



22-059

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Tuesday, February 22, 2022

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

Wednesday, February 23, 2022.

Current rates as of:

Tuesday, February 22, 2022.

In this current advisory there are changes to the Spot Charge, 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 Spot Charge is an additional charge applied to the spot (contract going into delivery) month contract for physically delivered products. The Spot Charge rate is an add on to the existing margin on one futures contract, applied prior to last trade date (LTD), through last delivery date.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
BLOOMBERG COMDITY INDEX FUT MARKER (AWI)								
AWI	Non-HRP		Increase	USD	375	375	425	425
AWI	HRP		Increase	USD	413	375	468	425
BLOOMBERG COMMODITY INDEX FUTURES (70)								
70	Non-HRP		Increase	USD	375	375	425	425
70	HRP		Increase	USD	413	375	468	425
BTIC ON BLOOMBERG COMDITY INDEX FUT (AWT)								
AWT	Non-HRP		Increase	USD	375	375	425	425
AWT	HRP		Increase	USD	413	375	468	425
LUMBER110 FUTURES (LB)								
LB	Non-HRP	Mnths 2-3	Increase	USD	9,150	9,150	9,500	9,500
LB	HRP	Mnths 2-3	Increase	USD	10,065	9,150	10,450	9,500
LB	Non-HRP	Spot Charge LTD-10	Increase	USD	1,500	1,500	3,000	3,000
LB	HRP	Spot Charge LTD-10	Increase	USD	1,650	1,500	3,300	3,000
CRUDE OIL - Outright Rates								
ARGUS LLS TRADE MONTH FUT (A4)								
A4	Non-HRP		Increase	USD	4,800	4,800	5,750	5,750
A4	HRP		Increase	USD	5,280	4,800	6,325	5,750
ARGUS SOUR CRUDE IDX CAL MTH FUT (37)								
37	Non-HRP		Increase	USD	4,800	4,800	5,750	5,750
37	HRP		Increase	USD	5,280	4,800	6,325	5,750
ARGUS SOUR CRUDE IND WGT(ASCI) TRD (29)								
29	Non-HRP		Increase	USD	4,800	4,800	5,750	5,750
29	HRP		Increase	USD	5,280	4,800	6,325	5,750
ARGUS WTI FORMULA BASIS CAL FUT (39)								
39	Non-HRP		Increase	USD	4,800	4,800	5,750	5,750
39	HRP		Increase	USD	5,280	4,800	6,325	5,750
DAILY WTI CALENDAR FUT (DCL)								
DCL	Non-HRP		Increase	USD	4,300	4,300	5,300	5,300
DCL	HRP		Increase	USD	4,730	4,300	5,830	5,300
DATED BRENT (PLATTS) DAILY FUT (7G)								
7G	Non-HRP		Increase	USD	5,000	5,000	6,000	6,000
7G	HRP		Increase	USD	5,500	5,000	6,600	6,000
DUBAI CRUDE OIL BALMO (BI)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BI	Non-HRP	All Months	Increase	USD	5,000	5,000	6,250	6,250
BI	HRP	All Months	Increase	USD	5,500	5,000	6,875	6,250
DUBAI CRUDE OIL CALENDAR FUT (DC)								
DC	Non-HRP	Mnth1	Increase	USD	5,400	5,400	6,600	6,600
DC	HRP	Mnth1	Increase	USD	5,940	5,400	7,260	6,600
DC	Non-HRP	Mnth 2	Increase	USD	5,350	5,350	6,400	6,400
DC	HRP	Mnth 2	Increase	USD	5,885	5,350	7,040	6,400
DC	Non-HRP	Mnth 3-8	Increase	USD	5,300	5,300	6,100	6,100
DC	HRP	Mnth 3-8	Increase	USD	5,830	5,300	6,710	6,100
DC	Non-HRP	Mnth9+	Increase	USD	4,700	4,700	5,200	5,200
DC	HRP	Mnth9+	Increase	USD	5,170	4,700	5,720	5,200
EUROPE DATED BRENT FUT (UB)								
UB	Non-HRP	Mths 7+	Increase	USD	4,550	4,550	5,500	5,500
UB	HRP	Mths 7+	Increase	USD	5,005	4,550	6,050	5,500
UB	Non-HRP	Mths 1 - 6	Increase	USD	4,800	4,800	6,000	6,000
UB	HRP	Mths 1 - 6	Increase	USD	5,280	4,800	6,600	6,000
ICE BRENT-EURO DENOMINATED CAL FUT (IBE)								
IBE	Non-HRP	Mnth 1	Increase	EUR	4,800	4,800	6,000	6,000
IBE	HRP	Mnth 1	Increase	EUR	5,280	4,800	6,600	6,000
IBE	Non-HRP	Mnth 2-4	Increase	EUR	4,800	4,800	6,000	6,000
IBE	HRP	Mnth 2-4	Increase	EUR	5,280	4,800	6,600	6,000
IBE	Non-HRP	Mnth 5-16	Increase	EUR	4,800	4,800	6,000	6,000
IBE	HRP	Mnth 5-16	Increase	EUR	5,280	4,800	6,600	6,000
IBE	Non-HRP	Mnth 17+	Increase	EUR	4,800	4,800	5,200	5,200
IBE	HRP	Mnth 17+	Increase	EUR	5,280	4,800	5,720	5,200
JAPAN CRUDE COCKTAIL (DETAILED) FUT (JCC)								
JCC	Non-HRP	Mnth1	Increase	USD	5,500	5,500	6,500	6,500
JCC	HRP	Mnth1	Increase	USD	6,050	5,500	7,150	6,500
JCC	Non-HRP	Mnth 2	Increase	USD	5,500	5,500	6,500	6,500
JCC	HRP	Mnth 2	Increase	USD	6,050	5,500	7,150	6,500
JCC	Non-HRP	Mnths 3-4	Increase	USD	5,450	5,450	6,300	6,300
JCC	HRP	Mnths 3-4	Increase	USD	5,995	5,450	6,930	6,300
JCC	Non-HRP	Mnths 5-8	Increase	USD	5,400	5,400	6,100	6,100
JCC	HRP	Mnths 5-8	Increase	USD	5,940	5,400	6,710	6,100
JCC	Non-HRP	Mnths 9+	Increase	USD	5,300	5,300	6,000	6,000
JCC	HRP	Mnths 9+	Increase	USD	5,830	5,300	6,600	6,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
JAPAN CRUDE COCKTAIL (DETL) YEN FUT (JCY)								
JCY	Non-HRP	Mnth1	Increase	JPY	600,000	600,000	715,000	715,000
JCY	HRP	Mnth1	Increase	JPY	660,000	600,000	786,500	715,000
JCY	Non-HRP	Mnth 2	Increase	JPY	600,000	600,000	715,000	715,000
JCY	HRP	Mnth 2	Increase	JPY	660,000	600,000	786,500	715,000
JCY	Non-HRP	Mnths 3-4	Increase	JPY	580,000	580,000	690,000	690,000
JCY	HRP	Mnths 3-4	Increase	JPY	638,000	580,000	759,000	690,000
JCY	Non-HRP	Mnths 5-8	Increase	JPY	570,000	570,000	670,000	670,000
JCY	HRP	Mnths 5-8	Increase	JPY	627,000	570,000	737,000	670,000
JCY	Non-HRP	Mnths 9+	Increase	JPY	560,000	560,000	660,000	660,000
JCY	HRP	Mnths 9+	Increase	JPY	616,000	560,000	726,000	660,000
LOOP GULF COAST SOUR CRUDE OIL (MB)								
MB	Non-HRP		Increase	USD	5,000	5,000	5,500	5,500
MB	HRP		Increase	USD	5,500	5,000	6,050	5,500
MARS (ARGUS) TRADE MONTH FUT (MO)								
MO	Non-HRP		Increase	USD	4,800	4,800	5,750	5,750
MO	HRP		Increase	USD	5,280	4,800	6,325	5,750
MARS(ARGUS) CALENDAR FUT (MX)								
MX	Non-HRP		Increase	USD	4,800	4,800	5,750	5,750
MX	HRP		Increase	USD	5,280	4,800	6,325	5,750
MINI DATED BRENT (PLATTS) FINANCIAL (MDB)								
MDB	Non-HRP	Mths 7+	Increase	USD	455	455	550	550
MDB	HRP	Mths 7+	Increase	USD	501	455	605	550
MDB	Non-HRP	Mths 1 - 6	Increase	USD	480	480	600	600
MDB	HRP	Mths 1 - 6	Increase	USD	528	480	660	600
MINI DUBAI CRUDE OIL (PLATTS) BALMO (DBT)								
DBT	Non-HRP	All Months	Increase	USD	500	500	625	625
DBT	HRP	All Months	Increase	USD	550	500	688	625
MINI DUBAI CRUDE OIL (PLATTS) FUT (DBL)								
DBL	Non-HRP	Mnth1	Increase	USD	540	540	660	660
DBL	HRP	Mnth1	Increase	USD	594	540	726	660
DBL	Non-HRP	Mnth 2	Increase	USD	535	535	640	640
DBL	HRP	Mnth 2	Increase	USD	589	535	704	640
DBL	Non-HRP	Mnth 3-8	Increase	USD	530	530	610	610
DBL	HRP	Mnth 3-8	Increase	USD	583	530	671	610
DBL	Non-HRP	Mnth9+	Increase	USD	470	470	520	520
DBL	HRP	Mnth9+	Increase	USD	517	470	572	520

