21-401

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, November 4, 2021

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

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

and subscribe to the Performance Bond Rates Advisory Notice listserver.

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

The rates will be effective after the close of business on

Friday, November 5, 2021.

Current rates as of:

Thursday, November 4, 2021.

The advisory includes change to certain product's Splitting methodology. The specific product can be found on page 27 of the advisory

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COAL - Outright Rates								
COAL (ICI4) INDONESIAN COAL INDEX (ICI)								
ICI	HRP	Mth 1	Increase	USD	11,000	10,000	14,300	13,000
ICI	Non HRP	Mth 1	Increase	USD	10,000	10,000	13,000	13,000
ICI	HRP	Mths 2-5	Increase	USD	10,670	9,700	13,750	12,500
ICI	Non HRP	Mths 2-5	Increase	USD	9,700	9,700	12,500	12,500
ICI	HRP	Mnths 6+	Increase	USD	5,720	5,200	6,600	6,000
ICI	Non HRP	Mnths 6+	Increase	USD	5,200	5,200	6,000	6,000
ETHANOL - Outright Rates								
CHICAGO ETHANOL FUT (CU)								
CU	HRP	Mth 1	Increase	USD	6,710	6,100	7,810	7,100
CU	Non HRP	Mth 1	Increase	USD	6,100	6,100	7,100	7,100
CU	HRP	Mths 2	Increase	USD	6,490	5,900	7,150	6,500
CU	Non HRP	Mths 2	Increase	USD	5,900	5,900	6,500	6,500
CU	HRP	Mth 3-7	Increase	USD	6,160	5,600	6,600	6,000
CU	Non HRP	Mth 3-7	Increase	USD	5,600	5,600	6,000	6,000
ETHANOL(PL) T2 FOB RTRDM INCL (Z1)								
Z1	HRP	Mnth 1	Increase	EUR	4,840	4,400	5,500	5,000
Z1	Non HRP	Mnth 1	Increase	EUR	4,400	4,400	5,000	5,000
Z1	HRP	Mnths 2+	Increase	EUR	4,290	3,900	5,390	4,900
Z1	Non HRP	Mnths 2+	Increase	EUR	3,900	3,900	4,900	4,900
INTEREST RATES - Outright Rates								
2 YEAR TREASURY NOTE FUTURES (26)								
26	HRP	Mnth 1	Increase	USD	374	340	413	375
26	Non HRP	Mnth 1	Increase	USD	340	340	375	375
26	HRP	Mnths 2+	Increase	USD	413	375	457	415
26	Non HRP	Mnths 2+	Increase	USD	375	375	415	415
3 YEAR TREASURY NOTE FUTURE (3YR)								
3YR	HRP		Increase	USD	605	550	660	600
3YR	Non HRP		Increase	USD	550	550	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

METALS - Outright Rates

ALUMINUM MW TRANS PREM PLATTS FUT (AUP)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
AUP	HRP	Mth 1	Increase	USD	1,320	1,200	1,716	1,560
AUP	Non HRP	Mth 1	Increase	USD	1,200	1,200	1,560	1,560
AUP	HRP	Mths 2-12	Increase	USD	1,980	1,800	2,200	2,000
AUP	Non HRP	Mths 2-12	Increase	USD	1,800	1,800	2,000	2,000
AUP	HRP	Mths 13-21	Increase	USD	1,980	1,800	2,200	2,000
AUP	Non HRP	Mths 13-21	Increase	USD	1,800	1,800	2,000	2,000
AUP	HRP	22+	Increase	USD	1,980	1,800	2,200	2,000
AUP	Non HRP	22+	Increase	USD	1,800	1,800	2,000	2,000

