



22-070

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Tuesday, March 1, 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, March 2, 2022.

Current rates as of:

Tuesday, March 1, 2022.

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

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

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Outright Rates | | | | | | | | |
| AGRICULTURE - Outright Rates | | | | | | | | |
| BLACK SEA CORN FIN STL PLATTS FUT (BCF) | | | | | | | | |
| BCF | Non-HRP | | Increase | USD | 800 | 800 | 1,000 | 1,000 |
| BCF | HRP | | Increase | USD | 880 | 800 | 1,100 | 1,000 |
| BLACK SEA WHEAT FIN STL PLATTS FUT (BWF) | | | | | | | | |
| BWF | Non-HRP | | Increase | USD | 1,100 | 1,100 | 1,300 | 1,300 |
| BWF | HRP | | Increase | USD | 1,210 | 1,100 | 1,430 | 1,300 |
| ROUGH RICE FUTURES (14) | | | | | | | | |
| 14 | Non-HRP | Month 1 | Increase | USD | 850 | 850 | 975 | 975 |
| 14 | HRP | Month 1 | Increase | USD | 935 | 850 | 1,073 | 975 |
| 14 | Non-HRP | Month 2 | Increase | USD | 800 | 800 | 950 | 950 |
| 14 | HRP | Month 2 | Increase | USD | 880 | 800 | 1,045 | 950 |
| 14 | Non-HRP | Months 3+ | Increase | USD | 750 | 750 | 900 | 900 |
| 14 | HRP | Months 3+ | Increase | USD | 825 | 750 | 990 | 900 |
| CRUDE OIL - Outright Rates | | | | | | | | |
| DATED BRENT (PLATTS) DAILY FUT (7G) | | | | | | | | |
| 7G | Non-HRP | | Increase | USD | 6,000 | 6,000 | 7,000 | 7,000 |
| 7G | HRP | | Increase | USD | 6,600 | 6,000 | 7,700 | 7,000 |

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 CAL MO FUT (ANC) | | | | | | | | |
| ANC | Non-HRP | Mnths 2-3 | Increase | USD | 700 | 700 | 750 | 750 |
| ANC | HRP | Mnths 2-3 | Increase | USD | 770 | 700 | 825 | 750 |
| ANC | Non-HRP | Mnths 4-7 | Increase | USD | 600 | 600 | 700 | 700 |
| ANC | HRP | Mnths 4-7 | Increase | USD | 660 | 600 | 770 | 700 |
| ANC | Non-HRP | Mnths 8+ | Increase | USD | 600 | 600 | 700 | 700 |
| ANC | HRP | Mnths 8+ | Increase | USD | 660 | 600 | 770 | 700 |
| ARGUS V NYMEX WTI TRD MO FUT (ANT) | | | | | | | | |
| ANT | Non-HRP | Mnths 2-3 | Increase | USD | 750 | 750 | 900 | 900 |
| ANT | HRP | Mnths 2-3 | Increase | USD | 825 | 750 | 990 | 900 |
| ANT | Non-HRP | Mnths 4-7 | Increase | USD | 600 | 600 | 675 | 675 |
| ANT | HRP | Mnths 4-7 | Increase | USD | 660 | 600 | 743 | 675 |
| ANT | Non-HRP | Mnths 8+ | Increase | USD | 600 | 600 | 675 | 675 |
| ANT | HRP | Mnths 8+ | Increase | USD | 660 | 600 | 743 | 675 |
| CPC BLEND VS MED DATED BRENT FUTURE (CPD) | | | | | | | | |
| CPD | Non-HRP | Mnth 1 | Increase | USD | 1,000 | 1,000 | 1,100 | 1,100 |
| CPD | HRP | Mnth 1 | Increase | USD | 1,100 | 1,000 | 1,210 | 1,100 |
| CPD | Non-HRP | Mnths 2+ | Increase | USD | 700 | 700 | 975 | 975 |
| CPD | HRP | Mnths 2+ | Increase | USD | 770 | 700 | 1,073 | 975 |
| EDMONTON C5+ CONDENSATE MONTHLY INX (CC5) | | | | | | | | |
| CC5 | Non-HRP | Mnths 1-2 | Increase | USD | 1,500 | 1,500 | 1,900 | 1,900 |
| CC5 | HRP | Mnths 1-2 | Increase | USD | 1,650 | 1,500 | 2,090 | 1,900 |
| URALS MED VS DATED BRENT FUTURE (UMD) | | | | | | | | |
| UMD | Non-HRP | Mnth 1 | Increase | USD | 1,200 | 1,200 | 1,300 | 1,300 |
| UMD | HRP | Mnth 1 | Increase | USD | 1,320 | 1,200 | 1,430 | 1,300 |
| UMD | Non-HRP | Mths 2+ | Increase | USD | 900 | 900 | 1,250 | 1,250 |
| UMD | HRP | Mths 2+ | Increase | USD | 990 | 900 | 1,375 | 1,250 |
| WTI V. DUBAI CRUDE OIL (PLATTS) FUT (DCW) | | | | | | | | |
| DCW | Non-HRP | Mnth 1 | Increase | USD | 1,100 | 1,100 | 1,400 | 1,400 |
| DCW | HRP | Mnth 1 | Increase | USD | 1,210 | 1,100 | 1,540 | 1,400 |
| DCW | Non-HRP | Mnths 2-3 | Increase | USD | 700 | 700 | 950 | 950 |
| DCW | HRP | Mnths 2-3 | Increase | USD | 770 | 700 | 1,045 | 950 |
| DCW | Non-HRP | Mnths 4-8 | Increase | USD | 500 | 500 | 600 | 600 |
| DCW | HRP | Mnths 4-8 | Increase | USD | 550 | 500 | 660 | 600 |
| DCW | Non-HRP | Mnths 9+ | Increase | USD | 500 | 500 | 600 | 600 |
| DCW | HRP | Mnths 9+ | Increase | USD | 550 | 500 | 660 | 600 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

DME Products - Outright Rates

DME OMAN CRUDE VS DUBAI PLATTS FUT (DDO)

| | | | | | | | | |
|-----|---------|----------|----------|-----|-------|-------|-------|-------|
| DDO | Non-HRP | Mnth 1 | Increase | USD | 1,650 | 1,650 | 2,100 | 2,100 |
| DDO | HRP | Mnth 1 | Increase | USD | 1,815 | 1,650 | 2,310 | 2,100 |
| DDO | Non-HRP | Mnths 2+ | Increase | USD | 1,600 | 1,600 | 2,000 | 2,000 |
| DDO | HRP | Mnths 2+ | Increase | USD | 1,760 | 1,600 | 2,200 | 2,000 |

SPORE JET KEROSENE VS DME OMAN (DKR)