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WTI (ARGUS) TRADE MONTH FUT (V7)								
V7	Non-HRP	Mnth 1	Increase	USD	5,200	5,200	6,000	6,000
V7	HRP	Mnth 1	Increase	USD	5,720	5,200	6,600	6,000
V7	Non-HRP	Mnth 2	Increase	USD	5,100	5,100	5,900	5,900
V7	HRP	Mnth 2	Increase	USD	5,610	5,100	6,490	5,900
V7	Non-HRP	Mnth 3-6	Increase	USD	4,900	4,900	5,700	5,700
V7	HRP	Mnth 3-6	Increase	USD	5,390	4,900	6,270	5,700
V7	Non-HRP	Mnth 7-9	Increase	USD	4,300	4,300	5,100	5,100
V7	HRP	Mnth 7-9	Increase	USD	4,730	4,300	5,610	5,100
V7	Non-HRP	Mnth 10-12	Increase	USD	3,950	3,950	4,750	4,750
V7	HRP	Mnth 10-12	Increase	USD	4,345	3,950	5,225	4,750
V7	Non-HRP	Mnth 13+	Increase	USD	3,650	3,650	4,450	4,450
V7	HRP	Mnth 13+	Increase	USD	4,015	3,650	4,895	4,450
WTI MIDLAND (ARGUS) FINANCIAL FUT (XB)								
XB	Non-HRP		Increase	USD	4,800	4,800	5,750	5,750
XB	HRP		Increase	USD	5,280	4,800	6,325	5,750
WTI MIDLAND (ARGUS) TRADE MONTH FUT (WTI)								
WTI	Non-HRP	Mnth 1	Increase	USD	4,800	4,800	5,800	5,800
WTI	HRP	Mnth 1	Increase	USD	5,280	4,800	6,380	5,800
WTI	Non-HRP	Mnth 2	Increase	USD	4,750	4,750	5,750	5,750
WTI	HRP	Mnth 2	Increase	USD	5,225	4,750	6,325	5,750
WTI	Non-HRP	Mnth 3-6	Increase	USD	4,500	4,500	5,500	5,500
WTI	HRP	Mnth 3-6	Increase	USD	4,950	4,500	6,050	5,500
WTI	Non-HRP	Mnth 7+	Increase	USD	4,250	4,250	5,250	5,250
WTI	HRP	Mnth 7+	Increase	USD	4,675	4,250	5,775	5,250
WTS (ARGUS) TRADE MONTH FUT (AY)								
AY	Non-HRP		Increase	USD	4,800	4,800	5,750	5,750
AY	HRP		Increase	USD	5,280	4,800	6,325	5,750
WTS (ARGUS) FINANCIAL FUTURES (WTS)								
WTS	Non-HRP	Mnth 1	Increase	USD	4,800	4,800	5,800	5,800
WTS	HRP	Mnth 1	Increase	USD	5,280	4,800	6,380	5,800
WTS	Non-HRP	Mnth 2	Increase	USD	4,600	4,600	5,600	5,600
WTS	HRP	Mnth 2	Increase	USD	5,060	4,600	6,160	5,600
WTS	Non-HRP	Mnth 3-6	Increase	USD	4,500	4,500	5,500	5,500
WTS	HRP	Mnth 3-6	Increase	USD	4,950	4,500	6,050	5,500
WTS	Non-HRP	Mnth 7+	Increase	USD	4,200	4,200	5,200	5,200
WTS	HRP	Mnth 7+	Increase	USD	4,620	4,200	5,720	5,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL SPREADS - Outright Rates								
ARGUS V NYMEX WTI TRD MO FUT (ANT)								
ANT	Non-HRP	Mnth 1	Increase	USD	800	800	1,000	1,000
ANT	HRP	Mnth 1	Increase	USD	880	800	1,100	1,000
ANT	Non-HRP	Mnths 2-3	Increase	USD	675	675	750	750
ANT	HRP	Mnths 2-3	Increase	USD	743	675	825	750
DATED TO FRONTLINE BRENT CLNDR FUT (FY)								
FY	Non-HRP	Mnth 1	Increase	USD	730	730	875	875
FY	HRP	Mnth 1	Increase	USD	803	730	963	875
FY	Non-HRP	Mnths 2 - 3	Increase	USD	700	700	800	800
FY	HRP	Mnths 2 - 3	Increase	USD	770	700	880	800
EDMONTON C5+ CONDENSATE MONTHLY INX (CC5)								
CC5	Non-HRP	Mnths 3-6	Increase	USD	1,000	1,000	1,150	1,150
CC5	HRP	Mnths 3-6	Increase	USD	1,100	1,000	1,265	1,150
CC5	Non-HRP	Mnths 7+	Increase	USD	900	900	1,100	1,100
CC5	HRP	Mnths 7+	Increase	USD	990	900	1,210	1,100
EDMONTON LIGHT SWEET NE2 MONTHLY (LSW)								
LSW	Non-HRP	Mnths 1-2	Increase	USD	900	900	1,000	1,000
LSW	HRP	Mnths 1-2	Increase	USD	990	900	1,100	1,000
LSW	Non-HRP	Mnths 3-6	Increase	USD	900	900	1,000	1,000
LSW	HRP	Mnths 3-6	Increase	USD	990	900	1,100	1,000
ICE BRENT DUBAI FUT (DB)								
DB	Non-HRP	Mnth 1	Increase	USD	400	400	450	450
DB	HRP	Mnth 1	Increase	USD	440	400	495	450
DB	Non-HRP	Mnth 2	Increase	USD	370	370	420	420
DB	HRP	Mnth 2	Increase	USD	407	370	462	420
DB	Non-HRP	Mnths 3-8	Increase	USD	350	350	390	390
DB	HRP	Mnths 3-8	Increase	USD	385	350	429	390
WESTRN CANADIAN SEL(WCS) CRUDE OIL (WCE)								
WCE	Non-HRP	Daily 1-12	Increase	USD	3,250	3,250	3,750	3,750
WCE	HRP	Daily 1-12	Increase	USD	3,575	3,250	4,125	3,750
WCE	Non-HRP	Daily 13+	Increase	USD	3,250	3,250	3,750	3,750
WCE	HRP	Daily 13+	Increase	USD	3,575	3,250	4,125	3,750
WTS (ARGUS) V WTI TRD MTH FUT (FH)								
FH	Non-HRP	Mnth 1	Increase	USD	600	600	675	675
FH	HRP	Mnth 1	Increase	USD	660	600	743	675

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								
BRENT CRUDE VS DUBAI CRUDE (DBI)								
DBI	Non-HRP	Mnth 1	Decrease	USD	580	580	450	450
DBI	HRP	Mnth 1	Decrease	USD	638	580	495	450
DBI	Non-HRP	Mnth 2	Decrease	USD	580	580	420	420
DBI	HRP	Mnth 2	Decrease	USD	638	580	462	420
DBI	Non-HRP	Mnths 3-8	Decrease	USD	430	430	390	390
DBI	HRP	Mnths 3-8	Decrease	USD	473	430	429	390
DME OMAN CRUDE CAL FUT (ODO)								
ODO	Non-HRP	Mnth 1	Increase	USD	5,500	5,500	6,000	6,000
ODO	HRP	Mnth 1	Increase	USD	6,050	5,500	6,600	6,000
ODO	Non-HRP	Mnths 2-3	Increase	USD	5,400	5,400	5,900	5,900
ODO	HRP	Mnths 2-3	Increase	USD	5,940	5,400	6,490	5,900
ODO	Non-HRP	Mnths 4-8	Increase	USD	5,200	5,200	5,700	5,700
ODO	HRP	Mnths 4-8	Increase	USD	5,720	5,200	6,270	5,700
ODO	Non-HRP	Mnths 9+	Increase	USD	4,700	4,700	5,200	5,200
ODO	HRP	Mnths 9+	Increase	USD	5,170	4,700	5,720	5,200
DME OMAN CRUDE OIL (OQ)								
OQ	Non-HRP	Mnth 4-8	Increase	USD	4,800	4,800	6,100	6,100
OQ	HRP	Mnth 4-8	Increase	USD	5,280	4,800	6,710	6,100
DUBAI CRUDE OIL (PLATTS) (DCD)								
DCD	Non-HRP	Mnth 1	Increase	USD	5,000	5,000	6,600	6,600
DCD	HRP	Mnth 1	Increase	USD	5,500	5,000	7,260	6,600
DCD	Non-HRP	Mnths 2	Increase	USD	4,900	4,900	6,400	6,400
DCD	HRP	Mnths 2	Increase	USD	5,390	4,900	7,040	6,400
DCD	Non-HRP	Mnths 3-8	Increase	USD	4,800	4,800	6,100	6,100
DCD	HRP	Mnths 3-8	Increase	USD	5,280	4,800	6,710	6,100
DCD	Non-HRP	Mnths 9+	Increase	USD	4,200	4,200	5,200	5,200
DCD	HRP	Mnths 9+	Increase	USD	4,620	4,200	5,720	5,200
DUBAI CRUDE OIL(S&PPLATTS) FUT TAPS (DCT)								
DCT	Non-HRP	Mnth 1	Increase	USD	5,000	5,000	6,600	6,600
DCT	HRP	Mnth 1	Increase	USD	5,500	5,000	7,260	6,600
DCT	Non-HRP	Mnths 2	Increase	USD	4,900	4,900	6,400	6,400
DCT	HRP	Mnths 2	Increase	USD	5,390	4,900	7,040	6,400
DCT	Non-HRP	Mnths 3-8	Increase	USD	4,800	4,800	6,100	6,100
DCT	HRP	Mnths 3-8	Increase	USD	5,280	4,800	6,710	6,100
DCT	Non-HRP	Mnths 9+	Increase	USD	4,200	4,200	5,200	5,200
DCT	HRP	Mnths 9+	Increase	USD	4,620	4,200	5,720	5,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

DUBAI CRUDEOIL S&PPLATTS MTH MARKER (DM1)

DM1	Non-HRP	Mnth 1	Increase	USD	5,000	5,000	6,600	6,600
DM1	HRP	Mnth 1	Increase	USD	5,500	5,000	7,260	6,600
DM1	Non-HRP	Mnths 2	Increase	USD	4,900	4,900	6,400	6,400
DM1	HRP	Mnths 2	Increase	USD	5,390	4,900	7,040	6,400
DM1	Non-HRP	Mnths 3-8	Increase	USD	4,800	4,800	6,100	6,100
DM1	HRP	Mnths 3-8	Increase	USD	5,280	4,800	6,710	6,100
DM1	Non-HRP	Mnths 9+	Increase	USD	4,200	4,200	5,200	5,200
DM1	HRP	Mnths 9+	Increase	USD	4,620	4,200	5,720	5,200

OMAN CRUDE FINANCIAL (ZG)

ZG	Non-HRP	Mnth 4-8	Increase	USD	4,800	4,800	6,100	6,100
ZG	HRP	Mnth 4-8	Increase	USD	5,280	4,800	6,710	6,100

OMAN CRUDE OIL TAM FUT (OQB)

OQB	Non-HRP	Mnth 4-8	Increase	USD	4,800	4,800	6,100	6,100
OQB	HRP	Mnth 4-8	Increase	USD	5,280	4,800	6,710	6,100

OMAN CRUDE OIL TAM MARKER SYN (OQ1)

OQ1	Non-HRP	Mnth 4-8	Increase	USD	4,800	4,800	6,100	6,100
OQ1	HRP	Mnth 4-8	Increase	USD	5,280	4,800	6,710	6,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FX - Outright Rates								
AD/JY FUTURES (AJ)								
AJ	Non-HRP	Spot Charge	Decrease	JPY		135,000		54,000
AJ	HRP	Spot Charge	Decrease	JPY		135,000		54,000
AD/NE CROSS RATE FUTURES (AN)								
AN	Non-HRP	Spot Charge	Decrease	NZD		600		240
AN	HRP	Spot Charge	Decrease	NZD		600		240
BPJY FUTURE (BY)								
BY	Non-HRP	Spot Charge	Decrease	JPY		155,000		62,000
BY	HRP	Spot Charge	Decrease	JPY		155,000		62,000
BPSF FUTURE (BF)								
BF	Non-HRP	Spot Charge	Decrease	CHF		1,350		540
BF	HRP	Spot Charge	Decrease	CHF		1,350		540
CANADIAN DOLLAR FUTURES (CD)								
CD	Non-HRP	Spot Charge	Decrease	USD		150		135
CD	HRP	Spot Charge	Decrease	USD		150		135
CD/JY FUTURES (CY)								
CY	Non-HRP	Spot Charge	Decrease	JPY		135,000		54,000
CY	HRP	Spot Charge	Decrease	JPY		135,000		54,000
EC/AD CROSS RATE FUTURES (CA)								
CA	Non-HRP	Spot Charge	Decrease	AUD		850		385
CA	HRP	Spot Charge	Decrease	AUD		850		385
EC/CD CROSS RATE FUTURE (CC)								
CC	Non-HRP	Spot Charge	Decrease	CAD		700		450
CC	HRP	Spot Charge	Decrease	CAD		700		450
EC/SKR CROSS RATE FUTURES (KE)								
KE	Non-HRP	Spot Charge	Decrease	SEK		5,000		3,300
KE	HRP	Spot Charge	Decrease	SEK		5,000		3,300
E-MINI J-YEN FUTURE (J7)								
J7	Non-HRP	Spot Charge	Decrease	USD		188		125
J7	HRP	Spot Charge	Decrease	USD		188		125
EURO FX/BP FUTURE (RP)								
RP	Non-HRP	Spot Charge	Decrease	GBP		600		240
RP	HRP	Spot Charge	Decrease	GBP		600		240