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					
Oman Crude Butterfly- Distance 1 (DME OMAN CRUDE OIL)								
OQ	HRP		Increase	USD	220	200	275	250
OQ	Non HRP		Increase	USD	200	200	250	250
Oman Crude Butterfly- Distance 1 (OMAN CRUDE FINANCIAL)								
ZG	HRP		Increase	USD	220	200	275	250
ZG	Non HRP		Increase	USD	200	200	250	250
Oman Crude Butterfly- Distance 1 (OMAN CRUDE OIL TAM FUT)								
OQB	HRP		Increase	USD	220	200	275	250
OQB	Non HRP		Increase	USD	200	200	250	250
Oman Crude Butterfly- Distance 1 (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	HRP		Increase	USD	220	200	275	250
OQ1	Non HRP		Increase	USD	200	200	250	250
			ELECTRICITY - Intra Spreads					
NYISO Zone G Peak Monthly Swap - All Months (NYISO ZONE G 5MW D AH PK)								
T3	HRP		Increase	USD	715	650	880	800
T3	Non HRP		Increase	USD	650	650	800	800
PJM Western Hub Peak Calendar-Month Real-Time LMP - All Months (PJM WES HUB PEAK CAL MON REAL TIME)								
L1	HRP		Increase	USD	330	300	385	350
L1	Non HRP		Increase	USD	300	300	350	350
PJM Western Hub Peak Calendar-Month Real-Time LMP - All Months (PJM WES HUB PEAK LMP 50 MW)								
4S	HRP		Increase	USD	3,300	3,000	3,850	3,500
4S	Non HRP		Increase	USD	3,000	3,000	3,500	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ETHANOL - Intra Spreads								
CHICAGO ETHANOL (PLATTS) SWAP FUTURES Mth 1 vs Mths 8+ (CHICAGO ETHANOL FUT)								
CU	HRP		Increase	USD	4,180	3,800	5,500	5,000
CU	Non HRP		Increase	USD	3,800	3,800	5,000	5,000
Chicago Ethanol (Platts) Swap, Mth 1 vs. Mths 3-7 (CHICAGO ETHANOL FUT)								
CU	HRP		Increase	USD	4,950	4,500	5,693	5,175
CU	Non HRP		Increase	USD	4,500	4,500	5,175	5,175
Chicago Ethanol (Platts) Swap, Mth 2 vs. Mths 8+ (CHICAGO ETHANOL FUT)								
CU	HRP		Increase	USD	3,410	3,100	4,070	3,700
CU	Non HRP		Increase	USD	3,100	3,100	3,700	3,700
Chicago Ethanol (Platts) Swap, Mths 3-7 vs. Mths 3-7 (CHICAGO ETHANOL FUT)								
CU	HRP		Decrease	USD	3,080	2,800	2,310	2,100
CU	Non HRP		Decrease	USD	2,800	2,800	2,100	2,100
Chicago Ethanol (Platts) Swap, Mths 3-7 vs. Mths 8+ (CHICAGO ETHANOL FUT)								
CU	HRP		Increase	USD	1,980	1,800	2,420	2,200
CU	Non HRP		Increase	USD	1,800	1,800	2,200	2,200
Chicago Ethanol (Platts) Swap, Mths 8+ vs Mths 8+ (CHICAGO ETHANOL FUT)								
CU	HRP		Increase	USD	1,760	1,600	2,090	1,900
CU	Non HRP		Increase	USD	1,600	1,600	1,900	1,900
Ethanol (Platts) T2 FOB Rotterdam Including Duty Swap - Mnth 1 vs. All Months (ETHANOL(PL) T2 FOB RTRDM INCL)								
Z1	HRP		Increase	EUR	3,630	3,300	4,400	4,000
Z1	Non HRP		Increase	EUR	3,300	3,300	4,000	4,000
Ethanol (Platts) T2 FOB Rotterdam Including Duty Swap - Mnth 2+ All Months (ETHANOL(PL) T2 FOB RTRDM INCL)								
Z1	HRP		Increase	EUR	3,630	3,300	4,400	4,000
Z1	Non HRP		Increase	EUR	3,300	3,300	4,000	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
METALS - Intra Spreads								
CX-4GC Consecutive Mnths (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	385	350	275	250
4GC	Non HRP		Decrease	USD	350	350	250	250
CX-4GC Mnths 01-03 vs. CX-4GC Mnths 01-03 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	550	500	330	300
4GC	Non HRP		Decrease	USD	500	500	300	300
CX-4GC Mnths 01-03 vs. CX-4GC Mnths 04-07 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	715	650	385	350
4GC	Non HRP		Decrease	USD	650	650	350	350
CX-4GC Mnths 01-03 vs. CX-4GC Mnths 08-12 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	715	650	550	500
4GC	Non HRP		Decrease	USD	650	650	500	500
CX-4GC Mnths 01-03 vs. CX-4GC Mnths 13-16 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	880	800	715	650
4GC	Non HRP		Decrease	USD	800	800	650	650
CX-4GC Mnths 01-03 vs. CX-4GC Mnths 17+ (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	1,650	1,500	1,320	1,200
4GC	Non HRP		Decrease	USD	1,500	1,500	1,200	1,200
CX-4GC Mnths 04-07 vs. CX-4GC Mnths 04-07 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	440	400	330	300
4GC	Non HRP		Decrease	USD	400	400	300	300
CX-4GC Mnths 04-07 vs. CX-4GC Mnths 08-12 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	550	500	440	400
4GC	Non HRP		Decrease	USD	500	500	400	400
CX-4GC Mnths 04-07 vs. CX-4GC Mnths 13-16 (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	715	650	550	500
4GC	Non HRP		Decrease	USD	650	650	500	500
CX-4GC Mnths 04-07 vs. CX-4GC Mnths 17+ (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	1,375	1,250	1,100	1,000
4GC	Non HRP		Decrease	USD	1,250	1,250	1,000	1,000
CX-4GC Mnths 13-16 vs. CX-4GC Mnths 17+ (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	825	750	660	600
4GC	Non HRP		Decrease	USD	750	750	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-4GC Mnths 17+ vs. CX-4GC Mnths 17+ (GOLD (ENHANCED DELIVERY) FUTURES)								
4GC	HRP		Decrease	USD	550	500	385	350
4GC	Non HRP		Decrease	USD	500	500	350	350
CX-A38 Months 01-04 vs Months 01-04 (ALUMINUM A-380 ALLOY PLATTS FUTURES)								
A38	HRP		Increase	USD	2,750	2,500	3,696	3,360
A38	Non HRP		Increase	USD	2,500	2,500	3,360	3,360
CX-A38 Months 01-04 vs Months 05+ (ALUMINUM A-380 ALLOY PLATTS FUTURES)								
A38	HRP		Increase	USD	2,420	2,200	3,300	3,000
A38	Non HRP		Increase	USD	2,200	2,200	3,000	3,000
CX-A38 Months 05+ vs Months 05+ (ALUMINUM A-380 ALLOY PLATTS FUTURES)								
A38	HRP		Increase	USD	2,420	2,200	3,300	3,000
A38	Non HRP		Increase	USD	2,200	2,200	3,000	3,000
CX-AEP Mth(s) 01-11 vs Mth(s) 12+ (ALUMINIUM EURO PREM METAL BULLETIN)								
AEP	HRP		Increase	USD	770	700	990	900
AEP	Non HRP		Increase	USD	700	700	900	900
CX-AEP Mth(s) 12+ vs Mth(s) 12+ (ALUMINIUM EURO PREM METAL BULLETIN)								
AEP	HRP		Increase	USD	770	700	990	900
AEP	Non HRP		Increase	USD	700	700	900	900
CX-ALA Months 01-04 vs Months 01-04 (ALUMINA FOB AUSTRALIA PLATT FUTURES)								
ALA	HRP		Decrease	USD	5,500	5,000	5,225	4,750
ALA	Non HRP		Decrease	USD	5,000	5,000	4,750	4,750
CX-ALA Months 01-04 vs Months 05+ (ALUMINA FOB AUSTRALIA PLATT FUTURES)								
ALA	HRP		Decrease	USD	5,500	5,000	5,225	4,750
ALA	Non HRP		Decrease	USD	5,000	5,000	4,750	4,750
CX-ALA Months 05+ vs Months 05+ (ALUMINA FOB AUSTRALIA PLATT FUTURES)								
ALA	HRP		Decrease	USD	5,500	5,000	5,225	4,750
ALA	Non HRP		Decrease	USD	5,000	5,000	4,750	4,750
CX-AUP Consecutive Spread - Months 02+ (ALUMINUM MW TRANS PREM PLATTS FUT)								
AUP	HRP		Increase	USD	1,375	1,250	1,650	1,500
AUP	Non HRP		Increase	USD	1,250	1,250	1,500	1,500
CX-AUP Mnth(s) 01-21 vs. Mnth(s) 01-21 (ALUMINUM MW TRANS PREM PLATTS FUT)								
AUP	HRP		Decrease	USD	1,870	1,700	1,540	1,400
AUP	Non HRP		Decrease	USD	1,700	1,700	1,400	1,400