| | | | | | | | | |
|-----|---------|-----------|----------|-----|-------|-------|-------|-------|
| DKR | Non-HRP | Mnth 1 | Increase | USD | 2,150 | 2,150 | 3,000 | 3,000 |
| DKR | HRP | Mnth 1 | Increase | USD | 2,365 | 2,150 | 3,300 | 3,000 |
| DKR | Non-HRP | Mnths 2-6 | Increase | USD | 2,000 | 2,000 | 2,800 | 2,800 |
| DKR | HRP | Mnths 2-6 | Increase | USD | 2,200 | 2,000 | 3,080 | 2,800 |
| DKR | Non-HRP | Mnths 7+ | Increase | USD | 1,900 | 1,900 | 2,600 | 2,600 |
| DKR | HRP | Mnths 7+ | Increase | USD | 2,090 | 1,900 | 2,860 | 2,600 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Outright Rates | | | | | | | | |
| EQUITY INDEX - Outright Rates | | | | | | | | |
| ADJ INT RATE RUSS 2000 TOT RET (A2R) | | | | | | | | |
| A2R | Non-HRP | Month 1 | Increase | USD | 5,500 | 5,500 | 6,000 | 6,000 |
| A2R | HRP | Month 1 | Increase | USD | 6,050 | 5,500 | 6,600 | 6,000 |
| A2R | Non-HRP | Months 2+ | Increase | USD | 5,500 | 5,500 | 6,000 | 6,000 |
| A2R | HRP | Months 2+ | Increase | USD | 6,050 | 5,500 | 6,600 | 6,000 |
| ADJ INT RATE RUSS 2000 TOT RET MKR (A2M) | | | | | | | | |
| A2M | Non-HRP | Month 1 | Increase | USD | 5,500 | 5,500 | 6,000 | 6,000 |
| A2M | HRP | Month 1 | Increase | USD | 6,050 | 5,500 | 6,600 | 6,000 |
| A2M | Non-HRP | Months 2+ | Increase | USD | 5,500 | 5,500 | 6,000 | 6,000 |
| A2M | HRP | Months 2+ | Increase | USD | 6,050 | 5,500 | 6,600 | 6,000 |
| ADJUSTED INT RATE S&P500 TOTAL RET (ASR) | | | | | | | | |
| ASR | Non-HRP | | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| ASR | HRP | | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| BTIC ADJ INT RATE RUSS 2000 TOT RET (A2T) | | | | | | | | |
| A2T | Non-HRP | Month 1 | Increase | USD | 5,500 | 5,500 | 6,000 | 6,000 |
| A2T | HRP | Month 1 | Increase | USD | 6,050 | 5,500 | 6,600 | 6,000 |
| A2T | Non-HRP | Months 2+ | Increase | USD | 5,500 | 5,500 | 6,000 | 6,000 |
| A2T | HRP | Months 2+ | Increase | USD | 6,050 | 5,500 | 6,600 | 6,000 |
| BTIC ON ADJ IR S&P 500 TOTAL RETURN (AST) | | | | | | | | |
| AST | Non-HRP | | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| AST | HRP | | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| BTIC ON E-MINI DJIA FUTURES (YMT) | | | | | | | | |
| YMT | Non-HRP | | Increase | USD | 8,000 | 8,000 | 8,500 | 8,500 |
| YMT | HRP | | Increase | USD | 8,800 | 8,000 | 9,350 | 8,500 |
| YMT | Non-HRP | | Increase | USD | 8,000 | 8,000 | 8,500 | 8,500 |
| YMT | HRP | | Increase | USD | 8,800 | 8,000 | 9,350 | 8,500 |
| BTIC ON E-MINI NASDAQ-100 FUTURES (NQT) | | | | | | | | |
| NQT | Non-HRP | | Increase | USD | 15,000 | 15,000 | 16,000 | 16,000 |
| NQT | HRP | | Increase | USD | 16,500 | 15,000 | 17,600 | 16,000 |
| NQT | Non-HRP | Months 2+ | Increase | USD | 15,000 | 15,000 | 16,000 | 16,000 |
| NQT | HRP | Months 2+ | Increase | USD | 16,500 | 15,000 | 17,600 | 16,000 |
| BTIC ON EMINI RUSSELL 2000 INDEX FU (RLT) | | | | | | | | |
| RLT | Non-HRP | Month 1 | Increase | USD | 5,500 | 5,500 | 6,000 | 6,000 |
| RLT | HRP | Month 1 | Increase | USD | 6,050 | 5,500 | 6,600 | 6,000 |
| RLT | Non-HRP | Months 2+ | Increase | USD | 5,500 | 5,500 | 6,000 | 6,000 |
| RLT | HRP | Months 2+ | Increase | USD | 6,050 | 5,500 | 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 | | | | | | | | |
| BTIC ON E-MINI S&P 500 FUTURES (EST) | | | | | | | | |
| EST | Non-HRP | Month 1 | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| EST | HRP | Month 1 | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| EST | Non-HRP | Months 3+ | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| EST | HRP | Months 3+ | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| EST | Non-HRP | Month 2 | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| EST | HRP | Month 2 | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| BTIC ON RUSS 2000 TOT RETURN FUT (R2T) | | | | | | | | |
| R2T | Non-HRP | Month 1 | Decrease | USD | 7,100 | 7,100 | 6,000 | 6,000 |
| R2T | HRP | Month 1 | Decrease | USD | 7,810 | 7,100 | 6,600 | 6,000 |
| R2T | Non-HRP | Months 2+ | Decrease | USD | 7,100 | 7,100 | 6,000 | 6,000 |
| R2T | HRP | Months 2+ | Decrease | USD | 7,810 | 7,100 | 6,600 | 6,000 |
| BTIC ON S&P 500 TOTAL RETURN INDEX (TRB) | | | | | | | | |
| TRB | Non-HRP | | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| TRB | HRP | | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| BTIC S&P 500 / GROWTH (SGT) | | | | | | | | |
| SGT | Non-HRP | | Increase | USD | 39,500 | 39,500 | 40,000 | 40,000 |
| SGT | HRP | | Increase | USD | 43,450 | 39,500 | 44,000 | 40,000 |
| BTIC S&P/ CITIGROUP VALUE FUTURE (SUT) | | | | | | | | |
| SUT | Non-HRP | | Decrease | USD | 18,000 | 18,000 | 17,000 | 17,000 |
| SUT | HRP | | Decrease | USD | 19,800 | 18,000 | 18,700 | 17,000 |
| E-MINI DJIA FUTURES MARKER (YMI) | | | | | | | | |
| YMI | Non-HRP | | Increase | USD | 8,000 | 8,000 | 8,500 | 8,500 |
| YMI | HRP | | Increase | USD | 8,800 | 8,000 | 9,350 | 8,500 |
| YMI | Non-HRP | | Increase | USD | 8,000 | 8,000 | 8,500 | 8,500 |
| YMI | HRP | | Increase | USD | 8,800 | 8,000 | 9,350 | 8,500 |
| E-MINI DOW (\$5) FUTURES (YM) | | | | | | | | |
| YM | Non-HRP | | Increase | USD | 8,000 | 8,000 | 8,500 | 8,500 |
| YM | HRP | | Increase | USD | 8,800 | 8,000 | 9,350 | 8,500 |
| YM | Non-HRP | | Increase | USD | 8,000 | 8,000 | 8,500 | 8,500 |
| YM | HRP | | Increase | USD | 8,800 | 8,000 | 9,350 | 8,500 |
| E-MINI NASDAQ 100 FUTURES (NQ) | | | | | | | | |
| NQ | Non-HRP | | Increase | USD | 15,000 | 15,000 | 16,000 | 16,000 |
| NQ | HRP | | Increase | USD | 16,500 | 15,000 | 17,600 | 16,000 |
| NQ | Non-HRP | Months 2+ | Increase | USD | 15,000 | 15,000 | 16,000 | 16,000 |
| NQ | HRP | Months 2+ | Increase | USD | 16,500 | 15,000 | 17,600 | 16,000 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Outright Rates | | | | | | | | |
| E-MINI NASDAQ-100 FUT TACO MARKER (QQ1) | | | | | | | | |
| QQ1 | Non-HRP | | Increase | USD | 15,000 | 15,000 | 16,000 | 16,000 |
| QQ1 | HRP | | Increase | USD | 16,500 | 15,000 | 17,600 | 16,000 |
| QQ1 | Non-HRP | Months 2+ | Increase | USD | 15,000 | 15,000 | 16,000 | 16,000 |
| QQ1 | HRP | Months 2+ | Increase | USD | 16,500 | 15,000 | 17,600 | 16,000 |
| E-MINI NASDAQ-100 FUTURES MARKER (NQI) | | | | | | | | |
| NQI | Non-HRP | | Increase | USD | 15,000 | 15,000 | 16,000 | 16,000 |
| NQI | HRP | | Increase | USD | 16,500 | 15,000 | 17,600 | 16,000 |
| NQI | Non-HRP | Months 2+ | Increase | USD | 15,000 | 15,000 | 16,000 | 16,000 |
| NQI | HRP | Months 2+ | Increase | USD | 16,500 | 15,000 | 17,600 | 16,000 |
| E-MINI RUSSELL 2000 FUTURES TACO MA (TQ1) | | | | | | | | |
| TQ1 | Non-HRP | Month 1 | Increase | USD | 5,500 | 5,500 | 6,000 | 6,000 |
| TQ1 | HRP | Month 1 | Increase | USD | 6,050 | 5,500 | 6,600 | 6,000 |
| TQ1 | Non-HRP | Months 2+ | Increase | USD | 5,500 | 5,500 | 6,000 | 6,000 |
| TQ1 | HRP | Months 2+ | Increase | USD | 6,050 | 5,500 | 6,600 | 6,000 |
| EMINI RUSSELL 2000 INDEX FUTURES (RTY) | | | | | | | | |
| RTY | Non-HRP | Month 1 | Increase | USD | 5,500 | 5,500 | 6,000 | 6,000 |
| RTY | HRP | Month 1 | Increase | USD | 6,050 | 5,500 | 6,600 | 6,000 |
| RTY | Non-HRP | Months 2+ | Increase | USD | 5,500 | 5,500 | 6,000 | 6,000 |
| RTY | HRP | Months 2+ | Increase | USD | 6,050 | 5,500 | 6,600 | 6,000 |
| E-MINI S&P 500 FUTURES (ES) | | | | | | | | |
| ES | Non-HRP | Month 1 | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| ES | HRP | Month 1 | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| ES | Non-HRP | Months 3+ | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| ES | HRP | Months 3+ | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| ES | Non-HRP | Month 2 | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| ES | HRP | Month 2 | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| E-MINI S&P 500 FUTURES MARKER (ESI) | | | | | | | | |
| ESI | Non-HRP | Month 1 | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| ESI | HRP | Month 1 | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| ESI | Non-HRP | Months 3+ | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| ESI | HRP | Months 3+ | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| ESI | Non-HRP | Month 2 | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| ESI | HRP | Month 2 | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Outright Rates | | | | | | | | |
| MICRO E-MINI DOW JONES AVE FUTURE (MYM) | | | | | | | | |
| MYM | Non-HRP | | Increase | USD | 800 | 800 | 850 | 850 |
| MYM | HRP | | Increase | USD | 880 | 800 | 935 | 850 |
| MYM | Non-HRP | | Increase | USD | 800 | 800 | 850 | 850 |
| MYM | HRP | | Increase | USD | 880 | 800 | 935 | 850 |
| MICRO E-MINI NASDAQ 100 FUTURE (MNQ) | | | | | | | | |
| MNQ | Non-HRP | | Increase | USD | 1,500 | 1,500 | 1,600 | 1,600 |
| MNQ | HRP | | Increase | USD | 1,650 | 1,500 | 1,760 | 1,600 |
| MNQ | Non-HRP | Months 2+ | Increase | USD | 1,500 | 1,500 | 1,600 | 1,600 |
| MNQ | HRP | Months 2+ | Increase | USD | 1,650 | 1,500 | 1,760 | 1,600 |
| MICRO E-MINI RUSSELL 2000 INDEX FUT (M2K) | | | | | | | | |
| M2K | Non-HRP | Month 1 | Increase | USD | 550 | 550 | 600 | 600 |
| M2K | HRP | Month 1 | Increase | USD | 605 | 550 | 660 | 600 |
| M2K | Non-HRP | Months 2+ | Increase | USD | 550 | 550 | 600 | 600 |
| M2K | HRP | Months 2+ | Increase | USD | 605 | 550 | 660 | 600 |
| MICRO E-MINI S&P 500 FUTURES (MES) | | | | | | | | |
| MES | Non-HRP | Month 1 | Increase | USD | 1,080 | 1,080 | 1,140 | 1,140 |
| MES | HRP | Month 1 | Increase | USD | 1,188 | 1,080 | 1,254 | 1,140 |
| MES | Non-HRP | Months 3+ | Increase | USD | 1,080 | 1,080 | 1,140 | 1,140 |
| MES | HRP | Months 3+ | Increase | USD | 1,188 | 1,080 | 1,254 | 1,140 |
| MES | Non-HRP | Month 2 | Increase | USD | 1,080 | 1,080 | 1,140 | 1,140 |
| MES | HRP | Month 2 | Increase | USD | 1,188 | 1,080 | 1,254 | 1,140 |
| RUSS 2000 TOT RETURN INDEX MARKER (R2M) | | | | | | | | |
| R2M | Non-HRP | Month 1 | Decrease | USD | 7,100 | 7,100 | 6,000 | 6,000 |
| R2M | HRP | Month 1 | Decrease | USD | 7,810 | 7,100 | 6,600 | 6,000 |
| R2M | Non-HRP | Months 2+ | Decrease | USD | 7,100 | 7,100 | 6,000 | 6,000 |
| R2M | HRP | Months 2+ | Decrease | USD | 7,810 | 7,100 | 6,600 | 6,000 |
| RUSSELL 2000 TOTAL RETURN INDEX FUT (R2R) | | | | | | | | |
| R2R | Non-HRP | Month 1 | Decrease | USD | 7,100 | 7,100 | 6,000 | 6,000 |
| R2R | HRP | Month 1 | Decrease | USD | 7,810 | 7,100 | 6,600 | 6,000 |
| R2R | Non-HRP | Months 2+ | Decrease | USD | 7,100 | 7,100 | 6,000 | 6,000 |
| R2R | HRP | Months 2+ | Decrease | USD | 7,810 | 7,100 | 6,600 | 6,000 |
| S&P 500 / GROWTH SYNT MARKER (TGT) | | | | | | | | |
| TGT | Non-HRP | | Increase | USD | 39,500 | 39,500 | 40,000 | 40,000 |
| TGT | HRP | | Increase | USD | 43,450 | 39,500 | 44,000 | 40,000 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Outright Rates | | | | | | | | |
| S&P 500 FUTURES (SP) | | | | | | | | |
| SP | Non-HRP | Month 1 | Increase | USD | 54,000 | 54,000 | 57,000 | 57,000 |
| SP | HRP | Month 1 | Increase | USD | 59,400 | 54,000 | 62,700 | 57,000 |
| SP | Non-HRP | Months 3+ | Increase | USD | 54,000 | 54,000 | 57,000 | 57,000 |
| SP | HRP | Months 3+ | Increase | USD | 59,400 | 54,000 | 62,700 | 57,000 |
| SP | Non-HRP | Month 2 | Increase | USD | 54,000 | 54,000 | 57,000 | 57,000 |
| SP | HRP | Month 2 | Increase | USD | 59,400 | 54,000 | 62,700 | 57,000 |
| S&P 500 TOTAL RETURN INDEX FUTURES (TRI) | | | | | | | | |
| TRI | Non-HRP | | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| TRI | HRP | | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| S&P 500 TOTAL RETURN INDEX MARKER (TRM) | | | | | | | | |
| TRM | Non-HRP | | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| TRM | HRP | | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| S&P VALUE INDEX SYNT MARKER (TST) | | | | | | | | |
| TST | Non-HRP | | Decrease | USD | 18,000 | 18,000 | 17,000 | 17,000 |
| TST | HRP | | Decrease | USD | 19,800 | 18,000 | 18,700 | 17,000 |
| S&P/ CITIGROUP GROWTH INDEX FUTURES (SG) | | | | | | | | |
| SG | Non-HRP | | Increase | USD | 39,500 | 39,500 | 40,000 | 40,000 |
| SG | HRP | | Increase | USD | 43,450 | 39,500 | 44,000 | 40,000 |
| S&P/ CITIGROUP VALUE FUTURES (SU) | | | | | | | | |
| SU | Non-HRP | | Decrease | USD | 18,000 | 18,000 | 17,000 | 17,000 |
| SU | HRP | | Decrease | USD | 19,800 | 18,000 | 18,700 | 17,000 |
| TACO ON E-MINI NASDAQ-100 FUTURES (NQQ) | | | | | | | | |
| NQQ | Non-HRP | | Increase | USD | 15,000 | 15,000 | 16,000 | 16,000 |
| NQQ | HRP | | Increase | USD | 16,500 | 15,000 | 17,600 | 16,000 |
| NQQ | Non-HRP | Months 2+ | Increase | USD | 15,000 | 15,000 | 16,000 | 16,000 |
| NQQ | HRP | Months 2+ | Increase | USD | 16,500 | 15,000 | 17,600 | 16,000 |
| TACO ON E-MINI RUSSEL 2000 FUTURES (RTQ) | | | | | | | | |
| RTQ | Non-HRP | Month 1 | Increase | USD | 5,500 | 5,500 | 6,000 | 6,000 |
| RTQ | HRP | Month 1 | Increase | USD | 6,050 | 5,500 | 6,600 | 6,000 |
| RTQ | Non-HRP | Months 2+ | Increase | USD | 5,500 | 5,500 | 6,000 | 6,000 |
| RTQ | HRP | Months 2+ | Increase | USD | 6,050 | 5,500 | 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 | | | | | | | | |
| TACO ON E-MINI S&P 500 FUTURES (ESQ) | | | | | | | | |
| ESQ | Non-HRP | Month 1 | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| ESQ | HRP | Month 1 | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| ESQ | Non-HRP | Months 3+ | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| ESQ | HRP | Months 3+ | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| ESQ | Non-HRP | Month 2 | Increase | USD | 10,800 | 10,800 | 11,400 | 11,400 |
| ESQ | HRP | Month 2 | Increase | USD | 11,880 | 10,800 | 12,540 | 11,400 |
| FX - Outright Rates | | | | | | | | |
| EURO FX/SF FUTURES (RF) | | | | | | | | |
| RF | Non-HRP | | Increase | CHF | 2,800 | 2,800 | 3,200 | 3,200 |
| RF | HRP | | Increase | CHF | 3,080 | 2,800 | 3,520 | 3,200 |
| HUNGARIAN FORINT/EUR CROSS RATE FUT (R) | | | | | | | | |
| R | Non-HRP | | Increase | EUR | 1,700 | 1,700 | 2,000 | 2,000 |
| R | HRP | | Increase | EUR | 1,870 | 1,700 | 2,200 | 2,000 |
| INTEREST RATES - Outright Rates | | | | | | | | |
| 3 YEAR TREASURY NOTE FUTURE (3YR) | | | | | | | | |
| 3YR | Non-HRP | | Increase | USD | 1,050 | 1,050 | 1,175 | 1,175 |
| 3YR | HRP | | Increase | USD | 1,155 | 1,050 | 1,293 | 1,175 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Outright Rates | | | | | | | | |
| METALS - Outright Rates | | | | | | | | |
| NORTH EURO HOT-ROLLED COIL STEEL (EHR) | | | | | | | | |
| EHR | Non-HRP | Mths 1-4 | Increase | EUR | 1,400 | 1,400 | 1,650 | 1,650 |
| EHR | HRP | Mths 1-4 | Increase | EUR | 1,540 | 1,400 | 1,815 | 1,650 |
| EHR | Non-HRP | Mths 5+ | Increase | EUR | 1,400 | 1,400 | 1,650 | 1,650 |
| EHR | HRP | Mths 5+ | Increase | EUR | 1,540 | 1,400 | 1,815 | 1,650 |
| U.S. MIDWEST #1 BUSHELING FERROUS S (BUS) | | | | | | | | |
| BUS | Non-HRP | Mth 1 | Increase | USD | 520 | 520 | 630 | 630 |
| BUS | HRP | Mth 1 | Increase | USD | 572 | 520 | 693 | 630 |
| BUS | Non-HRP | Mths 2-4 | Increase | USD | 850 | 850 | 1,000 | 1,000 |
| BUS | HRP | Mths 2-4 | Increase | USD | 935 | 850 | 1,100 | 1,000 |
| BUS | Non-HRP | Mths 6+ | Increase | USD | 1,000 | 1,000 | 1,200 | 1,200 |
| BUS | HRP | Mths 6+ | Increase | USD | 1,100 | 1,000 | 1,320 | 1,200 |
| U.S. MIDWEST DOM STEEL PREM(CRU)FUT (HDG) | | | | | | | | |
| HDG | Non-HRP | Mths 1-4 | Increase | USD | 920 | 920 | 1,050 | 1,050 |
| HDG | HRP | Mths 1-4 | Increase | USD | 1,012 | 920 | 1,155 | 1,050 |
| HDG | Non-HRP | Mths 5+ | Increase | USD | 920 | 920 | 1,050 | 1,050 |
| HDG | HRP | Mths 5+ | Increase | USD | 1,012 | 920 | 1,155 | 1,050 |
| U.S. MIDWEST DOMESTIC HOT-ROLLED CO (HR) | | | | | | | | |
| HR | Non-HRP | Mnth 1 | Increase | USD | 850 | 850 | 1,000 | 1,000 |
| HR | HRP | Mnth 1 | Increase | USD | 935 | 850 | 1,100 | 1,000 |