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EURO FX/JY FUTURE (RY)								
RY	Non-HRP	Spot Charge	Decrease	JPY		80,000		32,000
RY	HRP	Spot Charge	Decrease	JPY		80,000		32,000
EURO FX/SF FUTURES (RF)								
RF	Non-HRP	Spot Charge	Decrease	CHF		600		480
RF	HRP	Spot Charge	Decrease	CHF		600		480
ISRAELI SHEKEL FUTURES (IS)								
IS	Non-HRP	Spot Charge	Decrease	USD		1,950		920
IS	HRP	Spot Charge	Decrease	USD		1,950		920
JAPANESE YEN FUTURES (JY)								
JY	Non-HRP	Spot Charge	Decrease	USD		375		250
JY	HRP	Spot Charge	Decrease	USD		375		250
MICRO CAD/USD FUTURES (MCD)								
MCD	Non-HRP	Spot Charge	Decrease	USD		15		14
MCD	HRP	Spot Charge	Decrease	USD		15		14
MICRO CHF/USD FUTURES (MSF)								
MSF	Non-HRP	Spot Charge	Increase	USD		83		88
MSF	HRP	Spot Charge	Increase	USD		83		88
MICRO JPY/USD (MJY)								
MJY	Non-HRP	Spot Charge	Decrease	USD		38		25
MJY	HRP	Spot Charge	Decrease	USD		38		25
MICRO USD/CAD FUT (M6C)								
M6C	Non-HRP	Spot Charge	Decrease	CAD		55		20
M6C	HRP	Spot Charge	Decrease	CAD		55		20
MICRO USD/CHF FUTURES (M6S)								
M6S	Non-HRP	Spot Charge	Decrease	CHF		75		35
M6S	HRP	Spot Charge	Decrease	CHF		75		35
MICRO USD/JPY FUTURES (M6J)								
M6J	Non-HRP	Spot Charge	Decrease	JPY		6,235		2,840
M6J	HRP	Spot Charge	Decrease	JPY		6,235		2,840
NKR/USD FUTURES (UN)								
UN	Non-HRP		Increase	USD	7,000	7,000	7,700	7,700
UN	HRP		Increase	USD	7,700	7,000	8,470	7,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
POLISH ZLOTY FUTURES (PZ)								
PZ	Non-HRP		Increase	USD	3,500	3,500	4,000	4,000
PZ	HRP		Increase	USD	3,850	3,500	4,400	4,000
PZ	Non-HRP	Spot Charge	Decrease	USD		875		700
PZ	HRP	Spot Charge	Decrease	USD		875		700
RU RUSSIAN RUBLE FUTURES (RU)								
RU	Non-HRP	Contracts 1-12	Increase	USD	2,100	2,100	2,600	2,600
RU	HRP	Contracts 1-12	Increase	USD	2,310	2,100	2,860	2,600
RU	Non-HRP	Contracts 13-16	Increase	USD	2,100	2,100	2,600	2,600
RU	HRP	Contracts 13-16	Increase	USD	2,310	2,100	2,860	2,600
RU	Non-HRP	Contracts 17-20	Increase	USD	2,100	2,100	2,600	2,600
RU	HRP	Contracts 17-20	Increase	USD	2,310	2,100	2,860	2,600
RU	Non-HRP	Contracts 21+	Increase	USD	2,100	2,100	2,600	2,600
RU	HRP	Contracts 21+	Increase	USD	2,310	2,100	2,860	2,600
SFJY FUTURES (SJ)								
SJ	Non-HRP	Spot Charge	Decrease	JPY		200,000		160,000
SJ	HRP	Spot Charge	Decrease	JPY		200,000		160,000
SWISS FRANC FUTURES (SF)								
SF	Non-HRP	Spot Charge	Increase	USD		825		875
SF	HRP	Spot Charge	Increase	USD		825		875
METALS - Outright Rates								
ALUMINIUM EURO PREM METAL BULLETIN (AEP)								
AEP	Non-HRP	Mth 1	Increase	USD	1,300	1,300	1,500	1,500
AEP	HRP	Mth 1	Increase	USD	1,430	1,300	1,650	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PETROLEUM CRACKS AND SPREADS - Outright Rates								
1% FOIL(PLTS) CARGOES FOB NWE CRACK (FVB)								
FVB	Non-HRP	Mnth 1	Increase	USD	13,970	13,970	17,780	17,780
FVB	HRP	Mnth 1	Increase	USD	15,367	13,970	19,558	17,780
FVB	Non-HRP	Mnth 2	Increase	USD	13,970	13,970	15,875	15,875
FVB	HRP	Mnth 2	Increase	USD	15,367	13,970	17,463	15,875
1% FUEL OIL RDM VS 1% OIL NWE PLTS (33)								
33	Non-HRP	Mnth 1	Increase	USD	2,200	2,200	2,750	2,750
33	HRP	Mnth 1	Increase	USD	2,420	2,200	3,025	2,750
33	Non-HRP	Mnth 2	Increase	USD	1,250	1,250	1,550	1,550
33	HRP	Mnth 2	Increase	USD	1,375	1,250	1,705	1,550
33	Non-HRP	Mnths 3+	Increase	USD	1,200	1,200	1,500	1,500
33	HRP	Mnths 3+	Increase	USD	1,320	1,200	1,650	1,500
EUR DIESEL10PPM BRGS FOB ARA(PLATTS (ET)								
ET	Non-HRP	Mnths 1	Increase	USD	2,600	2,600	2,800	2,800
ET	HRP	Mnths 1	Increase	USD	2,860	2,600	3,080	2,800
ET	Non-HRP	Mnth 2	Increase	USD	2,600	2,600	2,800	2,800
ET	HRP	Mnth 2	Increase	USD	2,860	2,600	3,080	2,800
ET	Non-HRP	Mnths 4+	Increase	USD	1,400	1,400	1,650	1,650
ET	HRP	Mnths 4+	Increase	USD	1,540	1,400	1,815	1,650
FUEL OIL NWE CRACK VS. ICE (FI)								
FI	Non-HRP	Mnth 1	Increase	USD	2,200	2,200	2,800	2,800
FI	HRP	Mnth 1	Increase	USD	2,420	2,200	3,080	2,800
FI	Non-HRP	Mnth 2	Increase	USD	2,200	2,200	2,500	2,500
FI	HRP	Mnth 2	Increase	USD	2,420	2,200	2,750	2,500
MINI 1% FUEL OIL CARGO CRACK (MNS)								
MNS	Non-HRP	Mnth 1	Increase	USD	1,397	1,397	1,778	1,778
MNS	HRP	Mnth 1	Increase	USD	1,537	1,397	1,956	1,778
MNS	Non-HRP	Mnth 2	Increase	USD	1,397	1,397	1,588	1,588
MNS	HRP	Mnth 2	Increase	USD	1,537	1,397	1,746	1,588
MINIEURDIESEL10 PPM BRGS ARA(P)VS.L (MUD)								
MUD	Non-HRP	Mnths 1	Increase	USD	260	260	280	280
MUD	HRP	Mnths 1	Increase	USD	286	260	308	280
MUD	Non-HRP	Mnth 2	Increase	USD	260	260	280	280
MUD	HRP	Mnth 2	Increase	USD	286	260	308	280
MUD	Non-HRP	Mnths 4+	Increase	USD	140	140	165	165
MUD	HRP	Mnths 4+	Increase	USD	154	140	182	165

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SINGAPORE JET KERO GASOIL FUT (RK)

RK	Non-HRP	Mnth 1	Increase	USD	920	920	1,050	1,050
RK	HRP	Mnth 1	Increase	USD	1,012	920	1,155	1,050
RK	Non-HRP	Mnth 2	Increase	USD	660	660	725	725
RK	HRP	Mnth 2	Increase	USD	726	660	798	725