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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-AUP Mnth(s) 01-21 vs. Mnth(s) 22+ (ALUMINUM MW TRANS PREM PLATTS FUT)								
AUP	HRP		Decrease	USD	1,870	1,700	1,540	1,400
AUP	Non HRP		Decrease	USD	1,700	1,700	1,400	1,400
CX-AUP Mnth(s) 22+ vs. Mnth(s) 22+ (ALUMINUM MW TRANS PREM PLATTS FUT)								
AUP	HRP		Decrease	USD	1,870	1,700	1,540	1,400
AUP	Non HRP		Decrease	USD	1,700	1,700	1,400	1,400
CX-EDP All Months (ALUMINIUM EURO PREM DUTY-PAID FUT)								
EDP	HRP		Increase	USD	1,100	1,000	1,540	1,400
EDP	Non HRP		Increase	USD	1,000	1,000	1,400	1,400
CX-EDP Consecutive Spread - Months 2+ (ALUMINIUM EURO PREM DUTY-PAID FUT)								
EDP	HRP		Increase	USD	990	900	1,155	1,050
EDP	Non HRP		Increase	USD	900	900	1,050	1,050
CX-GC Consecutive Spread Mnths 01-12 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	330	300	275	250
GC	Non HRP		Decrease	USD	300	300	250	250
CX-GC Consecutive Spread Mnths 01-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	330	300	275	250
GCT	Non HRP		Decrease	USD	300	300	250	250
CX-GC Consecutive Spread Mnths 01-12 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	165	150	138	125
QO	Non HRP		Decrease	USD	150	150	125	125
CX-GC Consecutive Spread Mnths 01-12 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	330	300	275	250
GCD	Non HRP		Decrease	USD	300	300	250	250
CX-GC Consecutive Spread Mnths 01-12 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	33	30	28	25
MGC	Non HRP		Decrease	USD	30	30	25	25
CX-GC Consecutive Spread Mnths 01-12 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	33	30	28	25
MGT	Non HRP		Decrease	USD	30	30	25	25
CX-GC Mnths 01-03 vs. CX-GC Mnths 01-03 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	440	400	330	300
GC	Non HRP		Decrease	USD	400	400	300	300

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Intra Spreads								
CX-GC Mnths 01-03 vs. CX-GC Mnths 01-03 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	440	400	330	300
GCT	Non HRP		Decrease	USD	400	400	300	300
CX-GC Mnths 01-03 vs. CX-GC Mnths 01-03 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	220	200	165	150
QO	Non HRP		Decrease	USD	200	200	150	150
CX-GC Mnths 01-03 vs. CX-GC Mnths 01-03 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	440	400	330	300
GCD	Non HRP		Decrease	USD	400	400	300	300
CX-GC Mnths 01-03 vs. CX-GC Mnths 01-03 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	44	40	33	30
MGC	Non HRP		Decrease	USD	40	40	30	30
CX-GC Mnths 01-03 vs. CX-GC Mnths 01-03 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	44	40	33	30
MGT	Non HRP		Decrease	USD	40	40	30	30
CX-GC Mnths 01-03 vs. CX-GC Mnths 04-07 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	550	500	385	350
GC	Non HRP		Decrease	USD	500	500	350	350
CX-GC Mnths 01-03 vs. CX-GC Mnths 04-07 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	550	500	385	350
GCT	Non HRP		Decrease	USD	500	500	350	350
CX-GC Mnths 01-03 vs. CX-GC Mnths 04-07 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	275	250	193	175
QO	Non HRP		Decrease	USD	250	250	175	175
CX-GC Mnths 01-03 vs. CX-GC Mnths 04-07 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	550	500	385	350
GCD	Non HRP		Decrease	USD	500	500	350	350
CX-GC Mnths 01-03 vs. CX-GC Mnths 04-07 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	55	50	39	35
MGC	Non HRP		Decrease	USD	50	50	35	35
CX-GC Mnths 01-03 vs. CX-GC Mnths 04-07 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	55	50	39	35
MGT	Non HRP		Decrease	USD	50	50	35	35

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 08-12 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	715	650	550	500
GC	Non HRP		Decrease	USD	650	650	500	500
CX-GC Mnths 01-03 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	715	650	550	500
GCT	Non HRP		Decrease	USD	650	650	500	500
CX-GC Mnths 01-03 vs. CX-GC Mnths 08-12 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	358	325	275	250
QO	Non HRP		Decrease	USD	325	325	250	250
CX-GC Mnths 01-03 vs. CX-GC Mnths 08-12 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	715	650	550	500
GCD	Non HRP		Decrease	USD	650	650	500	500
CX-GC Mnths 01-03 vs. CX-GC Mnths 08-12 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	72	65	55	50
MGC	Non HRP		Decrease	USD	65	65	50	50
CX-GC Mnths 01-03 vs. CX-GC Mnths 08-12 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	72	65	55	50
MGT	Non HRP		Decrease	USD	65	65	50	50
CX-GC Mnths 01-03 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	880	800	715	650
GC	Non HRP		Decrease	USD	800	800	650	650
CX-GC Mnths 01-03 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	880	800	715	650
GCT	Non HRP		Decrease	USD	800	800	650	650
CX-GC Mnths 01-03 vs. CX-GC Mnths 13-16 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	440	400	358	325
QO	Non HRP		Decrease	USD	400	400	325	325
CX-GC Mnths 01-03 vs. CX-GC Mnths 13-16 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	880	800	715	650
GCD	Non HRP		Decrease	USD	800	800	650	650
CX-GC Mnths 01-03 vs. CX-GC Mnths 13-16 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	88	80	72	65
MGC	Non HRP		Decrease	USD	80	80	65	65

