE FUEL 180CST CALFUT (UA)								
UA	HRP	Mnth 1	Increase	USD	26,400	24,000	29,150	26,500
UA	Non-HRP	Mnth 1	Increase	USD	24,000	24,000	26,500	26,500
UA	HRP	Mnth 2	Increase	USD	25,300	23,000	28,600	26,000
UA	Non-HRP	Mnth 2	Increase	USD	23,000	23,000	26,000	26,000
UA	HRP	Mnths 3-7	Increase	USD	24,200	22,000	27,500	25,000
UA	Non-HRP	Mnths 3-7	Increase	USD	22,000	22,000	25,000	25,000
UA	HRP	Mnths 8+	Increase	USD	22,000	20,000	25,300	23,000
UA	Non-HRP	Mnths 8+	Increase	USD	20,000	20,000	23,000	23,000
SINGAPORE FUEL OIL BUNKER 380 CST (ABF)								
ABF	HRP	Mnths 3	Increase	USD	2,530	2,300	2,860	2,600
ABF	Non-HRP	Mnths 3	Increase	USD	2,300	2,300	2,600	2,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SYNTHET GULF COAST NO.6 FUEL OIL 3 (SMF)								
SMF	HRP	Mnth 1	Increase	USD	4,400	4,000	5,005	4,550
SMF	Non-HRP	Mnth 1	Increase	USD	4,000	4,000	4,550	4,550
SMF	HRP	Mnths 2-6	Increase	USD	4,290	3,900	4,950	4,500
SMF	Non-HRP	Mnths 2-6	Increase	USD	3,900	3,900	4,500	4,500
SMF	HRP	Mnths 7-24	Increase	USD	3,740	3,400	4,510	4,100
SMF	Non-HRP	Mnths 7-24	Increase	USD	3,400	3,400	4,100	4,100
SMF	HRP	Months 25+	Increase	USD	2,860	2,600	3,575	3,250
SMF	Non-HRP	Months 25+	Increase	USD	2,600	2,600	3,250	3,250
USGC MARINE FUEL 0.5% (PLATTS) FUT (H5F)								
H5F	HRP	Month 3+	Increase	USD	5,280	4,800	5,830	5,300
H5F	Non-HRP	Month 3+	Increase	USD	4,800	4,800	5,300	5,300
USGC MARINE FUEL 0.5% BARGES (PLATT (UP5)								
UP5	HRP	Month 3+	Increase	USD	33,528	30,480	37,021	33,655
UP5	Non-HRP	Month 3+	Increase	USD	30,480	30,480	33,655	33,655

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
AGRICULTURE - Intra Spreads								
(UAN FOB NOLA FUTURES)								
UNO	HRP		Increase	USD	2,310	2,100	2,530	2,300
UNO	Non-HRP		Increase	USD	2,100	2,100	2,300	2,300
CRUDE OIL - Intra Spreads								
Mnth 1 vs Mnth 2 (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	HRP		Increase	USD	2,750	2,500	3,080	2,800
JCC	Non-HRP		Increase	USD	2,500	2,500	2,800	2,800
Mnth 1 vs Mnths 3-8 (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	HRP		Increase	USD	2,750	2,500	3,135	2,850
JCC	Non-HRP		Increase	USD	2,500	2,500	2,850	2,850
Mnth 1 vs Mths 9+ (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	HRP		Increase	USD	2,750	2,500	3,190	2,900
JCC	Non-HRP		Increase	USD	2,500	2,500	2,900	2,900
Mnth 2 vs 9+ Mnths (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	HRP		Increase	USD	2,750	2,500	3,135	2,850
JCC	Non-HRP		Increase	USD	2,500	2,500	2,850	2,850
Mnth 2 vs Mnths 3-8 (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	HRP		Increase	USD	2,750	2,500	3,080	2,800
JCC	Non-HRP		Increase	USD	2,500	2,500	2,800	2,800
Mnths 3-8 vs Mnths 3-8 (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	HRP		Increase	USD	1,760	1,600	2,310	2,100
JCC	Non-HRP		Increase	USD	1,600	1,600	2,100	2,100
Mnths 3-8 vs Mnths 9+ (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	HRP		Increase	USD	2,200	2,000	2,640	2,400
JCC	Non-HRP		Increase	USD	2,000	2,000	2,400	2,400
Mnths 9+ vs Mnths 9+ (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	HRP		Increase	USD	1,100	1,000	1,540	1,400
JCC	Non-HRP		Increase	USD	1,000	1,000	1,400	1,400
WTS (Argus) Financial Futures (WTS (ARGUS) FINANCIAL FUTURES)								
WTS	HRP		Increase	USD	660	600	1,210	1,100
WTS	Non-HRP		Increase	USD	600	600	1,100	1,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
DME Products - Intra Spreads								
Months 2+ vs 2+ (SINGAPORE FUEL OIL180CST PLATTS FUT)								
DUP	HRP		Decrease	USD	18,975	17,250	13,200	12,000
DUP	Non-HRP		Decrease	USD	17,250	17,250	12,000	12,000
Singapore Fuel Oil 180 cst (Platts) Futures - Consecutive Mths 2 vs 3 + (SINGAPORE FUEL OIL180CST PLATTS FUT)								
DUP	HRP		Decrease	USD	8,030	7,300	5,500	5,000
DUP	Non-HRP		Decrease	USD	7,300	7,300	5,000	5,000
Singapore Fuel Oil 180 cst (Platts) Futures - Month 1 vs 2+ (SINGAPORE FUEL OIL180CST PLATTS FUT)								
DUP	HRP		Decrease	USD	11,550	10,500	8,250	7,500
DUP	Non-HRP		Decrease	USD	10,500	10,500	7,500	7,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ELECTRICITY - Intra Spreads								
Mnth 1 vs 3 (JAPANESE POWER KANSAI BASE-LOAD)								
JBK	HRP		Increase	JPY	22,000	20,000	82,500	75,000
JBK	Non-HRP		Increase	JPY	20,000	20,000	75,000	75,000
Mnth 1 vs 3+ (JAPANESE POWER KANSAI PEAK-LOAD)								
JPK	HRP		Increase	JPY	165,000	150,000	220,000	200,000
JPK	Non-HRP		Increase	JPY	150,000	150,000	200,000	200,000
Mnth 1 vs 4+ (JAPANESE POWER KANSAI BASE-LOAD)								
JBK	HRP		Decrease	JPY	110,000	100,000	22,000	20,000
JBK	Non-HRP		Decrease	JPY	100,000	100,000	20,000	20,000
Mnth 2 vs 3 (JAPANESE POWER KANSAI BASE-LOAD)								
JBK	HRP		Increase	JPY	418,000	380,000	632,500	575,000
JBK	Non-HRP		Increase	JPY	380,000	380,000	575,000	575,000
Mnth 2 vs 3+ (JAPANESE POWER KANSAI PEAK-LOAD)								
JPK	HRP		Increase	JPY	187,000	170,000	385,000	350,000
JPK	Non-HRP		Increase	JPY	170,000	170,000	350,000	350,000
Mnth 2 vs 4+ (JAPANESE POWER KANSAI BASE-LOAD)								
JBK	HRP		Increase	JPY	330,000	300,000	704,000	640,000
JBK	Non-HRP		Increase	JPY	300,000	300,000	640,000	640,000
Mnth 2 vs 4+ (JAPANESE POWER TOKYO BASE-LOAD)								
JBT	HRP		Increase	JPY	330,000	300,000	550,000	500,000
JBT	Non-HRP		Increase	JPY	300,000	300,000	500,000	500,000
Mnth 3 vs 4+ (JAPANESE POWER KANSAI BASE-LOAD)								
JBK	HRP		Increase	JPY	440,000	400,000	764,500	695,000
JBK	Non-HRP		Increase	JPY	400,000	400,000	695,000	695,000
Mnth 3 vs 4+ (JAPANESE POWER TOKYO BASE-LOAD)								
JBT	HRP		Increase	JPY	495,000	450,000	797,500	725,000
JBT	Non-HRP		Increase	JPY	450,000	450,000	725,000	725,000
Mnths 3+ vs 3+ (JAPANESE POWER DAY-AHEAD PEAKLOAD)								
JPT	HRP		Increase	JPY	308,000	280,000	385,000	350,000
JPT	Non-HRP		Increase	JPY	280,000	280,000	350,000	350,000
Mnths 3+ vs 3+ (JAPANESE POWER KANSAI PEAK-LOAD)								
JPK	HRP		Increase	JPY	385,000	350,000	577,500	525,000
JPK	Non-HRP		Increase	JPY	350,000	350,000	525,000	525,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Mnths 4+ vs 4+ (JAPANESE POWER TOKYO BASE-LOAD)								
JBT	HRP		Increase	JPY	572,000	520,000	825,000	750,000
JBT	Non-HRP		Increase	JPY	520,000	520,000	750,000	750,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Intra Spreads