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	Non-HRP	Mth 1	Increase	USD	30,000	30,000	36,000	36,000
1W	HRP	Mth 1	Increase	USD	33,000	30,000	39,600	36,000
1W	Non-HRP	Mths 2+	Increase	USD	29,000	29,000	34,000	34,000
1W	HRP	Mths 2+	Increase	USD	31,900	29,000	37,400	34,000
1% FUEL OIL (PLT) CARG CIF NWE (1X)								
1X	Non-HRP		Increase	USD	27,000	27,000	33,000	33,000
1X	HRP		Increase	USD	29,700	27,000	36,300	33,000
118 SYNTHET MOGAS92 UNLEADED (P (118))								
118	Non-HRP	Mnth 2	Increase	USD	550	550	620	620
118	HRP	Mnth 2	Increase	USD	605	550	682	620
118	Non-HRP	Mnth 1	Increase	USD	540	540	610	610
118	HRP	Mnth 1	Increase	USD	594	540	671	610
118	Non-HRP	Mnths 3+	Increase	USD	520	520	570	570
118	HRP	Mnths 3+	Increase	USD	572	520	627	570
122 SYNT SINGAPORE MOGAS 95 FUT (122)								
122	Non-HRP	Mnth 1	Increase	USD	550	550	610	610
122	HRP	Mnth 1	Increase	USD	605	550	671	610
122	Non-HRP	Mnths 2+	Increase	USD	540	540	600	600
122	HRP	Mnths 2+	Increase	USD	594	540	660	600
123 SYNTHET GULF COAST NO.6 FUE (123)								
123	Non-HRP	Mnth 1	Increase	USD	480	480	550	550
123	HRP	Mnth 1	Increase	USD	528	480	605	550
123	Non-HRP	Mnths 2-6	Increase	USD	430	430	490	490
123	HRP	Mnths 2-6	Increase	USD	473	430	539	490
123	Non-HRP	Mnths 7-24	Increase	USD	390	390	420	420
123	HRP	Mnths 7-24	Increase	USD	429	390	462	420
CHICAGO UNLEADED GAS(PLATTS) S (2C)								
2C	Non-HRP		Increase	USD	5,200	5,200	5,700	5,700
2C	HRP		Increase	USD	5,720	5,200	6,270	5,700
DATED BRENT(PLATTS) BALMO FUT (DBB)								
DBB	Non-HRP		Increase	USD	5,000	5,000	6,250	6,250
DBB	HRP		Increase	USD	5,500	5,000	6,875	6,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EIA FLAT TAX ONHWAY DIESEL FUT (A5)								
A5	Non-HRP	Mnth 1	Increase	USD	6,000	6,000	6,750	6,750
A5	HRP	Mnth 1	Increase	USD	6,600	6,000	7,425	6,750
A5	Non-HRP	Mnths 2-6	Increase	USD	5,600	5,600	6,200	6,200
A5	HRP	Mnths 2-6	Increase	USD	6,160	5,600	6,820	6,200
A5	Non-HRP	Mnths 7+	Increase	USD	5,000	5,000	5,400	5,400
A5	HRP	Mnths 7+	Increase	USD	5,500	5,000	5,940	5,400
EUR 0.5% VS. EUR 3.5% (R53)								
R53	Non-HRP	Month 1	Increase	USD	17,000	17,000	20,000	20,000
R53	HRP	Month 1	Increase	USD	18,700	17,000	22,000	20,000
R53	Non-HRP	Month 2	Increase	USD	17,000	17,000	20,000	20,000
R53	HRP	Month 2	Increase	USD	18,700	17,000	22,000	20,000
R53	Non-HRP	Month 3+	Increase	USD	15,000	15,000	16,500	16,500
R53	HRP	Month 3+	Increase	USD	16,500	15,000	18,150	16,500
EUROBOB GAS10PPM (PLTS) RD FOB (7P)								
7P	Non-HRP	Mnth 1	Increase	USD	40,000	40,000	48,000	48,000
7P	HRP	Mnth 1	Increase	USD	44,000	40,000	52,800	48,000
7P	Non-HRP	Mnths 2+	Increase	USD	40,000	40,000	48,000	48,000
7P	HRP	Mnths 2+	Increase	USD	44,000	40,000	52,800	48,000
EUROPE 1% FUEL OIL RDAM CALFUT (UH)								
UH	Non-HRP	Mnth 1	Increase	USD	30,000	30,000	34,000	34,000
UH	HRP	Mnth 1	Increase	USD	33,000	30,000	37,400	34,000
UH	Non-HRP	Mnth 2	Increase	USD	27,000	27,000	31,000	31,000
UH	HRP	Mnth 2	Increase	USD	29,700	27,000	34,100	31,000
UH	Non-HRP	Mnths 3-7	Increase	USD	25,000	25,000	29,000	29,000
UH	HRP	Mnths 3-7	Increase	USD	27,500	25,000	31,900	29,000
UH	Non-HRP	Mnths 8+	Increase	USD	23,000	23,000	27,000	27,000
UH	HRP	Mnths 8+	Increase	USD	25,300	23,000	29,700	27,000
EUROPE 3.5% FUEL OIL RDAM CALFUT (UV)								
UV	Non-HRP	Mths 1	Increase	USD	29,500	29,500	34,000	34,000
UV	HRP	Mths 1	Increase	USD	32,450	29,500	37,400	34,000
UV	Non-HRP	Mnths 2	Increase	USD	29,000	29,000	32,500	32,500
UV	HRP	Mnths 2	Increase	USD	31,900	29,000	35,750	32,500
UV	Non-HRP	Mnths 3-10	Increase	USD	27,000	27,000	29,000	29,000
UV	HRP	Mnths 3-10	Increase	USD	29,700	27,000	31,900	29,000
UV	Non-HRP	Mnths 11+	Increase	USD	24,000	24,000	25,000	25,000
UV	HRP	Mnths 11+	Increase	USD	26,400	24,000	27,500	25,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPE NAPHTHA CALFUT (UN)								
UN	Non-HRP	Mths 1	Increase	USD	39,500	39,500	44,000	44,000
UN	HRP	Mths 1	Increase	USD	43,450	39,500	48,400	44,000
UN	Non-HRP	Mths 2-6	Increase	USD	39,000	39,000	42,000	42,000
UN	HRP	Mths 2-6	Increase	USD	42,900	39,000	46,200	42,000
UN	Non-HRP	Mnths 7+	Increase	USD	37,000	37,000	39,000	39,000
UN	HRP	Mnths 7+	Increase	USD	40,700	37,000	42,900	39,000
EUROPEAN GASOIL ICE FUTURE (7F)								
7F	Non-HRP	Mnth 1	Increase	USD	4,100	4,100	4,800	4,800
7F	HRP	Mnth 1	Increase	USD	4,510	4,100	5,280	4,800
7F	Non-HRP	Mnths 2-6	Increase	USD	3,950	3,950	4,400	4,400
7F	HRP	Mnths 2-6	Increase	USD	4,345	3,950	4,840	4,400
7F	Non-HRP	Mnths 7-11	Increase	USD	3,500	3,500	3,750	3,750
7F	HRP	Mnths 7-11	Increase	USD	3,850	3,500	4,125	3,750
EUROPEAN GASOIL ICE TAS FUTURE (7FT)								
7FT	Non-HRP	Mnth 1	Increase	USD	4,100	4,100	4,800	4,800
7FT	HRP	Mnth 1	Increase	USD	4,510	4,100	5,280	4,800
7FT	Non-HRP	Mnths 2-6	Increase	USD	3,950	3,950	4,400	4,400
7FT	HRP	Mnths 2-6	Increase	USD	4,345	3,950	4,840	4,400
7FT	Non-HRP	Mnths 7-11	Increase	USD	3,500	3,500	3,750	3,750
7FT	HRP	Mnths 7-11	Increase	USD	3,850	3,500	4,125	3,750
GAS EURO-BOB OXY (ARG) NEW BRG (7H)								
7H	Non-HRP	Mnth 1	Increase	USD	48,000	48,000	54,000	54,000
7H	HRP	Mnth 1	Increase	USD	52,800	48,000	59,400	54,000
7H	Non-HRP	Mnths 2-6	Increase	USD	47,000	47,000	51,000	51,000
7H	HRP	Mnths 2-6	Increase	USD	51,700	47,000	56,100	51,000
7H	Non-HRP	Mnths 7-12	Increase	USD	40,000	40,000	42,000	42,000
7H	HRP	Mnths 7-12	Increase	USD	44,000	40,000	46,200	42,000
7H	Non-HRP	Mnths 13+	Increase	USD	35,000	35,000	36,000	36,000
7H	HRP	Mnths 13+	Increase	USD	38,500	35,000	39,600	36,000
GASOIL 0.1% CIF MED FUT (Z4)								
Z4	Non-HRP	Mnth 2+	Increase	USD	30,000	30,000	35,000	35,000
Z4	HRP	Mnth 2+	Increase	USD	33,000	30,000	38,500	35,000
Z4	Non-HRP	Mnth 1	Increase	USD	32,000	32,000	37,000	37,000
Z4	HRP	Mnth 1	Increase	USD	35,200	32,000	40,700	37,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GASOIL BULLET FUT (BG)								
BG	Non-HRP	Mnth 1	Increase	USD	41,000	41,000	48,000	48,000
BG	HRP	Mnth 1	Increase	USD	45,100	41,000	52,800	48,000
BG	Non-HRP	Mnths 2-6	Increase	USD	39,500	39,500	44,000	44,000
BG	HRP	Mnths 2-6	Increase	USD	43,450	39,500	48,400	44,000
BG	Non-HRP	Mnths 7-11	Increase	USD	35,000	35,000	37,500	37,500
BG	HRP	Mnths 7-11	Increase	USD	38,500	35,000	41,250	37,500
GULF COAST HSFO (PLATTS) FUTURES (MF)								
MF	Non-HRP	Mnth 1	Increase	USD	4,800	4,800	5,500	5,500
MF	HRP	Mnth 1	Increase	USD	5,280	4,800	6,050	5,500
MF	Non-HRP	Mnths 2-6	Increase	USD	4,300	4,300	4,900	4,900
MF	HRP	Mnths 2-6	Increase	USD	4,730	4,300	5,390	4,900
MF	Non-HRP	Mnths 7-24	Increase	USD	3,900	3,900	4,200	4,200
MF	HRP	Mnths 7-24	Increase	USD	4,290	3,900	4,620	4,200
GULF COAST ULSD CALENDAR FUT (LY)								
LY	Non-HRP	Mnth 1	Increase	USD	5,500	5,500	6,600	6,600
LY	HRP	Mnth 1	Increase	USD	6,050	5,500	7,260	6,600
LY	Non-HRP	Mnths 2-6	Increase	USD	5,500	5,500	6,300	6,300
LY	HRP	Mnths 2-6	Increase	USD	6,050	5,500	6,930	6,300
LY	Non-HRP	Mnths 7-12	Increase	USD	5,300	5,300	5,700	5,700
LY	HRP	Mnths 7-12	Increase	USD	5,830	5,300	6,270	5,700
JET AVIA FUEL(PLTT) CRGS FOB M (1T)								
1T	Non-HRP		Increase	USD	31,000	31,000	38,000	38,000
1T	HRP		Increase	USD	34,100	31,000	41,800	38,000
MICRO EUROPEAN 3.5% FUEL OIL BARGES (MEF)								
MEF	Non-HRP	Mths 1	Increase	USD	295	295	340	340
MEF	HRP	Mths 1	Increase	USD	325	295	374	340
MEF	Non-HRP	Mnths 2	Increase	USD	290	290	325	325
MEF	HRP	Mnths 2	Increase	USD	319	290	358	325
MEF	Non-HRP	Mnths 3-10	Increase	USD	270	270	290	290
MEF	HRP	Mnths 3-10	Increase	USD	297	270	319	290
MEF	Non-HRP	Mnths 11+	Increase	USD	240	240	250	250
MEF	HRP	Mnths 11+	Increase	USD	264	240	275	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO SINGAPORE FUEL OIL 380CST (PL (MAF))								
MAF	Non-HRP	Mnth 1	Increase	USD	290	290	330	330
MAF	HRP	Mnth 1	Increase	USD	319	290	363	330
MAF	Non-HRP	Mnths 2	Increase	USD	290	290	310	310
MAF	HRP	Mnths 2	Increase	USD	319	290	341	310
MAF	Non-HRP	Mnths 3-13	Increase	USD	285	285	295	295
MAF	HRP	Mnths 3-13	Increase	USD	314	285	325	295
MIN 1% FUEL OIL CIF CARGOES FUTURES (MFP)								
MFP	Non-HRP		Increase	USD	2,700	2,700	3,300	3,300
MFP	HRP		Increase	USD	2,970	2,700	3,630	3,300
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	Non-HRP	Mths 1	Increase	USD	3,950	3,950	4,400	4,400
MNC	HRP	Mths 1	Increase	USD	4,345	3,950	4,840	4,400
MNC	Non-HRP	Mths 2-6	Increase	USD	3,900	3,900	4,200	4,200
MNC	HRP	Mths 2-6	Increase	USD	4,290	3,900	4,620	4,200
MNC	Non-HRP	Mnths 7+	Increase	USD	3,700	3,700	3,900	3,900
MNC	HRP	Mnths 7+	Increase	USD	4,070	3,700	4,290	3,900
MINI EURO 1% FUEL OIL FOBRDM FUT (T0)								
T0	Non-HRP	Mnth 1	Increase	USD	3,000	3,000	3,400	3,400
T0	HRP	Mnth 1	Increase	USD	3,300	3,000	3,740	3,400
T0	Non-HRP	Mnth 2	Increase	USD	2,700	2,700	3,100	3,100
T0	HRP	Mnth 2	Increase	USD	2,970	2,700	3,410	3,100
T0	Non-HRP	Mnths 3-7	Increase	USD	2,500	2,500	2,900	2,900
T0	HRP	Mnths 3-7	Increase	USD	2,750	2,500	3,190	2,900
T0	Non-HRP	Mnths 8+	Increase	USD	2,300	2,300	2,700	2,700
T0	HRP	Mnths 8+	Increase	USD	2,530	2,300	2,970	2,700
MINI EURO 3.5% FUEL OIL FOB RDM FUT (0D)								
0D	Non-HRP	Mths 1	Increase	USD	2,950	2,950	3,400	3,400
0D	HRP	Mths 1	Increase	USD	3,245	2,950	3,740	3,400
0D	Non-HRP	Mnths 2	Increase	USD	2,900	2,900	3,250	3,250
0D	HRP	Mnths 2	Increase	USD	3,190	2,900	3,575	3,250
0D	Non-HRP	Mnths 3-10	Increase	USD	2,700	2,700	2,900	2,900
0D	HRP	Mnths 3-10	Increase	USD	2,970	2,700	3,190	2,900
0D	Non-HRP	Mnths 11+	Increase	USD	2,400	2,400	2,500	2,500
0D	HRP	Mnths 11+	Increase	USD	2,640	2,400	2,750	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI GAS EUROBOB OXY BARGES FUT (MEO)								
MEO	Non-HRP	Mnth 1	Increase	USD	48,000	48,000	54,000	54,000
MEO	HRP	Mnth 1	Increase	USD	52,800	48,000	59,400	54,000
MEO	Non-HRP	Mnths 2-6	Increase	USD	47,000	47,000	51,000	51,000
MEO	HRP	Mnths 2-6	Increase	USD	51,700	47,000	56,100	51,000
MEO	Non-HRP	Mnths 7-12	Increase	USD	40,000	40,000	42,000	42,000
MEO	HRP	Mnths 7-12	Increase	USD	44,000	40,000	46,200	42,000
MEO	Non-HRP	Mnths 13+	Increase	USD	35,000	35,000	36,000	36,000
MEO	HRP	Mnths 13+	Increase	USD	38,500	35,000	39,600	36,000
MINI SINGAPORE 380CST FUEL OIL FUT (MTS)								
MTS	Non-HRP	Mnth 1	Increase	USD	2,900	2,900	3,300	3,300
MTS	HRP	Mnth 1	Increase	USD	3,190	2,900	3,630	3,300
MTS	Non-HRP	Mnths 2	Increase	USD	2,900	2,900	3,100	3,100
MTS	HRP	Mnths 2	Increase	USD	3,190	2,900	3,410	3,100
MTS	Non-HRP	Mnths 3-13	Increase	USD	2,850	2,850	2,950	2,950
MTS	HRP	Mnths 3-13	Increase	USD	3,135	2,850	3,245	2,950
MOGAS92 UNLEADED (PLATTS) FUT (1N)								
1N	Non-HRP	Mnth 2	Increase	USD	5,500	5,500	6,200	6,200
1N	HRP	Mnth 2	Increase	USD	6,050	5,500	6,820	6,200
1N	Non-HRP	Mnth 1	Increase	USD	5,400	5,400	6,100	6,100
1N	HRP	Mnth 1	Increase	USD	5,940	5,400	6,710	6,100
1N	Non-HRP	Mnths 3+	Increase	USD	5,200	5,200	5,700	5,700
1N	HRP	Mnths 3+	Increase	USD	5,720	5,200	6,270	5,700
MOGAS92 UNLEADED (PLTS) BLM FUT (1P)								
1P	Non-HRP		Increase	USD	4,900	4,900	6,400	6,400
1P	HRP		Increase	USD	5,390	4,900	7,040	6,400
NY HARBOR RESIDUAL FUEL 1.0% S FUT (MM)								
MM	Non-HRP	Mnth 1	Increase	USD	5,100	5,100	5,600	5,600
MM	HRP	Mnth 1	Increase	USD	5,610	5,100	6,160	5,600
MM	Non-HRP	Mnths 2-6	Increase	USD	5,000	5,000	5,500	5,500
MM	HRP	Mnths 2-6	Increase	USD	5,500	5,000	6,050	5,500
MM	Non-HRP	Mnths 7+	Increase	USD	4,600	4,600	5,000	5,000
MM	HRP	Mnths 7+	Increase	USD	5,060	4,600	5,500	5,000
PREM UNL GAS 10 PPM (PLTS) RDM (7L)								
7L	Non-HRP		Increase	USD	40,000	40,000	48,000	48,000
7L	HRP		Increase	USD	44,000	40,000	52,800	48,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PREMIUM UNLD 10P FOB MED FUT (3G)								
3G	Non-HRP	Mnth 1	Increase	USD	48,500	48,500	55,000	55,000
3G	HRP	Mnth 1	Increase	USD	53,350	48,500	60,500	55,000
3G	Non-HRP	Mnths 2+	Increase	USD	48,500	48,500	55,000	55,000
3G	HRP	Mnths 2+	Increase	USD	53,350	48,500	60,500	55,000
PREMIUM UNLD 10PPM CARGOES CIF (4G)								
4G	Non-HRP		Increase	USD	40,000	40,000	50,000	50,000
4G	HRP		Increase	USD	44,000	40,000	55,000	50,000
SINGAPORE 380CST FUEL OIL FUT (SE)								
SE	Non-HRP	Mnth 1	Increase	USD	29,000	29,000	33,000	33,000
SE	HRP	Mnth 1	Increase	USD	31,900	29,000	36,300	33,000
SE	Non-HRP	Mnths 2	Increase	USD	29,000	29,000	31,000	31,000
SE	HRP	Mnths 2	Increase	USD	31,900	29,000	34,100	31,000
SE	Non-HRP	Mnths 3-13	Increase	USD	28,500	28,500	29,500	29,500
SE	HRP	Mnths 3-13	Increase	USD	31,350	28,500	32,450	29,500
SINGAPORE MOGAS 95 FUT (V0)								
V0	Non-HRP	Mnth 1	Increase	USD	5,500	5,500	6,100	6,100
V0	HRP	Mnth 1	Increase	USD	6,050	5,500	6,710	6,100
V0	Non-HRP	Mnths 2+	Increase	USD	5,400	5,400	6,000	6,000
V0	HRP	Mnths 2+	Increase	USD	5,940	5,400	6,600	6,000
SINGAPORE MOGAS 97 FUT (X0)								
X0	Non-HRP		Increase	USD	4,800	4,800	5,500	5,500
X0	HRP		Increase	USD	5,280	4,800	6,050	5,500
SYNTH 111 GULF COAST ULSD CAL FUTUR (111)								
111	Non-HRP	Mnth 1	Increase	USD	550	550	660	660
111	HRP	Mnth 1	Increase	USD	605	550	726	660
111	Non-HRP	Mnths 2-6	Increase	USD	550	550	630	630
111	HRP	Mnths 2-6	Increase	USD	605	550	693	630
111	Non-HRP	Mnths 7-12	Increase	USD	530	530	570	570
111	HRP	Mnths 7-12	Increase	USD	583	530	627	570