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 | | | | | | | | |
| EAST/WEST FUEL OIL SPREAD FUT (EW) | | | | | | | | |
| EW | Non-HRP | Mth 1 | Increase | USD | 8,000 | 8,000 | 9,000 | 9,000 |
| EW | HRP | Mth 1 | Increase | USD | 8,800 | 8,000 | 9,900 | 9,000 |
| EW | Non-HRP | Mths 2 | Increase | USD | 7,000 | 7,000 | 8,500 | 8,500 |
| EW | HRP | Mths 2 | Increase | USD | 7,700 | 7,000 | 9,350 | 8,500 |
| EW | Non-HRP | Mths 3-9 | Increase | USD | 5,000 | 5,000 | 6,500 | 6,500 |
| EW | HRP | Mths 3-9 | Increase | USD | 5,500 | 5,000 | 7,150 | 6,500 |
| EW | Non-HRP | Mnths 10+ | Increase | USD | 2,700 | 2,700 | 3,000 | 3,000 |
| EW | HRP | Mnths 10+ | Increase | USD | 2,970 | 2,700 | 3,300 | 3,000 |
| EUR DIESEL10PPM BRGS FOB ARA(PLATTS (ET) | | | | | | | | |
| ET | Non-HRP | Mnths 1 | Increase | USD | 3,150 | 3,150 | 3,600 | 3,600 |
| ET | HRP | Mnths 1 | Increase | USD | 3,465 | 3,150 | 3,960 | 3,600 |
| ET | Non-HRP | Mnth 3 | Increase | USD | 3,100 | 3,100 | 3,250 | 3,250 |
| ET | HRP | Mnth 3 | Increase | USD | 3,410 | 3,100 | 3,575 | 3,250 |
| GAS EBOB OXY BARGES VS EURO NAPHTHA (EGN) | | | | | | | | |
| EGN | Non-HRP | Mnth 1 | Increase | USD | 14,000 | 14,000 | 15,500 | 15,500 |
| EGN | HRP | Mnth 1 | Increase | USD | 15,400 | 14,000 | 17,050 | 15,500 |
| EGN | Non-HRP | Mnth 2 | Increase | USD | 13,000 | 13,000 | 15,000 | 15,000 |
| EGN | HRP | Mnth 2 | Increase | USD | 14,300 | 13,000 | 16,500 | 15,000 |
| EGN | Non-HRP | Mnths 3+ | Increase | USD | 11,500 | 11,500 | 13,000 | 13,000 |
| EGN | HRP | Mnths 3+ | Increase | USD | 12,650 | 11,500 | 14,300 | 13,000 |
| MINI EAST-WEST FUEL OIL FUTURES (MEW) | | | | | | | | |
| MEW | Non-HRP | Mth 1 | Increase | USD | 800 | 800 | 900 | 900 |
| MEW | HRP | Mth 1 | Increase | USD | 880 | 800 | 990 | 900 |
| MEW | Non-HRP | Mths 2 | Increase | USD | 700 | 700 | 850 | 850 |
| MEW | HRP | Mths 2 | Increase | USD | 770 | 700 | 935 | 850 |
| MEW | Non-HRP | Mths 3-9 | Increase | USD | 500 | 500 | 650 | 650 |
| MEW | HRP | Mths 3-9 | Increase | USD | 550 | 500 | 715 | 650 |
| MEW | Non-HRP | Mnths 10+ | Increase | USD | 270 | 270 | 300 | 300 |
| MEW | HRP | Mnths 10+ | Increase | USD | 297 | 270 | 330 | 300 |
| MINIEURDIESEL10 PPM BRGS ARA(P)VS.L (MUD) | | | | | | | | |
| MUD | Non-HRP | Mnths 1 | Increase | USD | 315 | 315 | 360 | 360 |
| MUD | HRP | Mnths 1 | Increase | USD | 347 | 315 | 396 | 360 |
| MUD | Non-HRP | Mnth 3 | Increase | USD | 310 | 310 | 325 | 325 |
| MUD | HRP | Mnth 3 | Increase | USD | 341 | 310 | 358 | 325 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Outright Rates | | | | | | | | |
| SING GAS 500 PPM (PLATTS) VS. LOW S (SGG) | | | | | | | | |
| SGG | Non-HRP | Mnth 1 | Increase | USD | 600 | 600 | 830 | 830 |
| SGG | HRP | Mnth 1 | Increase | USD | 660 | 600 | 913 | 830 |
| SGG | Non-HRP | Mnth 2 | Increase | USD | 600 | 600 | 825 | 825 |
| SGG | HRP | Mnth 2 | Increase | USD | 660 | 600 | 908 | 825 |
| SGG | Non-HRP | Mnths 3-6 | Increase | USD | 450 | 450 | 625 | 625 |
| SGG | HRP | Mnths 3-6 | Increase | USD | 495 | 450 | 688 | 625 |
| SGG | Non-HRP | Mnths 6+ | Increase | USD | 400 | 400 | 575 | 575 |
| SGG | HRP | Mnths 6+ | Increase | USD | 440 | 400 | 633 | 575 |
| SINGAPORE GASOIL VS ICE (GA) | | | | | | | | |
| GA | Non-HRP | Mnth 1 | Increase | USD | 520 | 520 | 710 | 710 |
| GA | HRP | Mnth 1 | Increase | USD | 572 | 520 | 781 | 710 |
| GA | Non-HRP | Mnth 2 | Increase | USD | 500 | 500 | 700 | 700 |
| GA | HRP | Mnth 2 | Increase | USD | 550 | 500 | 770 | 700 |
| GA | Non-HRP | Mnths 3-6 | Increase | USD | 380 | 380 | 530 | 530 |
| GA | HRP | Mnths 3-6 | Increase | USD | 418 | 380 | 583 | 530 |
| GA | Non-HRP | Mnths 7+ | Increase | USD | 280 | 280 | 370 | 370 |
| GA | HRP | Mnths 7+ | Increase | USD | 308 | 280 | 407 | 370 |
| SINGAPORE JET DUBAI CRACK (KSD) | | | | | | | | |
| KSD | Non-HRP | Mnth 1 | Increase | USD | 1,750 | 1,750 | 2,000 | 2,000 |
| KSD | HRP | Mnth 1 | Increase | USD | 1,925 | 1,750 | 2,200 | 2,000 |