EQUITY INDEX - Intra Spreads

Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 2 (ADJ INT RATE FOR NASDAQ 100 RTN MKR)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
AQM	HRP		New	USD			550	500
AQM	Non-HRP		New	USD			500	500

Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 2 (ADJ INT RATE FOR NASDAQ 100 T RET)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
AQR	HRP		New	USD			550	500
AQR	Non-HRP		New	USD			500	500

Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 2 (BTIC ADJ INT RATE FOR NASDAQ 100)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
AQT	HRP		New	USD			550	500
AQT	Non-HRP		New	USD			500	500

Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 3 (ADJ INT RATE FOR NASDAQ 100 RTN MKR)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
AQM	HRP		New	USD			550	500
AQM	Non-HRP		New	USD			500	500

Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 3 (ADJ INT RATE FOR NASDAQ 100 T RET)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
AQR	HRP		New	USD			550	500
AQR	Non-HRP		New	USD			500	500

Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 3 (BTIC ADJ INT RATE FOR NASDAQ 100)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
AQT	HRP		New	USD			550	500
AQT	Non-HRP		New	USD			500	500

Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 4+ (ADJ INT RATE FOR NASDAQ 100 RTN MKR)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
AQM	HRP		New	USD			550	500
AQM	Non-HRP		New	USD			500	500

Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 4+ (ADJ INT RATE FOR NASDAQ 100 T RET)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
AQR	HRP		New	USD			550	500
AQR	Non-HRP		New	USD			500	500

Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 1 vs 4+ (BTIC ADJ INT RATE FOR NASDAQ 100)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
AQT	HRP		New	USD			550	500
AQT	Non-HRP		New	USD			500	500

Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 2 vs 3 (ADJ INT RATE FOR NASDAQ 100 RTN MKR)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
AQM	HRP		New	USD			550	500
AQM	Non-HRP		New	USD			500	500

Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 2 vs 3 (ADJ INT RATE FOR NASDAQ 100 T RET)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
AQR	HRP		New	USD			550	500
AQR	Non-HRP		New	USD			500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 2 vs 3 (BTIC ADJ INT RATE FOR NASDAQ 100)								
AQT	HRP		New	USD			550	500
AQT	Non-HRP		New	USD			500	500
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 2 vs 4+ (ADJ INT RATE FOR NASDAQ 100 RTN MKR)								
AQM	HRP		New	USD			550	500
AQM	Non-HRP		New	USD			500	500
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 2 vs 4+ (ADJ INT RATE FOR NASDAQ 100 T RET)								
AQR	HRP		New	USD			550	500
AQR	Non-HRP		New	USD			500	500
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 2 vs 4+ (BTIC ADJ INT RATE FOR NASDAQ 100)								
AQT	HRP		New	USD			550	500
AQT	Non-HRP		New	USD			500	500
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 3 vs 4+ (ADJ INT RATE FOR NASDAQ 100 RTN MKR)								
AQM	HRP		New	USD			550	500
AQM	Non-HRP		New	USD			500	500
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 3 vs 4+ (ADJ INT RATE FOR NASDAQ 100 T RET)								
AQR	HRP		New	USD			550	500
AQR	Non-HRP		New	USD			500	500
Adjusted Interest Rate Nasdaq-100 Total Return Future - Month 3 vs 4+ (BTIC ADJ INT RATE FOR NASDAQ 100)								
AQT	HRP		New	USD			550	500
AQT	Non-HRP		New	USD			500	500
Adjusted Interest Rate Nasdaq-100 Total Return Future - Months 4+ vs 4+ (ADJ INT RATE FOR NASDAQ 100 RTN MKR)								
AQM	HRP		New	USD			550	500
AQM	Non-HRP		New	USD			500	500
Adjusted Interest Rate Nasdaq-100 Total Return Future - Months 4+ vs 4+ (ADJ INT RATE FOR NASDAQ 100 T RET)								
AQR	HRP		New	USD			550	500
AQR	Non-HRP		New	USD			500	500
Adjusted Interest Rate Nasdaq-100 Total Return Future - Months 4+ vs 4+ (BTIC ADJ INT RATE FOR NASDAQ 100)								
AQT	HRP		New	USD			550	500
AQT	Non-HRP		New	USD			500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADQ Mnth(s) 01 vs Mnth(s) 02 (ADJ INT RATE DOW 30 TOT RTN MKR)								
ADM	HRP		New	USD			495	450
ADM	Non-HRP		New	USD			450	450
ADQ Mnth(s) 01 vs Mnth(s) 02 (ADJ INT RATE DOW 30 TOT RTN)								
ADR	HRP		New	USD			495	450
ADR	Non-HRP		New	USD			450	450
ADQ Mnth(s) 01 vs Mnth(s) 02 (BTIC ADJ INT RATE DOW 30 TOT RTN)								
ADT	HRP		New	USD			495	450
ADT	Non-HRP		New	USD			450	450
ADQ Mnth(s) 01 vs Mnth(s) 03 (ADJ INT RATE DOW 30 TOT RTN MKR)								
ADM	HRP		New	USD			495	450
ADM	Non-HRP		New	USD			450	450
ADQ Mnth(s) 01 vs Mnth(s) 03 (ADJ INT RATE DOW 30 TOT RTN)								
ADR	HRP		New	USD			495	450
ADR	Non-HRP		New	USD			450	450
ADQ Mnth(s) 01 vs Mnth(s) 03 (BTIC ADJ INT RATE DOW 30 TOT RTN)								
ADT	HRP		New	USD			495	450
ADT	Non-HRP		New	USD			450	450
ADQ Mnth(s) 01 vs Mnth(s) 04+ (ADJ INT RATE DOW 30 TOT RTN MKR)								
ADM	HRP		New	USD			495	450
ADM	Non-HRP		New	USD			450	450
ADQ Mnth(s) 01 vs Mnth(s) 04+ (ADJ INT RATE DOW 30 TOT RTN)								
ADR	HRP		New	USD			495	450
ADR	Non-HRP		New	USD			450	450
ADQ Mnth(s) 01 vs Mnth(s) 04+ (BTIC ADJ INT RATE DOW 30 TOT RTN)								
ADT	HRP		New	USD			495	450
ADT	Non-HRP		New	USD			450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADQ Mnth(s) 02 vs Mnth(s) 03 (ADJ INT RATE DOW 30 TOT RTN MKR)								
ADM	HRP		New	USD			495	450
ADM	Non-HRP		New	USD			450	450
ADQ Mnth(s) 02 vs Mnth(s) 03 (ADJ INT RATE DOW 30 TOT RTN)								
ADR	HRP		New	USD			495	450
ADR	Non-HRP		New	USD			450	450
ADQ Mnth(s) 02 vs Mnth(s) 03 (BTIC ADJ INT RATE DOW 30 TOT RTN)								
ADT	HRP		New	USD			495	450
ADT	Non-HRP		New	USD			450	450
ADQ Mnth(s) 02 vs Mnth(s) 04+ (ADJ INT RATE DOW 30 TOT RTN MKR)								
ADM	HRP		New	USD			495	450
ADM	Non-HRP		New	USD			450	450
ADQ Mnth(s) 02 vs Mnth(s) 04+ (ADJ INT RATE DOW 30 TOT RTN)								
ADR	HRP		New	USD			495	450
ADR	Non-HRP		New	USD			450	450
ADQ Mnth(s) 02 vs Mnth(s) 04+ (BTIC ADJ INT RATE DOW 30 TOT RTN)								
ADT	HRP		New	USD			495	450
ADT	Non-HRP		New	USD			450	450
ADQ Mnth(s) 03 vs Mnth(s) 04+ (ADJ INT RATE DOW 30 TOT RTN MKR)								
ADM	HRP		New	USD			495	450
ADM	Non-HRP		New	USD			450	450
ADQ Mnth(s) 03 vs Mnth(s) 04+ (ADJ INT RATE DOW 30 TOT RTN)								
ADR	HRP		New	USD			495	450
ADR	Non-HRP		New	USD			450	450
ADQ Mnth(s) 03 vs Mnth(s) 04+ (BTIC ADJ INT RATE DOW 30 TOT RTN)								
ADT	HRP		New	USD			495	450
ADT	Non-HRP		New	USD			450	450
ADQ Mnth(s) 04+ vs Mnth(s) 04+ (ADJ INT RATE DOW 30 TOT RTN MKR)								
ADM	HRP		New	USD			495	450
ADM	Non-HRP		New	USD			450	450
ADQ Mnth(s) 04+ vs Mnth(s) 04+ (ADJ INT RATE DOW 30 TOT RTN)								
ADR	HRP		New	USD			495	450
ADR	Non-HRP		New	USD			450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ADQ Mnth(s) 04+ vs Mnth(s) 04+ (BTIC ADJ INT RATE DOW 30 TOT RTN)								
ADT	HRP		New	USD			495	450
ADT	Non-HRP		New	USD			450	450
Russell 1000 Adjusted Interest Rate Total Return Future - All Months (ADJ INT RATE RUSS 1000 TOT RET FUT)								
ARR	HRP		New	USD			418	380
ARR	Non-HRP		New	USD			380	380
Russell 1000 Adjusted Interest Rate Total Return Future - All Months (ADJ INT RATE RUSS 1000 TOT RET MKR)								
ARM	HRP		New	USD			418	380
ARM	Non-HRP		New	USD			380	380
Russell 1000 Adjusted Interest Rate Total Return Future - All Months (BTIC ON ADJ INT RT RUSS 1000 TOT RT)								
ART	HRP		New	USD			418	380
ART	Non-HRP		New	USD			380	380
Russell 2000 Adjusted Interest Rate Future - All Months (ADJ INT RATE RUSS 2000 TOT RET MKR)								
A2M	HRP		New	USD			429	390
A2M	Non-HRP		New	USD			390	390
Russell 2000 Adjusted Interest Rate Future - All Months (ADJ INT RATE RUSS 2000 TOT RET)								
A2R	HRP		New	USD			429	390
A2R	Non-HRP		New	USD			390	390
Russell 2000 Adjusted Interest Rate Future - All Months (BTIC ADJ INT RATE RUSS 2000 TOT RET)								
A2T	HRP		New	USD			429	390
A2T	Non-HRP		New	USD			390	390