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SYNTH 116 GAS EURO-BOB OXY (ARG) (116)

116	Non-HRP	Mnth 1	Increase	USD	4,800	4,800	5,400	5,400
116	HRP	Mnth 1	Increase	USD	5,280	4,800	5,940	5,400
116	Non-HRP	Mnths 2-6	Increase	USD	4,700	4,700	5,100	5,100
116	HRP	Mnths 2-6	Increase	USD	5,170	4,700	5,610	5,100
116	Non-HRP	Mnths 7-12	Increase	USD	4,000	4,000	4,200	4,200
116	HRP	Mnths 7-12	Increase	USD	4,400	4,000	4,620	4,200
116	Non-HRP	Mnths 13+	Increase	USD	3,500	3,500	3,600	3,600
116	HRP	Mnths 13+	Increase	USD	3,850	3,500	3,960	3,600

SYNTHET GULF COAST NO.6 FUEL OIL 3 (SMF)

SMF	Non-HRP	Mnth 1	Increase	USD	4,800	4,800	5,500	5,500
SMF	HRP	Mnth 1	Increase	USD	5,280	4,800	6,050	5,500
SMF	Non-HRP	Mnths 2-6	Increase	USD	4,300	4,300	4,900	4,900
SMF	HRP	Mnths 2-6	Increase	USD	4,730	4,300	5,390	4,900
SMF	Non-HRP	Mnths 7-24	Increase	USD	3,900	3,900	4,200	4,200
SMF	HRP	Mnths 7-24	Increase	USD	4,290	3,900	4,620	4,200

SYNTHETIC GASOIL BULLET FUT (SBG)

SBG	Non-HRP	Mnth 1	Increase	USD	41,000	41,000	48,000	48,000
SBG	HRP	Mnth 1	Increase	USD	45,100	41,000	52,800	48,000
SBG	Non-HRP	Mnths 2-6	Increase	USD	39,500	39,500	44,000	44,000
SBG	HRP	Mnths 2-6	Increase	USD	43,450	39,500	48,400	44,000
SBG	Non-HRP	Mnths 7-11	Increase	USD	35,000	35,000	37,500	37,500
SBG	HRP	Mnths 7-11	Increase	USD	38,500	35,000	41,250	37,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WEATHER - Outright Rates								
AMSTERDAM HDD MONTHLY FUTURES (D2)								
D2	Non-HRP	Month 1	New	EUR			15%	15%
D2	HRP	Month 1	New	EUR			17%	15%
D2	Non-HRP	Month 2	Decrease	EUR	15%	15%	13%	13%
D2	HRP	Month 2	Decrease	EUR	17%	15%	14%	13%
D2	Non-HRP	Month 3	Decrease	EUR	15%	15%	13%	13%
D2	HRP	Month 3	Decrease	EUR	17%	15%	14%	13%
D2	Non-HRP	Month 4	Decrease	EUR	15%	15%	13%	13%
D2	HRP	Month 4	Decrease	EUR	17%	15%	14%	13%
ATLANTA HDD FUTURE (H1)								
H1	Non-HRP	Month 1	Decrease	USD	25%	25%	22%	22%
H1	HRP	Month 1	Decrease	USD	28%	25%	24%	22%
H1	Non-HRP	Month 2	Decrease	USD	25%	25%	22%	22%
H1	HRP	Month 2	Decrease	USD	28%	25%	24%	22%
H1	Non-HRP	Month 3	Decrease	USD	25%	25%	22%	22%
H1	HRP	Month 3	Decrease	USD	28%	25%	24%	22%
H1	Non-HRP	Month 4	Decrease	USD	25%	25%	22%	22%
H1	HRP	Month 4	Decrease	USD	28%	25%	24%	22%
CHICAGO HDD FUTURE (H2)								
H2	Non-HRP	Month 1	Decrease	USD	14%	14%	12%	12%
H2	HRP	Month 1	Decrease	USD	15%	14%	13%	12%
H2	Non-HRP	Month 2	Decrease	USD	14%	14%	11%	11%
H2	HRP	Month 2	Decrease	USD	15%	14%	12%	11%
H2	Non-HRP	Month 3	Decrease	USD	14%	14%	10%	10%
H2	HRP	Month 3	Decrease	USD	15%	14%	11%	10%
H2	Non-HRP	Month 4	Decrease	USD	14%	14%	10%	10%
H2	HRP	Month 4	Decrease	USD	15%	14%	11%	10%
H5 DALLAS HDD FUTURES (H5)								
H5	Non-HRP	Month1	Decrease	USD	27%	27%	25%	25%
H5	HRP	Month1	Decrease	USD	30%	27%	28%	25%
H5	Non-HRP	Month2	Decrease	USD	27%	27%	24%	24%
H5	HRP	Month2	Decrease	USD	30%	27%	26%	24%
H5	Non-HRP	Month3	Decrease	USD	27%	27%	24%	24%
H5	HRP	Month3	Decrease	USD	30%	27%	26%	24%
H5	Non-HRP	Month4+	Decrease	USD	27%	27%	24%	24%
H5	HRP	Month4+	Decrease	USD	30%	27%	26%	24%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

LONDON MONTHLY HDD FUTURES (D0)

D0	Non-HRP	Month 1	New	GBP			15%	15%
D0	HRP	Month 1	New	GBP			17%	15%
D0	Non-HRP	Month 2	Decrease	GBP	15%	15%	13%	13%
D0	HRP	Month 2	Decrease	GBP	17%	15%	14%	13%
D0	Non-HRP	Month 3	Decrease	GBP	15%	15%	13%	13%
D0	HRP	Month 3	Decrease	GBP	17%	15%	14%	13%
D0	Non-HRP	Month 4	Decrease	GBP	15%	15%	13%	13%
D0	HRP	Month 4	Decrease	GBP	17%	15%	14%	13%