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 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	88	80	72	65
MGT	Non HRP		Decrease	USD	80	80	65	65
CX-GC Mnths 01-03 vs. CX-GC Mnths 17+ (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	1,650	1,500	1,320	1,200
GC	Non HRP		Decrease	USD	1,500	1,500	1,200	1,200
CX-GC Mnths 01-03 vs. CX-GC Mnths 17+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	1,650	1,500	1,320	1,200
GCT	Non HRP		Decrease	USD	1,500	1,500	1,200	1,200
CX-GC Mnths 01-03 vs. CX-GC Mnths 17+ (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	825	750	660	600
QO	Non HRP		Decrease	USD	750	750	600	600
CX-GC Mnths 01-03 vs. CX-GC Mnths 17+ (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	1,650	1,500	1,320	1,200
GCD	Non HRP		Decrease	USD	1,500	1,500	1,200	1,200
CX-GC Mnths 01-03 vs. CX-GC Mnths 17+ (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	165	150	132	120
MGC	Non HRP		Decrease	USD	150	150	120	120
CX-GC Mnths 01-03 vs. CX-GC Mnths 17+ (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	165	150	132	120
MGT	Non HRP		Decrease	USD	150	150	120	120
CX-GC Mnths 04-07 vs. CX-GC Mnths 04-07 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	440	400	330	300
GC	Non HRP		Decrease	USD	400	400	300	300
CX-GC Mnths 04-07 vs. CX-GC Mnths 04-07 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	440	400	330	300
GCT	Non HRP		Decrease	USD	400	400	300	300
CX-GC Mnths 04-07 vs. CX-GC Mnths 04-07 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	220	200	165	150
QO	Non HRP		Decrease	USD	200	200	150	150
CX-GC Mnths 04-07 vs. CX-GC Mnths 04-07 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	440	400	330	300
GCD	Non HRP		Decrease	USD	400	400	300	300

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 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	44	40	33	30
MGC	Non HRP		Decrease	USD	40	40	30	30
CX-GC Mnths 04-07 vs. CX-GC Mnths 04-07 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	44	40	33	30
MGT	Non HRP		Decrease	USD	40	40	30	30
CX-GC Mnths 04-07 vs. CX-GC Mnths 08-12 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	550	500	440	400
GC	Non HRP		Decrease	USD	500	500	400	400
CX-GC Mnths 04-07 vs. CX-GC Mnths 08-12 (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 04-07 vs. CX-GC Mnths 08-12 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	275	250	220	200
QO	Non HRP		Decrease	USD	250	250	200	200
CX-GC Mnths 04-07 vs. CX-GC Mnths 08-12 (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 04-07 vs. CX-GC Mnths 08-12 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	55	50	44	40
MGC	Non HRP		Decrease	USD	50	50	40	40
CX-GC Mnths 04-07 vs. CX-GC Mnths 08-12 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	55	50	44	40
MGT	Non HRP		Decrease	USD	50	50	40	40
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	715	650	550	500
GC	Non HRP		Decrease	USD	650	650	500	500
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	715	650	550	500
GCT	Non HRP		Decrease	USD	650	650	500	500
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	358	325	275	250
QO	Non HRP		Decrease	USD	325	325	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 04-07 vs. CX-GC Mnths 13-16 (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	715	650	550	500
GCD	Non HRP		Decrease	USD	650	650	500	500
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	72	65	55	50
MGC	Non HRP		Decrease	USD	65	65	50	50
CX-GC Mnths 04-07 vs. CX-GC Mnths 13-16 (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	72	65	55	50
MGT	Non HRP		Decrease	USD	65	65	50	50
CX-GC Mnths 04-07 vs. CX-GC Mnths 17+ (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	1,375	1,250	1,100	1,000
GC	Non HRP		Decrease	USD	1,250	1,250	1,000	1,000
CX-GC Mnths 04-07 vs. CX-GC Mnths 17+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	1,375	1,250	1,100	1,000
GCT	Non HRP		Decrease	USD	1,250	1,250	1,000	1,000
CX-GC Mnths 04-07 vs. CX-GC Mnths 17+ (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	688	625	550	500
QO	Non HRP		Decrease	USD	625	625	500	500
CX-GC Mnths 04-07 vs. CX-GC Mnths 17+ (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	1,375	1,250	1,100	1,000
GCD	Non HRP		Decrease	USD	1,250	1,250	1,000	1,000
CX-GC Mnths 04-07 vs. CX-GC Mnths 17+ (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	138	125	110	100
MGC	Non HRP		Decrease	USD	125	125	100	100
CX-GC Mnths 04-07 vs. CX-GC Mnths 17+ (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	138	125	110	100
MGT	Non HRP		Decrease	USD	125	125	100	100
CX-GC Mnths 13-16 vs. CX-GC Mnths 17+ (COMEX 100 GOLD FUTURES)								
GC	HRP		Decrease	USD	825	750	660	600
GC	Non HRP		Decrease	USD	750	750	600	600
CX-GC Mnths 13-16 vs. CX-GC Mnths 17+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	HRP		Decrease	USD	825	750	660	600
GCT	Non HRP		Decrease	USD	750	750	600	600

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 17+ (E-MINI GOLD FUTURES)								
QO	HRP		Decrease	USD	413	375	330	300
QO	Non HRP		Decrease	USD	375	375	300	300
CX-GC Mnths 13-16 vs. CX-GC Mnths 17+ (GOLD LONDON TAM FIRST PM)								
GCD	HRP		Decrease	USD	825	750	660	600
GCD	Non HRP		Decrease	USD	750	750	600	600
CX-GC Mnths 13-16 vs. CX-GC Mnths 17+ (MICRO GOLD FUTURES)								
MGC	HRP		Decrease	USD	83	75	66	60
MGC	Non HRP		Decrease	USD	75	75	60	60
CX-GC Mnths 13-16 vs. CX-GC Mnths 17+ (MICRO GOLD TAS)								
MGT	HRP		Decrease	USD	83	75	66	60
MGT	Non HRP		Decrease	USD	75	75	60	60
CX-LTH Month(s) 01 vs Month(s) 02-03 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	HRP		Increase	USD	1,540	1,400	1,848	1,680
LTH	Non HRP		Increase	USD	1,400	1,400	1,680	1,680
CX-LTH Month(s) 01 vs Month(s) 04-06 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	HRP		Increase	USD	1,540	1,400	1,848	1,680
LTH	Non HRP		Increase	USD	1,400	1,400	1,680	1,680
CX-LTH Month(s) 01 vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	HRP		Increase	USD	1,540	1,400	1,848	1,680
LTH	Non HRP		Increase	USD	1,400	1,400	1,680	1,680
CX-LTH Month(s) 02-03 vs Month(s) 02-03 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	HRP		Increase	USD	1,540	1,400	1,848	1,680
LTH	Non HRP		Increase	USD	1,400	1,400	1,680	1,680
CX-LTH Month(s) 02-03 vs Month(s) 04-06 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	HRP		Increase	USD	1,540	1,400	1,848	1,680
LTH	Non HRP		Increase	USD	1,400	1,400	1,680	1,680
CX-LTH Month(s) 02-03 vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	HRP		Increase	USD	1,540	1,400	1,848	1,680
LTH	Non HRP		Increase	USD	1,400	1,400	1,680	1,680
CX-LTH Month(s) 04-06 vs Month(s) 04-06 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	HRP		Increase	USD	1,540	1,400	1,848	1,680
LTH	Non HRP		Increase	USD	1,400	1,400	1,680	1,680