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
				METALS - Intra Spreads				
(GOLD/PLATINUM SPREAD FUTURE)								
GPS	HRP		Increase	USD	275	250	413	375
GPS	Non-HRP		Increase	USD	250	250	375	375
(PLATINUM/PALLADIUM SPREAD FUTURES)								
PPS	HRP		Increase	USD	715	650	1,073	975
PPS	Non-HRP		Increase	USD	650	650	975	975
Consecutive Spread - Contracts 2+ (IRON ORE 62% FE- CFR CHINA FUTURES)								
TIO	HRP		Increase	USD	2,420	2,200	3,575	3,250
TIO	Non-HRP		Increase	USD	2,200	2,200	3,250	3,250
Consecutive Spread Mnths 1-12 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	385	350	330	300
GC	Non-HRP		Decrease	USD	350	350	300	300
Consecutive Spread Mnths 1-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	385	350	330	300
GCT	Non-HRP		Decrease	USD	350	350	300	300
Consecutive Spread Mnths 1-12 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	193	175	165	150
QO	Non-HRP		Decrease	USD	175	175	150	150
Consecutive Spread Mnths 1-12 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	385	350	330	300
GCD	Non-HRP		Decrease	USD	350	350	300	300
Consecutive Spread Mnths 1-12 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	39	35	33	30
MGC	Non-HRP		Decrease	USD	35	35	30	30
Consecutive Spread Mnths 1-12 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	39	35	33	30
MGT	Non-HRP		Decrease	USD	35	35	30	30
CX-4GC Consecutive Mnths (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	495	450	385	350
4GC	Non-HRP		Decrease	USD	450	450	350	350
CX-4GC Mnths 01-03 vs. CX-4GC Mnths 01-03 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	770	700	550	500
4GC	Non-HRP		Decrease	USD	700	700	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-4GC Mnths 01-03 vs. CX-4GC Mnths 04-07 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	990	900	715	650
4GC	Non-HRP		Decrease	USD	900	900	650	650
CX-4GC Mnths 01-03 vs. CX-4GC Mnths 08-12 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	1,100	1,000	715	650
4GC	Non-HRP		Decrease	USD	1,000	1,000	650	650
CX-4GC Mnths 01-03 vs. CX-4GC Mnths 13-16 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	1,430	1,300	880	800
4GC	Non-HRP		Decrease	USD	1,300	1,300	800	800
CX-4GC Mnths 01-03 vs. CX-4GC Mnths 17+ (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	2,860	2,600	1,650	1,500
4GC	Non-HRP		Decrease	USD	2,600	2,600	1,500	1,500
CX-4GC Mnths 04-07 vs. CX-4GC Mnths 04-07 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	660	600	440	400
4GC	Non-HRP		Decrease	USD	600	600	400	400
CX-4GC Mnths 04-07 vs. CX-4GC Mnths 08-12 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	825	750	550	500
4GC	Non-HRP		Decrease	USD	750	750	500	500
CX-4GC Mnths 04-07 vs. CX-4GC Mnths 13-16 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	1,100	1,000	715	650
4GC	Non-HRP		Decrease	USD	1,000	1,000	650	650
CX-4GC Mnths 04-07 vs. CX-4GC Mnths 17+ (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	2,200	2,000	1,375	1,250
4GC	Non-HRP		Decrease	USD	2,000	2,000	1,250	1,250
CX-4GC Mnths 08-12 vs. CX-4GC Mnths 08-12 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	550	500	385	350
4GC	Non-HRP		Decrease	USD	500	500	350	350
CX-4GC Mnths 08-12 vs. CX-4GC Mnths 13-16 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	660	600	550	500
4GC	Non-HRP		Decrease	USD	600	600	500	500
CX-4GC Mnths 08-12 vs. CX-4GC Mnths 17+ (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	1,540	1,400	1,100	1,000
4GC	Non-HRP		Decrease	USD	1,400	1,400	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-4GC Mnths 13-16 vs. CX-4GC Mnths 13-16 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	550	500	385	350
4GC	Non-HRP		Decrease	USD	500	500	350	350
CX-4GC Mnths 13-16 vs. CX-4GC Mnths 17+ (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Increase	USD	1,100	1,000	8,250	7,500
4GC	Non-HRP		Increase	USD	1,000	1,000	7,500	7,500
CX-4GC Mnths 17+ vs. CX-4GC Mnths 17+ (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	880	800	550	500
4GC	Non-HRP		Decrease	USD	800	800	500	500
CX-GC Mnths 01-03 vs. CX-GC Mnths 01-03 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	550	500	440	400
GC	Non-HRP		Decrease	USD	500	500	400	400
CX-GC Mnths 01-03 vs. CX-GC Mnths 01-03 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	550	500	440	400
GCT	Non-HRP		Decrease	USD	500	500	400	400
CX-GC Mnths 01-03 vs. CX-GC Mnths 01-03 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	275	250	220	200
QO	Non-HRP		Decrease	USD	250	250	200	200
CX-GC Mnths 01-03 vs. CX-GC Mnths 01-03 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	550	500	440	400
GCD	Non-HRP		Decrease	USD	500	500	400	400
CX-GC Mnths 01-03 vs. CX-GC Mnths 01-03 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	55	50	44	40
MGC	Non-HRP		Decrease	USD	50	50	40	40
CX-GC Mnths 01-03 vs. CX-GC Mnths 01-03 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	55	50	44	40
MGT	Non-HRP		Decrease	USD	50	50	40	40
CX-GC Mnths 01-03 vs. CX-GC Mnths 04-07 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	660	600	550	500
GC	Non-HRP		Decrease	USD	600	600	500	500
CX-GC Mnths 01-03 vs. CX-GC Mnths 04-07 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	660	600	550	500
GCT	Non-HRP		Decrease	USD	600	600	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 01-03 vs. CX-GC Mnths 04-07 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	330	300	275	250
QO	Non-HRP		Decrease	USD	300	300	250	250
CX-GC Mnths 01-03 vs. CX-GC Mnths 04-07 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	660	600	550	500
GCD	Non-HRP		Decrease	USD	600	600	500	500
CX-GC Mnths 01-03 vs. CX-GC Mnths 04-07 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	66	60	55	50
MGC	Non-HRP		Decrease	USD	60	60	50	50
CX-GC Mnths 01-03 vs. CX-GC Mnths 04-07 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	66	60	55	50
MGT	Non-HRP		Decrease	USD	60	60	50	50
CX-GC Mnths 01-03 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	825	750	715	650
GC	Non-HRP		Decrease	USD	750	750	650	650
CX-GC Mnths 01-03 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	825	750	715	650
GCT	Non-HRP		Decrease	USD	750	750	650	650
CX-GC Mnths 01-03 vs. CX-GC Mnths 08-12 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	413	375	358	325
QO	Non-HRP		Decrease	USD	375	375	325	325
CX-GC Mnths 01-03 vs. CX-GC Mnths 08-12 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	825	750	715	650
GCD	Non-HRP		Decrease	USD	750	750	650	650
CX-GC Mnths 01-03 vs. CX-GC Mnths 08-12 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	83	75	72	65
MGC	Non-HRP		Decrease	USD	75	75	65	65
CX-GC Mnths 01-03 vs. CX-GC Mnths 08-12 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	83	75	72	65
MGT	Non-HRP		Decrease	USD	75	75	65	65
CX-GC Mnths 01-03 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	1,100	1,000	880	800
GC	Non-HRP		Decrease	USD	1,000	1,000	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 01-03 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	1,100	1,000	880	800
GCT	Non-HRP		Decrease	USD	1,000	1,000	800	800
CX-GC Mnths 01-03 vs. CX-GC Mnths 13-16 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	550	500	440	400
QO	Non-HRP		Decrease	USD	500	500	400	400
CX-GC Mnths 01-03 vs. CX-GC Mnths 13-16 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	1,100	1,000	880	800
GCD	Non-HRP		Decrease	USD	1,000	1,000	800	800
CX-GC Mnths 01-03 vs. CX-GC Mnths 13-16 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	110	100	88	80
MGC	Non-HRP		Decrease	USD	100	100	80	80
CX-GC Mnths 01-03 vs. CX-GC Mnths 13-16 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	110	100	88	80
MGT	Non-HRP		Decrease	USD	100	100	80	80
CX-GC Mnths 01-03 vs. CX-GC Mnths 17+ (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	2,200	2,000	1,650	1,500
GC	Non-HRP		Decrease	USD	2,000	2,000	1,500	1,500