NEW YORK HDD FUTURE (H4)

H4	Non-HRP	Month 2	Decrease	USD	15%	15%	13%	13%
H4	HRP	Month 2	Decrease	USD	17%	15%	14%	13%
H4	Non-HRP	Month 3	Decrease	USD	15%	15%	13%	13%
H4	HRP	Month 3	Decrease	USD	17%	15%	14%	13%
H4	Non-HRP	Month 4	Decrease	USD	15%	15%	13%	13%
H4	HRP	Month 4	Decrease	USD	17%	15%	14%	13%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

AGRICULTURE - Intra Spreads

RANDOM LENGTH LUMBER (LB) - Spot Spread Rate (LUMBER110 FUTURES)

LB	Non-HRP	Increase	USD	1,500	1,500	3,000	3,000
LB	HRP	Increase	USD	1,650	1,500	3,300	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CRUDE OIL - Intra Spreads								
Mnth 1 vs 2 (JAPAN CRUDE COCKTAIL (DETL) YEN FUT)								
JCY	Non-HRP		Increase	JPY	265,000	265,000	300,000	300,000
JCY	HRP		Increase	JPY	291,500	265,000	330,000	300,000
Mnth 1 vs 3-8 (JAPAN CRUDE COCKTAIL (DETL) YEN FUT)								
JCY	Non-HRP		Increase	JPY	265,000	265,000	315,000	315,000
JCY	HRP		Increase	JPY	291,500	265,000	346,500	315,000
Mnth 1 vs Mnths 3-8 (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	Non-HRP		Increase	USD	2,850	2,850	3,200	3,200
JCC	HRP		Increase	USD	3,135	2,850	3,520	3,200
Mnth 2 vs 3-8 (JAPAN CRUDE COCKTAIL (DETL) YEN FUT)								
JCY	Non-HRP		Increase	JPY	265,000	265,000	315,000	315,000
JCY	HRP		Increase	JPY	291,500	265,000	346,500	315,000
Mnth 2 vs Mnths 3-8 (JAPAN CRUDE COCKTAIL (DETAILED) FUT)								
JCC	Non-HRP		Increase	USD	4,000	4,000	4,400	4,400
JCC	HRP		Increase	USD	4,400	4,000	4,840	4,400
Mnths 3-8 vs 3-8 (JAPAN CRUDE COCKTAIL (DETL) YEN FUT)								
JCY	Non-HRP		Increase	JPY	212,000	212,000	260,000	260,000
JCY	HRP		Increase	JPY	233,200	212,000	286,000	260,000
Mnths 9+ vs 9+ (JAPAN CRUDE COCKTAIL (DETL) YEN FUT)								
JCY	Non-HRP		Increase	JPY	106,000	106,000	125,000	125,000
JCY	HRP		Increase	JPY	116,600	106,000	137,500	125,000
Month 2 vs 3-8 (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Decrease	USD	1,500	1,500	1,250	1,250
DC	HRP		Decrease	USD	1,650	1,500	1,375	1,250
Month 2 vs 3-8 (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Decrease	USD	150	150	125	125
DBL	HRP		Decrease	USD	165	150	138	125
Month 2 vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Decrease	USD	1,200	1,200	650	650
DC	HRP		Decrease	USD	1,320	1,200	715	650
Month 2 vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Decrease	USD	120	120	65	65
DBL	HRP		Decrease	USD	132	120	72	65

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 1 vs 2 (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Increase	USD	1,400	1,400	1,550	1,550
DC	HRP		Increase	USD	1,540	1,400	1,705	1,550
Months 1 vs 2 (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Increase	USD	140	140	155	155
DBL	HRP		Increase	USD	154	140	171	155
Months 1 vs 3-8 (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Decrease	USD	1,250	1,250	1,150	1,150
DC	HRP		Decrease	USD	1,375	1,250	1,265	1,150
Months 1 vs 3-8 (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Decrease	USD	125	125	115	115
DBL	HRP		Decrease	USD	138	125	127	115
Months 1 vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Decrease	USD	1,650	1,650	950	950
DC	HRP		Decrease	USD	1,815	1,650	1,045	950
Months 1 vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Decrease	USD	165	165	95	95
DBL	HRP		Decrease	USD	182	165	105	95
Months 3-8 vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Decrease	USD	1,000	1,000	700	700
DC	HRP		Decrease	USD	1,100	1,000	770	700
Months 3-8 vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Decrease	USD	100	100	70	70
DBL	HRP		Decrease	USD	110	100	77	70
Relperiod - consecutives (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Decrease	USD	450	450	360	360
DC	HRP		Decrease	USD	495	450	396	360
Relperiod - consecutives (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Decrease	USD	45	45	36	36
DBL	HRP		Decrease	USD	50	45	40	36

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CRUDE OIL SPREADS - Intra Spreads								
Dated-to-Frontline Brent Swap - Mth 1 vs Mths 2+ (DATED TO FRONTLINE BRENT CLNDR FUT)								
FY	Non-HRP		Decrease	USD	1,000	1,000	855	855
FY	HRP		Decrease	USD	1,100	1,000	941	855
Dubai Brent Swap - Mnth 1 vs Mnths 9+ (ICE BRENT DUBAI FUT)								
DB	Non-HRP		Decrease	USD	350	350	300	300
DB	HRP		Decrease	USD	385	350	330	300
Dubai Brent Swap - Mnths 2 vs Mnths 9+ (ICE BRENT DUBAI FUT)								
DB	Non-HRP		Decrease	USD	360	360	310	310
DB	HRP		Decrease	USD	396	360	341	310
Dubai Brent Swap - Mnths 3-8 vs Mnths 9+ (ICE BRENT DUBAI FUT)								
DB	Non-HRP		Decrease	USD	375	375	335	335
DB	HRP		Decrease	USD	413	375	369	335
Light Sweet Oil (Net Energy) Monthly Index Futures - All Months (EDMONTON LIGHT SWEET NE2 MONTHLY)								
LSW	Non-HRP		Decrease	USD	1,000	1,000	900	900
LSW	HRP		Decrease	USD	1,100	1,000	990	900

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								
Month 1 vs 2-3 (DME OMAN CRUDE OIL)								
OQ	Non-HRP		Increase	USD	1,600	1,600	1,900	1,900
OQ	HRP		Increase	USD	1,760	1,600	2,090	1,900
Month 1 vs 2-3 (OMAN CRUDE FINANCIAL)								
ZG	Non-HRP		Increase	USD	1,600	1,600	1,900	1,900
ZG	HRP		Increase	USD	1,760	1,600	2,090	1,900
Month 1 vs 2-3 (OMAN CRUDE OIL TAM FUT)								
OQB	Non-HRP		Increase	USD	1,600	1,600	1,900	1,900
OQB	HRP		Increase	USD	1,760	1,600	2,090	1,900
Month 1 vs 2-3 (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Non-HRP		Increase	USD	1,600	1,600	1,900	1,900
OQ1	HRP		Increase	USD	1,760	1,600	2,090	1,900
Month 1 vs 4-8 (DME OMAN CRUDE OIL)								
OQ	Non-HRP		Increase	USD	1,000	1,000	2,300	2,300
OQ	HRP		Increase	USD	1,100	1,000	2,530	2,300
Month 1 vs 4-8 (OMAN CRUDE FINANCIAL)								
ZG	Non-HRP		Increase	USD	1,000	1,000	2,300	2,300
ZG	HRP		Increase	USD	1,100	1,000	2,530	2,300
Month 1 vs 4-8 (OMAN CRUDE OIL TAM FUT)								
OQB	Non-HRP		Increase	USD	1,000	1,000	2,300	2,300
OQB	HRP		Increase	USD	1,100	1,000	2,530	2,300
Month 1 vs 4-8 (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Non-HRP		Increase	USD	1,000	1,000	2,300	2,300
OQ1	HRP		Increase	USD	1,100	1,000	2,530	2,300
Month 1 vs 9+ (DME OMAN CRUDE OIL)								
OQ	Non-HRP		Increase	USD	400	400	800	800
OQ	HRP		Increase	USD	440	400	880	800
Month 1 vs 9+ (OMAN CRUDE FINANCIAL)								
ZG	Non-HRP		Increase	USD	400	400	800	800
ZG	HRP		Increase	USD	440	400	880	800
Month 1 vs 9+ (OMAN CRUDE OIL TAM FUT)								
OQB	Non-HRP		Increase	USD	400	400	800	800
OQB	HRP		Increase	USD	440	400	880	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 1 vs 9+ (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Non-HRP		Increase	USD	400	400	800	800
OQ1	HRP		Increase	USD	440	400	880	800
Months 2-3 vs 4-8 (DME OMAN CRUDE OIL)								
OQ	Non-HRP		Increase	USD	1,100	1,100	2,000	2,000
OQ	HRP		Increase	USD	1,210	1,100	2,200	2,000
Months 2-3 vs 4-8 (OMAN CRUDE FINANCIAL)								
ZG	Non-HRP		Increase	USD	1,100	1,100	2,000	2,000
ZG	HRP		Increase	USD	1,210	1,100	2,200	2,000
Months 2-3 vs 4-8 (OMAN CRUDE OIL TAM FUT)								
OQB	Non-HRP		Increase	USD	1,100	1,100	2,000	2,000
OQB	HRP		Increase	USD	1,210	1,100	2,200	2,000
Months 2-3 vs 4-8 (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Non-HRP		Increase	USD	1,100	1,100	2,000	2,000
OQ1	HRP		Increase	USD	1,210	1,100	2,200	2,000
Months 4-8 vs 9+ (DME OMAN CRUDE OIL)								
OQ	Non-HRP		Decrease	USD	200	200	100	100
OQ	HRP		Decrease	USD	220	200	110	100
Months 4-8 vs 9+ (OMAN CRUDE FINANCIAL)								
ZG	Non-HRP		Decrease	USD	200	200	100	100
ZG	HRP		Decrease	USD	220	200	110	100
Months 4-8 vs 9+ (OMAN CRUDE OIL TAM FUT)								
OQB	Non-HRP		Decrease	USD	200	200	100	100
OQB	HRP		Decrease	USD	220	200	110	100
Months 4-8 vs 9+ (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Non-HRP		Decrease	USD	200	200	100	100
OQ1	HRP		Decrease	USD	220	200	110	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
PETROLEUM CRACKS AND SPREADS - Intra Spreads								
1% Fuel Oil NWE Crack Spread Swap - All Months (1% FOIL(PLTS) CARGOES FOB NWE CRACK)								
FVB	Non-HRP		Decrease	USD	14,605	14,605	12,700	12,700
FVB	HRP		Decrease	USD	16,066	14,605	13,970	12,700
1% Fuel Oil NWE Crack Spread Swap - All Months (FUEL OIL NWE CRACK VS. ICE)								
FI	Non-HRP		Decrease	USD	2,300	2,300	2,000	2,000
FI	HRP		Decrease	USD	2,530	2,300	2,200	2,000
1% Fuel Oil NWE Crack Spread Swap - All Months (MINI 1% FUEL OIL CARGO CRACK)								
MNS	Non-HRP		Decrease	USD	1,461	1,461	1,270	1,270
MNS	HRP		Decrease	USD	1,607	1,461	1,397	1,270
European Gasoil 10PPM Rdam Barges v. Gasoil Futures Swap - Month 1 vs Months 2+ (EUR DIESEL10PPM BRGS FOB ARA(PLATTS))								
ET	Non-HRP		Increase	USD	2,200	2,200	2,700	2,700
ET	HRP		Increase	USD	2,420	2,200	2,970	2,700
European Gasoil 10PPM Rdam Barges v. Gasoil Futures Swap - Month 1 vs Months 2+ (MINIEURDIESEL10 PPM BRGS ARA(P)VS.L)								
MUD	Non-HRP		Increase	USD	220	220	270	270
MUD	HRP		Increase	USD	242	220	297	270
European Gasoil 10PPM Rdam Barges v. Gasoil Futures Swap - Months 2+ vs Months 2+ (EUR DIESEL10PPM BRGS FOB ARA(PLATTS))								
ET	Non-HRP		Increase	USD	1,600	1,600	1,900	1,900
ET	HRP		Increase	USD	1,760	1,600	2,090	1,900
European Gasoil 10PPM Rdam Barges v. Gasoil Futures Swap - Months 2+ vs Months 2+ (MINIEURDIESEL10 PPM BRGS ARA(P)VS.L)								
MUD	Non-HRP		Increase	USD	160	160	190	190
MUD	HRP		Increase	USD	176	160	209	190