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-LTH Month(s) 04-06 vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	HRP		Increase	USD	1,540	1,400	1,848	1,680
LTH	Non HRP		Increase	USD	1,400	1,400	1,680	1,680
CX-LTH Month(s) 07+ vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	HRP		Increase	USD	1,540	1,400	1,848	1,680
LTH	Non HRP		Increase	USD	1,400	1,400	1,680	1,680
CX-MJP Months 01-06 vs Months 01-06 (ALUMINUM JAPAN PREMIUM (PLATTS) FUT)								
MJP	HRP		Increase	USD	715	650	990	900
MJP	Non HRP		Increase	USD	650	650	900	900
CX-SGC Months 01-03 vs CX-SGC Months 01-03 (SHANGHAI GOLD (CNH) FUTURES)								
SGC	HRP		Decrease	CNH	9,900	9,000	7,700	7,000
SGC	Non HRP		Decrease	CNH	9,000	9,000	7,000	7,000
CX-SGC Months 01-03 vs CX-SGC Months 04+ (SHANGHAI GOLD (CNH) FUTURES)								
SGC	HRP		Decrease	CNH	9,900	9,000	7,700	7,000
SGC	Non HRP		Decrease	CNH	9,000	9,000	7,000	7,000
CX-SGC Months 04+ vs CX-SGC Months 04+ (SHANGHAI GOLD (CNH) FUTURES)								
SGC	HRP		Decrease	CNH	9,350	8,500	7,700	7,000
SGC	Non HRP		Decrease	CNH	8,500	8,500	7,000	7,000
CX-SI Consecutive Spread Mnths (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	550	500	385	350
SI	Non HRP		Decrease	USD	500	500	350	350
CX-SI Consecutive Spread Mnths (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	550	500	385	350
SIT	Non HRP		Decrease	USD	500	500	350	350
CX-SI Consecutive Spread Mnths (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	275	250	193	175
QI	Non HRP		Decrease	USD	250	250	175	175
CX-SI Consecutive Spread Mnths (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	110	100	77	70
6Q	Non HRP		Decrease	USD	100	100	70	70
CX-SI Consecutive Spread Mnths (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	110	100	77	70
SIL	Non HRP		Decrease	USD	100	100	70	70

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 01-03 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	550	500	385	350
SI	Non HRP		Decrease	USD	500	500	350	350
CX-SI Mnths 01-03 vs. CX-SI Mnths 01-03 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	550	500	385	350
SIT	Non HRP		Decrease	USD	500	500	350	350
CX-SI Mnths 01-03 vs. CX-SI Mnths 01-03 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	275	250	193	175
QI	Non HRP		Decrease	USD	250	250	175	175
CX-SI Mnths 01-03 vs. CX-SI Mnths 01-03 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	110	100	77	70
6Q	Non HRP		Decrease	USD	100	100	70	70
CX-SI Mnths 01-03 vs. CX-SI Mnths 01-03 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	110	100	77	70
SIL	Non HRP		Decrease	USD	100	100	70	70
CX-SI Mnths 01-03 vs. CX-SI Mnths 04-06 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	880	800	605	550
SI	Non HRP		Decrease	USD	800	800	550	550
CX-SI Mnths 01-03 vs. CX-SI Mnths 04-06 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	880	800	605	550
SIT	Non HRP		Decrease	USD	800	800	550	550
CX-SI Mnths 01-03 vs. CX-SI Mnths 04-06 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	440	400	303	275
QI	Non HRP		Decrease	USD	400	400	275	275
CX-SI Mnths 01-03 vs. CX-SI Mnths 04-06 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	176	160	121	110
6Q	Non HRP		Decrease	USD	160	160	110	110
CX-SI Mnths 01-03 vs. CX-SI Mnths 04-06 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	176	160	121	110
SIL	Non HRP		Decrease	USD	160	160	110	110
CX-SI Mnths 01-03 vs. CX-SI Mnths 07-09 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	1,210	1,100	825	750
SI	Non HRP		Decrease	USD	1,100	1,100	750	750

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 07-09 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	1,210	1,100	825	750
SIT	Non HRP		Decrease	USD	1,100	1,100	750	750
CX-SI Mnths 01-03 vs. CX-SI Mnths 07-09 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	605	550	413	375
QI	Non HRP		Decrease	USD	550	550	375	375
CX-SI Mnths 01-03 vs. CX-SI Mnths 07-09 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	242	220	165	150
6Q	Non HRP		Decrease	USD	220	220	150	150
CX-SI Mnths 01-03 vs. CX-SI Mnths 07-09 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	242	220	165	150
SIL	Non HRP		Decrease	USD	220	220	150	150
CX-SI Mnths 01-03 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	1,320	1,200	990	900
SI	Non HRP		Decrease	USD	1,200	1,200	900	900
CX-SI Mnths 01-03 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	1,320	1,200	990	900
SIT	Non HRP		Decrease	USD	1,200	1,200	900	900
CX-SI Mnths 01-03 vs. CX-SI Mnths 10-13 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	660	600	495	450
QI	Non HRP		Decrease	USD	600	600	450	450
CX-SI Mnths 01-03 vs. CX-SI Mnths 10-13 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	264	240	198	180
6Q	Non HRP		Decrease	USD	240	240	180	180
CX-SI Mnths 01-03 vs. CX-SI Mnths 10-13 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	264	240	198	180
SIL	Non HRP		Decrease	USD	240	240	180	180
CX-SI Mnths 01-03 vs. CX-SI Mnths 14+ (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	2,420	2,200	2,200	2,000
SI	Non HRP		Decrease	USD	2,200	2,200	2,000	2,000
CX-SI Mnths 01-03 vs. CX-SI Mnths 14+ (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	2,420	2,200	2,200	2,000
SIT	Non HRP		Decrease	USD	2,200	2,200	2,000	2,000

