



22-082

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Monday, March 7, 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

Tuesday, March 8, 2022.

Current rates as of:

Monday, March 7, 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								
CRUDE OIL - Outright Rates								
ARGUS LLS TRADE MONTH FUT (A4)								
A4	Non-HRP		Increase	USD	5,750	5,750	9,200	9,200
A4	HRP		Increase	USD	6,325	5,750	10,120	9,200
ARGUS SOUR CRUDE IDX CAL MTH FUT (37)								
37	Non-HRP		Increase	USD	5,750	5,750	9,200	9,200
37	HRP		Increase	USD	6,325	5,750	10,120	9,200
ARGUS SOUR CRUDE IND WGT(ASCI) TRD (29)								
29	Non-HRP		Increase	USD	5,750	5,750	9,200	9,200
29	HRP		Increase	USD	6,325	5,750	10,120	9,200
ARGUS WTI FORMULA BASIS CAL FUT (39)								
39	Non-HRP		Increase	USD	5,750	5,750	9,200	9,200
39	HRP		Increase	USD	6,325	5,750	10,120	9,200
DAILY WTI CALENDAR FUT (DCL)								
DCL	Non-HRP		Increase	USD	5,300	5,300	7,400	7,400
DCL	HRP		Increase	USD	5,830	5,300	8,140	7,400
DATED BRENT (PLATTS) DAILY FUT (7G)								
7G	Non-HRP		Increase	USD	7,000	7,000	10,500	10,500
7G	HRP		Increase	USD	7,700	7,000	11,550	10,500
DUBAI CRUDE OIL BALMO (BI)								
BI	Non-HRP	All Months	Increase	USD	6,250	6,250	9,300	9,300
BI	HRP	All Months	Increase	USD	6,875	6,250	10,230	9,300
DUBAI CRUDE OIL CALENDAR FUT (DC)								
DC	Non-HRP	Mnth1	Increase	USD	7,500	7,500	9,250	9,250
DC	HRP	Mnth1	Increase	USD	8,250	7,500	10,175	9,250
DC	Non-HRP	Mnth 2	Increase	USD	7,300	7,300	9,000	9,000
DC	HRP	Mnth 2	Increase	USD	8,030	7,300	9,900	9,000
DC	Non-HRP	Mnth 3-8	Increase	USD	6,750	6,750	8,000	8,000
DC	HRP	Mnth 3-8	Increase	USD	7,425	6,750	8,800	8,000
DC	Non-HRP	Mnth9+	Increase	USD	5,700	5,700	6,500	6,500
DC	HRP	Mnth9+	Increase	USD	6,270	5,700	7,150	6,500
EUROPE DATED BRENT FUT (UB)								
UB	Non-HRP	Mths 7+	Increase	USD	7,500	7,500	8,500	8,500
UB	HRP	Mths 7+	Increase	USD	8,250	7,500	9,350	8,500
UB	Non-HRP	Mths 1 - 6	Increase	USD	6,500	6,500	8,000	8,000
UB	HRP	Mths 1 - 6	Increase	USD	7,150	6,500	8,800	8,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ICE BRENT-EURO DENOMINATED CAL FUT (IBE)								
IBE	Non-HRP	Mnth 1	Increase	EUR	6,000	6,000	9,000	9,000
IBE	HRP	Mnth 1	Increase	EUR	6,600	6,000	9,900	9,000
IBE	Non-HRP	Mnth 2-4	Increase	EUR	6,000	6,000	8,500	8,500
IBE	HRP	Mnth 2-4	Increase	EUR	6,600	6,000	9,350	8,500
IBE	Non-HRP	Mnth 5-16	Increase	EUR	6,000	6,000	8,000	8,000
IBE	HRP	Mnth 5-16	Increase	EUR	6,600	6,000	8,800	8,000
IBE	Non-HRP	Mnth 17+	Increase	EUR	5,200	5,200	7,500	7,500
IBE	HRP	Mnth 17+	Increase	EUR	5,720	5,200	8,250	7,500
JAPAN CRUDE COCKTAIL (DETAILED) FUT (JCC)								
JCC	Non-HRP	Mnth1	Increase	USD	7,600	7,600	9,600	9,600
JCC	HRP	Mnth1	Increase	USD	8,360	7,600	10,560	9,600
JCC	Non-HRP	Mnth 2	Increase	USD	7,600	7,600	9,600	9,600
JCC	HRP	Mnth 2	Increase	USD	8,360	7,600	10,560	9,600
JCC	Non-HRP	Mnths 3-4	Increase	USD	7,400	7,400	9,500	9,500
JCC	HRP	Mnths 3-4	Increase	USD	8,140	7,400	10,450	9,500
JCC	Non-HRP	Mnths 5-8	Increase	USD	7,200	7,200	9,250	9,250
JCC	HRP	Mnths 5-8	Increase	USD	7,920	7,200	10,175	9,250
JCC	Non-HRP	Mnths 9+	Increase	USD	6,800	6,800	8,500	8,500
JCC	HRP	Mnths 9+	Increase	USD	7,480	6,800	9,350	8,500
JAPAN CRUDE COCKTAIL (DETL) YEN FUT (JCY)								
JCY	Non-HRP	Mnth1	Increase	JPY	840,000	840,000	1,100,000	1,100,000
JCY	HRP	Mnth1	Increase	JPY	924,000	840,000	1,210,000	1,100,000
JCY	Non-HRP	Mnth 2	Increase	JPY	840,000	840,000	1,100,000	1,100,000
JCY	HRP	Mnth 2	Increase	JPY	924,000	840,000	1,210,000	1,100,000
JCY	Non-HRP	Mnths 3-4	Increase	JPY	820,000	820,000	1,090,000	1,090,000
JCY	HRP	Mnths 3-4	Increase	JPY	902,000	820,000	1,199,000	1,090,000
JCY	Non-HRP	Mnths 5-8	Increase	JPY	800,000	800,000	1,065,000	1,065,000
JCY	HRP	Mnths 5-8	Increase	JPY	880,000	800,000	1,171,500	1,065,000
JCY	Non-HRP	Mnths 9+	Increase	JPY	750,000	750,000	975,500	975,500
JCY	HRP	Mnths 9+	Increase	JPY	825,000	750,000	1,073,050	975,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LLS (ARGUS) CALENDAR FUT (XA)								
XA	Non-HRP	Mnth 1	Increase	USD	4,250	4,250	6,000	6,000
XA	HRP	Mnth 1	Increase	USD	4,675	4,250	6,600	6,000
XA	Non-HRP	Mnth 2	Increase	USD	4,200	4,200	5,950	5,950
XA	HRP	Mnth 2	Increase	USD	4,620	4,200	6,545	5,950
XA	Non-HRP	Mnths 3-6	Increase	USD	4,200	4,200	5,950	5,950
XA	HRP	Mnths 3-6	Increase	USD	4,620	4,200	6,545	5,950
XA	Non-HRP	Mnths 7+	Increase	USD	4,100	4,100	5,850	5,850
XA	HRP	Mnths 7+	Increase	USD	4,510	4,100	6,435	5,850
LOOP GULF COAST SOUR CRUDE OIL (MB)								
MB	Non-HRP		Increase	USD	5,500	5,500	8,250	8,250
MB	HRP		Increase	USD	6,050	5,500	9,075	8,250
MARS (ARGUS) TRADE MONTH FUT (MO)								
MO	Non-HRP		Increase	USD	5,750	5,750	8,000	8,000
MO	HRP		Increase	USD	6,325	5,750	8,800	8,000
MARS(ARGUS) CALENDAR FUT (MX)								
MX	Non-HRP		Increase	USD	5,750	5,750	8,000	8,000
MX	HRP		Increase	USD	6,325	5,750	8,800	8,000
MINI DATED BRENT (PLATTS) FINANCIAL (MDB)								
MDB	Non-HRP	Mths 7+	Increase	USD	750	750	850	850
MDB	HRP	Mths 7+	Increase	USD	825	750	935	850
MDB	Non-HRP	Mths 1 - 6	Increase	USD	650	650	800	800
MDB	HRP	Mths 1 - 6	Increase	USD	715	650	880	800
MINI DUBAI CRUDE OIL (PLATTS) BALMO (DBT)								
DBT	Non-HRP	All Months	Increase	USD	625	625	930	930
DBT	HRP	All Months	Increase	USD	688	625	1,023	930
MINI DUBAI CRUDE OIL (PLATTS) FUT (DBL)								
DBL	Non-HRP	Mnth1	Increase	USD	750	750	925	925
DBL	HRP	Mnth1	Increase	USD	825	750	1,018	925
DBL	Non-HRP	Mnth 2	Increase	USD	730	730	900	900
DBL	HRP	Mnth 2	Increase	USD	803	730	990	900
DBL	Non-HRP	Mnth 3-8	Increase	USD	675	675	800	800
DBL	HRP	Mnth 3-8	Increase	USD	743	675	880	800
DBL	Non-HRP	Mnth9+	Increase	USD	570	570	650	650
DBL	HRP	Mnth9+	Increase	USD	627	570	715	650

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	6,000	6,000	7,750	7,750
V7	HRP	Mnth 1	Increase	USD	6,600	6,000	8,525	7,750
V7	Non-HRP	Mnth 2	Increase	USD	5,900	5,900	7,650	7,650
V7	HRP	Mnth 2	Increase	USD	6,490	5,900	8,415	7,650
V7	Non-HRP	Mnth 3-6	Increase	USD	5,700	5,700	7,450	7,450
V7	HRP	Mnth 3-6	Increase	USD	6,270	5,700	8,195	7,450
V7	Non-HRP	Mnth 7-9	Increase	USD	5,100	5,100	6,850	6,850
V7	HRP	Mnth 7-9	Increase	USD	5,610	5,100	7,535	6,850
V7	Non-HRP	Mnth 10-12	Increase	USD	4,750	4,750	6,500	6,500
V7	HRP	Mnth 10-12	Increase	USD	5,225	4,750	7,150	6,500
V7	Non-HRP	Mnths 13+	Increase	USD	4,450	4,450	6,200	6,200
V7	HRP	Mnths 13+	Increase	USD	4,895	4,450	6,820	6,200
WTI HOUSTON (ARGUS) FINANCIAL FUT (HIA)								
HIA	Non-HRP		Increase	USD	4,800	4,800	7,200	7,200
HIA	HRP		Increase	USD	5,280	4,800	7,920	7,200
WTI HOUSTON (ARGUS) TRADE MONTH FUT (HTA)								
HTA	Non-HRP		Increase	USD	5,000	5,000	7,500	7,500
HTA	HRP		Increase	USD	5,500	5,000	8,250	7,500
WTI MIDLAND (ARGUS) FINANCIAL FUT (XB)								
XB	Non-HRP		Increase	USD	5,750	5,750	8,750	8,750
XB	HRP		Increase	USD	6,325	5,750	9,625	8,750
WTI MIDLAND (ARGUS) TRADE MONTH FUT (WTI)								
WTI	Non-HRP	Mnth 1	Increase	USD	5,800	5,800	7,800	7,800
WTI	HRP	Mnth 1	Increase	USD	6,380	5,800	8,580	7,800
WTI	Non-HRP	Mnth 2	Increase	USD	5,750	5,750	7,750	7,750
WTI	HRP	Mnth 2	Increase	USD	6,325	5,750	8,525	7,750
WTI	Non-HRP	Mnths 3-6	Increase	USD	5,500	5,500	7,500	7,500
WTI	HRP	Mnths 3-6	Increase	USD	6,050	5,500	8,250	7,500
WTI	Non-HRP	Mnths 7+	Increase	USD	5,250	5,250	7,250	7,250
WTI	HRP	Mnths 7+	Increase	USD	5,775	5,250	7,975	7,250
WTS (ARGUS) TRADE MONTH FUT (AY)								
AY	Non-HRP		Increase	USD	5,750	5,750	9,200	9,200
AY	HRP		Increase	USD	6,325	5,750	10,120	9,200

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

WTS (ARGUS) FINANCIAL FUTURES (WTS)

WTS	Non-HRP	Mnth 1	Increase	USD	5,800	5,800	7,800	7,800
WTS	HRP	Mnth 1	Increase	USD	6,380	5,800	8,580	7,800
WTS	Non-HRP	Mnth 2	Increase	USD	5,600	5,600	7,600	7,600
WTS	HRP	Mnth 2	Increase	USD	6,160	5,600	8,360	7,600
WTS	Non-HRP	Mnths 3-6	Increase	USD	5,500	5,500	7,500	7,500
WTS	HRP	Mnths 3-6	Increase	USD	6,050	5,500	8,250	7,500
WTS	Non-HRP	Mnths 7+	Increase	USD	5,200	5,200	7,200	7,200
WTS	HRP	Mnths 7+	Increase	USD	5,720	5,200	7,920	7,200