CX-GC Mnths 01-03 vs. CX-GC Mnths 17+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	2,200	2,000	1,650	1,500
GCT	Non-HRP		Decrease	USD	2,000	2,000	1,500	1,500
CX-GC Mnths 01-03 vs. CX-GC Mnths 17+ (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	1,100	1,000	825	750
QO	Non-HRP		Decrease	USD	1,000	1,000	750	750
CX-GC Mnths 01-03 vs. CX-GC Mnths 17+ (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	2,200	2,000	1,650	1,500
GCD	Non-HRP		Decrease	USD	2,000	2,000	1,500	1,500
CX-GC Mnths 01-03 vs. CX-GC Mnths 17+ (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	220	200	165	150
MGC	Non-HRP		Decrease	USD	200	200	150	150
CX-GC Mnths 01-03 vs. CX-GC Mnths 17+ (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	220	200	165	150
MGT	Non-HRP		Decrease	USD	200	200	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 04-07 vs. CX-GC Mnths 04-07 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	495	450	440	400
GC	Non-HRP		Decrease	USD	450	450	400	400
CX-GC Mnths 04-07 vs. CX-GC Mnths 04-07 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	495	450	440	400
GCT	Non-HRP		Decrease	USD	450	450	400	400
CX-GC Mnths 04-07 vs. CX-GC Mnths 04-07 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	248	225	220	200
QO	Non-HRP		Decrease	USD	225	225	200	200
CX-GC Mnths 04-07 vs. CX-GC Mnths 04-07 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	495	450	440	400
GCD	Non-HRP		Decrease	USD	450	450	400	400
CX-GC Mnths 04-07 vs. CX-GC Mnths 04-07 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	50	45	44	40
MGC	Non-HRP		Decrease	USD	45	45	40	40
CX-GC Mnths 04-07 vs. CX-GC Mnths 04-07 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	50	45	44	40
MGT	Non-HRP		Decrease	USD	45	45	40	40
CX-GC Mnths 04-07 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	660	600	550	500
GC	Non-HRP		Decrease	USD	600	600	500	500
CX-GC Mnths 04-07 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	660	600	550	500
GCT	Non-HRP		Decrease	USD	600	600	500	500
CX-GC Mnths 04-07 vs. CX-GC Mnths 08-12 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	330	300	275	250
QO	Non-HRP		Decrease	USD	300	300	250	250
CX-GC Mnths 04-07 vs. CX-GC Mnths 08-12 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	660	600	550	500
GCD	Non-HRP		Decrease	USD	600	600	500	500
CX-GC Mnths 04-07 vs. CX-GC Mnths 08-12 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	66	60	55	50
MGC	Non-HRP		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 04-07 vs. CX-GC Mnths 08-12 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	66	60	55	50
MGT	Non-HRP		Decrease	USD	60	60	50	50
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	825	750	715	650
GC	Non-HRP		Decrease	USD	750	750	650	650
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	825	750	715	650
GCT	Non-HRP		Decrease	USD	750	750	650	650
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	413	375	358	325
QO	Non-HRP		Decrease	USD	375	375	325	325
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	825	750	715	650
GCD	Non-HRP		Decrease	USD	750	750	650	650
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	83	75	72	65
MGC	Non-HRP		Decrease	USD	75	75	65	65
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	83	75	72	65
MGT	Non-HRP		Decrease	USD	75	75	65	65
CX-GC Mnths 04-07 vs. CX-GC Mnths 17+ (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	1,925	1,750	1,375	1,250
GC	Non-HRP		Decrease	USD	1,750	1,750	1,250	1,250
CX-GC Mnths 04-07 vs. CX-GC Mnths 17+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	1,925	1,750	1,375	1,250
GCT	Non-HRP		Decrease	USD	1,750	1,750	1,250	1,250
CX-GC Mnths 04-07 vs. CX-GC Mnths 17+ (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	963	875	688	625
QO	Non-HRP		Decrease	USD	875	875	625	625
CX-GC Mnths 04-07 vs. CX-GC Mnths 17+ (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	1,925	1,750	1,375	1,250
GCD	Non-HRP		Decrease	USD	1,750	1,750	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 04-07 vs. CX-GC Mnths 17+ (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	193	175	138	125
MGC	Non-HRP		Decrease	USD	175	175	125	125
CX-GC Mnths 04-07 vs. CX-GC Mnths 17+ (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	193	175	138	125
MGT	Non-HRP		Decrease	USD	175	175	125	125
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	440	400	385	350
GC	Non-HRP		Decrease	USD	400	400	350	350
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	440	400	385	350
GCT	Non-HRP		Decrease	USD	400	400	350	350
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	220	200	193	175
QO	Non-HRP		Decrease	USD	200	200	175	175
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	440	400	385	350
GCD	Non-HRP		Decrease	USD	400	400	350	350
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	44	40	39	35
MGC	Non-HRP		Decrease	USD	40	40	35	35
CX-GC Mnths 08-12 vs. CX-GC Mnths 08-12 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	44	40	39	35
MGT	Non-HRP		Decrease	USD	40	40	35	35
CX-GC Mnths 08-12 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	660	600	550	500
GC	Non-HRP		Decrease	USD	600	600	500	500
CX-GC Mnths 08-12 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	660	600	550	500
GCT	Non-HRP		Decrease	USD	600	600	500	500
CX-GC Mnths 08-12 vs. CX-GC Mnths 13-16 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	330	300	275	250
QO	Non-HRP		Decrease	USD	300	300	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 08-12 vs. CX-GC Mnths 13-16 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	660	600	550	500
GCD	Non-HRP		Decrease	USD	600	600	500	500
CX-GC Mnths 08-12 vs. CX-GC Mnths 13-16 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	66	60	55	50
MGC	Non-HRP		Decrease	USD	60	60	50	50
CX-GC Mnths 08-12 vs. CX-GC Mnths 13-16 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	66	60	55	50
MGT	Non-HRP		Decrease	USD	60	60	50	50
CX-GC Mnths 08-12 vs. CX-GC Mnths 17+ (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	1,650	1,500	1,100	1,000
GC	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
CX-GC Mnths 08-12 vs. CX-GC Mnths 17+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	1,650	1,500	1,100	1,000
GCT	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
CX-GC Mnths 08-12 vs. CX-GC Mnths 17+ (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	825	750	550	500
QO	Non-HRP		Decrease	USD	750	750	500	500
CX-GC Mnths 08-12 vs. CX-GC Mnths 17+ (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	1,650	1,500	1,100	1,000
GCD	Non-HRP		Decrease	USD	1,500	1,500	1,000	1,000
CX-GC Mnths 08-12 vs. CX-GC Mnths 17+ (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	165	150	110	100
MGC	Non-HRP		Decrease	USD	150	150	100	100
CX-GC Mnths 08-12 vs. CX-GC Mnths 17+ (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	165	150	110	100
MGT	Non-HRP		Decrease	USD	150	150	100	100
CX-GC Mnths 13-16 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	440	400	385	350
GC	Non-HRP		Decrease	USD	400	400	350	350
CX-GC Mnths 13-16 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	440	400	385	350
GCT	Non-HRP		Decrease	USD	400	400	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 13-16 vs. CX-GC Mnths 13-16 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	220	200	193	175
QO	Non-HRP		Decrease	USD	200	200	175	175
CX-GC Mnths 13-16 vs. CX-GC Mnths 13-16 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	440	400	385	350
GCD	Non-HRP		Decrease	USD	400	400	350	350
CX-GC Mnths 13-16 vs. CX-GC Mnths 13-16 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	44	40	39	35
MGC	Non-HRP		Decrease	USD	40	40	35	35
CX-GC Mnths 13-16 vs. CX-GC Mnths 13-16 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	44	40	39	35
MGT	Non-HRP		Decrease	USD	40	40	35	35
CX-GC Mnths 13-16 vs. CX-GC Mnths 17+ (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	1,100	1,000	825	750
GC	Non-HRP		Decrease	USD	1,000	1,000	750	750