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 14+ (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	1,210	1,100	1,100	1,000
QI	Non HRP		Decrease	USD	1,100	1,100	1,000	1,000
CX-SI Mnths 01-03 vs. CX-SI Mnths 14+ (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	484	440	440	400
6Q	Non HRP		Decrease	USD	440	440	400	400
CX-SI Mnths 01-03 vs. CX-SI Mnths 14+ (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	484	440	440	400
SIL	Non HRP		Decrease	USD	440	440	400	400
CX-SI Mnths 04-06 vs. CX-SI Mnths 04-06 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	550	500	440	400
SI	Non HRP		Decrease	USD	500	500	400	400
CX-SI Mnths 04-06 vs. CX-SI Mnths 04-06 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	550	500	440	400
SIT	Non HRP		Decrease	USD	500	500	400	400
CX-SI Mnths 04-06 vs. CX-SI Mnths 04-06 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	275	250	220	200
QI	Non HRP		Decrease	USD	250	250	200	200
CX-SI Mnths 04-06 vs. CX-SI Mnths 04-06 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	110	100	88	80
6Q	Non HRP		Decrease	USD	100	100	80	80
CX-SI Mnths 04-06 vs. CX-SI Mnths 04-06 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	110	100	88	80
SIL	Non HRP		Decrease	USD	100	100	80	80
CX-SI Mnths 04-06 vs. CX-SI Mnths 07-09 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	770	700	660	600
SI	Non HRP		Decrease	USD	700	700	600	600
CX-SI Mnths 04-06 vs. CX-SI Mnths 07-09 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	770	700	660	600
SIT	Non HRP		Decrease	USD	700	700	600	600
CX-SI Mnths 04-06 vs. CX-SI Mnths 07-09 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	385	350	330	300
QI	Non HRP		Decrease	USD	350	350	300	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 04-06 vs. CX-SI Mnths 07-09 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	154	140	132	120
6Q	Non HRP		Decrease	USD	140	140	120	120
CX-SI Mnths 04-06 vs. CX-SI Mnths 07-09 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	154	140	132	120
SIL	Non HRP		Decrease	USD	140	140	120	120
CX-SI Mnths 04-06 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	880	800	825	750
SI	Non HRP		Decrease	USD	800	800	750	750
CX-SI Mnths 04-06 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	880	800	825	750
SIT	Non HRP		Decrease	USD	800	800	750	750
CX-SI Mnths 04-06 vs. CX-SI Mnths 10-13 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	440	400	413	375
QI	Non HRP		Decrease	USD	400	400	375	375
CX-SI Mnths 04-06 vs. CX-SI Mnths 10-13 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	176	160	165	150
6Q	Non HRP		Decrease	USD	160	160	150	150
CX-SI Mnths 04-06 vs. CX-SI Mnths 10-13 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	176	160	165	150
SIL	Non HRP		Decrease	USD	160	160	150	150
CX-SI Mnths 07-09 vs. CX-SI Mnths 07-09 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	550	500	440	400
SI	Non HRP		Decrease	USD	500	500	400	400
CX-SI Mnths 07-09 vs. CX-SI Mnths 07-09 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	550	500	440	400
SIT	Non HRP		Decrease	USD	500	500	400	400
CX-SI Mnths 07-09 vs. CX-SI Mnths 07-09 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	275	250	220	200
QI	Non HRP		Decrease	USD	250	250	200	200
CX-SI Mnths 07-09 vs. CX-SI Mnths 07-09 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	110	100	88	80
6Q	Non HRP		Decrease	USD	100	100	80	80

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 07-09 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	110	100	88	80
SIL	Non HRP		Decrease	USD	100	100	80	80
CX-SI Mnths 07-09 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	770	700	660	600
SI	Non HRP		Decrease	USD	700	700	600	600
CX-SI Mnths 07-09 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	770	700	660	600
SIT	Non HRP		Decrease	USD	700	700	600	600
CX-SI Mnths 07-09 vs. CX-SI Mnths 10-13 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	385	350	330	300
QI	Non HRP		Decrease	USD	350	350	300	300
CX-SI Mnths 07-09 vs. CX-SI Mnths 10-13 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	154	140	132	120
6Q	Non HRP		Decrease	USD	140	140	120	120
CX-SI Mnths 07-09 vs. CX-SI Mnths 10-13 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	154	140	132	120
SIL	Non HRP		Decrease	USD	140	140	120	120
CX-SI Mnths 10-13 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER FUTURES)								
SI	HRP		Decrease	USD	550	500	440	400
SI	Non HRP		Decrease	USD	500	500	400	400
CX-SI Mnths 10-13 vs. CX-SI Mnths 10-13 (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Decrease	USD	550	500	440	400
SIT	Non HRP		Decrease	USD	500	500	400	400
CX-SI Mnths 10-13 vs. CX-SI Mnths 10-13 (COMEX MINY SILVER FUTURES)								
QI	HRP		Decrease	USD	275	250	220	200
QI	Non HRP		Decrease	USD	250	250	200	200
CX-SI Mnths 10-13 vs. CX-SI Mnths 10-13 (E-MINI SILVER FUTURES)								
6Q	HRP		Decrease	USD	110	100	88	80
6Q	Non HRP		Decrease	USD	100	100	80	80
CX-SI Mnths 10-13 vs. CX-SI Mnths 10-13 (MICRO SILVER FUTURES)								
SIL	HRP		Decrease	USD	110	100	88	80
SIL	Non HRP		Decrease	USD	100	100	80	80