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	1,500	1,500	1,800	1,800
ANT	HRP	Mnth 1	Increase	USD	1,650	1,500	1,980	1,800
ANT	Non-HRP	Mnths 2-3	Increase	USD	1,250	1,250	1,750	1,750
ANT	HRP	Mnths 2-3	Increase	USD	1,375	1,250	1,925	1,750
ANT	Non-HRP	Mnths 4-7	Increase	USD	900	900	1,200	1,200
ANT	HRP	Mnths 4-7	Increase	USD	990	900	1,320	1,200
CLEARBROOK BAKKEN SWEET MONTHLY IND (CSW)								
CSW	Non-HRP	Mnth 1	Increase	USD	1,500	1,500	2,250	2,250
CSW	HRP	Mnth 1	Increase	USD	1,650	1,500	2,475	2,250
CSW	Non-HRP	Mnth 2	Increase	USD	1,200	1,200	1,800	1,800
CSW	HRP	Mnth 2	Increase	USD	1,320	1,200	1,980	1,800
CSW	Non-HRP	Mnths 3+	Increase	USD	1,000	1,000	1,500	1,500
CSW	HRP	Mnths 3+	Increase	USD	1,100	1,000	1,650	1,500
CPC BLEND VS MED DATED BRENT FUTURE (CPD)								
CPD	Non-HRP	Mnth 1	Increase	USD	1,100	1,100	1,500	1,500
CPD	HRP	Mnth 1	Increase	USD	1,210	1,100	1,650	1,500
CPD	Non-HRP	Mnths 2+	Increase	USD	975	975	1,400	1,400
CPD	HRP	Mnths 2+	Increase	USD	1,073	975	1,540	1,400
DATED TO FRONTLINE BRENT BALMO FUT (FE)								
FE	Non-HRP	Mnth 1	Increase	USD	1,300	1,300	1,800	1,800
FE	HRP	Mnth 1	Increase	USD	1,430	1,300	1,980	1,800
FE	Non-HRP	Mnths 2+	Increase	USD	1,000	1,000	1,500	1,500
FE	HRP	Mnths 2+	Increase	USD	1,100	1,000	1,650	1,500
DATED TO FRONTLINE BRENT CLNDR FUT (FY)								
FY	Non-HRP	Mnth 1	Increase	USD	1,200	1,200	1,500	1,500
FY	HRP	Mnth 1	Increase	USD	1,320	1,200	1,650	1,500
FY	Non-HRP	Mnths 2 - 3	Increase	USD	1,100	1,100	1,400	1,400
FY	HRP	Mnths 2 - 3	Increase	USD	1,210	1,100	1,540	1,400
EDMONTON C5+ CONDENSATE MONTHLY INX (CC5)								
CC5	Non-HRP	Mnths 1-2	Increase	USD	2,500	2,500	3,000	3,000
CC5	HRP	Mnths 1-2	Increase	USD	2,750	2,500	3,300	3,000
CC5	Non-HRP	Mnths 3-6	Increase	USD	1,600	1,600	2,100	2,100
CC5	HRP	Mnths 3-6	Increase	USD	1,760	1,600	2,310	2,100
CC5	Non-HRP	Mnths 7+	Increase	USD	1,500	1,500	2,000	2,000
CC5	HRP	Mnths 7+	Increase	USD	1,650	1,500	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								
GUERNSEY LIGHT SWEET (NE2) MNTH IND (GSW)								
GSW	Non-HRP	Mnths 1-2	Increase	USD	1,550	1,550	2,300	2,300
GSW	HRP	Mnths 1-2	Increase	USD	1,705	1,550	2,530	2,300
GSW	Non-HRP	Mnths 3-6	Increase	USD	1,550	1,550	2,250	2,250
GSW	HRP	Mnths 3-6	Increase	USD	1,705	1,550	2,475	2,250
GSW	Non-HRP	Mnths 7+	Increase	USD	1,300	1,300	1,500	1,500
GSW	HRP	Mnths 7+	Increase	USD	1,430	1,300	1,650	1,500
ICE BRENT DUBAI FUT (DB)								
DB	Non-HRP	Mnth 1	Increase	USD	620	620	930	930
DB	HRP	Mnth 1	Increase	USD	682	620	1,023	930
DB	Non-HRP	Mnth 2	Increase	USD	610	610	910	910
DB	HRP	Mnth 2	Increase	USD	671	610	1,001	910
DB	Non-HRP	Mnths 3-8	Increase	USD	510	510	750	750
DB	HRP	Mnths 3-8	Increase	USD	561	510	825	750
DB	Non-HRP	Mnths 9+	Increase	USD	390	390	440	440
DB	HRP	Mnths 9+	Increase	USD	429	390	484	440
MARS (ARGUS) V WTI FUT (YX)								
YX	Non-HRP	Mnth 1	Increase	USD	1,025	1,025	1,250	1,250
YX	HRP	Mnth 1	Increase	USD	1,128	1,025	1,375	1,250
YX	Non-HRP	Mnths 2-7	Increase	USD	1,025	1,025	1,250	1,250
YX	HRP	Mnths 2-7	Increase	USD	1,128	1,025	1,375	1,250
MARS (ARGUS) V WTI TRD MTH FUT (YV)								
YV	Non-HRP	Mnth 1	Increase	USD	1,100	1,100	1,300	1,300
YV	HRP	Mnth 1	Increase	USD	1,210	1,100	1,430	1,300
YV	Non-HRP	Mnths 2	Increase	USD	1,100	1,100	1,300	1,300
YV	HRP	Mnths 2	Increase	USD	1,210	1,100	1,430	1,300
WCS CUSH ARGUS VS WTI TRADE MTH FUT (WNT)								
WNT	Non-HRP	Mnth 1	Increase	USD	1,800	1,800	2,250	2,250
WNT	HRP	Mnth 1	Increase	USD	1,980	1,800	2,475	2,250
WNT	Non-HRP	Mnths 2-3	Increase	USD	1,600	1,600	2,050	2,050
WNT	HRP	Mnths 2-3	Increase	USD	1,760	1,600	2,255	2,050
WNT	Non-HRP	Mnths 4-7	Increase	USD	1,400	1,400	1,850	1,850
WNT	HRP	Mnths 4-7	Increase	USD	1,540	1,400	2,035	1,850
WNT	Non-HRP	Mnths 8+	Increase	USD	1,400	1,400	1,800	1,800
WNT	HRP	Mnths 8+	Increase	USD	1,540	1,400	1,980	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WTI HOUSTON VS. DUBAI CAL MO FUT (WDB)								
WDB	Non-HRP	Mnth 1	Increase	USD	1,700	1,700	2,250	2,250
WDB	HRP	Mnth 1	Increase	USD	1,870	1,700	2,475	2,250
WDB	Non-HRP	Mnths 2-7	Increase	USD	1,500	1,500	2,050	2,050
WDB	HRP	Mnths 2-7	Increase	USD	1,650	1,500	2,255	2,050
WDB	Non-HRP	Mnths 8+	Increase	USD	1,300	1,300	1,850	1,850
WDB	HRP	Mnths 8+	Increase	USD	1,430	1,300	2,035	1,850
WTI HOUSTON VS. DUBAI TRADE MO FUT (WHD)								
WHD	Non-HRP	Mnth 1	Increase	USD	1,600	1,600	2,100	2,100
WHD	HRP	Mnth 1	Increase	USD	1,760	1,600	2,310	2,100
WHD	Non-HRP	Mnths 2-7	Increase	USD	1,400	1,400	1,900	1,900
WHD	HRP	Mnths 2-7	Increase	USD	1,540	1,400	2,090	1,900
WHD	Non-HRP	Mnths 8+	Increase	USD	1,300	1,300	1,800	1,800
WHD	HRP	Mnths 8+	Increase	USD	1,430	1,300	1,980	1,800
WTI V. DUBAI CRUDE OIL (PLATTS) FUT (DCW)								
DCW	Non-HRP	Mnth 1	Increase	USD	1,400	1,400	1,700	1,700
DCW	HRP	Mnth 1	Increase	USD	1,540	1,400	1,870	1,700
DCW	Non-HRP	Mnths 2-3	Increase	USD	950	950	1,250	1,250
DCW	HRP	Mnths 2-3	Increase	USD	1,045	950	1,375	1,250
DCW	Non-HRP	Mnths 4-8	Increase	USD	600	600	950	950
DCW	HRP	Mnths 4-8	Increase	USD	660	600	1,045	950
DCW	Non-HRP	Mnths 9+	Increase	USD	600	600	900	900
DCW	HRP	Mnths 9+	Increase	USD	660	600	990	900
WTI VS. DATED BRENT CALENDAR MONTH (CLD)								
CLD	Non-HRP	Mnth 1	Increase	USD	1,450	1,450	1,900	1,900
CLD	HRP	Mnth 1	Increase	USD	1,595	1,450	2,090	1,900
CLD	Non-HRP	Mnths 2-7	Increase	USD	1,450	1,450	1,850	1,850
CLD	HRP	Mnths 2-7	Increase	USD	1,595	1,450	2,035	1,850
CLD	Non-HRP	Mnths 8+	Increase	USD	1,450	1,450	1,800	1,800
CLD	HRP	Mnths 8+	Increase	USD	1,595	1,450	1,980	1,800

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

DME Products - Outright Rates

BRENT (SPORE) VS DME OMAN (BDS)

BDS	Non-HRP	Mnth 1	Increase	USD	1,500	1,500	2,300	2,300
BDS	HRP	Mnth 1	Increase	USD	1,650	1,500	2,530	2,300
BDS	Non-HRP	Mnths 2+	Increase	USD	1,500	1,500	2,250	2,250
BDS	HRP	Mnths 2+	Increase	USD	1,650	1,500	2,475	2,250

BRENT CRUDE OIL VS. DUBAI CRUDE OIL (DHI)

DHI	Non-HRP		Increase	USD	725	725	1,050	1,050
DHI	HRP		Increase	USD	798	725	1,155	1,050

BRENT CRUDE VS DUBAI CRUDE (DBI)

DBI	Non-HRP	Mnth 1	Increase	USD	620	620	930	930
DBI	HRP	Mnth 1	Increase	USD	682	620	1,023	930
DBI	Non-HRP	Mnth 2	Increase	USD	610	610	910	910
DBI	HRP	Mnth 2	Increase	USD	671	610	1,001	910
DBI	Non-HRP	Mnths 3-8	Increase	USD	510	510	750	750
DBI	HRP	Mnths 3-8	Increase	USD	561	510	825	750
DBI	Non-HRP	Mnths 9+	Increase	USD	390	390	440	440
DBI	HRP	Mnths 9+	Increase	USD	429	390	484	440

DME CRUDE OIL BALMO FUT (DDB)

DDB	Non-HRP		Increase	USD	6,000	6,000	8,000	8,000
DDB	HRP		Increase	USD	6,600	6,000	8,800	8,000

DME OMAN CRUDE CAL FUT (ODO)

ODO	Non-HRP	Mnth 1	Increase	USD	6,000	6,000	8,800	8,800
ODO	HRP	Mnth 1	Increase	USD	6,600	6,000	9,680	8,800
ODO	Non-HRP	Mnths 2-3	Increase	USD	5,900	5,900	8,750	8,750
ODO	HRP	Mnths 2-3	Increase	USD	6,490	5,900	9,625	8,750
ODO	Non-HRP	Mnths 4-8	Increase	USD	5,700	5,700	8,500	8,500
ODO	HRP	Mnths 4-8	Increase	USD	6,270	5,700	9,350	8,500
ODO	Non-HRP	Mnths 9+	Increase	USD	5,200	5,200	8,000	8,000
ODO	HRP	Mnths 9+	Increase	USD	5,720	5,200	8,800	8,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DME OMAN CRUDE OIL (OQ)								
OQ	Non-HRP	Mnth1	Increase	USD	9,000	9,000	11,800	11,800
OQ	HRP	Mnth1	Increase	USD	9,900	9,000	12,980	11,800
OQ	Non-HRP	Mnth 2-3	Increase	USD	8,200	8,200	11,000	11,000
OQ	HRP	Mnth 2-3	Increase	USD	9,020	8,200	12,100	11,000
OQ	Non-HRP	Mnth 4-8	Increase	USD	7,300	7,300	10,000	10,000
OQ	HRP	Mnth 4-8	Increase	USD	8,030	7,300	11,000	10,000
OQ	Non-HRP	Mnth 9+	Increase	USD	6,200	6,200	9,000	9,000
OQ	HRP	Mnth 9+	Increase	USD	6,820	6,200	9,900	9,000
DME OMAN CRUDE VS DUBAI PLATTS FUT (DDO)								
DDO	Non-HRP	Mnth 1	Increase	USD	2,100	2,100	2,800	2,800
DDO	HRP	Mnth 1	Increase	USD	2,310	2,100	3,080	2,800
DDO	Non-HRP	Mnths 2+	Increase	USD	2,000	2,000	2,700	2,700
DDO	HRP	Mnths 2+	Increase	USD	2,200	2,000	2,970	2,700
DUBAI CRUDE OIL (PLATTS) (DCD)								
DCD	Non-HRP	Mnth 1	Increase	USD	7,500	7,500	9,250	9,250
DCD	HRP	Mnth 1	Increase	USD	8,250	7,500	10,175	9,250
DCD	Non-HRP	Mnths 2	Increase	USD	7,300	7,300	9,000	9,000
DCD	HRP	Mnths 2	Increase	USD	8,030	7,300	9,900	9,000
DCD	Non-HRP	Mnths 3-8	Increase	USD	6,750	6,750	8,000	8,000
DCD	HRP	Mnths 3-8	Increase	USD	7,425	6,750	8,800	8,000
DCD	Non-HRP	Mnths 9+	Increase	USD	5,700	5,700	6,500	6,500
DCD	HRP	Mnths 9+	Increase	USD	6,270	5,700	7,150	6,500
DUBAI CRUDE OIL(S&PPLATTS) FUT TAPS (DCT)								
DCT	Non-HRP	Mnth 1	Increase	USD	7,500	7,500	9,250	9,250
DCT	HRP	Mnth 1	Increase	USD	8,250	7,500	10,175	9,250
DCT	Non-HRP	Mnths 2	Increase	USD	7,300	7,300	9,000	9,000
DCT	HRP	Mnths 2	Increase	USD	8,030	7,300	9,900	9,000
DCT	Non-HRP	Mnths 3-8	Increase	USD	6,750	6,750	8,000	8,000
DCT	HRP	Mnths 3-8	Increase	USD	7,425	6,750	8,800	8,000
DCT	Non-HRP	Mnths 9+	Increase	USD	5,700	5,700	6,500	6,500
DCT	HRP	Mnths 9+	Increase	USD	6,270	5,700	7,150	6,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DUBAI CRUDEOIL S&PPLATTS MTH MARKER (DM1)								
DM1	Non-HRP	Mnth 1	Increase	USD	7,500	7,500	9,250	9,250
DM1	HRP	Mnth 1	Increase	USD	8,250	7,500	10,175	9,250
DM1	Non-HRP	Mnths 2	Increase	USD	7,300	7,300	9,000	9,000
DM1	HRP	Mnths 2	Increase	USD	8,030	7,300	9,900	9,000
DM1	Non-HRP	Mnths 3-8	Increase	USD	6,750	6,750	8,000	8,000
DM1	HRP	Mnths 3-8	Increase	USD	7,425	6,750	8,800	8,000
DM1	Non-HRP	Mnths 9+	Increase	USD	5,700	5,700	6,500	6,500
DM1	HRP	Mnths 9+	Increase	USD	6,270	5,700	7,150	6,500
OMAN CRUDE FINANCIAL (ZG)								
ZG	Non-HRP	Mnth1	Increase	USD	9,000	9,000	11,800	11,800
ZG	HRP	Mnth1	Increase	USD	9,900	9,000	12,980	11,800
ZG	Non-HRP	Mnth 2-3	Increase	USD	8,200	8,200	11,000	11,000
ZG	HRP	Mnth 2-3	Increase	USD	9,020	8,200	12,100	11,000
ZG	Non-HRP	Mnth 4-8	Increase	USD	7,300	7,300	10,000	10,000
ZG	HRP	Mnth 4-8	Increase	USD	8,030	7,300	11,000	10,000
ZG	Non-HRP	Mnth 9+	Increase	USD	6,200	6,200	9,000	9,000
ZG	HRP	Mnth 9+	Increase	USD	6,820	6,200	9,900	9,000
OMAN CRUDE OIL TAM FUT (OQB)								
OQB	Non-HRP	Mnth1	Increase	USD	9,000	9,000	11,800	11,800
OQB	HRP	Mnth1	Increase	USD	9,900	9,000	12,980	11,800
OQB	Non-HRP	Mnth 2-3	Increase	USD	8,200	8,200	11,000	11,000
OQB	HRP	Mnth 2-3	Increase	USD	9,020	8,200	12,100	11,000
OQB	Non-HRP	Mnth 4-8	Increase	USD	7,300	7,300	10,000	10,000
OQB	HRP	Mnth 4-8	Increase	USD	8,030	7,300	11,000	10,000
OQB	Non-HRP	Mnth 9+	Increase	USD	6,200	6,200	9,000	9,000
OQB	HRP	Mnth 9+	Increase	USD	6,820	6,200	9,900	9,000
OMAN CRUDE OIL TAM MARKER SYN (OQ1)								
OQ1	Non-HRP	Mnth1	Increase	USD	9,000	9,000	11,800	11,800
OQ1	HRP	Mnth1	Increase	USD	9,900	9,000	12,980	11,800
OQ1	Non-HRP	Mnth 2-3	Increase	USD	8,200	8,200	11,000	11,000
OQ1	HRP	Mnth 2-3	Increase	USD	9,020	8,200	12,100	11,000
OQ1	Non-HRP	Mnth 4-8	Increase	USD	7,300	7,300	10,000	10,000
OQ1	HRP	Mnth 4-8	Increase	USD	8,030	7,300	11,000	10,000
OQ1	Non-HRP	Mnth 9+	Increase	USD	6,200	6,200	9,000	9,000
OQ1	HRP	Mnth 9+	Increase	USD	6,820	6,200	9,900	9,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

ELECTRICITY - Outright Rates

GERMAN POWER BASELOAD CAL MONTH FUT (DEB)