CX-GC Mnths 13-16 vs. CX-GC Mnths 17+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	1,100	1,000	825	750
GCT	Non-HRP		Decrease	USD	1,000	1,000	750	750
CX-GC Mnths 13-16 vs. CX-GC Mnths 17+ (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	550	500	413	375
QO	Non-HRP		Decrease	USD	500	500	375	375
CX-GC Mnths 13-16 vs. CX-GC Mnths 17+ (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	1,100	1,000	825	750
GCD	Non-HRP		Decrease	USD	1,000	1,000	750	750
CX-GC Mnths 13-16 vs. CX-GC Mnths 17+ (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	110	100	83	75
MGC	Non-HRP		Decrease	USD	100	100	75	75
CX-GC Mnths 13-16 vs. CX-GC Mnths 17+ (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	110	100	83	75
MGT	Non-HRP		Decrease	USD	100	100	75	75
CX-GC Mnths 17+ vs. CX-GC Mnths 17+ (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	605	550	385	350
GC	Non-HRP		Decrease	USD	550	550	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-GC Mnths 17+ vs. CX-GC Mnths 17+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	605	550	385	350
GCT	Non-HRP		Decrease	USD	550	550	350	350
CX-GC Mnths 17+ vs. CX-GC Mnths 17+ (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	303	275	193	175
QO	Non-HRP		Decrease	USD	275	275	175	175
CX-GC Mnths 17+ vs. CX-GC Mnths 17+ (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	605	550	385	350
GCD	Non-HRP		Decrease	USD	550	550	350	350
CX-GC Mnths 17+ vs. CX-GC Mnths 17+ (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	61	55	39	35
MGC	Non-HRP		Decrease	USD	55	55	35	35
CX-GC Mnths 17+ vs. CX-GC Mnths 17+ (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	61	55	39	35
MGT	Non-HRP		Decrease	USD	55	55	35	35
CX-SI Mnths 01-03 vs. CX-SI Mnths 01-03 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	660	600	550	500
SI	Non-HRP		Decrease	USD	600	600	500	500
CX-SI Mnths 01-03 vs. CX-SI Mnths 01-03 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	660	600	550	500
SIT	Non-HRP		Decrease	USD	600	600	500	500
CX-SI Mnths 01-03 vs. CX-SI Mnths 01-03 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	330	300	275	250
QI	Non-HRP		Decrease	USD	300	300	250	250
CX-SI Mnths 01-03 vs. CX-SI Mnths 01-03 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	132	120	110	100
6Q	Non-HRP		Decrease	USD	120	120	100	100
CX-SI Mnths 01-03 vs. CX-SI Mnths 01-03 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	132	120	110	100
SIL	Non-HRP		Decrease	USD	120	120	100	100
CX-SI Mnths 01-03 vs. CX-SI Mnths 04-06 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	990	900	880	800
SI	Non-HRP		Decrease	USD	900	900	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-SI Mnths 01-03 vs. CX-SI Mnths 04-06 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	990	900	880	800
SIT	Non-HRP		Decrease	USD	900	900	800	800
CX-SI Mnths 01-03 vs. CX-SI Mnths 04-06 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	495	450	440	400
QI	Non-HRP		Decrease	USD	450	450	400	400
CX-SI Mnths 01-03 vs. CX-SI Mnths 04-06 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	198	180	176	160
6Q	Non-HRP		Decrease	USD	180	180	160	160
CX-SI Mnths 01-03 vs. CX-SI Mnths 04-06 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	198	180	176	160
SIL	Non-HRP		Decrease	USD	180	180	160	160
CX-SI Mnths 01-03 vs. CX-SI Mnths 07-09 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	1,430	1,300	1,210	1,100
SI	Non-HRP		Decrease	USD	1,300	1,300	1,100	1,100
CX-SI Mnths 01-03 vs. CX-SI Mnths 07-09 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	1,430	1,300	1,210	1,100
SIT	Non-HRP		Decrease	USD	1,300	1,300	1,100	1,100
CX-SI Mnths 01-03 vs. CX-SI Mnths 07-09 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	715	650	605	550
QI	Non-HRP		Decrease	USD	650	650	550	550
CX-SI Mnths 01-03 vs. CX-SI Mnths 07-09 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	286	260	242	220
6Q	Non-HRP		Decrease	USD	260	260	220	220
CX-SI Mnths 01-03 vs. CX-SI Mnths 07-09 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	286	260	242	220
SIL	Non-HRP		Decrease	USD	260	260	220	220
CX-SI Mnths 01-03 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	1,430	1,300	1,320	1,200
SI	Non-HRP		Decrease	USD	1,300	1,300	1,200	1,200
CX-SI Mnths 01-03 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	1,430	1,300	1,320	1,200
SIT	Non-HRP		Decrease	USD	1,300	1,300	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-SI Mnths 01-03 vs. CX-SI Mnths 10-13 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	715	650	660	600
QI	Non-HRP		Decrease	USD	650	650	600	600
CX-SI Mnths 01-03 vs. CX-SI Mnths 10-13 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	286	260	264	240
6Q	Non-HRP		Decrease	USD	260	260	240	240
CX-SI Mnths 01-03 vs. CX-SI Mnths 10-13 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	286	260	264	240
SIL	Non-HRP		Decrease	USD	260	260	240	240
CX-SI Mnths 01-03 vs. CX-SI Mnths 14+ (COMEX 5000 SILVER FUTURES)								
SI	HRP		Increase	USD	1,980	1,800	2,420	2,200
SI	Non-HRP		Increase	USD	1,800	1,800	2,200	2,200
CX-SI Mnths 01-03 vs. CX-SI Mnths 14+ (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Increase	USD	1,980	1,800	2,420	2,200
SIT	Non-HRP		Increase	USD	1,800	1,800	2,200	2,200
CX-SI Mnths 01-03 vs. CX-SI Mnths 14+ (COMEX MINY SILVER FUTURES)								
QI	HRP		Increase	USD	990	900	1,210	1,100
QI	Non-HRP		Increase	USD	900	900	1,100	1,100
CX-SI Mnths 01-03 vs. CX-SI Mnths 14+ (E-MINI SILVER FUTURES)								
6Q	HRP		Increase	USD	396	360	484	440
6Q	Non-HRP		Increase	USD	360	360	440	440
CX-SI Mnths 01-03 vs. CX-SI Mnths 14+ (MICRO SILVER FUTURES)								
SIL	HRP		Increase	USD	396	360	484	440
SIL	Non-HRP		Increase	USD	360	360	440	440
CX-SI Mnths 04-06 vs. CX-SI Mnths 04-06 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	660	600	550	500
SI	Non-HRP		Decrease	USD	600	600	500	500
CX-SI Mnths 04-06 vs. CX-SI Mnths 04-06 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	660	600	550	500
SIT	Non-HRP		Decrease	USD	600	600	500	500
CX-SI Mnths 04-06 vs. CX-SI Mnths 04-06 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	330	300	275	250
QI	Non-HRP		Decrease	USD	300	300	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-SI Mnths 04-06 vs. CX-SI Mnths 04-06 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	132	120	110	100
6Q	Non-HRP		Decrease	USD	120	120	100	100
CX-SI Mnths 04-06 vs. CX-SI Mnths 04-06 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	132	120	110	100
SIL	Non-HRP		Decrease	USD	120	120	100	100
CX-SI Mnths 04-06 vs. CX-SI Mnths 07-09 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	880	800	770	700
SI	Non-HRP		Decrease	USD	800	800	700	700
CX-SI Mnths 04-06 vs. CX-SI Mnths 07-09 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	880	800	770	700
SIT	Non-HRP		Decrease	USD	800	800	700	700
CX-SI Mnths 04-06 vs. CX-SI Mnths 07-09 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	440	400	385	350
QI	Non-HRP		Decrease	USD	400	400	350	350
CX-SI Mnths 04-06 vs. CX-SI Mnths 07-09 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	176	160	154	140
6Q	Non-HRP		Decrease	USD	160	160	140	140
CX-SI Mnths 04-06 vs. CX-SI Mnths 07-09 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	176	160	154	140
SIL	Non-HRP		Decrease	USD	160	160	140	140
CX-SI Mnths 04-06 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	1,100	1,000	880	800
SI	Non-HRP		Decrease	USD	1,000	1,000	800	800
CX-SI Mnths 04-06 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	1,100	1,000	880	800
SIT	Non-HRP		Decrease	USD	1,000	1,000	800	800
CX-SI Mnths 04-06 vs. CX-SI Mnths 10-13 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	550	500	440	400
QI	Non-HRP		Decrease	USD	500	500	400	400
CX-SI Mnths 04-06 vs. CX-SI Mnths 10-13 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	220	200	176	160
6Q	Non-HRP		Decrease	USD	200	200	160	160