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 | | | | | | | | |
| 121 SYNT JAPAN C&F NAPHTHA FUT (121) | | | | | | | | |
| 121 | Non-HRP | Mnth 1 | Increase | USD | 4,250 | 4,250 | 5,000 | 5,000 |
| 121 | HRP | Mnth 1 | Increase | USD | 4,675 | 4,250 | 5,500 | 5,000 |
| EUROPE JET KERO RDAM CALFUT (UR) | | | | | | | | |
| UR | Non-HRP | Mnth 1 | Increase | USD | 40,000 | 40,000 | 50,000 | 50,000 |
| UR | HRP | Mnth 1 | Increase | USD | 44,000 | 40,000 | 55,000 | 50,000 |
| UR | Non-HRP | Mnths 2+ | Increase | USD | 40,000 | 40,000 | 49,500 | 49,500 |
| UR | HRP | Mnths 2+ | Increase | USD | 44,000 | 40,000 | 54,450 | 49,500 |
| EUROPEAN GASOIL ICE FUTURE (7F) | | | | | | | | |
| 7F | Non-HRP | Mnth 1 | Increase | USD | 4,800 | 4,800 | 5,500 | 5,500 |
| 7F | HRP | Mnth 1 | Increase | USD | 5,280 | 4,800 | 6,050 | 5,500 |
| 7F | Non-HRP | Mnths 2-6 | Increase | USD | 4,400 | 4,400 | 5,000 | 5,000 |
| 7F | HRP | Mnths 2-6 | Increase | USD | 4,840 | 4,400 | 5,500 | 5,000 |
| 7F | Non-HRP | Mnths 7-11 | Increase | USD | 3,750 | 3,750 | 4,150 | 4,150 |
| 7F | HRP | Mnths 7-11 | Increase | USD | 4,125 | 3,750 | 4,565 | 4,150 |
| 7F | Non-HRP | Mnths 12+ | Increase | USD | 3,200 | 3,200 | 3,500 | 3,500 |
| 7F | HRP | Mnths 12+ | Increase | USD | 3,520 | 3,200 | 3,850 | 3,500 |
| EUROPEAN GASOIL ICE TAS FUTURE (7FT) | | | | | | | | |
| 7FT | Non-HRP | Mnth 1 | Increase | USD | 4,800 | 4,800 | 5,500 | 5,500 |
| 7FT | HRP | Mnth 1 | Increase | USD | 5,280 | 4,800 | 6,050 | 5,500 |
| 7FT | Non-HRP | Mnths 2-6 | Increase | USD | 4,400 | 4,400 | 5,000 | 5,000 |
| 7FT | HRP | Mnths 2-6 | Increase | USD | 4,840 | 4,400 | 5,500 | 5,000 |
| 7FT | Non-HRP | Mnths 7-11 | Increase | USD | 3,750 | 3,750 | 4,150 | 4,150 |
| 7FT | HRP | Mnths 7-11 | Increase | USD | 4,125 | 3,750 | 4,565 | 4,150 |
| 7FT | Non-HRP | Mnths 12+ | Increase | USD | 3,200 | 3,200 | 3,500 | 3,500 |
| 7FT | HRP | Mnths 12+ | Increase | USD | 3,520 | 3,200 | 3,850 | 3,500 |
| GASOIL 0.1% CIF MED BALMO FUT (X6) | | | | | | | | |
| X6 | Non-HRP | | Increase | USD | 37,500 | 37,500 | 47,000 | 47,000 |
| X6 | HRP | | Increase | USD | 41,250 | 37,500 | 51,700 | 47,000 |
| GASOIL 0.1% CIF MED FUT (Z4) | | | | | | | | |
| Z4 | Non-HRP | Mnth 2+ | Increase | USD | 44,000 | 44,000 | 49,000 | 49,000 |
| Z4 | HRP | Mnth 2+ | Increase | USD | 48,400 | 44,000 | 53,900 | 49,000 |
| Z4 | Non-HRP | Mnth 1 | Increase | USD | 46,000 | 46,000 | 51,000 | 51,000 |
| Z4 | HRP | Mnth 1 | Increase | USD | 50,600 | 46,000 | 56,100 | 51,000 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Outright Rates | | | | | | | | |
| GASOIL 0.1% CIF NW BALMO FUT (B7) | | | | | | | | |
| B7 | Non-HRP | | Increase | USD | 37,000 | 37,000 | 47,000 | 47,000 |
| B7 | HRP | | Increase | USD | 40,700 | 37,000 | 51,700 | 47,000 |
| GASOIL 0.1%BRGS FOB ARA (PLATTS)FUT (VL) | | | | | | | | |
| VL | Non-HRP | Month 1 | Increase | USD | 40,000 | 40,000 | 45,000 | 45,000 |
| VL | HRP | Month 1 | Increase | USD | 44,000 | 40,000 | 49,500 | 45,000 |
| VL | Non-HRP | Month 2+ | Increase | USD | 39,000 | 39,000 | 44,500 | 44,500 |
| VL | HRP | Month 2+ | Increase | USD | 42,900 | 39,000 | 48,950 | 44,500 |
| GASOIL BULLET FUT (BG) | | | | | | | | |
| BG | Non-HRP | Mnth 1 | Increase | USD | 48,000 | 48,000 | 55,000 | 55,000 |
| BG | HRP | Mnth 1 | Increase | USD | 52,800 | 48,000 | 60,500 | 55,000 |
| BG | Non-HRP | Mnths 2-6 | Increase | USD | 44,000 | 44,000 | 50,000 | 50,000 |
| BG | HRP | Mnths 2-6 | Increase | USD | 48,400 | 44,000 | 55,000 | 50,000 |
| BG | Non-HRP | Mnths 7-11 | Increase | USD | 37,500 | 37,500 | 41,500 | 41,500 |
| BG | HRP | Mnths 7-11 | Increase | USD | 41,250 | 37,500 | 45,650 | 41,500 |
| BG | Non-HRP | Mnths 12+ | Increase | USD | 32,000 | 32,000 | 35,000 | 35,000 |
| BG | HRP | Mnths 12+ | Increase | USD | 35,200 | 32,000 | 38,500 | 35,000 |
| GASOIL0.1%BRGS FOB ARA(PLATTS)BALMO (B8) | | | | | | | | |
| B8 | Non-HRP | | Increase | USD | 46,000 | 46,000 | 52,000 | 52,000 |
| B8 | HRP | | Increase | USD | 50,600 | 46,000 | 57,200 | 52,000 |
| GULF COAST ULSD CALENDAR FUT (LY) | | | | | | | | |
| LY | Non-HRP | Mnths 13+ | Increase | USD | 5,100 | 5,100 | 5,600 | 5,600 |
| LY | HRP | Mnths 13+ | Increase | USD | 5,610 | 5,100 | 6,160 | 5,600 |
| JAPAN C&F NAPHTHA FUT (JA) | | | | | | | | |
| JA | Non-HRP | Mnth 1 | Increase | USD | 42,500 | 42,500 | 50,000 | 50,000 |
| JA | HRP | Mnth 1 | Increase | USD | 46,750 | 42,500 | 55,000 | 50,000 |
| JET AVIA FUEL(PLTT) CRGS FOB M (1T) | | | | | | | | |
| 1T | Non-HRP | | Increase | USD | 44,000 | 44,000 | 54,000 | 54,000 |
| 1T | HRP | | Increase | USD | 48,400 | 44,000 | 59,400 | 54,000 |
| JET FUEL BARGES RDAM BALMO (X9) | | | | | | | | |
| X9 | Non-HRP | | Increase | USD | 31,000 | 31,000 | 43,500 | 43,500 |
| X9 | HRP | | Increase | USD | 34,100 | 31,000 | 47,850 | 43,500 |
| MICRO GASOIL 0.1% BARGES FOB ARA (P (M1B) | | | | | | | | |
| M1B | Non-HRP | Month 1 | Increase | USD | 400 | 400 | 450 | 450 |
| M1B | HRP | Month 1 | Increase | USD | 440 | 400 | 495 | 450 |
| M1B | Non-HRP | Month 2+ | Increase | USD | 390 | 390 | 445 | 445 |
| M1B | HRP | Month 2+ | Increase | USD | 429 | 390 | 490 | 445 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Outright Rates | | | | | | | | |
| MID EAST GASOIL ARAB GULF BALMO (MBS) | | | | | | | | |
| MBS | Non-HRP | | Increase | USD | 4,750 | 4,750 | 6,000 | 6,000 |
| MBS | HRP | | Increase | USD | 5,225 | 4,750 | 6,600 | 6,000 |
| MIDDLE EAST GASOIL ARAB GULF (MPE) | | | | | | | | |
| MPE | Non-HRP | Mnth 1 | Increase | USD | 4,250 | 4,250 | 5,550 | 5,550 |
| MPE | HRP | Mnth 1 | Increase | USD | 4,675 | 4,250 | 6,105 | 5,550 |
| MPE | Non-HRP | Mnths 2-6 | Increase | USD | 4,200 | 4,200 | 5,500 | 5,500 |
| MPE | HRP | Mnths 2-6 | Increase | USD | 4,620 | 4,200 | 6,050 | 5,500 |
| MPE | Non-HRP | Mnths 7+ | Increase | USD | 3,600 | 3,600 | 4,500 | 4,500 |
| MPE | HRP | Mnths 7+ | Increase | USD | 3,960 | 3,600 | 4,950 | 4,500 |
| MIN JAPAN C&F NAPHTHA PLATTS FUT (MJN) | | | | | | | | |
| MJN | Non-HRP | Mnth 1 | Increase | USD | 4,250 | 4,250 | 5,000 | 5,000 |
| MJN | HRP | Mnth 1 | Increase | USD | 4,675 | 4,250 | 5,500 | 5,000 |
| MINI SINGAPORE GASOIL 500 PPM (PLAT (MGO)) | | | | | | | | |
| MGO | Non-HRP | Mnth 1 | Increase | USD | 500 | 500 | 600 | 600 |
| MGO | HRP | Mnth 1 | Increase | USD | 550 | 500 | 660 | 600 |
| MGO | Non-HRP | Mnths 2-6 | Increase | USD | 470 | 470 | 570 | 570 |
| MGO | HRP | Mnths 2-6 | Increase | USD | 517 | 470 | 627 | 570 |
| MGO | Non-HRP | Mnths 7+ | Increase | USD | 430 | 430 | 530 | 530 |
| MGO | HRP | Mnths 7+ | Increase | USD | 473 | 430 | 583 | 530 |
| MINI SINGAPORE GASOIL PLATS FUTURES (MSG) | | | | | | | | |
| MSG | Non-HRP | Mnth 1 | Increase | USD | 480 | 480 | 610 | 610 |
| MSG | HRP | Mnth 1 | Increase | USD | 528 | 480 | 671 | 610 |
| MSG | Non-HRP | Mnths 2-6 | Increase | USD | 480 | 480 | 605 | 605 |
| MSG | HRP | Mnths 2-6 | Increase | USD | 528 | 480 | 666 | 605 |
| MSG | Non-HRP | Mnths 7+ | Increase | USD | 440 | 440 | 530 | 530 |
| MSG | HRP | Mnths 7+ | Increase | USD | 484 | 440 | 583 | 530 |
| NY BUCKEYE JET FUEL (PLATTS) FUTURE (BUC) | | | | | | | | |
| BUC | Non-HRP | | Increase | USD | 5,500 | 5,500 | 6,100 | 6,100 |
| BUC | HRP | | Increase | USD | 6,050 | 5,500 | 6,710 | 6,100 |
| SINGAPORE GASOIL 500 PPM (PLATTS) B (GHB) | | | | | | | | |
| GHB | Non-HRP | Tier 1 | Increase | USD | 4,600 | 4,600 | 5,400 | 5,400 |
| GHB | HRP | Tier 1 | Increase | USD | 5,060 | 4,600 | 5,940 | 5,400 |
| GHB | Non-HRP | Tier 2 | Increase | USD | 4,000 | 4,000 | 4,500 | 4,500 |
| GHB | HRP | Tier 2 | Increase | USD | 4,400 | 4,000 | 4,950 | 4,500 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Outright Rates | | | | | | | | |
| SINGAPORE GASOIL 500 PPM (PLATTS) F (GHS) | | | | | | | | |
| GHS | Non-HRP | Mnth 1 | Increase | USD | 5,000 | 5,000 | 6,000 | 6,000 |
| GHS | HRP | Mnth 1 | Increase | USD | 5,500 | 5,000 | 6,600 | 6,000 |
| GHS | Non-HRP | Mnths 2-6 | Increase | USD | 4,700 | 4,700 | 5,700 | 5,700 |
| GHS | HRP | Mnths 2-6 | Increase | USD | 5,170 | 4,700 | 6,270 | 5,700 |
| GHS | Non-HRP | Mnths 7+ | Increase | USD | 4,300 | 4,300 | 5,300 | 5,300 |
| GHS | HRP | Mnths 7+ | Increase | USD | 4,730 | 4,300 | 5,830 | 5,300 |
| SINGAPORE GASOIL BALMO (VU) | | | | | | | | |
| VU | Non-HRP | Tier 1 | Increase | USD | 5,350 | 5,350 | 6,250 | 6,250 |
| VU | HRP | Tier 1 | Increase | USD | 5,885 | 5,350 | 6,875 | 6,250 |
| VU | Non-HRP | Tier 2 | Increase | USD | 5,350 | 5,350 | 6,200 | 6,200 |
| VU | HRP | Tier 2 | Increase | USD | 5,885 | 5,350 | 6,820 | 6,200 |
| SINGAPORE GASOIL FUT (SG) | | | | | | | | |
| SG | Non-HRP | Mnth 1 | Increase | USD | 4,800 | 4,800 | 6,100 | 6,100 |
| SG | HRP | Mnth 1 | Increase | USD | 5,280 | 4,800 | 6,710 | 6,100 |
| SG | Non-HRP | Mnths 2-6 | Increase | USD | 4,800 | 4,800 | 6,050 | 6,050 |
| SG | HRP | Mnths 2-6 | Increase | USD | 5,280 | 4,800 | 6,655 | 6,050 |
| SG | Non-HRP | Mnths 7+ | Increase | USD | 4,400 | 4,400 | 5,300 | 5,300 |
| SG | HRP | Mnths 7+ | Increase | USD | 4,840 | 4,400 | 5,830 | 5,300 |
| SINGAPORE JET KEROSENE FUT (KS) | | | | | | | | |
| KS | Non-HRP | Mnth 1 | Increase | USD | 5,200 | 5,200 | 6,050 | 6,050 |
| KS | HRP | Mnth 1 | Increase | USD | 5,720 | 5,200 | 6,655 | 6,050 |
| KS | Non-HRP | Mnths 2-6 | Increase | USD | 5,100 | 5,100 | 6,000 | 6,000 |
| KS | HRP | Mnths 2-6 | Increase | USD | 5,610 | 5,100 | 6,600 | 6,000 |
| KS | Non-HRP | Mnths 7+ | Increase | USD | 4,700 | 4,700 | 5,300 | 5,300 |
| KS | HRP | Mnths 7+ | Increase | USD | 5,170 | 4,700 | 5,830 | 5,300 |
| SYNT GULF COAST ULSD CALENDAR FU (SLY) | | | | | | | | |
| SLY | Non-HRP | Mnth 1 | Increase | USD | 5,500 | 5,500 | 6,600 | 6,600 |
| SLY | HRP | Mnth 1 | Increase | USD | 6,050 | 5,500 | 7,260 | 6,600 |
| SLY | Non-HRP | Mnths 2-6 | Increase | USD | 5,500 | 5,500 | 6,300 | 6,300 |
| SLY | HRP | Mnths 2-6 | Increase | USD | 6,050 | 5,500 | 6,930 | 6,300 |
| SLY | Non-HRP | Mnths 7-12 | Increase | USD | 5,300 | 5,300 | 5,700 | 5,700 |
| SLY | HRP | Mnths 7-12 | Increase | USD | 5,830 | 5,300 | 6,270 | 5,700 |
| SLY | Non-HRP | Mnths 13+ | Increase | USD | 5,100 | 5,100 | 5,600 | 5,600 |
| SLY | HRP | Mnths 13+ | Increase | USD | 5,610 | 5,100 | 6,160 | 5,600 |
| SYNT JAPAN C&F NAPHTHA FUT (SJA) | | | | | | | | |
| SJA | Non-HRP | Mnth 1 | Increase | USD | 42,500 | 42,500 | 50,000 | 50,000 |
| SJA | HRP | Mnth 1 | Increase | USD | 46,750 | 42,500 | 55,000 | 50,000 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Outright Rates | | | | | | | | |
| SYNTH 111 GULF COAST ULSD CAL FUTUR (111) | | | | | | | | |
| 111 | Non-HRP | Mnths 13+ | Increase | USD | 510 | 510 | 560 | 560 |
| 111 | HRP | Mnths 13+ | Increase | USD | 561 | 510 | 616 | 560 |
| SYNTHETI SINGAPORE JET KEROSENE FUT (SKS) | | | | | | | | |
| SKS | Non-HRP | Mnth 1 | Increase | USD | 5,200 | 5,200 | 6,050 | 6,050 |
| SKS | HRP | Mnth 1 | Increase | USD | 5,720 | 5,200 | 6,655 | 6,050 |
| SKS | Non-HRP | Mnths 2-6 | Increase | USD | 5,100 | 5,100 | 6,000 | 6,000 |
| SKS | HRP | Mnths 2-6 | Increase | USD | 5,610 | 5,100 | 6,600 | 6,000 |
| SKS | Non-HRP | Mnths 7+ | Increase | USD | 4,700 | 4,700 | 5,300 | 5,300 |
| SKS | HRP | Mnths 7+ | Increase | USD | 5,170 | 4,700 | 5,830 | 5,300 |
| SYNTHETIC GASOIL BULLET FUT (SBG) | | | | | | | | |
| SBG | Non-HRP | Mnth 1 | Increase | USD | 48,000 | 48,000 | 55,000 | 55,000 |
| SBG | HRP | Mnth 1 | Increase | USD | 52,800 | 48,000 | 60,500 | 55,000 |
| SBG | Non-HRP | Mnths 2-6 | Increase | USD | 44,000 | 44,000 | 50,000 | 50,000 |
| SBG | HRP | Mnths 2-6 | Increase | USD | 48,400 | 44,000 | 55,000 | 50,000 |
| SBG | Non-HRP | Mnths 7-11 | Increase | USD | 37,500 | 37,500 | 41,500 | 41,500 |
| SBG | HRP | Mnths 7-11 | Increase | USD | 41,250 | 37,500 | 45,650 | 41,500 |
| SBG | Non-HRP | Mnths 12+ | Increase | USD | 32,000 | 32,000 | 35,000 | 35,000 |
| SBG | HRP | Mnths 12+ | Increase | USD | 35,200 | 32,000 | 38,500 | 35,000 |
| SYNTHETIC SINGAPORE GASOIL FUT (SSG) | | | | | | | | |
| SSG | Non-HRP | Mnth 1 | Increase | USD | 4,800 | 4,800 | 6,100 | 6,100 |
| SSG | HRP | Mnth 1 | Increase | USD | 5,280 | 4,800 | 6,710 | 6,100 |
| SSG | Non-HRP | Mnths 2-6 | Increase | USD | 4,800 | 4,800 | 6,050 | 6,050 |
| SSG | HRP | Mnths 2-6 | Increase | USD | 5,280 | 4,800 | 6,655 | 6,050 |
| SSG | Non-HRP | Mnths 7+ | Increase | USD | 4,400 | 4,400 | 5,300 | 5,300 |
| SSG | HRP | Mnths 7+ | Increase | USD | 4,840 | 4,400 | 5,830 | 5,300 |
| ULSD 10PPM CARGOES CIF NWE S (TY) | | | | | | | | |
| TY | Non-HRP | | Increase | USD | 33,000 | 33,000 | 46,250 | 46,250 |
| TY | HRP | | Increase | USD | 36,300 | 33,000 | 50,875 | 46,250 |
| ULSD 10PPM CIF MED BALMO FUT (X7) | | | | | | | | |
| X7 | Non-HRP | | Increase | USD | 32,500 | 32,500 | 45,500 | 45,500 |
| X7 | HRP | | Increase | USD | 35,750 | 32,500 | 50,050 | 45,500 |
| ULSD 10PPM CIF MED FUT (Z6) | | | | | | | | |
| Z6 | Non-HRP | | Increase | USD | 32,000 | 32,000 | 45,000 | 45,000 |
| Z6 | HRP | | Increase | USD | 35,200 | 32,000 | 49,500 | 45,000 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