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
REFINED PRODUCTS - Intra Spreads								
Consecutives 3+ (GAS EURO-BOB OXY (ARG) NEW BRG)								
7H	Non-HRP		Decrease	USD	5,300	5,300	4,500	4,500
7H	HRP		Decrease	USD	5,830	5,300	4,950	4,500
Consecutives 3+ (MINI GAS EUROBOB OXY BARGES FUT)								
MEO	Non-HRP		Decrease	USD	5,300	5,300	4,500	4,500
MEO	HRP		Decrease	USD	5,830	5,300	4,950	4,500
Consecutives 3+ (SYNTH 116 GAS EURO-BOB OXY (ARG))								
116	Non-HRP		Decrease	USD	530	530	450	450
116	HRP		Decrease	USD	583	530	495	450
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP- 2+ vs 3+ (EIA FLAT TAX ONHWAY DIESEL FUT)								
A5	Non-HRP		Decrease	USD	3,000	3,000	2,800	2,800
A5	HRP		Decrease	USD	3,300	3,000	3,080	2,800
European 3.5% Fuel Oil Rotterdam Calendar Swap - Consecutive Months 2+ (EUROPE 3.5% FUEL OIL RDAM CALFUT)								
UV	Non-HRP		Decrease	USD	1,700	1,700	1,400	1,400
UV	HRP		Decrease	USD	1,870	1,700	1,540	1,400
European 3.5% Fuel Oil Rotterdam Calendar Swap - Consecutive Months 2+ (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Non-HRP		Decrease	USD	17	17	14	14
MEF	HRP		Decrease	USD	19	17	15	14
European 3.5% Fuel Oil Rotterdam Calendar Swap - Consecutive Months 2+ (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
0D	Non-HRP		Decrease	USD	170	170	140	140
0D	HRP		Decrease	USD	187	170	154	140
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnth 1 vs Mnth 11+ (EUROPE 3.5% FUEL OIL RDAM CALFUT)								
UV	Non-HRP		Decrease	USD	9,000	9,000	5,700	5,700
UV	HRP		Decrease	USD	9,900	9,000	6,270	5,700
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnth 1 vs Mnth 11+ (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Non-HRP		Decrease	USD	90	90	57	57
MEF	HRP		Decrease	USD	99	90	63	57
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnth 1 vs Mnth 11+ (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
0D	Non-HRP		Decrease	USD	900	900	570	570
0D	HRP		Decrease	USD	990	900	627	570

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnth 1 vs Mnth 2-6 (EUROPE 3.5% FUEL OIL RDM CALFUT)								
UV	Non-HRP		Decrease	USD	5,700	5,700	4,750	4,750
UV	HRP		Decrease	USD	6,270	5,700	5,225	4,750
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnth 1 vs Mnth 2-6 (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Non-HRP		Decrease	USD	57	57	48	48
MEF	HRP		Decrease	USD	63	57	52	48
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnth 1 vs Mnth 2-6 (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
OD	Non-HRP		Decrease	USD	570	570	475	475
OD	HRP		Decrease	USD	627	570	523	475
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnth 1 vs Mnth 7-10 (EUROPE 3.5% FUEL OIL RDM CALFUT)								
UV	Non-HRP		Decrease	USD	6,800	6,800	6,000	6,000
UV	HRP		Decrease	USD	7,480	6,800	6,600	6,000
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnth 1 vs Mnth 7-10 (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Non-HRP		Decrease	USD	68	68	60	60
MEF	HRP		Decrease	USD	75	68	66	60
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnth 1 vs Mnth 7-10 (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
OD	Non-HRP		Decrease	USD	680	680	600	600
OD	HRP		Decrease	USD	748	680	660	600
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 11+ (EUROPE 3.5% FUEL OIL RDM CALFUT)								
UV	Non-HRP		Decrease	USD	8,000	8,000	5,500	5,500
UV	HRP		Decrease	USD	8,800	8,000	6,050	5,500
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 11+ (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Non-HRP		Decrease	USD	80	80	55	55
MEF	HRP		Decrease	USD	88	80	61	55
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 11+ (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
OD	Non-HRP		Decrease	USD	800	800	550	550
OD	HRP		Decrease	USD	880	800	605	550
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 2-6 (EUROPE 3.5% FUEL OIL RDM CALFUT)								
UV	Non-HRP		Decrease	USD	4,000	4,000	3,500	3,500
UV	HRP		Decrease	USD	4,400	4,000	3,850	3,500
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 2-6 (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Non-HRP		Decrease	USD	40	40	35	35
MEF	HRP		Decrease	USD	44	40	39	35

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 2-6 vs 2-6 (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
0D	Non-HRP		Decrease	USD	400	400	350	350
0D	HRP		Decrease	USD	440	400	385	350
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 7-10 vs 11+ (EUROPE 3.5% FUEL OIL RDAM CALFUT)								
UV	Non-HRP		Decrease	USD	4,500	4,500	3,250	3,250
UV	HRP		Decrease	USD	4,950	4,500	3,575	3,250
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 7-10 vs 11+ (MICRO EUROPEAN 3.5% FUEL OIL BARGES)								
MEF	Non-HRP		Decrease	USD	45	45	33	33
MEF	HRP		Decrease	USD	50	45	36	33
European 3.5% Fuel Oil Rotterdam Calendar Swap - Mnths 7-10 vs 11+ (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
0D	Non-HRP		Decrease	USD	450	450	325	325
0D	HRP		Decrease	USD	495	450	358	325
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE)								
7F	Non-HRP		Decrease	USD	900	900	750	750
7F	HRP		Decrease	USD	990	900	825	750
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Non-HRP		Decrease	USD	900	900	750	750
7FT	HRP		Decrease	USD	990	900	825	750
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (GASOIL BULLET FUT)								
BG	Non-HRP		Decrease	USD	9,000	9,000	7,500	7,500
BG	HRP		Decrease	USD	9,900	9,000	8,250	7,500
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Non-HRP		Decrease	USD	9,000	9,000	7,500	7,500
SBG	HRP		Decrease	USD	9,900	9,000	8,250	7,500
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Non-HRP		Decrease	USD	975	975	775	775
7F	HRP		Decrease	USD	1,073	975	853	775
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Non-HRP		Decrease	USD	975	975	775	775
7FT	HRP		Decrease	USD	1,073	975	853	775
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (GASOIL BULLET FUT)								
BG	Non-HRP		Decrease	USD	9,750	9,750	7,750	7,750
BG	HRP		Decrease	USD	10,725	9,750	8,525	7,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Non-HRP		Decrease	USD	9,750	9,750	7,750	7,750
SBG	HRP		Decrease	USD	10,725	9,750	8,525	7,750
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Non-HRP		Decrease	USD	675	675	350	350
7F	HRP		Decrease	USD	743	675	385	350
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Non-HRP		Decrease	USD	675	675	350	350
7FT	HRP		Decrease	USD	743	675	385	350
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (GASOIL BULLET FUT)								
BG	Non-HRP		Decrease	USD	6,750	6,750	3,500	3,500
BG	HRP		Decrease	USD	7,425	6,750	3,850	3,500
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Non-HRP		Decrease	USD	6,750	6,750	3,500	3,500
SBG	HRP		Decrease	USD	7,425	6,750	3,850	3,500
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Non-HRP		Decrease	USD	625	625	500	500
7F	HRP		Decrease	USD	688	625	550	500
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Non-HRP		Decrease	USD	625	625	500	500
7FT	HRP		Decrease	USD	688	625	550	500
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (GASOIL BULLET FUT)								
BG	Non-HRP		Decrease	USD	6,250	6,250	5,000	5,000
BG	HRP		Decrease	USD	6,875	6,250	5,500	5,000
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Non-HRP		Decrease	USD	6,250	6,250	5,000	5,000
SBG	HRP		Decrease	USD	6,875	6,250	5,500	5,000
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Non-HRP		Decrease	USD	270	270	20	20
7F	HRP		Decrease	USD	297	270	22	20
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Non-HRP		Decrease	USD	270	270	20	20
7FT	HRP		Decrease	USD	297	270	22	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (GASOIL BULLET FUT)								
BG	Non-HRP		Decrease	USD	2,700	2,700	200	200
BG	HRP		Decrease	USD	2,970	2,700	220	200
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Non-HRP		Decrease	USD	2,700	2,700	200	200
SBG	HRP		Decrease	USD	2,970	2,700	220	200
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Mnth 1 vs Mnth 2 (GAS EURO-BOB OXY (ARG) NEW BRG)								
7H	Non-HRP		Decrease	USD	6,100	6,100	5,250	5,250
7H	HRP		Decrease	USD	6,710	6,100	5,775	5,250
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Mnth 1 vs Mnth 2 (MINI GAS EUROBOB OXY BARGES FUT)								
MEO	Non-HRP		Decrease	USD	6,100	6,100	5,250	5,250
MEO	HRP		Decrease	USD	6,710	6,100	5,775	5,250
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Mnth 1 vs Mnth 2 (SYNTH 116 GAS EURO-BOB OXY (ARG))								
116	Non-HRP		Decrease	USD	610	610	525	525
116	HRP		Decrease	USD	671	610	578	525
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 1 vs Months 3+ (GAS EURO-BOB OXY (ARG) NEW BRG)								
7H	Non-HRP		Decrease	USD	10,750	10,750	9,500	9,500
7H	HRP		Decrease	USD	11,825	10,750	10,450	9,500
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 1 vs Months 3+ (MINI GAS EUROBOB OXY BARGES FUT)								
MEO	Non-HRP		Decrease	USD	10,750	10,750	9,500	9,500
MEO	HRP		Decrease	USD	11,825	10,750	10,450	9,500
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 1 vs Months 3+ (SYNTH 116 GAS EURO-BOB OXY (ARG))								
116	Non-HRP		Decrease	USD	1,075	1,075	950	950
116	HRP		Decrease	USD	1,183	1,075	1,045	950
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 2 vs Months 3+ (GAS EURO-BOB OXY (ARG) NEW BRG)								
7H	Non-HRP		Decrease	USD	12,000	12,000	11,000	11,000
7H	HRP		Decrease	USD	13,200	12,000	12,100	11,000
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 2 vs Months 3+ (MINI GAS EUROBOB OXY BARGES FUT)								
MEO	Non-HRP		Decrease	USD	12,000	12,000	11,000	11,000
MEO	HRP		Decrease	USD	13,200	12,000	12,100	11,000
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 2 vs Months 3+ (SYNTH 116 GAS EURO-BOB OXY (ARG))								
116	Non-HRP		Decrease	USD	1,200	1,200	1,100	1,100
116	HRP		Decrease	USD	1,320	1,200	1,210	1,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Months 3+ vs Months 3+ (GAS EURO-BOB OXY (ARG) NEW BRG)								
7H	Non-HRP		Decrease	USD	8,200	8,200	7,750	7,750
7H	HRP		Decrease	USD	9,020	8,200	8,525	7,750
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Months 3+ vs Months 3+ (MINI GAS EUROBOB OXY BARGES FUT)								
MEO	Non-HRP		Decrease	USD	8,200	8,200	7,750	7,750
MEO	HRP		Decrease	USD	9,020	8,200	8,525	7,750
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Months 3+ vs Months 3+ (SYNTH 116 GAS EURO-BOB OXY (ARG))								
116	Non-HRP		Decrease	USD	820	820	775	775
116	HRP		Decrease	USD	902	820	853	775
Gulf Coast #6 Fuel 3.0% Swap - Consecutive Month 2+ (123 SYNTHET GULF COAST NO.6 FUE)								
123	Non-HRP		Decrease	USD	45	45	40	40
123	HRP		Decrease	USD	50	45	44	40
Gulf Coast #6 Fuel 3.0% Swap - Consecutive Month 2+ (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Non-HRP		Decrease	USD	450	450	400	400
MF	HRP		Decrease	USD	495	450	440	400
Gulf Coast #6 Fuel 3.0% Swap - Month 1 vs 12+ (123 SYNTHET GULF COAST NO.6 FUE)								
123	Non-HRP		Decrease	USD	150	150	140	140
123	HRP		Decrease	USD	165	150	154	140
Gulf Coast #6 Fuel 3.0% Swap - Month 1 vs 12+ (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Non-HRP		Decrease	USD	1,500	1,500	1,400	1,400
MF	HRP		Decrease	USD	1,650	1,500	1,540	1,400
Gulf Coast #6 Fuel 3.0% Swap - Month 1 vs 7-11 (123 SYNTHET GULF COAST NO.6 FUE)								
123	Non-HRP		Decrease	USD	200	200	180	180
123	HRP		Decrease	USD	220	200	198	180
Gulf Coast #6 Fuel 3.0% Swap - Month 1 vs 7-11 (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Non-HRP		Decrease	USD	2,000	2,000	1,800	1,800
MF	HRP		Decrease	USD	2,200	2,000	1,980	1,800
Gulf Coast #6 Fuel 3.0% Swap - Month 2-6 vs 12+ (123 SYNTHET GULF COAST NO.6 FUE)								
123	Non-HRP		Decrease	USD	230	230	190	190
123	HRP		Decrease	USD	253	230	209	190
Gulf Coast #6 Fuel 3.0% Swap - Month 2-6 vs 12+ (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Non-HRP		Decrease	USD	2,300	2,300	1,900	1,900
MF	HRP		Decrease	USD	2,530	2,300	2,090	1,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Gulf Coast #6 Fuel 3.0% Swap - Month 2-6 vs 7-11 (123 SYNTHET GULF COAST NO.6 FUE)								
123	Non-HRP		Decrease	USD	90	90	55	55
123	HRP		Decrease	USD	99	90	61	55
Gulf Coast #6 Fuel 3.0% Swap - Month 2-6 vs 7-11 (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Non-HRP		Decrease	USD	900	900	550	550
MF	HRP		Decrease	USD	990	900	605	550
Gulf Coast ULSD Swap- Consecutive Month 2+ (GULF COAST ULSD CALENDAR FUT)								
LY	Non-HRP		Decrease	USD	570	570	470	470
LY	HRP		Decrease	USD	627	570	517	470
Gulf Coast ULSD Swap- Consecutive Month 2+ (SYNTH 111 GULF COAST ULSD CAL FUTUR)								
111	Non-HRP		Decrease	USD	57	57	47	47
111	HRP		Decrease	USD	63	57	52	47
Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap - Mth 1 vs Mth 2+ (GULF COAST ULSD CALENDAR FUT)								
LY	Non-HRP		Decrease	USD	3,300	3,300	3,000	3,000
LY	HRP		Decrease	USD	3,630	3,300	3,300	3,000
Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap - Mth 1 vs Mth 2+ (SYNTH 111 GULF COAST ULSD CAL FUTUR)								
111	Non-HRP		Decrease	USD	330	330	300	300
111	HRP		Decrease	USD	363	330	330	300
Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap - Mth 2 vs Mth 2+ (GULF COAST ULSD CALENDAR FUT)								
LY	Non-HRP		Decrease	USD	1,000	1,000	750	750
LY	HRP		Decrease	USD	1,100	1,000	825	750
Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap - Mth 2 vs Mth 2+ (SYNTH 111 GULF COAST ULSD CAL FUTUR)								
111	Non-HRP		Decrease	USD	100	100	75	75
111	HRP		Decrease	USD	110	100	83	75
Mnths 3+ vs 3+ (EIA FLAT TAX ONHWAY DIESEL FUT)								
A5	Non-HRP		Decrease	USD	2,500	2,500	2,300	2,300
A5	HRP		Decrease	USD	2,750	2,500	2,530	2,300
Month 1 vs 12+ (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Non-HRP		Decrease	USD	2,300	2,300	1,400	1,400
SMF	HRP		Decrease	USD	2,530	2,300	1,540	1,400
Month 1 vs 7+ (MICRO SINGAPORE FUEL OIL 380CST (PL)								
MAF	Non-HRP		Decrease	USD	75	75	53	53
MAF	HRP		Decrease	USD	83	75	58	53