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-SI Mnths 04-06 vs. CX-SI Mnths 10-13 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	220	200	176	160
SIL	Non-HRP		Decrease	USD	200	200	160	160
CX-SI Mnths 04-06 vs. CX-SI Mnths 14+ (COMEX 5000 SILVER FUTURES)								
SI	HRP		Increase	USD	1,650	1,500	2,200	2,000
SI	Non-HRP		Increase	USD	1,500	1,500	2,000	2,000
CX-SI Mnths 04-06 vs. CX-SI Mnths 14+ (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Increase	USD	1,650	1,500	2,200	2,000
SIT	Non-HRP		Increase	USD	1,500	1,500	2,000	2,000
CX-SI Mnths 04-06 vs. CX-SI Mnths 14+ (COMEX MINY SILVER FUTURES)								
QI	HRP		Increase	USD	825	750	1,100	1,000
QI	Non-HRP		Increase	USD	750	750	1,000	1,000
CX-SI Mnths 04-06 vs. CX-SI Mnths 14+ (E-MINI SILVER FUTURES)								
6Q	HRP		Increase	USD	330	300	440	400
6Q	Non-HRP		Increase	USD	300	300	400	400
CX-SI Mnths 04-06 vs. CX-SI Mnths 14+ (MICRO SILVER FUTURES)								
SIL	HRP		Increase	USD	330	300	440	400
SIL	Non-HRP		Increase	USD	300	300	400	400
CX-SI Mnths 07-09 vs. CX-SI Mnths 07-09 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	660	600	550	500
SI	Non-HRP		Decrease	USD	600	600	500	500
CX-SI Mnths 07-09 vs. CX-SI Mnths 07-09 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	660	600	550	500
SIT	Non-HRP		Decrease	USD	600	600	500	500
CX-SI Mnths 07-09 vs. CX-SI Mnths 07-09 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	330	300	275	250
QI	Non-HRP		Decrease	USD	300	300	250	250
CX-SI Mnths 07-09 vs. CX-SI Mnths 07-09 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	132	120	110	100
6Q	Non-HRP		Decrease	USD	120	120	100	100
CX-SI Mnths 07-09 vs. CX-SI Mnths 07-09 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	132	120	110	100
SIL	Non-HRP		Decrease	USD	120	120	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-SI Mnths 07-09 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	880	800	770	700
SI	Non-HRP		Decrease	USD	800	800	700	700
CX-SI Mnths 07-09 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	880	800	770	700
SIT	Non-HRP		Decrease	USD	800	800	700	700
CX-SI Mnths 07-09 vs. CX-SI Mnths 10-13 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	440	400	385	350
QI	Non-HRP		Decrease	USD	400	400	350	350
CX-SI Mnths 07-09 vs. CX-SI Mnths 10-13 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	176	160	154	140
6Q	Non-HRP		Decrease	USD	160	160	140	140
CX-SI Mnths 07-09 vs. CX-SI Mnths 10-13 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	176	160	154	140
SIL	Non-HRP		Decrease	USD	160	160	140	140
CX-SI Mnths 07-09 vs. CX-SI Mnths 14+ (COMEX 5000 SILVER FUTURES)								
SI	HRP		Increase	USD	1,650	1,500	2,200	2,000
SI	Non-HRP		Increase	USD	1,500	1,500	2,000	2,000
CX-SI Mnths 07-09 vs. CX-SI Mnths 14+ (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Increase	USD	1,650	1,500	2,200	2,000
SIT	Non-HRP		Increase	USD	1,500	1,500	2,000	2,000
CX-SI Mnths 07-09 vs. CX-SI Mnths 14+ (COMEX MINY SILVER FUTURES)								
QI	HRP		Increase	USD	825	750	1,100	1,000
QI	Non-HRP		Increase	USD	750	750	1,000	1,000
CX-SI Mnths 07-09 vs. CX-SI Mnths 14+ (E-MINI SILVER FUTURES)								
6Q	HRP		Increase	USD	330	300	440	400
6Q	Non-HRP		Increase	USD	300	300	400	400
CX-SI Mnths 07-09 vs. CX-SI Mnths 14+ (MICRO SILVER FUTURES)								
SIL	HRP		Increase	USD	330	300	440	400
SIL	Non-HRP		Increase	USD	300	300	400	400
CX-SI Mnths 10-13 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	660	600	550	500
SI	Non-HRP		Decrease	USD	600	600	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-SI Mnths 10-13 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	660	600	550	500
SIT	Non-HRP		Decrease	USD	600	600	500	500
CX-SI Mnths 10-13 vs. CX-SI Mnths 10-13 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	330	300	275	250
QI	Non-HRP		Decrease	USD	300	300	250	250
CX-SI Mnths 10-13 vs. CX-SI Mnths 10-13 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	132	120	110	100
6Q	Non-HRP		Decrease	USD	120	120	100	100
CX-SI Mnths 10-13 vs. CX-SI Mnths 10-13 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	132	120	110	100
SIL	Non-HRP		Decrease	USD	120	120	100	100
CX-SI Mnths 10-13 vs. CX-SI Mnths 14+ (COMEX 5000 SILVER FUTURES)								
SI	HRP		Increase	USD	1,485	1,350	2,200	2,000
SI	Non-HRP		Increase	USD	1,350	1,350	2,000	2,000
CX-SI Mnths 10-13 vs. CX-SI Mnths 14+ (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Increase	USD	1,485	1,350	2,200	2,000
SIT	Non-HRP		Increase	USD	1,350	1,350	2,000	2,000
CX-SI Mnths 10-13 vs. CX-SI Mnths 14+ (COMEX MINY SILVER FUTURES)								
QI	HRP		Increase	USD	743	675	1,100	1,000
QI	Non-HRP		Increase	USD	675	675	1,000	1,000
CX-SI Mnths 10-13 vs. CX-SI Mnths 14+ (E-MINI SILVER FUTURES)								
6Q	HRP		Increase	USD	297	270	440	400
6Q	Non-HRP		Increase	USD	270	270	400	400
CX-SI Mnths 10-13 vs. CX-SI Mnths 14+ (MICRO SILVER FUTURES)								
SIL	HRP		Increase	USD	297	270	440	400
SIL	Non-HRP		Increase	USD	270	270	400	400
CX-SI Mnths 14+ vs. CX-SI Mnths 14+ (COMEX 5000 SILVER FUTURES)								
SI	HRP		Increase	USD	990	900	1,430	1,300
SI	Non-HRP		Increase	USD	900	900	1,300	1,300
CX-SI Mnths 14+ vs. CX-SI Mnths 14+ (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Increase	USD	990	900	1,430	1,300