ULSD 10PPM CIF NW BALMO FUT (B1)

| | | | | | | | | |
|----|---------|--|----------|-----|--------|--------|--------|--------|
| B1 | Non-HRP | | Increase | USD | 32,500 | 32,500 | 45,500 | 45,500 |
| B1 | HRP | | Increase | USD | 35,750 | 32,500 | 50,050 | 45,500 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Intra Spreads | | | | | | | | |
| AGRICULTURE - Intra Spreads | | | | | | | | |
| All Mnths (BLACK SEA CORN FIN STL PLATTS FUT) | | | | | | | | |
| BCF | Non-HRP | | Increase | USD | 700 | 700 | 900 | 900 |
| BCF | HRP | | Increase | USD | 770 | 700 | 990 | 900 |
| Intra - All Months (MAP CFR BRAZIL FUTURES) | | | | | | | | |
| MFC | Non-HRP | | Increase | USD | 5,000 | 5,000 | 5,500 | 5,500 |
| MFC | HRP | | Increase | USD | 5,000 | 5,000 | 5,500 | 5,500 |
| CRUDE OIL - Intra Spreads | | | | | | | | |
| Dated Brent Crude Oil Calendar Swap - All Months (EUROPE DATED BRENT FUT) | | | | | | | | |
| UB | Non-HRP | | Decrease | USD | 1,450 | 1,450 | 1,350 | 1,350 |
| UB | HRP | | Decrease | USD | 1,595 | 1,450 | 1,485 | 1,350 |
| Dated Brent Crude Oil Calendar Swap - All Months (MINI DATED BRENT (PLATTS) FINANCIAL) | | | | | | | | |
| MDB | Non-HRP | | Decrease | USD | 145 | 145 | 135 | 135 |
| MDB | HRP | | Decrease | USD | 160 | 145 | 149 | 135 |
| CRUDE OIL SPREADS - Intra Spreads | | | | | | | | |
| Canadian C5+ Condensate Index (Net Energy) Futures - All Months (EDMONTON C5+ CONDENSATE MONTHLY INX) | | | | | | | | |
| CC5 | Non-HRP | | Increase | USD | 1,250 | 1,250 | 1,400 | 1,400 |
| CC5 | HRP | | Increase | USD | 1,375 | 1,250 | 1,540 | 1,400 |
| CPC Blend CIF Med Cargoes (Platts) vs. Dated Brent (Platts) Futures - All Months (CPC BLEND VS MED DATED BRENT FUTURE) | | | | | | | | |
| CPD | Non-HRP | | Increase | USD | 550 | 550 | 700 | 700 |
| CPD | HRP | | Increase | USD | 605 | 550 | 770 | 700 |
| Urals Med (Platts) vs. Dated Brent (Platts) CFD Futures - All Months (URALS MED VS DATED BRENT FUTURE) | | | | | | | | |
| UMD | Non-HRP | | Increase | USD | 500 | 500 | 750 | 750 |
| UMD | HRP | | Increase | USD | 550 | 500 | 825 | 750 |