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 1 vs 7+ (MINI SINGAPORE 380CST FUEL OIL FUT)								
MTS	Non-HRP		Decrease	USD	750	750	530	530
MTS	HRP		Decrease	USD	825	750	583	530
Month 1 vs 7+ (SINGAPORE 380CST FUEL OIL FUT)								
SE	Non-HRP		Decrease	USD	7,500	7,500	5,300	5,300
SE	HRP		Decrease	USD	8,250	7,500	5,830	5,300
Month 1 vs 7-11 (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Non-HRP		Decrease	USD	2,000	2,000	1,800	1,800
SMF	HRP		Decrease	USD	2,200	2,000	1,980	1,800
Month 2-6 vs 12+ (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Non-HRP		Increase	USD	1,500	1,500	1,900	1,900
SMF	HRP		Increase	USD	1,650	1,500	2,090	1,900
Month 2-6 vs 7-11 (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Non-HRP		Decrease	USD	900	900	550	550
SMF	HRP		Decrease	USD	990	900	605	550
Months 1 vs 7+ (EUROPE NAPHTHA CALFUT)								
UN	Non-HRP		Decrease	USD	10,000	10,000	6,500	6,500
UN	HRP		Decrease	USD	11,000	10,000	7,150	6,500
Months 1 vs 7+ (MIN EURO NPHTHA CIF NWE FUT)								
MNC	Non-HRP		Decrease	USD	1,000	1,000	650	650
MNC	HRP		Decrease	USD	1,100	1,000	715	650
Months 2-6 vs 2-6 (MICRO SINGAPORE FUEL OIL 380CST (PL)								
MAF	Non-HRP		Decrease	USD	40	40	28	28
MAF	HRP		Decrease	USD	44	40	30	28
Months 2-6 vs 2-6 (MINI SINGAPORE 380CST FUEL OIL FUT)								
MTS	Non-HRP		Decrease	USD	400	400	275	275
MTS	HRP		Decrease	USD	440	400	303	275
Months 2-6 vs 2-6 (SINGAPORE 380CST FUEL OIL FUT)								
SE	Non-HRP		Decrease	USD	4,000	4,000	2,750	2,750
SE	HRP		Decrease	USD	4,400	4,000	3,025	2,750
Rel Period (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Non-HRP		Decrease	USD	450	450	400	400
SMF	HRP		Decrease	USD	495	450	440	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Singapore 380CST Fuel Oil - 2-6 vs 7+ (MICRO SINGAPORE FUEL OIL 380CST (PL))								
MAF	Non-HRP		Decrease	USD	100	100	90	90
MAF	HRP		Decrease	USD	110	100	99	90
Singapore 380CST Fuel Oil - 2-6 vs 7+ (MINI SINGAPORE 380CST FUEL OIL FUT)								
MTS	Non-HRP		Decrease	USD	1,000	1,000	900	900
MTS	HRP		Decrease	USD	1,100	1,000	990	900
Singapore 380CST Fuel Oil - 2-6 vs 7+ (SINGAPORE 380CST FUEL OIL FUT)								
SE	Non-HRP		Decrease	USD	10,000	10,000	9,000	9,000
SE	HRP		Decrease	USD	11,000	10,000	9,900	9,000
Singapore 380cst Fuel Oil Swap - 1 vs 2-6 (MICRO SINGAPORE FUEL OIL 380CST (PL))								
MAF	Non-HRP		Decrease	USD	85	85	53	53
MAF	HRP		Decrease	USD	94	85	58	53
Singapore 380cst Fuel Oil Swap - 1 vs 2-6 (MINI SINGAPORE 380CST FUEL OIL FUT)								
MTS	Non-HRP		Decrease	USD	850	850	525	525
MTS	HRP		Decrease	USD	935	850	578	525
Singapore 380cst Fuel Oil Swap - 1 vs 2-6 (SINGAPORE 380CST FUEL OIL FUT)								
SE	Non-HRP		Decrease	USD	8,500	8,500	5,250	5,250
SE	HRP		Decrease	USD	9,350	8,500	5,775	5,250
Singapore 380cst Fuel Oil Swap - Consecutives (MICRO SINGAPORE FUEL OIL 380CST (PL))								
MAF	Non-HRP		Decrease	USD	23	23	19	19
MAF	HRP		Decrease	USD	25	23	20	19
Singapore 380cst Fuel Oil Swap - Consecutives (MINI SINGAPORE 380CST FUEL OIL FUT)								
MTS	Non-HRP		Decrease	USD	225	225	185	185
MTS	HRP		Decrease	USD	248	225	204	185
Singapore 380cst Fuel Oil Swap - Consecutives (SINGAPORE 380CST FUEL OIL FUT)								
SE	Non-HRP		Decrease	USD	2,250	2,250	1,850	1,850
SE	HRP		Decrease	USD	2,475	2,250	2,035	1,850
Singapore Mogas 92 Unleaded (Platts) Swap - Consecutive (118 SYNTHET MOGAS92 UNLEADED (P))								
118	Non-HRP		Decrease	USD	52	52	45	45
118	HRP		Decrease	USD	57	52	50	45
Singapore Mogas 92 Unleaded (Platts) Swap - Consecutive (MOGAS92 UNLEADED (PLATTS) FUT)								
1N	Non-HRP		Decrease	USD	520	520	450	450
1N	HRP		Decrease	USD	572	520	495	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Singapore Mogas 92 Unleaded (Platts) Swap - Mths 2 vs 3+ (118 SYNTHET MOGAS92 UNLEADED (P))								
118	Non-HRP		Decrease	USD	195	195	175	175
118	HRP		Decrease	USD	215	195	193	175
Singapore Mogas 92 Unleaded (Platts) Swap - Mths 2 vs 3+ (MOGAS92 UNLEADED (PLATTS) FUT)								
1N	Non-HRP		Decrease	USD	1,950	1,950	1,750	1,750
1N	HRP		Decrease	USD	2,145	1,950	1,925	1,750