SIT	Non-HRP		Increase	USD	900	900	1,300	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-SI Mnths 14+ vs. CX-SI Mnths 14+ (COMEX MINY SILVER FUTURES)								
QI	HRP		Increase	USD	495	450	715	650
QI	Non-HRP		Increase	USD	450	450	650	650
CX-SI Mnths 14+ vs. CX-SI Mnths 14+ (E-MINI SILVER FUTURES)								
6Q	HRP		Increase	USD	198	180	286	260
6Q	Non-HRP		Increase	USD	180	180	260	260
CX-SI Mnths 14+ vs. CX-SI Mnths 14+ (MICRO SILVER FUTURES)								
SIL	HRP		Increase	USD	198	180	286	260
SIL	Non-HRP		Increase	USD	180	180	260	260
Months 01 vs Months 02-04 (IRON ORE 62% FE- CFR CHINA FUTURES)								
TIO	HRP		Increase	USD	6,160	5,600	8,250	7,500
TIO	Non-HRP		Increase	USD	5,600	5,600	7,500	7,500
Months 01 vs Months 05-09 (IRON ORE 62% FE- CFR CHINA FUTURES)								
TIO	HRP		Increase	USD	4,950	4,500	6,875	6,250
TIO	Non-HRP		Increase	USD	4,500	4,500	6,250	6,250
Months 01 vs Months 10+ (IRON ORE 62% FE- CFR CHINA FUTURES)								
TIO	HRP		Increase	USD	4,070	3,700	5,775	5,250
TIO	Non-HRP		Increase	USD	3,700	3,700	5,250	5,250
Months 01 vs. Months 02-03 (COBALT METAL (FASTMARKETS) FUT)								
COB	HRP		Increase	USD	1,980	1,800	2,970	2,700
COB	Non-HRP		Increase	USD	1,800	1,800	2,700	2,700
Months 01 vs. Months 04-06 (COBALT METAL (FASTMARKETS) FUT)								
COB	HRP		Increase	USD	2,970	2,700	3,850	3,500
COB	Non-HRP		Increase	USD	2,700	2,700	3,500	3,500
Months 01 vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	HRP		Increase	USD	2,970	2,700	3,850	3,500
COB	Non-HRP		Increase	USD	2,700	2,700	3,500	3,500
Months 01-06 vs Months 01-06 (ALUMINUM JAPAN PREMIUM (PLATTS) FUT)								
MJP	HRP		Increase	USD	440	400	715	650
MJP	Non-HRP		Increase	USD	400	400	650	650
Months 01-06 vs Months 07+ (ALUMINUM JAPAN PREMIUM (PLATTS) FUT)								
MJP	HRP		Increase	USD	413	375	660	600
MJP	Non-HRP		Increase	USD	375	375	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 01-11 vs Months 01-11 (ALUMINIUM EURO PREM METAL BULLETIN)								
AEP	HRP		Increase	USD	770	700	990	900
AEP	Non-HRP		Increase	USD	700	700	900	900
Months 02-03 vs. Months 02-03 (COBALT METAL (FASTMARKETS) FUT)								
COB	HRP		Increase	USD	2,970	2,700	3,850	3,500
COB	Non-HRP		Increase	USD	2,700	2,700	3,500	3,500
Months 02-03 vs. Months 04-06 (COBALT METAL (FASTMARKETS) FUT)								
COB	HRP		Increase	USD	2,970	2,700	3,850	3,500
COB	Non-HRP		Increase	USD	2,700	2,700	3,500	3,500
Months 02-03 vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	HRP		Increase	USD	2,970	2,700	3,850	3,500
COB	Non-HRP		Increase	USD	2,700	2,700	3,500	3,500
Months 02-04 vs Months 02-04 (IRON ORE 62% FE- CFR CHINA FUTURES)								
TIO	HRP		Increase	USD	3,080	2,800	4,125	3,750
TIO	Non-HRP		Increase	USD	2,800	2,800	3,750	3,750
Months 02-04 vs Months 05-09 (IRON ORE 62% FE- CFR CHINA FUTURES)								
TIO	HRP		Increase	USD	2,420	2,200	3,575	3,250
TIO	Non-HRP		Increase	USD	2,200	2,200	3,250	3,250
Months 02-04 vs Months 10+ (IRON ORE 62% FE- CFR CHINA FUTURES)								
TIO	HRP		Increase	USD	2,530	2,300	3,575	3,250
TIO	Non-HRP		Increase	USD	2,300	2,300	3,250	3,250
Months 04-06 vs. Months 04-06 (COBALT METAL (FASTMARKETS) FUT)								
COB	HRP		Increase	USD	2,970	2,700	3,850	3,500
COB	Non-HRP		Increase	USD	2,700	2,700	3,500	3,500
Months 04-06 vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	HRP		Increase	USD	2,970	2,700	3,850	3,500
COB	Non-HRP		Increase	USD	2,700	2,700	3,500	3,500
Months 05-09 vs Months 10+ (IRON ORE 62% FE- CFR CHINA FUTURES)								
TIO	HRP		Increase	USD	1,870	1,700	2,750	2,500
TIO	Non-HRP		Increase	USD	1,700	1,700	2,500	2,500
Months 07+ vs Months 07+ (ALUMINUM JAPAN PREMIUM (PLATTS) FUT)								
MJP	HRP		Increase	USD	413	375	660	600
MJP	Non-HRP		Increase	USD	375	375	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 07+ vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	HRP		Increase	USD	2,970	2,700	3,850	3,500
COB	Non-HRP		Increase	USD	2,700	2,700	3,500	3,500
Platinum - Tier 1 vs Tier 2 (PLATINUM FUTURES NYMEX)								
PL	HRP		Decrease	USD	550	500	440	400
PL	Non-HRP		Decrease	USD	500	500	400	400
Platinum - Tier 1 vs Tier 2 (PLATINUM FUTURES TAS)								
PLT	HRP		Decrease	USD	550	500	440	400
PLT	Non-HRP		Decrease	USD	500	500	400	400
Platinum - Tier 2 vs Tier 2 (PLATINUM FUTURES NYMEX)								
PL	HRP		Decrease	USD	550	500	440	400
PL	Non-HRP		Decrease	USD	500	500	400	400
Platinum - Tier 2 vs Tier 2 (PLATINUM FUTURES TAS)								
PLT	HRP		Decrease	USD	550	500	440	400
PLT	Non-HRP		Decrease	USD	500	500	400	400
REFINED PRODUCTS - Intra Spreads								
Months 1 vs 2-6 (SINGAPORE FUEL OIL BUNKER 380 CST)								
ABF	HRP		Increase	USD	1,210	1,100	2,200	2,000
ABF	Non-HRP		Increase	USD	1,100	1,100	2,000	2,000
Months 1 vs 3+ (USGC MARINE FUEL 0.5% (PLATTS) FUT)								
H5F	HRP		Increase	USD	2,475	2,250	2,860	2,600
H5F	Non-HRP		Increase	USD	2,250	2,250	2,600	2,600
Months 1 vs 3+ (USGC MARINE FUEL 0.5% BARGES (PLATT)								
UP5	HRP		Increase	USD	15,716	14,288	18,161	16,510
UP5	Non-HRP		Increase	USD	14,288	14,288	16,510	16,510
Months 2-6 vs 7+ (EUROPE NAPHTHA CALFUT)								
UN	HRP		Decrease	USD	14,300	13,000	9,900	9,000
UN	Non-HRP		Decrease	USD	13,000	13,000	9,000	9,000
Months 2-6 vs 7+ (MIN EURO NPHTHA CIF NWE FUT)								
MNC	HRP		Decrease	USD	1,430	1,300	990	900
MNC	Non-HRP		Decrease	USD	1,300	1,300	900	900