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 5000 SILVER FUTURES)								
SI	HRP		Increase	USD	1,430	1,300	1,650	1,500
SI	Non HRP		Increase	USD	1,300	1,300	1,500	1,500
CX-SI Mnths 14+ vs. CX-SI Mnths 14+ (COMEX 5000 SILVER TRADE AT SETTLE)								
SIT	HRP		Increase	USD	1,430	1,300	1,650	1,500
SIT	Non HRP		Increase	USD	1,300	1,300	1,500	1,500
CX-SI Mnths 14+ vs. CX-SI Mnths 14+ (COMEX MINY SILVER FUTURES)								
QI	HRP		Increase	USD	715	650	825	750
QI	Non HRP		Increase	USD	650	650	750	750
CX-SI Mnths 14+ vs. CX-SI Mnths 14+ (E-MINI SILVER FUTURES)								
6Q	HRP		Increase	USD	286	260	330	300
6Q	Non HRP		Increase	USD	260	260	300	300
CX-SI Mnths 14+ vs. CX-SI Mnths 14+ (MICRO SILVER FUTURES)								
SIL	HRP		Increase	USD	286	260	330	300
SIL	Non HRP		Increase	USD	260	260	300	300
CX-TIO Consecutive Spread - Contracts 2+ (IRON ORE 62% FE- CFR CHINA FUTURES)								
TIO	HRP		Increase	USD	3,575	3,250	4,950	4,500
TIO	Non HRP		Increase	USD	3,250	3,250	4,500	4,500
CX-TIO Months 01 vs Months 05-09 (IRON ORE 62% FE- CFR CHINA FUTURES)								
TIO	HRP		Increase	USD	9,350	8,500	10,450	9,500
TIO	Non HRP		Increase	USD	8,500	8,500	9,500	9,500
CX-TIO Months 01 vs Months 10+ (IRON ORE 62% FE- CFR CHINA FUTURES)								
TIO	HRP		Increase	USD	8,250	7,500	10,175	9,250
TIO	Non HRP		Increase	USD	7,500	7,500	9,250	9,250
CX-UX All Months (UXC URANIUM U3O8 FUTURES)								
UX	HRP		Increase	USD	660	600	880	800
UX	Non HRP		Increase	USD	600	600	800	800
Palladium - Month(s) 02 vs Month(s) 03 (MICRO PALLADIUM FUTURES)								
PAM	HRP		Decrease	USD	330	300	220	200
PAM	Non HRP		Decrease	USD	300	300	200	200
Palladium - Month(s) 02 vs Month(s) 03 (PALLADIUM FUTURES NYMEX)								
PA	HRP		Decrease	USD	3,300	3,000	2,200	2,000
PA	Non HRP		Decrease	USD	3,000	3,000	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Palladium - Month(s) 02 vs Month(s) 03 (PALLADIUM TAS)								
PAT	HRP		Decrease	USD	3,300	3,000	2,200	2,000
PAT	Non HRP		Decrease	USD	3,000	3,000	2,000	2,000
Palladium - Month(s) 02 vs Month(s) 04+ (MICRO PALLADIUM FUTURES)								
PAM	HRP		Decrease	USD	330	300	220	200
PAM	Non HRP		Decrease	USD	300	300	200	200
Palladium - Month(s) 02 vs Month(s) 04+ (PALLADIUM FUTURES NYMEX)								
PA	HRP		Decrease	USD	3,300	3,000	2,200	2,000
PA	Non HRP		Decrease	USD	3,000	3,000	2,000	2,000
Palladium - Month(s) 02 vs Month(s) 04+ (PALLADIUM TAS)								
PAT	HRP		Decrease	USD	3,300	3,000	2,200	2,000
PAT	Non HRP		Decrease	USD	3,000	3,000	2,000	2,000
Palladium - Month(s) 03 vs Month(s) 04+ (MICRO PALLADIUM FUTURES)								
PAM	HRP		Decrease	USD	385	350	275	250
PAM	Non HRP		Decrease	USD	350	350	250	250
Palladium - Month(s) 03 vs Month(s) 04+ (PALLADIUM FUTURES NYMEX)								
PA	HRP		Decrease	USD	3,850	3,500	2,750	2,500
PA	Non HRP		Decrease	USD	3,500	3,500	2,500	2,500
Palladium - Month(s) 03 vs Month(s) 04+ (PALLADIUM TAS)								
PAT	HRP		Decrease	USD	3,850	3,500	2,750	2,500
PAT	Non HRP		Decrease	USD	3,500	3,500	2,500	2,500
Palladium - Month(s) 04+ vs Month(s) 04+ (MICRO PALLADIUM FUTURES)								
PAM	HRP		Decrease	USD	385	350	275	250
PAM	Non HRP		Decrease	USD	350	350	250	250
Palladium - Month(s) 04+ vs Month(s) 04+ (PALLADIUM FUTURES NYMEX)								
PA	HRP		Decrease	USD	3,850	3,500	2,750	2,500
PA	Non HRP		Decrease	USD	3,500	3,500	2,500	2,500
Palladium - Month(s) 04+ vs Month(s) 04+ (PALLADIUM TAS)								
PAT	HRP		Decrease	USD	3,850	3,500	2,750	2,500
PAT	Non HRP		Decrease	USD	3,500	3,500	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL - Inter-commodity Spread Rates						
Spread Credit Rate	New	+1:-1			80%	80%
GROUP THREE UNLEADED GASOLINE (PLATTS) SWAP FUTURES (NY-A9 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	New	+1:-1			80%	80%
GROUP THREE UNLEADED GASOLINE (PLATTS) SWAP FUTURES (NY-A9 - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	New	+1:-1			80%	80%
GULF COAST CBOB GASOLINE A2 (PLATTS) SWAP FUTURES (NY-CRG - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
Spread Credit Rate	New	+1:-1			85%	85%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	New	+1:-1			80%	80%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	85%	85%
Spread Credit Rate	New	+1:-1			80%	80%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	New	+1:-1			75%	75%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1	78%	78%	85%	85%
Spread Credit Rate	New	+1:-1			84%	84%
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
LOS ANGELES JET (OPIS) OUTRIGHT SWAP FUTURES (NY-LL - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
LOS ANGELES JET (OPIS) OUTRIGHT SWAP FUTURES (NY-LL - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - 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						

REFINED PRODUCTS - Inter-commodity Spread Rates

Spread Credit Rate	New	+1:-1			80%	80%
Spread Credit Rate	New	+1:-1			75%	75%

GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)