DEB	Non-HRP	Mnth 1	Increase	EUR	75,000	75,000	80,000	80,000
DEB	HRP	Mnth 1	Increase	EUR	82,500	75,000	88,000	80,000
DEB	Non-HRP	Mnth 2	Increase	EUR	75,000	75,000	80,000	80,000
DEB	HRP	Mnth 2	Increase	EUR	82,500	75,000	88,000	80,000
DEB	Non-HRP	Mnth 3-4	Increase	EUR	55,000	55,000	70,000	70,000
DEB	HRP	Mnth 3-4	Increase	EUR	60,500	55,000	77,000	70,000
DEB	Non-HRP	Mnth 5	Increase	EUR	55,000	55,000	70,000	70,000
DEB	HRP	Mnth 5	Increase	EUR	60,500	55,000	77,000	70,000

GERMAN POWER PEAKLOAD CAL MONTH FUT (DEP)

DEP	Non-HRP	Mnth 1	Increase	EUR	30,000	30,000	40,000	40,000
DEP	HRP	Mnth 1	Increase	EUR	33,000	30,000	44,000	40,000
DEP	Non-HRP	Mnth 2	Increase	EUR	25,000	25,000	35,000	35,000
DEP	HRP	Mnth 2	Increase	EUR	27,500	25,000	38,500	35,000
DEP	Non-HRP	Mnth 3-6	Increase	EUR	23,000	23,000	33,000	33,000
DEP	HRP	Mnth 3-6	Increase	EUR	25,300	23,000	36,300	33,000
DEP	Non-HRP	Mnths 7-9	Increase	EUR	20,000	20,000	30,000	30,000
DEP	HRP	Mnths 7-9	Increase	EUR	22,000	20,000	33,000	30,000

FX - Outright Rates

AUSTRALIAN DOLLAR FUTURES (AD)

AD	Non-HRP	Increase	USD	1,450	1,450	1,650	1,650
AD	HRP	Increase	USD	1,595	1,450	1,815	1,650
AD	Non-HRP	Increase	USD	1,450	1,450	1,650	1,650
AD	HRP	Increase	USD	1,595	1,450	1,815	1,650

MICRO AUD/USD FUTURES (M6A)

M6A	Non-HRP	Increase	USD	145	145	165	165
M6A	HRP	Increase	USD	160	145	182	165
M6A	Non-HRP	Increase	USD	145	145	165	165
M6A	HRP	Increase	USD	160	145	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

METALS - Outright Rates

ALUMINUM FUTURES (ALI)

ALI	Non-HRP	Mths 1-4	Increase	USD	4,750	4,750	5,500	5,500
ALI	HRP	Mths 1-4	Increase	USD	5,225	4,750	6,050	5,500
ALI	Non-HRP	Mths 5+	Increase	USD	4,750	4,750	5,500	5,500
ALI	HRP	Mths 5+	Increase	USD	5,225	4,750	6,050	5,500

COMEX 100 GOLD FUTURES (GC)

GC	Non-HRP	Mnth1	Increase	USD	6,600	6,600	7,200	7,200
GC	HRP	Mnth1	Increase	USD	7,260	6,600	7,920	7,200
GC	Non-HRP	Mnth2	Increase	USD	6,600	6,600	7,200	7,200
GC	HRP	Mnth2	Increase	USD	7,260	6,600	7,920	7,200
GC	Non-HRP	Mnth3	Increase	USD	6,600	6,600	7,200	7,200
GC	HRP	Mnth3	Increase	USD	7,260	6,600	7,920	7,200
GC	Non-HRP	Mnth4	Increase	USD	6,600	6,600	7,200	7,200
GC	HRP	Mnth4	Increase	USD	7,260	6,600	7,920	7,200
GC	Non-HRP	Mnth5	Increase	USD	6,600	6,600	7,200	7,200
GC	HRP	Mnth5	Increase	USD	7,260	6,600	7,920	7,200
GC	Non-HRP	Mnth6	Increase	USD	6,600	6,600	7,200	7,200
GC	HRP	Mnth6	Increase	USD	7,260	6,600	7,920	7,200
GC	Non-HRP	Mnth7	Increase	USD	6,600	6,600	7,200	7,200
GC	HRP	Mnth7	Increase	USD	7,260	6,600	7,920	7,200
GC	Non-HRP	Mnth8+	Increase	USD	6,600	6,600	7,200	7,200
GC	HRP	Mnth8+	Increase	USD	7,260	6,600	7,920	7,200

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

COMEX 100 GOLD TRADE AT SETTLEMENT (GCT)

GCT	Non-HRP	Mnth1	Increase	USD	6,600	6,600	7,200	7,200
GCT	HRP	Mnth1	Increase	USD	7,260	6,600	7,920	7,200
GCT	Non-HRP	Mnth2	Increase	USD	6,600	6,600	7,200	7,200
GCT	HRP	Mnth2	Increase	USD	7,260	6,600	7,920	7,200
GCT	Non-HRP	Mnth3	Increase	USD	6,600	6,600	7,200	7,200
GCT	HRP	Mnth3	Increase	USD	7,260	6,600	7,920	7,200
GCT	Non-HRP	Mnth4	Increase	USD	6,600	6,600	7,200	7,200
GCT	HRP	Mnth4	Increase	USD	7,260	6,600	7,920	7,200
GCT	Non-HRP	Mnth5	Increase	USD	6,600	6,600	7,200	7,200
GCT	HRP	Mnth5	Increase	USD	7,260	6,600	7,920	7,200
GCT	Non-HRP	Mnth6	Increase	USD	6,600	6,600	7,200	7,200
GCT	HRP	Mnth6	Increase	USD	7,260	6,600	7,920	7,200
GCT	Non-HRP	Mnth7	Increase	USD	6,600	6,600	7,200	7,200
GCT	HRP	Mnth7	Increase	USD	7,260	6,600	7,920	7,200
GCT	Non-HRP	Mnth8+	Increase	USD	6,600	6,600	7,200	7,200
GCT	HRP	Mnth8+	Increase	USD	7,260	6,600	7,920	7,200

E-MINI GOLD FUTURES (QO)

QO	Non-HRP	Mnth1	Increase	USD	3,300	3,300	3,600	3,600
QO	HRP	Mnth1	Increase	USD	3,630	3,300	3,960	3,600
QO	Non-HRP	Mnth2	Increase	USD	3,300	3,300	3,600	3,600
QO	HRP	Mnth2	Increase	USD	3,630	3,300	3,960	3,600
QO	Non-HRP	Mnth3	Increase	USD	3,300	3,300	3,600	3,600
QO	HRP	Mnth3	Increase	USD	3,630	3,300	3,960	3,600
QO	Non-HRP	Mnth4	Increase	USD	3,300	3,300	3,600	3,600
QO	HRP	Mnth4	Increase	USD	3,630	3,300	3,960	3,600
QO	Non-HRP	Mnth5	Increase	USD	3,300	3,300	3,600	3,600
QO	HRP	Mnth5	Increase	USD	3,630	3,300	3,960	3,600
QO	Non-HRP	Mnth6	Increase	USD	3,300	3,300	3,600	3,600
QO	HRP	Mnth6	Increase	USD	3,630	3,300	3,960	3,600
QO	Non-HRP	Mnth7	Increase	USD	3,300	3,300	3,600	3,600
QO	HRP	Mnth7	Increase	USD	3,630	3,300	3,960	3,600
QO	Non-HRP	Mnth8+	Increase	USD	3,300	3,300	3,600	3,600
QO	HRP	Mnth8+	Increase	USD	3,630	3,300	3,960	3,600

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

GOLD (ENHANCED DELIVERY) FUTURES (4GC)

4GC	Non-HRP	Mnth1	Increase	USD	6,600	6,600	7,200	7,200
4GC	HRP	Mnth1	Increase	USD	7,260	6,600	7,920	7,200
4GC	Non-HRP	Mnth2	Increase	USD	6,600	6,600	7,200	7,200
4GC	HRP	Mnth2	Increase	USD	7,260	6,600	7,920	7,200
4GC	Non-HRP	Mnth3	Increase	USD	6,600	6,600	7,200	7,200
4GC	HRP	Mnth3	Increase	USD	7,260	6,600	7,920	7,200
4GC	Non-HRP	Mnth4	Increase	USD	6,600	6,600	7,200	7,200
4GC	HRP	Mnth4	Increase	USD	7,260	6,600	7,920	7,200
4GC	Non-HRP	Mnth5	Increase	USD	6,600	6,600	7,200	7,200
4GC	HRP	Mnth5	Increase	USD	7,260	6,600	7,920	7,200
4GC	Non-HRP	Mnth6	Increase	USD	6,600	6,600	7,200	7,200
4GC	HRP	Mnth6	Increase	USD	7,260	6,600	7,920	7,200
4GC	Non-HRP	Mnth7	Increase	USD	6,600	6,600	7,200	7,200
4GC	HRP	Mnth7	Increase	USD	7,260	6,600	7,920	7,200
4GC	Non-HRP	Mnth8+	Increase	USD	6,600	6,600	7,200	7,200
4GC	HRP	Mnth8+	Increase	USD	7,260	6,600	7,920	7,200

GOLD LONDON TAM FIRST PM (GCD)

GCD	Non-HRP	Mnth1	Increase	USD	6,600	6,600	7,200	7,200
GCD	HRP	Mnth1	Increase	USD	7,260	6,600	7,920	7,200
GCD	Non-HRP	Mnth2	Increase	USD	6,600	6,600	7,200	7,200
GCD	HRP	Mnth2	Increase	USD	7,260	6,600	7,920	7,200
GCD	Non-HRP	Mnth3	Increase	USD	6,600	6,600	7,200	7,200
GCD	HRP	Mnth3	Increase	USD	7,260	6,600	7,920	7,200
GCD	Non-HRP	Mnth4	Increase	USD	6,600	6,600	7,200	7,200
GCD	HRP	Mnth4	Increase	USD	7,260	6,600	7,920	7,200
GCD	Non-HRP	Mnth5	Increase	USD	6,600	6,600	7,200	7,200
GCD	HRP	Mnth5	Increase	USD	7,260	6,600	7,920	7,200
GCD	Non-HRP	Mnth6	Increase	USD	6,600	6,600	7,200	7,200
GCD	HRP	Mnth6	Increase	USD	7,260	6,600	7,920	7,200
GCD	Non-HRP	Mnth7	Increase	USD	6,600	6,600	7,200	7,200
GCD	HRP	Mnth7	Increase	USD	7,260	6,600	7,920	7,200
GCD	Non-HRP	Mnth8+	Increase	USD	6,600	6,600	7,200	7,200
GCD	HRP	Mnth8+	Increase	USD	7,260	6,600	7,920	7,200

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

MICRO GOLD FUTURES (MGC)

MGC	Non-HRP	Mnth1	Increase	USD	660	660	720	720
MGC	HRP	Mnth1	Increase	USD	726	660	792	720
MGC	Non-HRP	Mnth2	Increase	USD	660	660	720	720
MGC	HRP	Mnth2	Increase	USD	726	660	792	720
MGC	Non-HRP	Mnth3	Increase	USD	660	660	720	720
MGC	HRP	Mnth3	Increase	USD	726	660	792	720
MGC	Non-HRP	Mnth4	Increase	USD	660	660	720	720
MGC	HRP	Mnth4	Increase	USD	726	660	792	720
MGC	Non-HRP	Mnth5	Increase	USD	660	660	720	720
MGC	HRP	Mnth5	Increase	USD	726	660	792	720
MGC	Non-HRP	Mnth6	Increase	USD	660	660	720	720
MGC	HRP	Mnth6	Increase	USD	726	660	792	720
MGC	Non-HRP	Mnth7	Increase	USD	660	660	720	720
MGC	HRP	Mnth7	Increase	USD	726	660	792	720
MGC	Non-HRP	Mnth8+	Increase	USD	660	660	720	720
MGC	HRP	Mnth8+	Increase	USD	726	660	792	720

MICRO GOLD TAS (MGT)

MGT	Non-HRP	Mnth1	Increase	USD	660	660	720	720
MGT	HRP	Mnth1	Increase	USD	726	660	792	720
MGT	Non-HRP	Mnth2	Increase	USD	660	660	720	720
MGT	HRP	Mnth2	Increase	USD	726	660	792	720
MGT	Non-HRP	Mnth3	Increase	USD	660	660	720	720
MGT	HRP	Mnth3	Increase	USD	726	660	792	720
MGT	Non-HRP	Mnth4	Increase	USD	660	660	720	720
MGT	HRP	Mnth4	Increase	USD	726	660	792	720
MGT	Non-HRP	Mnth5	Increase	USD	660	660	720	720
MGT	HRP	Mnth5	Increase	USD	726	660	792	720
MGT	Non-HRP	Mnth6	Increase	USD	660	660	720	720
MGT	HRP	Mnth6	Increase	USD	726	660	792	720
MGT	Non-HRP	Mnth7	Increase	USD	660	660	720	720
MGT	HRP	Mnth7	Increase	USD	726	660	792	720
MGT	Non-HRP	Mnth8+	Increase	USD	660	660	720	720
MGT	HRP	Mnth8+	Increase	USD	726	660	792	720

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO PALLADIUM FUTURES (PAM)								
PAM	Non-HRP	Mnth 1	Increase	USD	2,600	2,600	3,100	3,100
PAM	HRP	Mnth 1	Increase	USD	2,860	2,600	3,410	3,100
PAM	Non-HRP	Mnth 2	Increase	USD	2,550	2,550	3,050	3,050
PAM	HRP	Mnth 2	Increase	USD	2,805	2,550	3,355	3,050
PAM	Non-HRP	Mnth 3	Increase	USD	2,500	2,500	3,000	3,000
PAM	HRP	Mnth 3	Increase	USD	2,750	2,500	3,300	3,000
PAM	Non-HRP	Mnth 4+	Increase	USD	2,500	2,500	3,000	3,000
PAM	HRP	Mnth 4+	Increase	USD	2,750	2,500	3,300	3,000
NORTH EURO HOT-ROLLED COIL STEEL (EHR)								
EHR	Non-HRP	Mths 1-4	Increase	EUR	2,000	2,000	2,350	2,350
EHR	HRP	Mths 1-4	Increase	EUR	2,200	2,000	2,585	2,350
EHR	Non-HRP	Mths 5+	Increase	EUR	2,000	2,000	2,350	2,350
EHR	HRP	Mths 5+	Increase	EUR	2,200	2,000	2,585	2,350
PALLADIUM FUTURES NYMEX (PA)								
PA	Non-HRP	Mnth 1	Increase	USD	26,000	26,000	31,000	31,000
PA	HRP	Mnth 1	Increase	USD	28,600	26,000	34,100	31,000
PA	Non-HRP	Mnth 2	Increase	USD	25,500	25,500	30,500	30,500
PA	HRP	Mnth 2	Increase	USD	28,050	25,500	33,550	30,500
PA	Non-HRP	Mnth 3	Increase	USD	25,000	25,000	30,000	30,000
PA	HRP	Mnth 3	Increase	USD	27,500	25,000	33,000	30,000
PA	Non-HRP	Mnth 4+	Increase	USD	25,000	25,000	30,000	30,000
PA	HRP	Mnth 4+	Increase	USD	27,500	25,000	33,000	30,000
PALLADIUM TAS (PAT)								
PAT	Non-HRP	Mnth 1	Increase	USD	26,000	26,000	31,000	31,000
PAT	HRP	Mnth 1	Increase	USD	28,600	26,000	34,100	31,000
PAT	Non-HRP	Mnth 2	Increase	USD	25,500	25,500	30,500	30,500
PAT	HRP	Mnth 2	Increase	USD	28,050	25,500	33,550	30,500
PAT	Non-HRP	Mnth 3	Increase	USD	25,000	25,000	30,000	30,000
PAT	HRP	Mnth 3	Increase	USD	27,500	25,000	33,000	30,000
PAT	Non-HRP	Mnth 4+	Increase	USD	25,000	25,000	30,000	30,000
PAT	HRP	Mnth 4+	Increase	USD	27,500	25,000	33,000	30,000