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 | | | | | | | | |
| Consecutive Rate (Mnth 2+) (DME OMAN CRUDE OIL) | | | | | | | | |
| OQ | Non-HRP | | Increase | USD | 600 | 600 | 775 | 775 |
| OQ | HRP | | Increase | USD | 660 | 600 | 853 | 775 |
| Consecutive Rate (Mnth 2+) (OMAN CRUDE FINANCIAL) | | | | | | | | |
| ZG | Non-HRP | | Increase | USD | 600 | 600 | 775 | 775 |
| ZG | HRP | | Increase | USD | 660 | 600 | 853 | 775 |
| Consecutive Rate (Mnth 2+) (OMAN CRUDE OIL TAM FUT) | | | | | | | | |
| OQB | Non-HRP | | Increase | USD | 600 | 600 | 775 | 775 |
| OQB | HRP | | Increase | USD | 660 | 600 | 853 | 775 |
| Consecutive Rate (Mnth 2+) (OMAN CRUDE OIL TAM MARKER SYN) | | | | | | | | |
| OQ1 | Non-HRP | | Increase | USD | 600 | 600 | 775 | 775 |
| OQ1 | HRP | | Increase | USD | 660 | 600 | 853 | 775 |
| DME Oman vs. Dubai (Platts) Crude Oil Futures - All Months (DME OMAN CRUDE VS DUBAI PLATTS FUT) | | | | | | | | |
| DDO | Non-HRP | | Increase | USD | 1,400 | 1,400 | 1,700 | 1,700 |
| DDO | HRP | | Increase | USD | 1,540 | 1,400 | 1,870 | 1,700 |
| Month 1 vs 2-3 (DME OMAN CRUDE OIL) | | | | | | | | |
| OQ | Non-HRP | | Increase | USD | 1,900 | 1,900 | 2,500 | 2,500 |
| OQ | HRP | | Increase | USD | 2,090 | 1,900 | 2,750 | 2,500 |
| Month 1 vs 2-3 (OMAN CRUDE FINANCIAL) | | | | | | | | |
| ZG | Non-HRP | | Increase | USD | 1,900 | 1,900 | 2,500 | 2,500 |
| ZG | HRP | | Increase | USD | 2,090 | 1,900 | 2,750 | 2,500 |
| Month 1 vs 2-3 (OMAN CRUDE OIL TAM FUT) | | | | | | | | |
| OQB | Non-HRP | | Increase | USD | 1,900 | 1,900 | 2,500 | 2,500 |
| OQB | HRP | | Increase | USD | 2,090 | 1,900 | 2,750 | 2,500 |
| Month 1 vs 2-3 (OMAN CRUDE OIL TAM MARKER SYN) | | | | | | | | |
| OQ1 | Non-HRP | | Increase | USD | 1,900 | 1,900 | 2,500 | 2,500 |
| OQ1 | HRP | | Increase | USD | 2,090 | 1,900 | 2,750 | 2,500 |
| Month 1 vs 4-8 (DME OMAN CRUDE OIL) | | | | | | | | |
| OQ | Non-HRP | | Increase | USD | 2,300 | 2,300 | 3,100 | 3,100 |
| OQ | HRP | | Increase | USD | 2,530 | 2,300 | 3,410 | 3,100 |
| Month 1 vs 4-8 (OMAN CRUDE FINANCIAL) | | | | | | | | |
| ZG | Non-HRP | | Increase | USD | 2,300 | 2,300 | 3,100 | 3,100 |
| ZG | HRP | | Increase | USD | 2,530 | 2,300 | 3,410 | 3,100 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Intra Spreads | | | | | | | | |
| Month 1 vs 4-8 (OMAN CRUDE OIL TAM FUT) | | | | | | | | |
| OQB | Non-HRP | | Increase | USD | 2,300 | 2,300 | 3,100 | 3,100 |
| OQB | HRP | | Increase | USD | 2,530 | 2,300 | 3,410 | 3,100 |
| Month 1 vs 4-8 (OMAN CRUDE OIL TAM MARKER SYN) | | | | | | | | |
| OQ1 | Non-HRP | | Increase | USD | 2,300 | 2,300 | 3,100 | 3,100 |
| OQ1 | HRP | | Increase | USD | 2,530 | 2,300 | 3,410 | 3,100 |
| Month 1 vs 9+ (DME OMAN CRUDE OIL) | | | | | | | | |
| OQ | Non-HRP | | Increase | USD | 800 | 800 | 1,950 | 1,950 |
| OQ | HRP | | Increase | USD | 880 | 800 | 2,145 | 1,950 |
| Month 1 vs 9+ (OMAN CRUDE FINANCIAL) | | | | | | | | |
| ZG | Non-HRP | | Increase | USD | 800 | 800 | 1,950 | 1,950 |
| ZG | HRP | | Increase | USD | 880 | 800 | 2,145 | 1,950 |
| Month 1 vs 9+ (OMAN CRUDE OIL TAM FUT) | | | | | | | | |
| OQB | Non-HRP | | Increase | USD | 800 | 800 | 1,950 | 1,950 |
| OQB | HRP | | Increase | USD | 880 | 800 | 2,145 | 1,950 |
| Month 1 vs 9+ (OMAN CRUDE OIL TAM MARKER SYN) | | | | | | | | |
| OQ1 | Non-HRP | | Increase | USD | 800 | 800 | 1,950 | 1,950 |
| OQ1 | HRP | | Increase | USD | 880 | 800 | 2,145 | 1,950 |
| Months 4-8 vs 9+ (DME OMAN CRUDE OIL) | | | | | | | | |
| OQ | Non-HRP | | Increase | USD | 100 | 100 | 300 | 300 |
| OQ | HRP | | Increase | USD | 110 | 100 | 330 | 300 |
| Months 4-8 vs 9+ (OMAN CRUDE FINANCIAL) | | | | | | | | |
| ZG | Non-HRP | | Increase | USD | 100 | 100 | 300 | 300 |
| ZG | HRP | | Increase | USD | 110 | 100 | 330 | 300 |
| Months 4-8 vs 9+ (OMAN CRUDE OIL TAM FUT) | | | | | | | | |
| OQB | Non-HRP | | Increase | USD | 100 | 100 | 300 | 300 |
| OQB | HRP | | Increase | USD | 110 | 100 | 330 | 300 |
| Months 4-8 vs 9+ (OMAN CRUDE OIL TAM MARKER SYN) | | | | | | | | |
| OQ1 | Non-HRP | | Increase | USD | 100 | 100 | 300 | 300 |
| OQ1 | HRP | | Increase | USD | 110 | 100 | 330 | 300 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Intra Spreads

INTEREST RATES - Intra Spreads

LIBOR (1-Month) (EM) - Tier 1 vs Tier 2 (ONE MONTH EURODOLLAR FUTURES)

| | | | | | | | | |
|----|---------|--|----------|-----|-----|-----|-----|-----|
| EM | Non-HRP | | Increase | USD | 175 | 175 | 300 | 300 |
| EM | HRP | | Increase | USD | 193 | 175 | 330 | 300 |

Micro 5-Year Yield Futures - Calendar Spread (MICRO 5-YEAR YIELD FUTURES)

| | | | | | | | | |
|-----|---------|--|----------|-----|----|----|-----|-----|
| 5YY | Non-HRP | | Increase | USD | 70 | 70 | 125 | 125 |
| 5YY | HRP | | Increase | USD | 77 | 70 | 138 | 125 |

METALS - Intra Spreads

CX-HDG Month(s) 01-04 vs CX-HDG Month(s) 01-04 (U.S. MIDWEST DOM STEEL PREM(CRU)FUT)

| | | | | | | | | |
|-----|---------|--|----------|-----|-------|-----|-------|-------|
| HDG | Non-HRP | | Increase | USD | 920 | 920 | 1,050 | 1,050 |
| HDG | HRP | | Increase | USD | 1,012 | 920 | 1,155 | 1,050 |

CX-HDG Month(s) 01-04 vs CX-HDG Month(s) 05+ (U.S. MIDWEST DOM STEEL PREM(CRU)FUT)

| | | | | | | | | |
|-----|---------|--|----------|-----|-------|-----|-------|-------|
| HDG | Non-HRP | | Increase | USD | 920 | 920 | 1,050 | 1,050 |
| HDG | HRP | | Increase | USD | 1,012 | 920 | 1,155 | 1,050 |

CX-HDG Month(s) 05+ vs CX-HDG Month(s) 05+ (U.S. MIDWEST DOM STEEL PREM(CRU)FUT)

| | | | | | | | | |
|-----|---------|--|----------|-----|-------|-----|-------|-------|
| HDG | Non-HRP | | Increase | USD | 920 | 920 | 1,050 | 1,050 |
| HDG | HRP | | Increase | USD | 1,012 | 920 | 1,155 | 1,050 |

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 | | | | | | | | |
| East/West Fuel Oil Spread Swap - Tier 1 vs Tier 2 (EAST/WEST FUEL OIL SPREAD FUT) | | | | | | | | |
| EW | Non-HRP | | Increase | USD | 6,000 | 6,000 | 8,000 | 8,000 |
| EW | HRP | | Increase | USD | 6,600 | 6,000 | 8,800 | 8,000 |
| East/West Fuel Oil Spread Swap - Tier 1 vs Tier 2 (MINI EAST-WEST FUEL OIL FUTURES) | | | | | | | | |
| MEW | Non-HRP | | Increase | USD | 600 | 600 | 800 | 800 |
| MEW | HRP | | Increase | USD | 660 | 600 | 880 | 800 |
| East/West Fuel Oil Spread Swap - Tier 2 vs Tier 2 (EAST/WEST FUEL OIL SPREAD FUT) | | | | | | | | |
| EW | Non-HRP | | Increase | USD | 5,000 | 5,000 | 6,000 | 6,000 |
| EW | HRP | | Increase | USD | 5,500 | 5,000 | 6,600 | 6,000 |
| East/West Fuel Oil Spread Swap - Tier 2 vs Tier 2 (MINI EAST-WEST FUEL OIL FUTURES) | | | | | | | | |
| MEW | Non-HRP | | Increase | USD | 500 | 500 | 600 | 600 |
| MEW | HRP | | Increase | USD | 550 | 500 | 660 | 600 |
| 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 | 2,700 | 2,700 | 3,200 | 3,200 |
| ET | HRP | | Increase | USD | 2,970 | 2,700 | 3,520 | 3,200 |
| 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 | 270 | 270 | 320 | 320 |
| MUD | HRP | | Increase | USD | 297 | 270 | 352 | 320 |
| 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 | 1,900 | 1,900 | 2,100 | 2,100 |
| ET | HRP | | Increase | USD | 2,090 | 1,900 | 2,310 | 2,100 |
| 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 | 190 | 190 | 210 | 210 |
| MUD | HRP | | Increase | USD | 209 | 190 | 231 | 210 |
| SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Tier 1v3 (SINGAPORE GASOIL VS ICE) | | | | | | | | |
| GA | Non-HRP | | Decrease | USD | 575 | 575 | 415 | 415 |
| GA | HRP | | Decrease | USD | 633 | 575 | 457 | 415 |
| SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Tier 2v2 (SINGAPORE GASOIL VS ICE) | | | | | | | | |
| GA | Non-HRP | | Increase | USD | 350 | 350 | 435 | 435 |
| GA | HRP | | Increase | USD | 385 | 350 | 479 | 435 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Intra Spreads

SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Tiers 1v1 (SINGAPORE GASOIL VS ICE)

| | | | | | | | | |
|----|---------|--|----------|-----|-----|-----|-----|-----|
| GA | Non-HRP | | Increase | USD | 350 | 350 | 430 | 430 |
| GA | HRP | | Increase | USD | 385 | 350 | 473 | 430 |

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 | | | | | | | | |
| (SYNT GULF COAST ULSD CALENDAR FU) | | | | | | | | |
| SLY | Non-HRP | | Increase | USD | 400 | 400 | 550 | 550 |
| SLY | HRP | | Increase | USD | 440 | 400 | 605 | 550 |
| (SYNT JAPAN C&F NAPHTHA FUT) | | | | | | | | |
| SJA | Non-HRP | | Increase | USD | 4,000 | 4,000 | 5,000 | 5,000 |
| SJA | Non-HRP | | Decrease | USD | 14,500 | 14,500 | 13,000 | 13,000 |
| SJA | Non-HRP | | Increase | USD | 12,000 | 12,000 | 14,000 | 14,000 |
| SJA | HRP | | Increase | USD | 4,400 | 4,000 | 5,500 | 5,000 |
| SJA | HRP | | Decrease | USD | 15,950 | 14,500 | 14,300 | 13,000 |
| SJA | HRP | | Increase | USD | 13,200 | 12,000 | 15,400 | 14,000 |
| Consecutives 2/3+ (EIA FLAT TAX ONHWAY DIESEL FUT) | | | | | | | | |
| A5 | Non-HRP | | Increase | USD | 1,300 | 1,300 | 1,450 | 1,450 |
| A5 | HRP | | Increase | USD | 1,430 | 1,300 | 1,595 | 1,450 |
| EIA FLAT TAX ON-HIGHWAY DIESEL SWAP- 2+ vs 3+ (EIA FLAT TAX ONHWAY DIESEL FUT) | | | | | | | | |
| A5 | Non-HRP | | Increase | USD | 2,800 | 2,800 | 3,700 | 3,700 |
| A5 | HRP | | Increase | USD | 3,080 | 2,800 | 4,070 | 3,700 |
| European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE) | | | | | | | | |
| 7F | Non-HRP | | Increase | USD | 750 | 750 | 950 | 950 |
| 7F | HRP | | Increase | USD | 825 | 750 | 1,045 | 950 |
| European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE) | | | | | | | | |
| 7FT | Non-HRP | | Increase | USD | 750 | 750 | 950 | 950 |
| 7FT | HRP | | Increase | USD | 825 | 750 | 1,045 | 950 |
| European Gasoil Bullet Swap - Tier 1 vs Tier 2 (GASOIL BULLET FUT) | | | | | | | | |
| BG | Non-HRP | | Increase | USD | 7,500 | 7,500 | 9,500 | 9,500 |
| BG | HRP | | Increase | USD | 8,250 | 7,500 | 10,450 | 9,500 |
| European Gasoil Bullet Swap - Tier 1 vs Tier 2 (SYNTHETIC GASOIL BULLET FUT) | | | | | | | | |
| SBG | Non-HRP | | Increase | USD | 7,500 | 7,500 | 9,500 | 9,500 |
| SBG | HRP | | Increase | USD | 8,250 | 7,500 | 10,450 | 9,500 |
| European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE) | | | | | | | | |
| 7F | Non-HRP | | Increase | USD | 775 | 775 | 925 | 925 |
| 7F | HRP | | Increase | USD | 853 | 775 | 1,018 | 925 |
| European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE) | | | | | | | | |
| 7FT | Non-HRP | | Increase | USD | 775 | 775 | 925 | 925 |
| 7FT | HRP | | Increase | USD | 853 | 775 | 1,018 | 925 |

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 (GASOIL BULLET FUT) | | | | | | | | |
| BG | Non-HRP | | Increase | USD | 7,750 | 7,750 | 9,250 | 9,250 |
| BG | HRP | | Increase | USD | 8,525 | 7,750 | 10,175 | 9,250 |
| European Gasoil Bullet Swap - Tier 1 vs Tier 3 (SYNTHETIC GASOIL BULLET FUT) | | | | | | | | |
| SBG | Non-HRP | | Increase | USD | 7,750 | 7,750 | 9,250 | 9,250 |
| SBG | HRP | | Increase | USD | 8,525 | 7,750 | 10,175 | 9,250 |
| European Gasoil Bullet Swap - Tier 2 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE) | | | | | | | | |
| 7F | Non-HRP | | Increase | USD | 800 | 800 | 1,000 | 1,000 |
| 7F | HRP | | Increase | USD | 880 | 800 | 1,100 | 1,000 |
| European Gasoil Bullet Swap - Tier 2 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE) | | | | | | | | |
| 7FT | Non-HRP | | Increase | USD | 800 | 800 | 1,000 | 1,000 |
| 7FT | HRP | | Increase | USD | 880 | 800 | 1,100 | 1,000 |
| European Gasoil Bullet Swap - Tier 2 vs Tier 2 (GASOIL BULLET FUT) | | | | | | | | |
| BG | Non-HRP | | Increase | USD | 8,000 | 8,000 | 10,000 | 10,000 |
| BG | HRP | | Increase | USD | 8,800 | 8,000 | 11,000 | 10,000 |
| European Gasoil Bullet Swap - Tier 2 vs Tier 2 (SYNTHETIC GASOIL BULLET FUT) | | | | | | | | |
| SBG | Non-HRP | | Increase | USD | 8,000 | 8,000 | 10,000 | 10,000 |
| SBG | HRP | | Increase | USD | 8,800 | 8,000 | 11,000 | 10,000 |
| European Gasoil Bullet Swap - Tier 2 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE) | | | | | | | | |
| 7F | Non-HRP | | Increase | USD | 650 | 650 | 800 | 800 |
| 7F | HRP | | Increase | USD | 715 | 650 | 880 | 800 |
| European Gasoil Bullet Swap - Tier 2 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE) | | | | | | | | |
| 7FT | Non-HRP | | Increase | USD | 650 | 650 | 800 | 800 |
| 7FT | HRP | | Increase | USD | 715 | 650 | 880 | 800 |
| European Gasoil Bullet Swap - Tier 2 vs Tier 3 (GASOIL BULLET FUT) | | | | | | | | |
| BG | Non-HRP | | Increase | USD | 6,500 | 6,500 | 8,000 | 8,000 |
| BG | HRP | | Increase | USD | 7,150 | 6,500 | 8,800 | 8,000 |
| European Gasoil Bullet Swap - Tier 2 vs Tier 3 (SYNTHETIC GASOIL BULLET FUT) | | | | | | | | |
| SBG | Non-HRP | | Increase | USD | 6,500 | 6,500 | 8,000 | 8,000 |
| SBG | HRP | | Increase | USD | 7,150 | 6,500 | 8,800 | 8,000 |
| European Gasoil Bullet Swap - Tier 3 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE) | | | | | | | | |
| 7F | Non-HRP | | Increase | USD | 320 | 320 | 400 | 400 |
| 7F | HRP | | Increase | USD | 352 | 320 | 440 | 400 |