Spread Credit Rate	Increase	+3:-25	65%	65%	80%	80%

GROUP THREE UNLEADED GASOLINE (PLATTS) SWAP FUTURES (NY-A9 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)

Spread Credit Rate	New	+1:-1			80%	80%

GROUP THREE UNLEADED GASOLINE (PLATTS) SWAP FUTURES (NY-A9 - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)

Spread Credit Rate	New	+1:-1			50%	50%
Spread Credit Rate	New	+1:-1			75%	75%

GROUP THREE UNLEADED GASOLINE (PLATTS) SWAP FUTURES (NY-A9 - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)

Spread Credit Rate	New	+25:-3			80%	80%
Spread Credit Rate	New	+25:-3			85%	85%

GROUP THREE UNLEADED GASOLINE (PLATTS) SWAP FUTURES (NY-A9 - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)

Spread Credit Rate	New	+1:-1			70%	70%
Spread Credit Rate	New	+1:-1			80%	80%

GROUP THREE UNLEADED GASOLINE (PLATTS) SWAP FUTURES (NY-A9 - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)

Spread Credit Rate	New	+1:-1			80%	80%

GROUP THREE UNLEADED GASOLINE (PLATTS) SWAP FUTURES (NY-A9 - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)

Spread Credit Rate	New	+1:-1			80%	80%
Spread Credit Rate	New	+1:-1			85%	85%

GROUP THREE UNLEADED GASOLINE (PLATTS) SWAP FUTURES (NY-A9 - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)

Spread Credit Rate	New	+1:-1			85%	85%

GULF COAST CBOB GASOLINE A2 (PLATTS) SWAP FUTURES (NY-CRG - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)

Spread Credit Rate	New	+1:-1			75%	75%
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						
GULF COAST CBOB GASOLINE A2 (PLATTS) SWAP FUTURES (NY-CRG - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
Spread Credit Rate	New	+1:-1			75%	75%
GULF COAST CBOB GASOLINE A2 (PLATTS) SWAP FUTURES (NY-CRG - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+25:-3			70%	70%
Spread Credit Rate	New	+25:-3			85%	85%
GULF COAST CBOB GASOLINE A2 (PLATTS) SWAP FUTURES (NY-CRG - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
Spread Credit Rate	New	+1:-1			80%	80%
GULF COAST CBOB GASOLINE A2 (PLATTS) SWAP FUTURES (NY-CRG - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	New	+1:-1			80%	80%
Spread Credit Rate	New	+1:-1			85%	85%
GULF COAST CBOB GASOLINE A2 (PLATTS) SWAP FUTURES (NY-CRG - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
Spread Credit Rate	New	+1:-1			85%	85%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	New	+1:-1			80%	80%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	Increase	+25:-3	65%	65%	70%	70%
Spread Credit Rate	Increase	+25:-3	76%	76%	80%	80%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs GULF COAST CBOB GASOLINE A2 (PLATTS) SWAP FUTURES (NY-CRG - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
Spread Credit Rate	New	+1:-1			75%	75%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	85%	85%
Spread Credit Rate	New	+1:-1			80%	80%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+1:-1			80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs RBOB GASOLINE FUTURES (NY-RB, RL, RT)						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
Spread Credit Rate	Increase	+1:-1	70%	70%	85%	85%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	New	+1:-1			75%	75%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1	78%	78%	85%	85%
Spread Credit Rate	New	+1:-1			84%	84%
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	82%	82%	85%	85%
Spread Credit Rate	New	+1:-1			75%	75%
LOS ANGELES JET (OPIS) OUTRIGHT SWAP FUTURES (NY-LL - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
LOS ANGELES JET (OPIS) OUTRIGHT SWAP FUTURES (NY-LL - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
Spread Credit Rate	New	+1:-1			65%	65%
LOS ANGELES JET (OPIS) OUTRIGHT SWAP FUTURES (NY-LL - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+25:-3			70%	70%
LOS ANGELES JET (OPIS) OUTRIGHT SWAP FUTURES (NY-LL - CME) vs GULF COAST CBOB GASOLINE A2 (PLATTS) SWAP FUTURES (NY-CRG - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
Spread Credit Rate	New	+1:-1			70%	70%
LOS ANGELES JET (OPIS) OUTRIGHT SWAP FUTURES (NY-LL - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
Spread Credit Rate	New	+1:-1			75%	75%
LOS ANGELES JET (OPIS) OUTRIGHT SWAP FUTURES (NY-LL - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
LOS ANGELES JET (OPIS) OUTRIGHT SWAP FUTURES (NY-LL - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - 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						
LOS ANGELES JET (OPIS) OUTRIGHT SWAP FUTURES (NY-LL - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	70%	70%
Spread Credit Rate	New	+1:-1			65%	65%

Splitting Methodology					
CC	**Contract Name**	**Leg 1**	**Leg 2**	**Current Modsplit**	**New Modsplit**
CRB	Gulf Coast CBOB Gasoline A2 (Platts) vs. RBOB Gasoline Futures	CRG	S27	None	Modsplit
GCG	Gulf Coast CBOB Gasoline A2 (Platts) Crack Spread Futures	CRG	S26	None	Modsplit
A6	Group Three ULSD (Platts) vs. NY Harbor ULSD Futures	A7	S23	None	Modsplit
A8	Group Three Sub-octane Gasoline (Platts) vs. RBOB Futures	A9	S27	None	Modsplit
ME	Gulf Coast Jet (Platts) Up-Down Futures	GE	S23	None	Modsplit
5C	Chicago ULSD (Platts) vs. NY Harbor ULSD Futures	4C	S23	None	Modsplit
BCR	Gulf Coast CBOB Gasoline A2 (Platts) vs. RBOB Gasoline BALMO Futures	CRG	S27	None	Modsplit
AB6	Group Three ULSD (Platts) vs. NY Harbor ULSD BALMO Futures	A7	S23	None	Modsplit
A8B	Group Three Sub-octane Gasoline (Platts) vs. RBOB Gasoline BALMO Futures	A9	S27	None	Modsplit
1M	Gulf Coast Jet (Platts) Up-Down BALMO Futures	GE	S23	None	Modsplit