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

U.S. MIDWEST #1 BUSHELING FERROUS S (BUS)

BUS	Non-HRP	Mth 1	Increase	USD	775	775	900	900
BUS	HRP	Mth 1	Increase	USD	853	775	990	900
BUS	Non-HRP	Mths 2-4	Increase	USD	1,200	1,200	1,450	1,450
BUS	HRP	Mths 2-4	Increase	USD	1,320	1,200	1,595	1,450
BUS	Non-HRP	Mths 6+	Increase	USD	1,400	1,400	1,650	1,650
BUS	HRP	Mths 6+	Increase	USD	1,540	1,400	1,815	1,650

U.S. MIDWEST DOMESTIC HOT-ROLLED CO (HR)

HR	Non-HRP	Mnths 2 - 7	Increase	USD	2,250	2,250	2,550	2,550
HR	HRP	Mnths 2 - 7	Increase	USD	2,475	2,250	2,805	2,550
HR	Non-HRP	Mnths 8+	Increase	USD	2,100	2,100	2,350	2,350
HR	HRP	Mnths 8+	Increase	USD	2,310	2,100	2,585	2,350
HR	Non-HRP	Mnth 1	Increase	USD	1,150	1,150	1,350	1,350
HR	HRP	Mnth 1	Increase	USD	1,265	1,150	1,485	1,350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
DUTCH TTF NAT GAS FIN M-1 AVG PRC (TTB)								
TTB	Non-HRP	Mnth 1	Increase	USD	150,000	150,000	200,000	200,000
TTB	HRP	Mnth 1	Increase	USD	165,000	150,000	220,000	200,000
TTB	Non-HRP	Mnths 2	Increase	USD	140,000	140,000	185,000	185,000
TTB	HRP	Mnths 2	Increase	USD	154,000	140,000	203,500	185,000
TTB	Non-HRP	Mnths 3	Increase	USD	140,000	140,000	185,000	185,000
TTB	HRP	Mnths 3	Increase	USD	154,000	140,000	203,500	185,000
TTB	Non-HRP	Mnths 4-5	Increase	USD	133,000	133,000	180,000	180,000
TTB	HRP	Mnths 4-5	Increase	USD	146,300	133,000	198,000	180,000
TTB	Non-HRP	Mnths 6-12	Increase	USD	133,000	133,000	180,000	180,000
TTB	HRP	Mnths 6-12	Increase	USD	146,300	133,000	198,000	180,000
DUTCH TTF NATURAL GAS CAL MONTH FUT (TTF)								
TTF	Non-HRP	Mnth 1	Increase	EUR	34,000	34,000	45,000	45,000
TTF	HRP	Mnth 1	Increase	EUR	37,400	34,000	49,500	45,000
TTF	Non-HRP	Mnth 2	Increase	EUR	31,000	31,000	42,000	42,000
TTF	HRP	Mnth 2	Increase	EUR	34,100	31,000	46,200	42,000
TTF	Non-HRP	Mnth 3	Increase	EUR	31,000	31,000	42,000	42,000
TTF	HRP	Mnth 3	Increase	EUR	34,100	31,000	46,200	42,000
TTF	Non-HRP	Mnths 4-5	Increase	EUR	30,000	30,000	31,000	31,000
TTF	HRP	Mnths 4-5	Increase	EUR	33,000	30,000	34,100	31,000
TTF	Non-HRP	Mnths 6-12	Increase	EUR	30,000	30,000	31,000	31,000
TTF	HRP	Mnths 6-12	Increase	EUR	33,000	30,000	34,100	31,000
DUTCH TTF NATURAL GAS DAILY FUTURES (TTD)								
TTD	Non-HRP	Day 1-3	Increase	EUR	1,100	1,100	1,300	1,300
TTD	HRP	Day 1-3	Increase	EUR	1,210	1,100	1,430	1,300
TTD	Non-HRP	Day 4-7	Increase	EUR	1,100	1,100	1,300	1,300
TTD	HRP	Day 4-7	Increase	EUR	1,210	1,100	1,430	1,300
TTD	Non-HRP	Day 8-14	Increase	EUR	1,100	1,100	1,300	1,300
TTD	HRP	Day 8-14	Increase	EUR	1,210	1,100	1,430	1,300
TTD	Non-HRP	Day 15+	Increase	EUR	1,000	1,000	1,100	1,100
TTD	HRP	Day 15+	Increase	EUR	1,100	1,000	1,210	1,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DUTCH TTF NATURAL GAS FIN CAL M (TTG)								
TTG	Non-HRP	Mnth 1	Increase	EUR	34,000	34,000	45,000	45,000
TTG	HRP	Mnth 1	Increase	EUR	37,400	34,000	49,500	45,000
TTG	Non-HRP	Mnth 2	Increase	EUR	31,000	31,000	42,000	42,000
TTG	HRP	Mnth 2	Increase	EUR	34,100	31,000	46,200	42,000
TTG	Non-HRP	Mnth 3	Increase	EUR	31,000	31,000	42,000	42,000
TTG	HRP	Mnth 3	Increase	EUR	34,100	31,000	46,200	42,000
TTG	Non-HRP	Mnths 4-5	Increase	EUR	30,000	30,000	41,000	41,000
TTG	HRP	Mnths 4-5	Increase	EUR	33,000	30,000	45,100	41,000
TTG	Non-HRP	Mnths 6-12	Increase	EUR	30,000	30,000	41,000	41,000
TTG	HRP	Mnths 6-12	Increase	EUR	33,000	30,000	45,100	41,000
DUTCH TTF NATURAL GAS FIN DAY AHEAD (TTI)								
TTI	Non-HRP	Mnth 1	Increase	EUR	31,050	31,050	42,000	42,000
TTI	HRP	Mnth 1	Increase	EUR	34,155	31,050	46,200	42,000
TTI	Non-HRP	Mnth 2	Increase	EUR	29,000	29,000	42,000	42,000
TTI	HRP	Mnth 2	Increase	EUR	31,900	29,000	46,200	42,000
TTI	Non-HRP	Mnth 3	Increase	EUR	29,000	29,000	41,000	41,000
TTI	HRP	Mnth 3	Increase	EUR	31,900	29,000	45,100	41,000
TTI	Non-HRP	Mnths 4-5	Increase	EUR	29,000	29,000	41,000	41,000
TTI	HRP	Mnths 4-5	Increase	EUR	31,900	29,000	45,100	41,000
TTI	Non-HRP	Mnths 6-13	Increase	EUR	22,000	22,000	40,000	40,000
TTI	HRP	Mnths 6-13	Increase	EUR	24,200	22,000	44,000	40,000
DUTCH TTF NATURAL GAS FRONT MTH FUT (TTE)								
TTE	Non-HRP	Mnth 1	Increase	USD	150,000	150,000	200,000	200,000
TTE	HRP	Mnth 1	Increase	USD	165,000	150,000	220,000	200,000
TTE	Non-HRP	Mnths 2	Increase	USD	140,000	140,000	185,000	185,000
TTE	HRP	Mnths 2	Increase	USD	154,000	140,000	203,500	185,000
TTE	Non-HRP	Mnths 3	Increase	USD	140,000	140,000	185,000	185,000
TTE	HRP	Mnths 3	Increase	USD	154,000	140,000	203,500	185,000
TTE	Non-HRP	Mnths 4-5	Increase	USD	133,000	133,000	180,000	180,000
TTE	HRP	Mnths 4-5	Increase	USD	146,300	133,000	198,000	180,000
TTE	Non-HRP	Mnths 6-12	Increase	USD	133,000	133,000	180,000	180,000
TTE	HRP	Mnths 6-12	Increase	USD	146,300	133,000	198,000	180,000

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

LNG JAPAN KOREA MARKER PLATTS FUT (JKM)

JKM	Non-HRP	Month 1	Increase	USD	150,000	150,000	155,000	155,000
JKM	HRP	Month 1	Increase	USD	165,000	150,000	170,500	155,000
JKM	Non-HRP	Month 2	Increase	USD	140,000	140,000	145,000	145,000
JKM	HRP	Month 2	Increase	USD	154,000	140,000	159,500	145,000
JKM	Non-HRP	Month 3	Increase	USD	120,000	120,000	140,000	140,000
JKM	HRP	Month 3	Increase	USD	132,000	120,000	154,000	140,000
JKM	Non-HRP	Mnths 4	Increase	USD	115,000	115,000	140,000	140,000
JKM	HRP	Mnths 4	Increase	USD	126,500	115,000	154,000	140,000
JKM	Non-HRP	Mnths 5-11	Increase	USD	115,000	115,000	140,000	140,000
JKM	HRP	Mnths 5-11	Increase	USD	126,500	115,000	154,000	140,000
JKM	Non-HRP	Mnths 13+	Increase	USD	32,000	32,000	40,000	40,000
JKM	HRP	Mnths 13+	Increase	USD	35,200	32,000	44,000	40,000
JKM	Non-HRP	Months 12	Increase	USD	115,000	115,000	140,000	140,000
JKM	HRP	Months 12	Increase	USD	126,500	115,000	154,000	140,000

LNG JAPAN KOREA MRK YEN FUT (JKY)

JKY	Non-HRP	Month 1	Increase	JPY		17,220,000	17,800,000	17,800,000
JKY	HRP	Month 1	Increase	JPY		17,220,000	19,580,000	17,800,000
JKY	Non-HRP	Month 2	Increase	JPY		16,000,000	16,650,000	16,650,000
JKY	HRP	Month 2	Increase	JPY		16,000,000	18,315,000	16,650,000
JKY	Non-HRP	Month 3	Increase	JPY		13,750,000	16,000,000	16,000,000
JKY	HRP	Month 3	Increase	JPY		13,750,000	17,600,000	16,000,000
JKY	Non-HRP	Mnths 4	Increase	JPY		13,750,000	16,000,000	16,000,000
JKY	HRP	Mnths 4	Increase	JPY		13,750,000	17,600,000	16,000,000
JKY	Non-HRP	Mnths 5-11	Increase	JPY		13,750,000	16,000,000	16,000,000
JKY	HRP	Mnths 5-11	Increase	JPY		13,750,000	17,600,000	16,000,000
JKY	Non-HRP	Mnths 12	Increase	JPY		13,750,000	16,000,000	16,000,000
JKY	HRP	Mnths 12	Increase	JPY		13,750,000	17,600,000	16,000,000
JKY	Non-HRP	Mnths 13+	Increase	JPY	3,675,000	3,675,000	4,500,000	4,500,000
JKY	HRP	Mnths 13+	Increase	JPY	4,042,500	3,675,000	4,950,000	4,500,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LNG JAPAN/KOREA MARKER (PLATTS) BAC (JKB)								
JKB	Non-HRP	Month 1	Increase	USD	150,000	150,000	155,000	155,000
JKB	HRP	Month 1	Increase	USD	165,000	150,000	170,500	155,000
JKB	Non-HRP	Month 2	Increase	USD	140,000	140,000	145,000	145,000
JKB	HRP	Month 2	Increase	USD	154,000	140,000	159,500	145,000
JKB	Non-HRP	Month 3	Increase	USD	120,000	120,000	140,000	140,000
JKB	HRP	Month 3	Increase	USD	132,000	120,000	154,000	140,000
JKB	Non-HRP	Mnths 4	Increase	USD	115,000	115,000	140,000	140,000
JKB	HRP	Mnths 4	Increase	USD	126,500	115,000	154,000	140,000
JKB	Non-HRP	Mnths 5-11	Increase	USD	115,000	115,000	140,000	140,000
JKB	HRP	Mnths 5-11	Increase	USD	126,500	115,000	154,000	140,000
JKB	Non-HRP	Mnths 12	Increase	USD	115,000	115,000	140,000	140,000
JKB	HRP	Mnths 12	Increase	USD	126,500	115,000	154,000	140,000
JKB	Non-HRP	Mnths 13+	Increase	USD	32,000	32,000	40,000	40,000
JKB	HRP	Mnths 13+	Increase	USD	35,200	32,000	44,000	40,000
LNG JAPAN/KOREA MARKER (PLATTS) FRO (JKF)								
JKF	Non-HRP	Month 1	Increase	USD	140,000	140,000	145,000	145,000
JKF	HRP	Month 1	Increase	USD	154,000	140,000	159,500	145,000
JKF	Non-HRP	Month 3	Increase	USD	120,000	120,000	140,000	140,000
JKF	HRP	Month 3	Increase	USD	132,000	120,000	154,000	140,000
JKF	Non-HRP	Mnths 4-5	Increase	USD	120,000	120,000	140,000	140,000
JKF	HRP	Mnths 4-5	Increase	USD	132,000	120,000	154,000	140,000
JKF	Non-HRP	Mnths 6-12	Increase	USD	120,000	120,000	140,000	140,000
JKF	HRP	Mnths 6-12	Increase	USD	132,000	120,000	154,000	140,000
JKF	Non-HRP	Mnths 13	Increase	USD	32,000	32,000	40,000	40,000
JKF	HRP	Mnths 13	Increase	USD	35,200	32,000	44,000	40,000
UK NBP NAT GAS CAL MTH FUT (UKG)								
UKG	Non-HRP	Mnth 1	Increase	GBP	36,000	36,000	41,000	41,000
UKG	HRP	Mnth 1	Increase	GBP	39,600	36,000	45,100	41,000
UKG	Non-HRP	Mnth 2-3	Increase	GBP	27,000	27,000	35,000	35,000
UKG	HRP	Mnth 2-3	Increase	GBP	29,700	27,000	38,500	35,000
UKG	Non-HRP	Mnth 4	Increase	GBP	20,000	20,000	31,000	31,000
UKG	HRP	Mnth 4	Increase	GBP	22,000	20,000	34,100	31,000
UKG	Non-HRP	Mnths 5-9	Increase	GBP	20,000	20,000	31,000	31,000
UKG	HRP	Mnths 5-9	Increase	GBP	22,000	20,000	34,100	31,000
UKG	Non-HRP	Mnths 10+	Increase	GBP	20,000	20,000	31,000	31,000
UKG	HRP	Mnths 10+	Increase	GBP	22,000	20,000	34,100	31,000

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

UK NBP NATURAL GAS FRONT MTH FUT (NBP)