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 3 (EUROPEAN GASOIL ICE TAS FUTURE) | | | | | | | | |
| 7FT | Non-HRP | | Increase | USD | 320 | 320 | 400 | 400 |
| 7FT | HRP | | Increase | USD | 352 | 320 | 440 | 400 |
| European Gasoil Bullet Swap - Tier 3 vs Tier 3 (GASOIL BULLET FUT) | | | | | | | | |
| BG | Non-HRP | | Increase | USD | 3,200 | 3,200 | 4,000 | 4,000 |
| BG | HRP | | Increase | USD | 3,520 | 3,200 | 4,400 | 4,000 |
| European Gasoil Bullet Swap - Tier 3 vs Tier 3 (SYNTHETIC GASOIL BULLET FUT) | | | | | | | | |
| SBG | Non-HRP | | Increase | USD | 3,200 | 3,200 | 4,000 | 4,000 |
| SBG | HRP | | Increase | USD | 3,520 | 3,200 | 4,400 | 4,000 |
| European Naphtha Calendar Swap - Mnths 2-6 vs 2-6 (EUROPE NAPHTHA CALFUT) | | | | | | | | |
| UN | Non-HRP | | Increase | USD | 9,500 | 9,500 | 12,000 | 12,000 |
| UN | HRP | | Increase | USD | 10,450 | 9,500 | 13,200 | 12,000 |
| European Naphtha Calendar Swap - Mnths 2-6 vs 2-6 (MIN EURO NPHTHA CIF NWE FUT) | | | | | | | | |
| MNC | Non-HRP | | Increase | USD | 950 | 950 | 1,200 | 1,200 |
| MNC | HRP | | Increase | USD | 1,045 | 950 | 1,320 | 1,200 |
| Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap - Mth 1 vs Mth 2+ (GULF COAST ULSD CALENDAR FUT) | | | | | | | | |
| LY | Non-HRP | | Increase | USD | 3,000 | 3,000 | 3,300 | 3,300 |
| LY | HRP | | Increase | USD | 3,300 | 3,000 | 3,630 | 3,300 |
| Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap - Mth 1 vs Mth 2+ (SYNTH 111 GULF COAST ULSD CAL FUTUR) | | | | | | | | |
| 111 | Non-HRP | | Increase | USD | 300 | 300 | 330 | 330 |
| 111 | HRP | | Increase | USD | 330 | 300 | 363 | 330 |
| Japan C&F Naphtha (Platts) Swap - All Months (121 SYNT JAPAN C&F NAPHTHA FUT) | | | | | | | | |
| 121 | Non-HRP | | Decrease | USD | 1,450 | 1,450 | 1,300 | 1,300 |
| 121 | HRP | | Decrease | USD | 1,595 | 1,450 | 1,430 | 1,300 |
| Japan C&F Naphtha (Platts) Swap - All Months (JAPAN C&F NAPHTHA FUT) | | | | | | | | |
| JA | Non-HRP | | Decrease | USD | 14,500 | 14,500 | 13,000 | 13,000 |
| JA | HRP | | Decrease | USD | 15,950 | 14,500 | 14,300 | 13,000 |
| Japan C&F Naphtha (Platts) Swap - All Months (MIN JAPAN C&F NAPHTHA PLATTS FUT) | | | | | | | | |
| MJN | Non-HRP | | Decrease | USD | 1,450 | 1,450 | 1,300 | 1,300 |
| MJN | HRP | | Decrease | USD | 1,595 | 1,450 | 1,430 | 1,300 |
| Japan C&F Naphtha (Platts) Swap - Consecutive (121 SYNT JAPAN C&F NAPHTHA FUT) | | | | | | | | |
| 121 | Non-HRP | | Increase | USD | 400 | 400 | 500 | 500 |
| 121 | HRP | | Increase | USD | 440 | 400 | 550 | 500 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Intra Spreads | | | | | | | | |
| Japan C&F Naphtha (Platts) Swap - Consecutive (JAPAN C&F NAPHTHA FUT) | | | | | | | | |
| JA | Non-HRP | | Increase | USD | 4,000 | 4,000 | 5,000 | 5,000 |
| JA | HRP | | Increase | USD | 4,400 | 4,000 | 5,500 | 5,000 |
| Japan C&F Naphtha (Platts) Swap - Consecutive (MIN JAPAN C&F NAPHTHA PLATTS FUT) | | | | | | | | |
| MJN | Non-HRP | | Increase | USD | 400 | 400 | 500 | 500 |
| MJN | HRP | | Increase | USD | 440 | 400 | 550 | 500 |
| Japan C&F Naphtha (PLATTS) Swap - 2+ vs 2+ (121 SYNT JAPAN C&F NAPHTHA FUT) | | | | | | | | |
| 121 | Non-HRP | | Increase | USD | 1,200 | 1,200 | 1,400 | 1,400 |
| 121 | HRP | | Increase | USD | 1,320 | 1,200 | 1,540 | 1,400 |
| Japan C&F Naphtha (PLATTS) Swap - 2+ vs 2+ (JAPAN C&F NAPHTHA FUT) | | | | | | | | |
| JA | Non-HRP | | Increase | USD | 12,000 | 12,000 | 14,000 | 14,000 |
| JA | HRP | | Increase | USD | 13,200 | 12,000 | 15,400 | 14,000 |
| Japan C&F Naphtha (PLATTS) Swap - 2+ vs 2+ (MIN JAPAN C&F NAPHTHA PLATTS FUT) | | | | | | | | |
| MJN | Non-HRP | | Increase | USD | 1,200 | 1,200 | 1,400 | 1,400 |
| MJN | HRP | | Increase | USD | 1,320 | 1,200 | 1,540 | 1,400 |
| JET AVIA FUEL (PLATTS) CARGOES FOB MED - All Months (JET AVIA FUEL(PLTT) CRGS FOB M) | | | | | | | | |
| 1T | Non-HRP | | Increase | USD | 8,800 | 8,800 | 12,500 | 12,500 |
| 1T | HRP | | Increase | USD | 9,680 | 8,800 | 13,750 | 12,500 |
| Mnth1 vs 3+ (EIA FLAT TAX ONHWAY DIESEL FUT) | | | | | | | | |
| A5 | Non-HRP | | Increase | USD | 3,400 | 3,400 | 3,900 | 3,900 |
| A5 | HRP | | Increase | USD | 3,740 | 3,400 | 4,290 | 3,900 |
| Mnth3 3+ vs 3+ (EIA FLAT TAX ONHWAY DIESEL FUT) | | | | | | | | |
| A5 | Non-HRP | | Increase | USD | 2,300 | 2,300 | 2,600 | 2,600 |
| A5 | HRP | | Increase | USD | 2,530 | 2,300 | 2,860 | 2,600 |
| Month 1 vs 7+ (MICRO SINGAPORE FUEL OIL 380CST (PL) | | | | | | | | |
| MAF | Non-HRP | | Increase | USD | 53 | 53 | 68 | 68 |
| MAF | HRP | | Increase | USD | 58 | 53 | 74 | 68 |
| Month 1 vs 7+ (MINI SINGAPORE 380CST FUEL OIL FUT) | | | | | | | | |
| MTS | Non-HRP | | Increase | USD | 530 | 530 | 675 | 675 |
| MTS | HRP | | Increase | USD | 583 | 530 | 743 | 675 |
| Month 1 vs 7+ (SINGAPORE 380CST FUEL OIL FUT) | | | | | | | | |
| SE | Non-HRP | | Increase | USD | 5,300 | 5,300 | 6,750 | 6,750 |
| SE | HRP | | Increase | USD | 5,830 | 5,300 | 7,425 | 6,750 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Intra Spreads | | | | | | | | |
| Months 2-6 vs 7+ (EURO NAPHTHA CALFUT) | | | | | | | | |
| UN | Non-HRP | | Increase | USD | 13,000 | 13,000 | 15,500 | 15,500 |
| UN | HRP | | Increase | USD | 14,300 | 13,000 | 17,050 | 15,500 |
| Months 2-6 vs 7+ (MIN EURO NPHTHA CIF NWE FUT) | | | | | | | | |
| MNC | Non-HRP | | Increase | USD | 1,300 | 1,300 | 1,550 | 1,550 |
| MNC | HRP | | Increase | USD | 1,430 | 1,300 | 1,705 | 1,550 |
| Months 7+ vs 7+ (EURO NAPHTHA CALFUT) | | | | | | | | |
| UN | Non-HRP | | Increase | USD | 8,200 | 8,200 | 9,500 | 9,500 |
| UN | HRP | | Increase | USD | 9,020 | 8,200 | 10,450 | 9,500 |
| Months 7+ vs 7+ (MICRO SINGAPORE FUEL OIL 380CST (PL)) | | | | | | | | |
| MAF | Non-HRP | | Increase | USD | 60 | 60 | 75 | 75 |
| MAF | HRP | | Increase | USD | 66 | 60 | 83 | 75 |
| Months 7+ vs 7+ (MIN EURO NPHTHA CIF NWE FUT) | | | | | | | | |
| MNC | Non-HRP | | Increase | USD | 820 | 820 | 950 | 950 |
| MNC | HRP | | Increase | USD | 902 | 820 | 1,045 | 950 |
| Months 7+ vs 7+ (MINI SINGAPORE 380CST FUEL OIL FUT) | | | | | | | | |
| MTS | Non-HRP | | Increase | USD | 600 | 600 | 750 | 750 |
| MTS | HRP | | Increase | USD | 660 | 600 | 825 | 750 |
| Months 7+ vs 7+ (SINGAPORE 380CST FUEL OIL FUT) | | | | | | | | |
| SE | Non-HRP | | Increase | USD | 6,000 | 6,000 | 7,500 | 7,500 |
| SE | HRP | | Increase | USD | 6,600 | 6,000 | 8,250 | 7,500 |
| Singapore 380cst Fuel Oil Swap - 1 vs 2-6 (MICRO SINGAPORE FUEL OIL 380CST (PL)) | | | | | | | | |
| MAF | Non-HRP | | Increase | USD | 53 | 53 | 67 | 67 |
| MAF | HRP | | Increase | USD | 58 | 53 | 74 | 67 |
| Singapore 380cst Fuel Oil Swap - 1 vs 2-6 (MINI SINGAPORE 380CST FUEL OIL FUT) | | | | | | | | |
| MTS | Non-HRP | | Increase | USD | 525 | 525 | 670 | 670 |
| MTS | HRP | | Increase | USD | 578 | 525 | 737 | 670 |
| Singapore 380cst Fuel Oil Swap - 1 vs 2-6 (SINGAPORE 380CST FUEL OIL FUT) | | | | | | | | |
| SE | Non-HRP | | Increase | USD | 5,250 | 5,250 | 6,700 | 6,700 |
| SE | HRP | | Increase | USD | 5,775 | 5,250 | 7,370 | 6,700 |
| Singapore Gasoil Swap - Months 1vs Months 2-8 (MINI SINGAPORE GASOIL PLATS FUTURES) | | | | | | | | |
| MSG | Non-HRP | | Increase | USD | 120 | 120 | 145 | 145 |
| MSG | HRP | | Increase | USD | 132 | 120 | 160 | 145 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---|-----------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| Intra Spreads | | | | | | | | |
| Singapore Gasoil Swap - Months 1vs Months 2-8 (SINGAPORE GASOIL FUT) | | | | | | | | |
| SG | Non-HRP | | Increase | USD | 1,200 | 1,200 | 1,450 | 1,450 |
| SG | HRP | | Increase | USD | 1,320 | 1,200 | 1,595 | 1,450 |
| Singapore Gasoil Swap - Months 1vs Months 2-8 (SYNTHETIC SINGAPORE GASOIL FUT) | | | | | | | | |
| SSG | Non-HRP | | Increase | USD | 1,200 | 1,200 | 1,450 | 1,450 |
| SSG | HRP | | Increase | USD | 1,320 | 1,200 | 1,595 | 1,450 |
| Singapore Gasoil Swap - Months 1vs Months 9+ (MINI SINGAPORE GASOIL PLATS FUTURES) | | | | | | | | |
| MSG | Non-HRP | | Increase | USD | 130 | 130 | 150 | 150 |
| MSG | HRP | | Increase | USD | 143 | 130 | 165 | 150 |
| Singapore Gasoil Swap - Months 1vs Months 9+ (SINGAPORE GASOIL FUT) | | | | | | | | |
| SG | Non-HRP | | Increase | USD | 1,300 | 1,300 | 1,500 | 1,500 |
| SG | HRP | | Increase | USD | 1,430 | 1,300 | 1,650 | 1,500 |
| Singapore Gasoil Swap - Months 1vs Months 9+ (SYNTHETIC SINGAPORE GASOIL FUT) | | | | | | | | |
| SSG | Non-HRP | | Increase | USD | 1,300 | 1,300 | 1,500 | 1,500 |
| SSG | HRP | | Increase | USD | 1,430 | 1,300 | 1,650 | 1,500 |
| Singapore Gasoil Swap - Months 9+ vs Months 9+ (MINI SINGAPORE GASOIL PLATS FUTURES) | | | | | | | | |
| MSG | Non-HRP | | Increase | USD | 40 | 40 | 55 | 55 |
| MSG | HRP | | Increase | USD | 44 | 40 | 61 | 55 |
| Singapore Gasoil Swap - Months 9+ vs Months 9+ (SINGAPORE GASOIL FUT) | | | | | | | | |
| SG | Non-HRP | | Increase | USD | 400 | 400 | 550 | 550 |
| SG | HRP | | Increase | USD | 440 | 400 | 605 | 550 |
| Singapore Gasoil Swap - Months 9+ vs Months 9+ (SYNTHETIC SINGAPORE GASOIL FUT) | | | | | | | | |
| SSG | Non-HRP | | Increase | USD | 400 | 400 | 550 | 550 |
| SSG | HRP | | Increase | USD | 440 | 400 | 605 | 550 |

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| Rate Type | Change | Ratio | Current Initial | Current Maintenance | New Initial | New Maintenance |
|---|----------|-------|-----------------|---------------------|-------------|-----------------|
| Inter-commodity Spread Rates | | | | | | |
| AGRICULTURE - Inter-commodity Spread Rates | | | | | | |
| Butter (DB) vs. Class IV Milk (DK) | | | | | | |
| Spread Credit Rate | Decrease | +1:-2 | 75% | 75% | 70% | 70% |
| Corn vs. KCBT Wheat | | | | | | |
| Spread Credit Rate | Decrease | +1:-1 | 60% | 60% | 55% | 55% |
| FX - Inter-commodity Spread Rates | | | | | | |
| AUSTRALIAN DOLLAR (AD - CME) vs RUSSIAN RUBLE (RU - CME) | | | | | | |
| Spread Credit Rate | Decrease | +1:-2 | 30% | 30% | 0% | 0% |
| BRAZILIAN REAL (BR - CME) vs RUSSIAN RUBLE (RU - CME) | | | | | | |
| Spread Credit Rate | Decrease | +3:-2 | 20% | 20% | 0% | 0% |
| NORWEGIAN KRONE FUTURES (UN) vs RUSSIAN RUBLE FUTURES (RU) | | | | | | |
| Spread Credit Rate | Decrease | +1:-5 | 45% | 45% | 0% | 0% |

| Rate Type | Tier Description | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--|------------------|----------|-----------------|---------------------|-------------|-----------------|
| Volatility Scan (volScan) Rate | | | | | | |
| AGRICULTURE - Volatility Scan (volScan) Rate | | | | | | |
| WHEAT (W, W, WDF, YW, ZWT) - volScan | | | | | | |
| Clearing Member Rate | Month 2 | Increase | | 20.000% | | 23.000% |
| FX - Volatility Scan (volScan) Rate | | | | | | |
| BRITISH POUND (BP, BP, GBU, M6B, MGM, V6B, V6B, VXB, WGB, YB) - volScan | | | | | | |
| Clearing Member Rate | Months 4+ | Increase | | 16.000% | | 20.000% |
| EURO FX (E7, EC, EC, EUU, M6E, MEM, V6E, V6E, VXT, WEC, YT) - volScan | | | | | | |
| Clearing Member Rate | Months 4+ | Increase | | 16.000% | | 20.000% |