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 DOW 30 TOTAL RETURN (ADQ - CME) vs NASDAQ 100 TOTAL RETURN INDEX FUTURES (N1R - CME)						
Spread Credit Rate	New	+4:-3			80%	80%
ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME) vs ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME)						
Spread Credit Rate	New	+2:-1			80%	80%
ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME) vs DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX FUTURES (DTR - CME)						
Spread Credit Rate	New	+4:-3			80%	80%
ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME) vs E-MINI DOW ($5) FUTURES (YM - CME)						
Spread Credit Rate	New	+3:-2			75%	75%
ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	New	+2:-1			80%	80%
ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME) vs E-MINI RUSSELL 1000 INDEX FUTURES (RS1 - CME)						
Spread Credit Rate	New	+1:-1			80%	80%
ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME) vs E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME) vs NASDAQ 100 TOTAL RETURN INDEX FUTURES (N1R - CME)						
Spread Credit Rate	New	+1:-1			95%	95%
ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME) vs RUSSELL 1000 TOTAL RETURN INDEX FUTURES (R1R - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME) vs RUSSELL 2000 TOTAL RETURN INDEX FUTURES (R2R - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME) vs S&P 500 (SP - CME)						
Spread Credit Rate	New	+10:-1			75%	75%
ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME) vs S&P 500 TOTAL RETURN INDEX FUTURES (TRF - CME)						
Spread Credit Rate	New	+2:-1			80%	80%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME)						
Spread Credit Rate	New	+1:-1			85%	85%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME)						
Spread Credit Rate	New	+2:-3			75%	75%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX FUTURES (DTR - CME)						
Spread Credit Rate	New	+4:-3			85%	85%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs E-MINI DOW ($5) FUTURES (YM - CME)						
Spread Credit Rate	New	+3:-2			80%	80%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	New	+3:-2			75%	75%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs E-MINI RUSSELL 1000 INDEX FUTURES (RS1 - CME)						
Spread Credit Rate	New	+1:-1			90%	90%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME)						
Spread Credit Rate	New	+1:-1			80%	80%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs NASDAQ 100 TOTAL RETURN INDEX FUTURES (N1R - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs RUSSELL 1000 TOTAL RETURN INDEX FUTURES (R1R - CME)						
Spread Credit Rate	New	+1:-1			95%	95%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs RUSSELL 2000 TOTAL RETURN INDEX FUTURES (R2R - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs S&P 500 (SP - CME)						
Spread Credit Rate	New	+15:-2			85%	85%
ADJUSTED INTEREST RATE RUSSELL 1000 TOTAL RETURN FUTURES (ARR - CME) vs S&P 500 TOTAL RETURN INDEX FUTURES (TRF - CME)						
Spread Credit Rate	New	+3:-2			75%	75%
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs ADJUSTED INTEREST RATE NASDAQ-100 TOTAL RETURN FUTURES (AQR - CME)						
Spread Credit Rate	New	+1:-1			75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME)						
Spread Credit Rate	New	+2:-1			70%	70%
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX FUTURES (DTR - CME)						
Spread Credit Rate	New	+4:-3			75%	75%
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs E-MINI DOW ($5) FUTURES (YM - CME)						
Spread Credit Rate	New	+3:-2			75%	75%
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs E-MINI NASDAQ-100 FUTURES (NQ - CME)						
Spread Credit Rate	New	+2:-1			75%	75%
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs E-MINI RUSSELL 1000 INDEX FUTURES (RS1 - CME)						
Spread Credit Rate	New	+1:-1			80%	80%
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs E-MINI RUSSELL 2000 INDEX FUTURES (RTY - CME)						
Spread Credit Rate	New	+1:-1			90%	90%
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs NASDAQ 100 TOTAL RETURN INDEX FUTURES (N1R - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs RUSSELL 2000 TOTAL RETURN INDEX FUTURES (R2R - CME)						
Spread Credit Rate	New	+1:-1			95%	95%
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs S&P 500 (SP - CME)						
Spread Credit Rate	New	+10:-1			80%	80%
ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME) vs S&P 500 TOTAL RETURN INDEX FUTURES (TRF - CME)						
Spread Credit Rate	New	+2:-1			70%	70%
DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX (DTR - CME) vs ADJUSTED INTEREST RATE DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX (ADQ - CME)						
Spread Credit Rate	New	+1:-1			95%	95%
E-MINI DOW ($5) FUTURES (YM - CME) vs ADJUSTED INTEREST RATE DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX FUTURES (ADQ - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
E-MINI NASDAQ-100 FUTURES (NQ - CME) vs ADJUSTED INTEREST RATE DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX FUTURES (ADQ - CME)						
Spread Credit Rate	New	+4:-3			70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
E-MINI RUSSELL 1000 INDEX FUTURES (RS1 - CME) vs ADJUSTED INTEREST RATE DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX FUTURES (ADQ - CME)						
Spread Credit Rate	New	+3:-2			85%	85%
E-MINI RUSSELL 2000 INDEX (RTY - CME) vs ADJUSTED INTEREST RATE DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX (ADQ - CME)						
Spread Credit Rate	New	+3:-2			75%	75%
NASDAQ 100 TOTAL RETURN INDEX (N1R - CME) vs ADJUSTED INTEREST RATE DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX (ADQ - CME)						
Spread Credit Rate	New	+4:-3			80%	80%
RUSSELL 1000 TOTAL RETURN INDEX (R1R - CME) vs ADJUSTED INTEREST RATE DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX (ADQ - CME)						
Spread Credit Rate	New	+4:-3			85%	85%
RUSSELL 1000 TOTAL RETURN INDEX FUTURES (R1R - CME) vs ADJUSTED INTEREST RATE DOW 30 TOTAL RETURN (ADQ - CME)						
Spread Credit Rate	New	+4:-3			85%	85%
RUSSELL 1000 TOTAL RETURN INDEX FUTURES (R1R - CME) vs ADJUSTED INTEREST RATE RUSSELL 2000 TOTAL RETURN FUTURES (A2R - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
RUSSELL 2000 TOTAL RETURN INDEX (R2R - CME) vs ADJUSTED INTEREST RATE DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX (ADQ - CME)						
Spread Credit Rate	New	+4:-3			75%	75%
RUSSELL 2000 TOTAL RETURN INDEX FUTURES (R2R - CME) vs ADJUSTED INTEREST RATE DOW 30 TOTAL RETURN (ADQ - CME)						
Spread Credit Rate	New	+4:-3			75%	75%
S&P 500 (SP - CME) vs ADJUSTED INTEREST RATE DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX (ADQ - CME)						
Spread Credit Rate	New	+1:-5			80%	80%
S&P 500 TOTAL RETURN INDEX (TRF - CME) vs ADJUSTED INTEREST RATE DOW JONES INDUSTRIAL AVERAGE TOTAL RETURN INDEX (ADQ - CME)						
Spread Credit Rate	New	+1:-1			80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						