NBP	Non-HRP	Mnth 1	Increase	USD	155,000	155,000	175,000	175,000
NBP	HRP	Mnth 1	Increase	USD	170,500	155,000	192,500	175,000
NBP	Non-HRP	Mnths 2-3	Increase	USD	130,000	130,000	150,000	150,000
NBP	HRP	Mnths 2-3	Increase	USD	143,000	130,000	165,000	150,000
NBP	Non-HRP	Mnths 4	Increase	USD	115,000	115,000	130,000	130,000
NBP	HRP	Mnths 4	Increase	USD	126,500	115,000	143,000	130,000
NBP	Non-HRP	Mnths 5+	Increase	USD	85,000	85,000	125,000	125,000
NBP	HRP	Mnths 5+	Increase	USD	93,500	85,000	137,500	125,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NGL/PETROCHEMICALS - Outright Rates								
ARGUS PROPAN FAR EST INDEX FUT (7E)								
7E	Non-HRP	Mnth 1	Increase	USD	58,000	58,000	62,000	62,000
7E	HRP	Mnth 1	Increase	USD	63,800	58,000	68,200	62,000
7E	Non-HRP	Mnth 2	Increase	USD	53,000	53,000	57,000	57,000
7E	HRP	Mnth 2	Increase	USD	58,300	53,000	62,700	57,000
7E	Non-HRP	Mnths 3-4	Increase	USD	51,000	51,000	55,000	55,000
7E	HRP	Mnths 3-4	Increase	USD	56,100	51,000	60,500	55,000
7E	Non-HRP	Months 5-7	Increase	USD	44,000	44,000	50,000	50,000
7E	HRP	Months 5-7	Increase	USD	48,400	44,000	55,000	50,000
7E	Non-HRP	Months 8+	Increase	USD	38,000	38,000	44,000	44,000
7E	HRP	Months 8+	Increase	USD	41,800	38,000	48,400	44,000
ARGUS PROPAN(SAUDI ARAMCO) FUT (9N)								
9N	Non-HRP	Mnth 1	Increase	USD	58,000	58,000	60,000	60,000
9N	HRP	Mnth 1	Increase	USD	63,800	58,000	66,000	60,000
9N	Non-HRP	Mnths 2-3	Increase	USD	53,000	53,000	56,000	56,000
9N	HRP	Mnths 2-3	Increase	USD	58,300	53,000	61,600	56,000
9N	Non-HRP	Mnths 4-6	Increase	USD	48,000	48,000	51,000	51,000
9N	HRP	Mnths 4-6	Increase	USD	52,800	48,000	56,100	51,000
9N	Non-HRP	Mnths 7+	Increase	USD	39,000	39,000	45,000	45,000
9N	HRP	Mnths 7+	Increase	USD	42,900	39,000	49,500	45,000
CONWAY NAT GASOLINE FUT (8L)								
8L	Non-HRP		Increase	USD	6,500	6,500	8,000	8,000
8L	HRP		Increase	USD	7,150	6,500	8,800	8,000
CONWAY NAT GSOLINE (OPIS) BALMO (CGB)								
CGB	Non-HRP		Increase	USD	8,125	8,125	10,000	10,000
CGB	HRP		Increase	USD	8,938	8,125	11,000	10,000

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

CONWAY PROPANE 5 DEC. FUT (8K)

8K	Non-HRP	Mth 1	Increase	USD	5,000	5,000	5,500	5,500
8K	HRP	Mth 1	Increase	USD	5,500	5,000	6,050	5,500
8K	Non-HRP	Mth 2	Increase	USD	4,800	4,800	5,300	5,300
8K	HRP	Mth 2	Increase	USD	5,280	4,800	5,830	5,300
8K	Non-HRP	Mth 3	Increase	USD	4,500	4,500	5,000	5,000
8K	HRP	Mth 3	Increase	USD	4,950	4,500	5,500	5,000
8K	Non-HRP	Mths 4-11	Increase	USD	4,200	4,200	4,500	4,500
8K	HRP	Mths 4-11	Increase	USD	4,620	4,200	4,950	4,500
8K	Non-HRP	Mths 12-24	Increase	USD	2,500	2,500	3,000	3,000
8K	HRP	Mths 12-24	Increase	USD	2,750	2,500	3,300	3,000
8K	Non-HRP	Mnths 25+	Increase	USD	2,400	2,400	2,700	2,700
8K	HRP	Mnths 25+	Increase	USD	2,640	2,400	2,970	2,700

CONWAY PROPNE (OPIS) BALMO FUT (CPB)

CPB	Non-HRP	Tier 3	Increase	USD	5,000	5,000	6,875	6,875
CPB	HRP	Tier 3	Increase	USD	5,500	5,000	7,563	6,875
CPB	Non-HRP	Tier 1	Increase	USD	5,000	5,000	6,875	6,875
CPB	HRP	Tier 1	Increase	USD	5,500	5,000	7,563	6,875
CPB	Non-HRP	Tier 2	Increase	USD	5,000	5,000	6,875	6,875
CPB	HRP	Tier 2	Increase	USD	5,500	5,000	7,563	6,875

EURO PROPANE CIF ARA FUT (PS)

PS	Non-HRP	Mnth 1	Increase	USD	60,000	60,000	64,000	64,000
PS	HRP	Mnth 1	Increase	USD	66,000	60,000	70,400	64,000
PS	Non-HRP	Mths 2	Increase	USD	54,000	54,000	58,000	58,000
PS	HRP	Mths 2	Increase	USD	59,400	54,000	63,800	58,000
PS	Non-HRP	Mths 3-4	Increase	USD	50,000	50,000	55,000	55,000
PS	HRP	Mths 3-4	Increase	USD	55,000	50,000	60,500	55,000
PS	Non-HRP	Mnths 5-7	Increase	USD	45,000	45,000	50,000	50,000
PS	HRP	Mnths 5-7	Increase	USD	49,500	45,000	55,000	50,000
PS	Non-HRP	Mths8+	Increase	USD	40,000	40,000	45,000	45,000
PS	HRP	Mths8+	Increase	USD	44,000	40,000	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								
MIN ARGUS PROPANE SAUDI ARAMCO FUT (MAS)								
MAS	Non-HRP	Mnth 1	Increase	USD	5,800	5,800	6,000	6,000
MAS	HRP	Mnth 1	Increase	USD	6,380	5,800	6,600	6,000
MAS	Non-HRP	Mnths 2-3	Increase	USD	5,300	5,300	5,600	5,600
MAS	HRP	Mnths 2-3	Increase	USD	5,830	5,300	6,160	5,600
MAS	Non-HRP	Mnths 4-6	Increase	USD	4,800	4,800	5,100	5,100
MAS	HRP	Mnths 4-6	Increase	USD	5,280	4,800	5,610	5,100
MAS	Non-HRP	Mnths 7+	Increase	USD	3,900	3,900	4,500	4,500
MAS	HRP	Mnths 7+	Increase	USD	4,290	3,900	4,950	4,500
MINI ARGUS PROPANE FAR EAST IDX (MAE)								
MAE	Non-HRP	Mnth 1	Increase	USD	5,800	5,800	6,200	6,200
MAE	HRP	Mnth 1	Increase	USD	6,380	5,800	6,820	6,200
MAE	Non-HRP	Mnth 2	Increase	USD	5,300	5,300	5,700	5,700
MAE	HRP	Mnth 2	Increase	USD	5,830	5,300	6,270	5,700
MAE	Non-HRP	Mnths 3-4	Increase	USD	5,100	5,100	5,500	5,500
MAE	HRP	Mnths 3-4	Increase	USD	5,610	5,100	6,050	5,500
MAE	Non-HRP	Months 5-7	Increase	USD	4,400	4,400	5,000	5,000
MAE	HRP	Months 5-7	Increase	USD	4,840	4,400	5,500	5,000
MAE	Non-HRP	Months 8+	Increase	USD	3,800	3,800	4,400	4,400
MAE	HRP	Months 8+	Increase	USD	4,180	3,800	4,840	4,400
MINI EURO PROPANE CIF ARA ARGUS FUT (MPS)								
MPS	Non-HRP	Mnth 1	Increase	USD	6,000	6,000	6,400	6,400
MPS	HRP	Mnth 1	Increase	USD	6,600	6,000	7,040	6,400
MPS	Non-HRP	Mths 2	Increase	USD	5,400	5,400	5,800	5,800
MPS	HRP	Mths 2	Increase	USD	5,940	5,400	6,380	5,800
MPS	Non-HRP	Mths 3-4	Increase	USD	5,000	5,000	5,500	5,500
MPS	HRP	Mths 3-4	Increase	USD	5,500	5,000	6,050	5,500
MPS	Non-HRP	Mnths 5-7	Increase	USD	4,500	4,500	5,000	5,000
MPS	HRP	Mnths 5-7	Increase	USD	4,950	4,500	5,500	5,000
MPS	Non-HRP	Mths8+	Increase	USD	4,000	4,000	4,500	4,500
MPS	HRP	Mths8+	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								
MT BELVIEU ISO BUTANE 5 DEC. S (8I)								
8I	Non-HRP	Mnth 1	Increase	USD	4,500	4,500	4,900	4,900
8I	HRP	Mnth 1	Increase	USD	4,950	4,500	5,390	4,900
8I	Non-HRP	Mnths 2	Increase	USD	4,200	4,200	4,600	4,600
8I	HRP	Mnths 2	Increase	USD	4,620	4,200	5,060	4,600
8I	Non-HRP	Mnths 5+	Increase	USD	3,200	3,200	3,600	3,600
8I	HRP	Mnths 5+	Increase	USD	3,520	3,200	3,960	3,600
8I	Non-HRP	Mnth 3-4	Increase	USD	4,000	4,000	4,300	4,300
8I	HRP	Mnth 3-4	Increase	USD	4,400	4,000	4,730	4,300
MT BELVIEU LDH ISO-BUTANE(OPIS) FUT (MBL)								
MBL	Non-HRP	Mnth1	Increase	USD	4,400	4,400	5,200	5,200
MBL	HRP	Mnth1	Increase	USD	4,840	4,400	5,720	5,200
MBL	Non-HRP	Mnth2	Increase	USD	4,200	4,200	5,000	5,000
MBL	HRP	Mnth2	Increase	USD	4,620	4,200	5,500	5,000
MBL	Non-HRP	Mnth3+	Increase	USD	4,000	4,000	4,800	4,800
MBL	HRP	Mnth3+	Increase	USD	4,400	4,000	5,280	4,800
MT BELVIEU NAT GAS 5 D. OPIS (7Q)								
7Q	Non-HRP	Mnth 1	Increase	USD	7,000	7,000	7,400	7,400
7Q	HRP	Mnth 1	Increase	USD	7,700	7,000	8,140	7,400
7Q	Non-HRP	Mnths 2	Increase	USD	6,800	6,800	7,200	7,200
7Q	HRP	Mnths 2	Increase	USD	7,480	6,800	7,920	7,200
7Q	Non-HRP	Mnth 3+	Increase	USD	6,300	6,300	6,700	6,700
7Q	HRP	Mnth 3+	Increase	USD	6,930	6,300	7,370	6,700
PROPANE NON LDH MT BELVIEU (1R)								
1R	Non-HRP	Mth 1	Increase	USD	5,000	5,000	5,500	5,500
1R	HRP	Mth 1	Increase	USD	5,500	5,000	6,050	5,500
1R	Non-HRP	Mth 2	Increase	USD	4,800	4,800	5,300	5,300
1R	HRP	Mth 2	Increase	USD	5,280	4,800	5,830	5,300
1R	Non-HRP	Mnth 3-9	Increase	USD	4,500	4,500	4,700	4,700
1R	HRP	Mnth 3-9	Increase	USD	4,950	4,500	5,170	4,700
1R	Non-HRP	Mnth 10+	Increase	USD	2,500	2,500	3,000	3,000
1R	HRP	Mnth 10+	Increase	USD	2,750	2,500	3,300	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SYNT MT BELVIEU NAT GAS 5 D. OPI (S7Q)								
S7Q	Non-HRP	Mnth 1	Increase	USD	7,000	7,000	7,400	7,400
S7Q	HRP	Mnth 1	Increase	USD	7,700	7,000	8,140	7,400
S7Q	Non-HRP	Mnths 2	Increase	USD	6,800	6,800	7,200	7,200
S7Q	HRP	Mnths 2	Increase	USD	7,480	6,800	7,920	7,200
S7Q	Non-HRP	Mnth 3+	Increase	USD	6,300	6,300	6,700	6,700
S7Q	HRP	Mnth 3+	Increase	USD	6,930	6,300	7,370	6,700
SYNTH 115 ARGUS PROPAN FAR EST IDX (115)								
115	Non-HRP	Mnth 1	Increase	USD	5,800	5,800	6,200	6,200
115	HRP	Mnth 1	Increase	USD	6,380	5,800	6,820	6,200
115	Non-HRP	Mnth 2	Increase	USD	5,300	5,300	5,700	5,700
115	HRP	Mnth 2	Increase	USD	5,830	5,300	6,270	5,700
115	Non-HRP	Mnths 3-4	Increase	USD	5,100	5,100	5,500	5,500
115	HRP	Mnths 3-4	Increase	USD	5,610	5,100	6,050	5,500
115	Non-HRP	Months 5-7	Increase	USD	4,400	4,400	5,000	5,000
115	HRP	Months 5-7	Increase	USD	4,840	4,400	5,500	5,000
115	Non-HRP	Months 8+	Increase	USD	3,800	3,800	4,400	4,400
115	HRP	Months 8+	Increase	USD	4,180	3,800	4,840	4,400
SYNTH 117 PROPANE NON LDH MT BELVIE (117)								
117	Non-HRP	Mth 1	Increase	USD	500	500	550	550
117	HRP	Mth 1	Increase	USD	550	500	605	550
117	Non-HRP	Mth 2	Increase	USD	480	480	530	530
117	HRP	Mth 2	Increase	USD	528	480	583	530
117	Non-HRP	Mnth 3-9	Increase	USD	450	450	470	470
117	HRP	Mnth 3-9	Increase	USD	495	450	517	470
117	Non-HRP	Mnth 10+	Increase	USD	250	250	300	300
117	HRP	Mnth 10+	Increase	USD	275	250	330	300
SYNTH 119 MT BELVIEU NAT GAS 5 D. O (119)								
119	Non-HRP	Mnth 1	Increase	USD	700	700	740	740
119	HRP	Mnth 1	Increase	USD	770	700	814	740
119	Non-HRP	Mnths 2	Increase	USD	680	680	720	720
119	HRP	Mnths 2	Increase	USD	748	680	792	720
119	Non-HRP	Mnth 3+	Increase	USD	630	630	670	670
119	HRP	Mnth 3+	Increase	USD	693	630	737	670

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

SYNTHETIC PROPANE NON LDH MT BELVI (S1R)

S1R	Non-HRP	Mth 1	Increase	USD	5,000	5,000	5,500	5,500
S1R	HRP	Mth 1	Increase	USD	5,500	5,000	6,050	5,500
S1R	Non-HRP	Mth 2	Increase	USD	4,800	4,800	5,300	5,300
S1R	HRP	Mth 2	Increase	USD	5,280	4,800	5,830	5,300
S1R	Non-HRP	Mnth 3-9	Increase	USD	4,500	4,500	4,700	4,700
S1R	HRP	Mnth 3-9	Increase	USD	4,950	4,500	5,170	4,700
S1R	Non-HRP	Mnth 10+	Increase	USD	2,500	2,500	3,000	3,000
S1R	HRP	Mnth 10+	Increase	USD	2,750	2,500	3,300	3,000

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								
1% FOIL(PLTS) CARGOES FOB NWE CRACK (FVB)								
FVB	Non-HRP	Mnth 1	Increase	USD	24,765	24,765	34,925	34,925
FVB	HRP	Mnth 1	Increase	USD	27,242	24,765	38,418	34,925
FVB	Non-HRP	Mnth 2	Increase	USD	22,225	22,225	25,400	25,400
FVB	HRP	Mnth 2	Increase	USD	24,448	22,225	27,940	25,400
FVB	Non-HRP	Mnths 3+	Increase	USD	15,240	15,240	18,415	18,415
FVB	HRP	Mnths 3+	Increase	USD	16,764	15,240	20,257	18,415
CHICAGO UNL GAS PL VS RBOB SPR (3C)								
3C	Non-HRP	Mnth 1-2	Increase	USD	2,400	2,400	3,300	3,300
3C	HRP	Mnth 1-2	Increase	USD	2,640	2,400	3,630	3,300
3C	Non-HRP	Mnth 3+	Increase	USD	2,400	2,400	3,250	3,250
3C	HRP	Mnth 3+	Increase	USD	2,640	2,400	3,575	3,250
EUR DIESEL10PPM BRGS FOB ARA(PLATTS (ET)								
ET	Non-HRP	Mnths 1	Increase	USD	5,000	5,000	7,500	7,500
ET	HRP	Mnths 1	Increase	USD	5,500	5,000	8,250	7,500
ET	Non-HRP	Mnth 3	Increase	USD	3,900	3,900	6,000	6,000
ET	HRP	Mnth 3	Increase	USD	4,290	3,900	6,600	6,000
ET	Non-HRP	Mnth 2	Increase	USD	3,950	3,950	5,850	5,850
ET	HRP	Mnth 2	Increase	USD	4,345	3,950	6,435	5,850
ET	Non-HRP	Mnths 4+	Increase	USD	2,600	2,600	3,900	3,900
ET	HRP	Mnths 4+	Increase	USD	2,860	2,600	4,290	3,900
FUEL OIL NWE CRACK VS. ICE (FI)								
FI	Non-HRP	Mnth 1	Increase	USD	3,900	3,900	5,500	5,500
FI	HRP	Mnth 1	Increase	USD	4,290	3,900	6,050	5,500
FI	Non-HRP	Mnth 2	Increase	USD	3,500	3,500	4,000	4,000
FI	HRP	Mnth 2	Increase	USD	3,850	3,500	4,400	4,000
FI	Non-HRP	Mnths 3+	Increase	USD	2,400	2,400	2,900	2,900
FI	HRP	Mnths 3+	Increase	USD	2,640	2,400	3,190	2,900
JAPAN C&F NAPHTHA DUBAI (PLATTS) CR (JNC)								
JNC	Non-HRP	Mnth 1	Increase	USD	1,500	1,500	2,250	2,250
JNC	HRP	Mnth 1	Increase	USD	1,650	1,500	2,475	2,250
JNC	Non-HRP	Mnths 2+	Increase	USD	1,300	1,300	2,000	2,000
JNC	HRP	Mnths 2+	Increase	USD	1,430	1,300	2,200	2,000

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

JET AVIA FUEL(PLTT) FOB V. ICE (1V)

1V	Non-HRP	Mnth 1	Increase	USD	6,250	6,250	8,500	8,500
1V	HRP	Mnth 1	Increase	USD	6,875	6,250	9,350	8,500
1V	Non-HRP	Mnth 2-4	Increase	USD	5,750	5,750	8,000	8,000
1V	HRP	Mnth 2-4	Increase	USD	6,325	5,750	8,800	8,000
1V	Non-HRP	Mnths 5+	Increase	USD	4,000	4,000	6,250	6,250
1V	HRP	Mnths 5+	Increase	USD	4,400	4,000	6,875	6,250

LA CARBOB GASOLINE(OPIS)FUT (JL)

JL	Non-HRP	Mths 1-2	Increase	USD	4,800	4,800	6,000	6,000
JL	HRP	Mths 1-2	Increase	USD	5,280	4,800	6,600	6,000
JL	Non-HRP	Mths 3+	Increase	USD	3,300	3,300	4,500	4,500
JL	HRP	Mths 3+	Increase	USD	3,630	3,300	4,950	4,500

MIN ULSD 10PPM CRGOS CIF MED VS GSL (UCM)

UCM	Non-HRP	Mnth 1	Increase	USD	280	280	350	350
UCM	HRP	Mnth 1	Increase	USD	308	280	385	350
UCM	Non-HRP	Mnth 2+	Increase	USD	200	200	270	270
UCM	HRP	Mnth 2+	Increase	USD	220	200	297	270

MIN ULSD 10PPM CRGS CIF NWE VS GSL (MGN)

MGN	Non-HRP	Mnth 1	Increase	USD	200	200	220	220
MGN	HRP	Mnth 1	Increase	USD	220	200	242	220
MGN	Non-HRP	Mnth 2	Increase	USD	170	170	210	210
MGN	HRP	Mnth 2	Increase	USD	187	170	231	210
MGN	Non-HRP	Mnths 3-4	Increase	USD	100	100	140	140
MGN	HRP	Mnths 3-4	Increase	USD	110	100	154	140
MGN	Non-HRP	Mnths 5+	Increase	USD	65	65	100	100
MGN	HRP	Mnths 5+	Increase	USD	72	65	110	100

MINI 1% FUEL OIL CARGO CRACK (MNS)

MNS	Non-HRP	Mnth 1	Increase	USD	2,477	2,477	3,493	3,493
MNS	HRP	Mnth 1	Increase	USD	2,724	2,477	3,842	3,493
MNS	Non-HRP	Mnth 2	Increase	USD	2,223	2,223	2,540	2,540
MNS	HRP	Mnth 2	Increase	USD	2,445	2,223	2,794	2,540
MNS	Non-HRP	Mnths 3+	Increase	USD	1,524	1,524	1,842	1,842
MNS	HRP	Mnths 3+	Increase	USD	1,676	1,524	2,026	1,842

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

MINIEURDIESEL10 PPM BRGS ARA(P)VS.L (MUD)

MUD	Non-HRP	Mnths 1	Increase	USD	500	500	750	750
MUD	HRP	Mnths 1	Increase	USD	550	500	825	750
MUD	Non-HRP	Mnth 3	Increase	USD	390	390	600	600
MUD	HRP	Mnth 3	Increase	USD	429	390	660	600
MUD	Non-HRP	Mnth 2	Increase	USD	395	395	585	585
MUD	HRP	Mnth 2	Increase	USD	435	395	644	585
MUD	Non-HRP	Mnths 4+	Increase	USD	260	260	390	390
MUD	HRP	Mnths 4+	Increase	USD	286	260	429	390

NY BUCKEYE JET FUEL VS NY HARB ULSD (JET)

JET	Non-HRP	Mnth 1	Increase	USD	1,600	1,600	2,300	2,300
JET	HRP	Mnth 1	Increase	USD	1,760	1,600	2,530	2,300
JET	Non-HRP	Mnth 2	Increase	USD	1,600	1,600	2,250	2,250
JET	HRP	Mnth 2	Increase	USD	1,760	1,600	2,475	2,250
JET	Non-HRP	Mnths 3+	Increase	USD	1,600	1,600	2,200	2,200
JET	HRP	Mnths 3+	Increase	USD	1,760	1,600	2,420	2,200

NY ULSD VS. NY HRBR ULSD FUT (7Y)

7Y	Non-HRP	Mnth 1	Increase	USD	780	780	1,150	1,150
7Y	HRP	Mnth 1	Increase	USD	858	780	1,265	1,150
7Y	Non-HRP	Mnth 2	Increase	USD	750	750	1,125	1,125
7Y	HRP	Mnth 2	Increase	USD	825	750	1,238	1,125
7Y	Non-HRP	Mnths 3+	Increase	USD	730	730	1,100	1,100
7Y	HRP	Mnths 3+	Increase	USD	803	730	1,210	1,100

NY1%FO V. GULF COAST HSFO FUT (VR)

VR	Non-HRP	Mnth 1	Increase	USD	1,200	1,200	1,725	1,725
VR	HRP	Mnth 1	Increase	USD	1,320	1,200	1,898	1,725
VR	Non-HRP	Mnths 2	Increase	USD	1,200	1,200	1,700	1,700
VR	HRP	Mnths 2	Increase	USD	1,320	1,200	1,870	1,700
VR	Non-HRP	Mnths 3-12	Increase	USD	1,000	1,000	1,500	1,500
VR	HRP	Mnths 3-12	Increase	USD	1,100	1,000	1,650	1,500
VR	Non-HRP	Months 13+	Increase	USD	950	950	1,450	1,450
VR	HRP	Months 13+	Increase	USD	1,045	950	1,595	1,450

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	830	830	1,225	1,225
SGG	HRP	Mnth 1	Increase	USD	913	830	1,348	1,225
SGG	Non-HRP	Mnth 2	Increase	USD	825	825	1,200	1,200
SGG	HRP	Mnth 2	Increase	USD	908	825	1,320	1,200
SGG	Non-HRP	Mnths 3-6	Increase	USD	625	625	950	950
SGG	HRP	Mnths 3-6	Increase	USD	688	625	1,045	950
SGG	Non-HRP	Mnths 6+	Increase	USD	575	575	900	900
SGG	HRP	Mnths 6+	Increase	USD	633	575	990	900
SINGAPORE GAS 92 VS EUROBOB NON-OXY (SGF)								
SGF	Non-HRP	Mnth 1	Increase	USD	1,800	1,800	2,400	2,400
SGF	HRP	Mnth 1	Increase	USD	1,980	1,800	2,640	2,400
SINGAPORE GASOIL 500 PPM DUBAI CRAC (GDH)								
GDH	Non-HRP	Mnth 1	Increase	USD	1,500	1,500	2,250	2,250
GDH	HRP	Mnth 1	Increase	USD	1,650	1,500	2,475	2,250
GDH	Non-HRP	Mnth 2	Increase	USD	1,400	1,400	2,100	2,100
GDH	HRP	Mnth 2	Increase	USD	1,540	1,400	2,310	2,100
GDH	Non-HRP	Mnth 3+	Increase	USD	1,350	1,350	2,000	2,000
GDH	HRP	Mnth 3+	Increase	USD	1,485	1,350	2,200	2,000
SINGAPORE GASOIL VS ICE (GA)								
GA	Non-HRP	Mnth 1	Increase	USD	1,000	1,000	1,500	1,500
GA	HRP	Mnth 1	Increase	USD	1,100	1,000	1,650	1,500
GA	Non-HRP	Mnth 2	Increase	USD	980	980	1,450	1,450
GA	HRP	Mnth 2	Increase	USD	1,078	980	1,595	1,450
GA	Non-HRP	Mnths 3-6	Increase	USD	750	750	1,100	1,100
GA	HRP	Mnths 3-6	Increase	USD	825	750	1,210	1,100
GA	Non-HRP	Mnths 7+	Increase	USD	520	520	750	750
GA	HRP	Mnths 7+	Increase	USD	572	520	825	750
SINGAPORE JET KERO GASOIL FUT (RK)								
RK	Non-HRP	Mnth 1	Increase	USD	1,750	1,750	2,500	2,500
RK	HRP	Mnth 1	Increase	USD	1,925	1,750	2,750	2,500
RK	Non-HRP	Mnth 2	Increase	USD	1,000	1,000	1,500	1,500
RK	HRP	Mnth 2	Increase	USD	1,100	1,000	1,650	1,500
RK	Non-HRP	Mnth 3-4	Increase	USD	900	900	1,300	1,300
RK	HRP	Mnth 3-4	Increase	USD	990	900	1,430	1,300
RK	Non-HRP	Mnth 5+	New	USD			1,100	1,100
RK	HRP	Mnth 5+	New	USD			1,210	1,100

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 KEROSENE VS GASOIL (RHS)

RHS	Non-HRP	Mnth 1	Increase	USD	1,250	1,250	1,600	1,600
RHS	HRP	Mnth 1	Increase	USD	1,375	1,250	1,760	1,600
RHS	Non-HRP	Mnth 2	Increase	USD	950	950	1,300	1,300
RHS	HRP	Mnth 2	Increase	USD	1,045	950	1,430	1,300
RHS	Non-HRP	Mnth 3+	Increase	USD	750	750	1,100	1,100
RHS	HRP	Mnth 3+	Increase	USD	825	750	1,210	1,100

ULSD 10PPM CIF MED VS. ICE GAS (Z7)

Z7	Non-HRP	Mnth 1	Increase	USD	2,800	2,800	3,500	3,500
Z7	HRP	Mnth 1	Increase	USD	3,080	2,800	3,850	3,500
Z7	Non-HRP	Mnth 2+	Increase	USD	2,000	2,000	2,700	2,700
Z7	HRP	Mnth 2+	Increase	USD	2,200	2,000	2,970	2,700

ULSD 10PPM V. ICE FUT (TP)

TP	Non-HRP	Mnth 1	Increase	USD	2,000	2,000	2,200	2,200
TP	HRP	Mnth 1	Increase	USD	2,200	2,000	2,420	2,200
TP	Non-HRP	Mnth 2	Increase	USD	1,700	1,700	2,100	2,100
TP	HRP	Mnth 2	Increase	USD	1,870	1,700	2,310	2,100
TP	Non-HRP	Mnths 3-4	Increase	USD	1,000	1,000	1,400	1,400
TP	HRP	Mnths 3-4	Increase	USD	1,100	1,000	1,540	1,400
TP	Non-HRP	Mnths 5+	Increase	USD	650	650	1,000	1,000
TP	HRP	Mnths 5+	Increase	USD	715	650	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								
REFINED PRODUCTS - Outright Rates								
1% FUEL OIL (PLT) CARG CIF MED (1W)								
1W	Non-HRP	Mth 1	Increase	USD	36,000	36,000	52,000	52,000
1W	HRP	Mth 1	Increase	USD	39,600	36,000	57,200	52,000
1W	Non-HRP	Mths 2+	Increase	USD	34,000	34,000	50,000	50,000
1W	HRP	Mths 2+	Increase	USD	37,400	34,000	55,000	50,000
1% FUEL OIL (PLT) CARG CIF NWE (1X)								
1X	Non-HRP		Increase	USD	33,000	33,000	49,000	49,000
1X	HRP		Increase	USD	36,300	33,000	53,900	49,000
118 SYNTHET MOGAS92 UNLEADED (P (118))								
118	Non-HRP	Mnth 2	Increase	USD	810	810	1,100	1,100
118	HRP	Mnth 2	Increase	USD	891	810	1,210	1,100
118	Non-HRP	Mnth 1	Increase	USD	800	800	1,120	1,120
118	HRP	Mnth 1	Increase	USD	880	800	1,232	1,120
118	Non-HRP	Mnths 3+	Increase	USD	740	740	1,050	1,050
118	HRP	Mnths 3+	Increase	USD	814	740	1,155	1,050
121 SYNT JAPAN C&F NAPHTHA FUT (121)								
121	Non-HRP	Mnth 1	Increase	USD	6,400	6,400	8,000	8,000
121	HRP	Mnth 1	Increase	USD	7,040	6,400	8,800	8,000
121	Non-HRP	Mnths 2-6	Increase	USD	5,500	5,500	7,400	7,400
121	HRP	Mnths 2-6	Increase	USD	6,050	5,500	8,140	7,400
121	Non-HRP	Mnths 7+	Increase	USD	5,100	5,100	6,250	6,250
121	HRP	Mnths 7+	Increase	USD	5,610	5,100	6,875	6,250
122 SYNT SINGAPORE MOGAS 95 FUT (122)								
122	Non-HRP	Mnth 1	Increase	USD	610	610	820	820
122	HRP	Mnth 1	Increase	USD	671	610	902	820
122	Non-HRP	Mnths 2+	Increase	USD	600	600	810	810
122	HRP	Mnths 2+	Increase	USD	660	600	891	810
123 SYNTHET GULF COAST NO.6 FUE (123)								
123	Non-HRP	Mnth 1	Increase	USD	725	725	850	850
123	HRP	Mnth 1	Increase	USD	798	725	935	850
123	Non-HRP	Mnths 2-6	Increase	USD	680	680	825	825
123	HRP	Mnths 2-6	Increase	USD	748	680	908	825
123	Non-HRP	Mnths 7-24	Increase	USD	575	575	775	775
123	HRP	Mnths 7-24	Increase	USD	633	575	853	775

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
3.5% FUEL OIL CID MED FUT (7D)								
7D	Non-HRP		Increase	USD	28,500	28,500	45,000	45,000
7D	HRP		Increase	USD	31,350	28,500	49,500	45,000
CHICAGO ULSD (PLATTS) FUT (4C)								
4C	Non-HRP		Increase	USD	5,000	5,000	7,500	7,500
4C	HRP		Increase	USD	5,500	5,000	8,250	7,500
CHICAGO UNLEADED GAS(PLATTS) S (2C)								
2C	Non-HRP		Increase	USD	5,700	5,700	8,500	8,500
2C	HRP		Increase	USD	6,270	5,700	9,350	8,500
EIA FLAT TAX ONHWAY DIESEL FUT (A5)								
A5	Non-HRP	Mnth 1	Increase	USD	8,700	8,700	11,000	11,000
A5	HRP	Mnth 1	Increase	USD	9,570	8,700	12,100	11,000
A5	Non-HRP	Mnths 2-6	Increase	USD	8,500	8,500	10,750	10,750
A5	HRP	Mnths 2-6	Increase	USD	9,350	8,500	11,825	10,750
A5	Non-HRP	Mnths 7+	Increase	USD	7,000	7,000	8,250	8,250
A5	HRP	Mnths 7+	Increase	USD	7,700	7,000	9,075	8,250
EIA FLAT TAX US RETAIL GASOLINE FUT (JE)								
JE	Non-HRP	Month 1	Increase	USD	10,150	10,150	14,250	14,250
JE	HRP	Month 1	Increase	USD	11,165	10,150	15,675	14,250
JE	Non-HRP	Mths 2-7	Increase	USD	9,000	9,000	12,000	12,000
JE	HRP	Mths 2-7	Increase	USD	9,900	9,000	13,200	12,000
JE	Non-HRP	Mths 8+	Increase	USD	7,000	7,000	8,500	8,500
JE	HRP	Mths 8+	Increase	USD	7,700	7,000	9,350	8,500
EUR 1% FUEL OIL FOB RDM BALMO FUT (6L)								
6L	Non-HRP		Increase	USD	33,500	33,500	50,000	50,000
6L	HRP		Increase	USD	36,850	33,500	55,000	50,000
EUROBOB GAS10PPM (PLTS) RD FOB (7P)								
7P	Non-HRP	Mnth 1	Increase	USD	48,000	48,000	71,000	71,000
7P	HRP	Mnth 1	Increase	USD	52,800	48,000	78,100	71,000
7P	Non-HRP	Mnths 2+	Increase	USD	48,000	48,000	70,000	70,000
7P	HRP	Mnths 2+	Increase	USD	52,800	48,000	77,000	70,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPE 1% FUEL OIL NWE CALFUT (UF)								
UF	Non-HRP	Mnth 1	Increase	USD	51,000	51,000	61,000	61,000
UF	HRP	Mnth 1	Increase	USD	56,100	51,000	67,100	61,000
UF	Non-HRP	Mnths 2-6	Increase	USD	51,000	51,000	61,000	61,000
UF	HRP	Mnths 2-6	Increase	USD	56,100	51,000	67,100	61,000
UF	Non-HRP	Mnths 7+	Increase	USD	50,000	50,000	59,000	59,000
UF	HRP	Mnths 7+	Increase	USD	55,000	50,000	64,900	59,000
EUROPE 1% FUEL OIL RDAM CALFUT (UH)								
UH	Non-HRP	Mnth 1	Increase	USD	34,000	34,000	51,000	51,000
UH	HRP	Mnth 1	Increase	USD	37,400	34,000	56,100	51,000
UH	Non-HRP	Mnth 2	Increase	USD	31,000	31,000	46,500	46,500
UH	HRP	Mnth 2	Increase	USD	34,100	31,000	51,150	46,500
UH	Non-HRP	Mnths 3-7	Increase	USD	29,000	29,000	43,500	43,500
UH	HRP	Mnths 3-7	Increase	USD	31,900	29,000	47,850	43,500
UH	Non-HRP	Mnths 8+	Increase	USD	27,000	27,000	41,000	41,000
UH	HRP	Mnths 8+	Increase	USD	29,700	27,000	45,100	41,000
EUROPE 3.5% FUEL OIL MED CALFUT (UI)								
UI	Non-HRP		Increase	USD	30,000	30,000	45,000	45,000
UI	HRP		Increase	USD	33,000	30,000	49,500	45,000
EUROPE 3.5% FUEL OIL RDAM CALFUT (UV)								
UV	Non-HRP	Mths 1	Increase	USD	44,500	44,500	53,000	53,000
UV	HRP	Mths 1	Increase	USD	48,950	44,500	58,300	53,000
UV	Non-HRP	Mnths 2	Increase	USD	43,000	43,000	52,500	52,500
UV	HRP	Mnths 2	Increase	USD	47,300	43,000	57,750	52,500
UV	Non-HRP	Mnths 3-10	Increase	USD	39,000	39,000	50,000	50,000
UV	HRP	Mnths 3-10	Increase	USD	42,900	39,000	55,000	50,000
UV	Non-HRP	Mnths 11+	Increase	USD	33,000	33,000	46,000	46,000
UV	HRP	Mnths 11+	Increase	USD	36,300	33,000	50,600	46,000
EUROPE JET KERO NWE CALFUT (UJ)								
UJ	Non-HRP	Mths 1	Increase	USD	28,000	28,000	41,000	41,000
UJ	HRP	Mths 1	Increase	USD	30,800	28,000	45,100	41,000
UJ	Non-HRP	Mths 2-6	Increase	USD	28,000	28,000	40,000	40,000
UJ	HRP	Mths 2-6	Increase	USD	30,800	28,000	44,000	40,000
UJ	Non-HRP	Mnths 7+	Increase	USD	24,000	24,000	34,000	34,000
UJ	HRP	Mnths 7+	Increase	USD	26,400	24,000	37,400	34,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPE JET KERO RDAM CALFUT (UR)								
UR	Non-HRP	Mnth 1	Increase	USD	50,000	50,000	73,000	73,000
UR	HRP	Mnth 1	Increase	USD	55,000	50,000	80,300	73,000
UR	Non-HRP	Mnths 2+	Increase	USD	49,500	49,500	71,000	71,000
UR	HRP	Mnths 2+	Increase	USD	54,450	49,500	78,100	71,000
EUROPE NAPHTHA CALFUT (UN)								
UN	Non-HRP	Mths 1	Increase	USD	55,000	55,000	76,000	76,000
UN	HRP	Mths 1	Increase	USD	60,500	55,000	83,600	76,000
UN	Non-HRP	Mths 2-6	Increase	USD	53,000	53,000	75,000	75,000
UN	HRP	Mths 2-6	Increase	USD	58,300	53,000	82,500	75,000
UN	Non-HRP	Mnths 7+	Increase	USD	45,000	45,000	62,500	62,500
UN	HRP	Mnths 7+	Increase	USD	49,500	45,000	68,750	62,500
EUROPEAN FOB RDAM MARINE FUEL 0.5% (R5F)								
R5F	Non-HRP	Month 1	Increase	USD	50,000	50,000	70,000	70,000
R5F	HRP	Month 1	Increase	USD	55,000	50,000	77,000	70,000
R5F	Non-HRP	Month 2	Increase	USD	50,000	50,000	70,000	70,000
R5F	HRP	Month 2	Increase	USD	55,000	50,000	77,000	70,000
R5F	Non-HRP	Month 3+	Increase	USD	47,000	47,000	66,000	66,000
R5F	HRP	Month 3+	Increase	USD	51,700	47,000	72,600	66,000
EUROPEAN GASOIL ICE FUTURE (7F)								
7F	Non-HRP	Mnth 1	Increase	USD	5,500	5,500	7,700	7,700
7F	HRP	Mnth 1	Increase	USD	6,050	5,500	8,470	7,700
7F	Non-HRP	Mnths 2-6	Increase	USD	5,000	5,000	7,000	7,000
7F	HRP	Mnths 2-6	Increase	USD	5,500	5,000	7,700	7,000
7F	Non-HRP	Mnths 7-11	Increase	USD	4,150	4,150	5,000	5,000
7F	HRP	Mnths 7-11	Increase	USD	4,565	4,150	5,500	5,000
7F	Non-HRP	Mnths 12+	Increase	USD	3,500	3,500	4,000	4,000
7F	HRP	Mnths 12+	Increase	USD	3,850	3,500	4,400	4,000
EUROPEAN GASOIL ICE TAS FUTURE (7FT)								
7FT	Non-HRP	Mnth 1	Increase	USD	5,500	5,500	7,700	7,700
7FT	HRP	Mnth 1	Increase	USD	6,050	5,500	8,470	7,700
7FT	Non-HRP	Mnths 2-6	Increase	USD	5,000	5,000	7,000	7,000
7FT	HRP	Mnths 2-6	Increase	USD	5,500	5,000	7,700	7,000
7FT	Non-HRP	Mnths 7-11	Increase	USD	4,150	4,150	5,000	5,000
7FT	HRP	Mnths 7-11	Increase	USD	4,565	4,150	5,500	5,000
7FT	Non-HRP	Mnths 12+	Increase	USD	3,500	3,500	4,000	4,000
7FT	HRP	Mnths 12+	Increase	USD	3,850	3,500	4,400	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GAS EUROBOB NON OXY (ARG) NWE BRG (GNO)								
GNO	Non-HRP	Mnth 1	Increase	USD	36,000	36,000	54,000	54,000
GNO	HRP	Mnth 1	Increase	USD	39,600	36,000	59,400	54,000
GNO	Non-HRP	Mnths 2-6	Increase	USD	34,000	34,000	51,000	51,000
GNO	HRP	Mnths 2-6	Increase	USD	37,400	34,000	56,100	51,000
GNO	Non-HRP	Mnths 7+	Increase	USD	31,700	31,700	48,000	48,000
GNO	HRP	Mnths 7+	Increase	USD	34,870	31,700	52,800	48,000
GAS EUROBOB NON OXY (ARGUS) BALMO (GNB)								
GNB	Non-HRP	Mnth 1	Increase	USD	45,000	45,000	64,000	64,000
GNB	HRP	Mnth 1	Increase	USD	49,500	45,000	70,400	64,000
GNB	Non-HRP	Mnths 2+	Increase	USD	37,000	37,000	56,000	56,000
GNB	HRP	Mnths 2+	Increase	USD	40,700	37,000	61,600	56,000
GAS EURO-BOB OXY (ARG) NEW BRG (7H)								
7H	Non-HRP	Mnth 1	Increase	USD	67,000	67,000	95,000	95,000
7H	HRP	Mnth 1	Increase	USD	73,700	67,000	104,500	95,000
7H	Non-HRP	Mnths 2-6	Increase	USD	66,000	66,000	94,000	94,000
7H	HRP	Mnths 2-6	Increase	USD	72,600	66,000	103,400	94,000
7H	Non-HRP	Mnths 7-12	Increase	USD	52,000	52,000	74,000	74,000
7H	HRP	Mnths 7-12	Increase	USD	57,200	52,000	81,400	74,000
7H	Non-HRP	Mnths 13+	Increase	USD	40,000	40,000	55,000	55,000
7H	HRP	Mnths 13+	Increase	USD	44,000	40,000	60,500	55,000
GASOIL 0.1% CARGOES CIF NEW (TW)								
TW	Non-HRP		Increase	USD	30,000	30,000	44,000	44,000
TW	HRP		Increase	USD	33,000	30,000	48,400	44,000
GASOIL 0.1% CIF MED FUT (Z4)								
Z4	Non-HRP	Mnth 2+	Increase	USD	49,000	49,000	74,000	74,000
Z4	HRP	Mnth 2+	Increase	USD	53,900	49,000	81,400	74,000
Z4	Non-HRP	Mnth 1	Increase	USD	51,000	51,000	76,000	76,000
Z4	HRP	Mnth 1	Increase	USD	56,100	51,000	83,600	76,000
GASOIL 0.1%BRGS FOB ARA (PLATTS)FUT (VL)								
VL	Non-HRP	Month 1	Increase	USD	63,000	63,000	94,000	94,000
VL	HRP	Month 1	Increase	USD	69,300	63,000	103,400	94,000
VL	Non-HRP	Month 2+	Increase	USD	62,500	62,500	92,500	92,500
VL	HRP	Month 2+	Increase	USD	68,750	62,500	101,750	92,500

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	55,000	55,000	77,000	77,000
BG	HRP	Mnth 1	Increase	USD	60,500	55,000	84,700	77,000
BG	Non-HRP	Mnths 2-6	Increase	USD	50,000	50,000	70,000	70,000
BG	HRP	Mnths 2-6	Increase	USD	55,000	50,000	77,000	70,000
BG	Non-HRP	Mnths 7-11	Increase	USD	41,500	41,500	50,000	50,000
BG	HRP	Mnths 7-11	Increase	USD	45,650	41,500	55,000	50,000
BG	Non-HRP	Mnths 12+	Increase	USD	35,000	35,000	40,000	40,000
BG	HRP	Mnths 12+	Increase	USD	38,500	35,000	44,000	40,000
GC ULSD ARGUS CAL FUT (AJ)								
AJ	Non-HRP		Increase	USD	4,700	4,700	7,000	7,000
AJ	HRP		Increase	USD	5,170	4,700	7,700	7,000
GROUP THREE SUB-OCT GAS (PLATTS) (A9)								
A9	Non-HRP	Mnth 1	Increase	USD	5,000	5,000	7,500	7,500
A9	HRP	Mnth 1	Increase	USD	5,500	5,000	8,250	7,500
A9	Non-HRP	Mnth 2	Increase	USD	5,000	5,000	7,500	7,500
A9	HRP	Mnth 2	Increase	USD	5,500	5,000	8,250	7,500
A9	Non-HRP	Mnth 3+	Increase	USD	4,200	4,200	6,700	6,700
A9	HRP	Mnth 3+	Increase	USD	4,620	4,200	7,370	6,700
GROUP THREE ULSD (PLATTS) FUT (A7)								
A7	Non-HRP	Mnth 1	Increase	USD	4,000	4,000	6,000	6,000
A7	HRP	Mnth 1	Increase	USD	4,400	4,000	6,600	6,000
A7	Non-HRP	Mnths 2	Increase	USD	4,000	4,000	6,000	6,000
A7	HRP	Mnths 2	Increase	USD	4,400	4,000	6,600	6,000
A7	Non-HRP	Mnths 3+	Increase	USD	3,800	3,800	5,800	5,800
A7	HRP	Mnths 3+	Increase	USD	4,180	3,800	6,380	5,800
GULF COAST HSFO (PLATTS) FUTURES (MF)								
MF	Non-HRP	Mnth 1	Increase	USD	7,250	7,250	8,500	8,500
MF	HRP	Mnth 1	Increase	USD	7,975	7,250	9,350	8,500
MF	Non-HRP	Mnths 2-6	Increase	USD	6,800	6,800	8,250	8,250
MF	HRP	Mnths 2-6	Increase	USD	7,480	6,800	9,075	8,250
MF	Non-HRP	Mnths 7-24	Increase	USD	5,750	5,750	7,750	7,750
MF	HRP	Mnths 7-24	Increase	USD	6,325	5,750	8,525	7,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GULF COAST JET FUEL CLNDR FUT (GE)								
GE	Non-HRP	Mnth 1	Increase	USD	4,900	4,900	7,300	7,300
GE	HRP	Mnth 1	Increase	USD	5,390	4,900	8,030	7,300
GE	Non-HRP	Mnths 2-6	Increase	USD	4,800	4,800	7,200	7,200
GE	HRP	Mnths 2-6	Increase	USD	5,280	4,800	7,920	7,200
GE	Non-HRP	Mnths 7+	Increase	USD	4,100	4,100	6,500	6,500
GE	HRP	Mnths 7+	Increase	USD	4,510	4,100	7,150	6,500
GULF COAST ULSD CALENDAR FUT (LY)								
LY	Non-HRP	Mnth 1	Increase	USD	9,250	9,250	12,500	12,500
LY	HRP	Mnth 1	Increase	USD	10,175	9,250	13,750	12,500
LY	Non-HRP	Mnths 2-6	Increase	USD	8,800	8,800	11,000	11,000
LY	HRP	Mnths 2-6	Increase	USD	9,680	8,800	12,100	11,000
LY	Non-HRP	Mnths 7-12	Increase	USD	7,200	7,200	8,000	8,000
LY	HRP	Mnths 7-12	Increase	USD	7,920	7,200	8,800	8,000
GULF COAST UNL 87 GAS M2 PLATS FUT (GCM)								
GCM	Non-HRP	Mnth 1	Increase	USD	4,200	4,200	5,800	5,800
GCM	HRP	Mnth 1	Increase	USD	4,620	4,200	6,380	5,800
GCM	Non-HRP	Mnth 2	Increase	USD	4,200	4,200	5,750	5,750
GCM	HRP	Mnth 2	Increase	USD	4,620	4,200	6,325	5,750
GCM	Non-HRP	Mnths 3+	Increase	USD	4,200	4,200	5,700	5,700
GCM	HRP	Mnths 3+	Increase	USD	4,620	4,200	6,270	5,700
GULF CST CBOB GAS PLATTS A2 FUTURES (CRG)								
CRG	Non-HRP	Mnth 1	Increase	USD	4,600	4,600	7,000	7,000
CRG	HRP	Mnth 1	Increase	USD	5,060	4,600	7,700	7,000
CRG	Non-HRP	Mnth 2	Increase	USD	4,600	4,600	7,000	7,000
CRG	HRP	Mnth 2	Increase	USD	5,060	4,600	7,700	7,000
CRG	Non-HRP	Mnths 3+	Increase	USD	4,250	4,250	6,600	6,600
CRG	HRP	Mnths 3+	Increase	USD	4,675	4,250	7,260	6,600
JAPAN C&F NAPHTHA FUT (JA)								
JA	Non-HRP	Mnth 1	Increase	USD	64,000	64,000	80,000	80,000
JA	HRP	Mnth 1	Increase	USD	70,400	64,000	88,000	80,000
JA	Non-HRP	Mnths 2-6	Increase	USD	55,000	55,000	74,000	74,000
JA	HRP	Mnths 2-6	Increase	USD	60,500	55,000	81,400	74,000
JA	Non-HRP	Mnths 7+	Increase	USD	51,000	51,000	62,500	62,500
JA	HRP	Mnths 7+	Increase	USD	56,100	51,000	68,750	62,500
JET AVIA FUEL(PLTT) CRGS FOB M (1T)								
1T	Non-HRP		Increase	USD	54,000	54,000	70,000	70,000
1T	HRP		Increase	USD	59,400	54,000	77,000	70,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LA CARB DIESEL (OPIS) (LX)								
LX	Non-HRP	Mnth 1	Increase	USD	6,800	6,800	10,250	10,250
LX	HRP	Mnth 1	Increase	USD	7,480	6,800	11,275	10,250
LX	Non-HRP	Mnths 2-6	Increase	USD	6,800	6,800	10,250	10,250
LX	HRP	Mnths 2-6	Increase	USD	7,480	6,800	11,275	10,250
LX	Non-HRP	Mnths 7+	Increase	USD	6,600	6,600	9,800	9,800
LX	HRP	Mnths 7+	Increase	USD	7,260	6,600	10,780	9,800
LL JET (OPIS) FUT (LL)								
LL	Non-HRP		Increase	USD	5,000	5,000	7,500	7,500
LL	HRP		Increase	USD	5,500	5,000	8,250	7,500
LOS ANGELES CARB GASOLINE FUT (MH)								
MH	Non-HRP		Increase	USD	5,750	5,750	8,600	8,600
MH	HRP		Increase	USD	6,325	5,750	9,460	8,600
MICRO EURO 3.5% FO CAR MED PLATTS (M35)								
M35	Non-HRP		Increase	USD	300	300	450	450
M35	HRP		Increase	USD	330	300	495	450
MICRO EURO MARINE 0.5% FO BARGES (R50)								
R50	Non-HRP	Month 1	Increase	USD	500	500	700	700
R50	HRP	Month 1	Increase	USD	550	500	770	700
R50	Non-HRP	Month 2	Increase	USD	500	500	700	700
R50	HRP	Month 2	Increase	USD	550	500	770	700
R50	Non-HRP	Month 3+	Increase	USD	470	470	660	660
R50	HRP	Month 3+	Increase	USD	517	470	726	660
MICRO EUROPEAN 3.5% FUEL OIL BARGES (MEF)								
MEF	Non-HRP	Mths 1	Increase	USD	445	445	530	530
MEF	HRP	Mths 1	Increase	USD	490	445	583	530
MEF	Non-HRP	Mnths 2	Increase	USD	430	430	525	525
MEF	HRP	Mnths 2	Increase	USD	473	430	578	525
MEF	Non-HRP	Mnths 3-10	Increase	USD	390	390	500	500
MEF	HRP	Mnths 3-10	Increase	USD	429	390	550	500
MEF	Non-HRP	Mnths 11+	Increase	USD	330	330	460	460
MEF	HRP	Mnths 11+	Increase	USD	363	330	506	460
MICRO GASOIL 0.1% BARGES FOB ARA (P (M1B)								
M1B	Non-HRP	Month 1	Increase	USD	630	630	940	940
M1B	HRP	Month 1	Increase	USD	693	630	1,034	940
M1B	Non-HRP	Month 2+	Increase	USD	625	625	925	925
M1B	HRP	Month 2+	Increase	USD	688	625	1,018	925

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO SINGAPORE FOB MARINE FUEL 0.5 (S5O)								
S5O	Non-HRP	Month 1	Increase	USD	490	490	690	690
S5O	HRP	Month 1	Increase	USD	539	490	759	690
S5O	Non-HRP	Month 2	Increase	USD	490	490	690	690
S5O	HRP	Month 2	Increase	USD	539	490	759	690
S5O	Non-HRP	Month 3+	Increase	USD	475	475	675	675
S5O	HRP	Month 3+	Increase	USD	523	475	743	675
MICRO SINGAPORE FUEL OIL 380CST (PL (MAF)								
MAF	Non-HRP	Mnth 1	Increase	USD	440	440	520	520
MAF	HRP	Mnth 1	Increase	USD	484	440	572	520
MAF	Non-HRP	Mnths 2	Increase	USD	420	420	510	510
MAF	HRP	Mnths 2	Increase	USD	462	420	561	510
MAF	Non-HRP	Mnths 3-13	Increase	USD	400	400	490	490
MAF	HRP	Mnths 3-13	Increase	USD	440	400	539	490
MAF	Non-HRP	Mnths 14+	Increase	USD	380	380	470	470
MAF	HRP	Mnths 14+	Increase	USD	418	380	517	470
MIN 1% FUEL OIL CIF CARGOES FUTURES (MFP)								
MFP	Non-HRP		Increase	USD	3,300	3,300	4,900	4,900
MFP	HRP		Increase	USD	3,630	3,300	5,390	4,900
MIN EUR 1% FUEL OIL CRGO FOBNWE FUT (0B)								
0B	Non-HRP	Mnth 1	Increase	USD	5,100	5,100	6,100	6,100
0B	HRP	Mnth 1	Increase	USD	5,610	5,100	6,710	6,100
0B	Non-HRP	Mnths 2-6	Increase	USD	5,100	5,100	6,100	6,100
0B	HRP	Mnths 2-6	Increase	USD	5,610	5,100	6,710	6,100
0B	Non-HRP	Mnths 7+	Increase	USD	5,000	5,000	5,900	5,900
0B	HRP	Mnths 7+	Increase	USD	5,500	5,000	6,490	5,900
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	Non-HRP	Mths 1	Increase	USD	5,500	5,500	7,600	7,600
MNC	HRP	Mths 1	Increase	USD	6,050	5,500	8,360	7,600
MNC	Non-HRP	Mths 2-6	Increase	USD	5,300	5,300	7,500	7,500
MNC	HRP	Mths 2-6	Increase	USD	5,830	5,300	8,250	7,500
MNC	Non-HRP	Mnths 7+	Increase	USD	4,500	4,500	6,250	6,250
MNC	HRP	Mnths 7+	Increase	USD	4,950	4,500	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								
MIN JAPAN C&F NAPHTHA PLATTS FUT (MJN)								
MJN	Non-HRP	Mnth 1	Increase	USD	6,400	6,400	8,000	8,000
MJN	HRP	Mnth 1	Increase	USD	7,040	6,400	8,800	8,000
MJN	Non-HRP	Mnths 2-6	Increase	USD	5,500	5,500	7,400	7,400
MJN	HRP	Mnths 2-6	Increase	USD	6,050	5,500	8,140	7,400
MJN	Non-HRP	Mnths 7+	Increase	USD	5,100	5,100	6,250	6,250
MJN	HRP	Mnths 7+	Increase	USD	5,610	5,100	6,875	6,250
MINI 3.5% FUEL OIL CAR MED FUT (MMF)								
MMF	Non-HRP		Increase	USD	3,000	3,000	4,500	4,500
MMF	HRP		Increase	USD	3,300	3,000	4,950	4,500
MINI EUR1%FUELOIL FOB RDM BALMO FUT (0A)								
0A	Non-HRP		Increase	USD	3,350	3,350	5,000	5,000
0A	HRP		Increase	USD	3,685	3,350	5,500	5,000
MINI EURO 1% FUEL OIL FOB RDM FUT (T0)								
T0	Non-HRP	Mnth 1	Increase	USD	3,400	3,400	5,100	5,100
T0	HRP	Mnth 1	Increase	USD	3,740	3,400	5,610	5,100
T0	Non-HRP	Mnth 2	Increase	USD	3,100	3,100	4,650	4,650
T0	HRP	Mnth 2	Increase	USD	3,410	3,100	5,115	4,650
T0	Non-HRP	Mnths 3-7	Increase	USD	2,900	2,900	4,350	4,350
T0	HRP	Mnths 3-7	Increase	USD	3,190	2,900	4,785	4,350
T0	Non-HRP	Mnths 8+	Increase	USD	2,700	2,700	4,100	4,100
T0	HRP	Mnths 8+	Increase	USD	2,970	2,700	4,510	4,100
MINI EURO 3.5% FUEL OIL FOB RDM FUT (0D)								
0D	Non-HRP	Mths 1	Increase	USD	4,450	4,450	5,300	5,300
0D	HRP	Mths 1	Increase	USD	4,895	4,450	5,830	5,300
0D	Non-HRP	Mnths 2	Increase	USD	4,300	4,300	5,250	5,250
0D	HRP	Mnths 2	Increase	USD	4,730	4,300	5,775	5,250
0D	Non-HRP	Mnths 3-10	Increase	USD	3,900	3,900	5,000	5,000
0D	HRP	Mnths 3-10	Increase	USD	4,290	3,900	5,500	5,000
0D	Non-HRP	Mnths 11+	Increase	USD	3,300	3,300	4,600	4,600
0D	HRP	Mnths 11+	Increase	USD	3,630	3,300	5,060	4,600
MINI EUROPEAN FOB RDM MARINE FUEL (R5M)								
R5M	Non-HRP	Month 1	Increase	USD	5,000	5,000	7,000	7,000
R5M	HRP	Month 1	Increase	USD	5,500	5,000	7,700	7,000
R5M	Non-HRP	Month 2	Increase	USD	5,000	5,000	7,000	7,000
R5M	HRP	Month 2	Increase	USD	5,500	5,000	7,700	7,000
R5M	Non-HRP	Month 3+	Increase	USD	4,700	4,700	6,600	6,600
R5M	HRP	Month 3+	Increase	USD	5,170	4,700	7,260	6,600

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	67,000	67,000	95,000	95,000
MEO	HRP	Mnth 1	Increase	USD	73,700	67,000	104,500	95,000
MEO	Non-HRP	Mnths 2-6	Increase	USD	66,000	66,000	94,000	94,000
MEO	HRP	Mnths 2-6	Increase	USD	72,600	66,000	103,400	94,000
MEO	Non-HRP	Mnths 7-12	Increase	USD	52,000	52,000	74,000	74,000
MEO	HRP	Mnths 7-12	Increase	USD	57,200	52,000	81,400	74,000
MEO	Non-HRP	Mnths 13+	Increase	USD	40,000	40,000	55,000	55,000
MEO	HRP	Mnths 13+	Increase	USD	44,000	40,000	60,500	55,000
MINI SINGAPORE 380CST FUEL OIL FUT (MTS)								
MTS	Non-HRP	Mnth 1	Increase	USD	4,400	4,400	5,200	5,200
MTS	HRP	Mnth 1	Increase	USD	4,840	4,400	5,720	5,200
MTS	Non-HRP	Mnths 2	Increase	USD	4,200	4,200	5,100	5,100
MTS	HRP	Mnths 2	Increase	USD	4,620	4,200	5,610	5,100
MTS	Non-HRP	Mnths 3-13	Increase	USD	4,000	4,000	4,900	4,900
MTS	HRP	Mnths 3-13	Increase	USD	4,400	4,000	5,390	4,900
MTS	Non-HRP	Mnths 14+	Increase	USD	3,800	3,800	4,700	4,700
MTS	HRP	Mnths 14+	Increase	USD	4,180	3,800	5,170	4,700
MINI SINGAPORE FOB MARINE FUEL 0.5% (\$5M)								
S5M	Non-HRP	Month 1	Increase	USD	4,900	4,900	6,900	6,900
S5M	HRP	Month 1	Increase	USD	5,390	4,900	7,590	6,900
S5M	Non-HRP	Month 2	Increase	USD	4,900	4,900	6,900	6,900
S5M	HRP	Month 2	Increase	USD	5,390	4,900	7,590	6,900
S5M	Non-HRP	Month 3+	Increase	USD	4,750	4,750	6,750	6,750
S5M	HRP	Month 3+	Increase	USD	5,225	4,750	7,425	6,750
MINI SINGAPORE GASOIL PLATS FUTURES (MSG)								
MSG	Non-HRP	Mnth 1	Increase	USD	780	780	880	880
MSG	HRP	Mnth 1	Increase	USD	858	780	968	880
MSG	Non-HRP	Mnths 2-6	Increase	USD	740	740	825	825
MSG	HRP	Mnths 2-6	Increase	USD	814	740	908	825

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI SINGP FUEL OIL 180CST FUTURES (0F)								
0F	Non-HRP	Mnth 1	Increase	USD	2,650	2,650	3,900	3,900
0F	HRP	Mnth 1	Increase	USD	2,915	2,650	4,290	3,900
0F	Non-HRP	Mnth 2	Increase	USD	2,600	2,600	3,850	3,850
0F	HRP	Mnth 2	Increase	USD	2,860	2,600	4,235	3,850
0F	Non-HRP	Mnths 3-7	Increase	USD	2,500	2,500	3,750	3,750
0F	HRP	Mnths 3-7	Increase	USD	2,750	2,500	4,125	3,750
0F	Non-HRP	Mnths 8+	Increase	USD	2,300	2,300	3,550	3,550
0F	HRP	Mnths 8+	Increase	USD	2,530	2,300	3,905	3,550
MOGAS92 UNLEADED (PLATTS) FUT (1N)								
1N	Non-HRP	Mnth 2	Increase	USD	8,100	8,100	11,000	11,000
1N	HRP	Mnth 2	Increase	USD	8,910	8,100	12,100	11,000
1N	Non-HRP	Mnth 1	Increase	USD	8,000	8,000	11,200	11,200
1N	HRP	Mnth 1	Increase	USD	8,800	8,000	12,320	11,200
1N	Non-HRP	Mnths 3+	Increase	USD	7,400	7,400	10,500	10,500
1N	HRP	Mnths 3+	Increase	USD	8,140	7,400	11,550	10,500
NEW YORK ULSD (ARGUS) FUT (5Y)								
5Y	Non-HRP		Increase	USD	5,000	5,000	7,500	7,500
5Y	HRP		Increase	USD	5,500	5,000	8,250	7,500
NY BUCKEYE JET FUEL (PLATTS) FUTURE (BUC)								
BUC	Non-HRP		Increase	USD	6,100	6,100	9,000	9,000
BUC	HRP		Increase	USD	6,710	6,100	9,900	9,000
NY HARBOR RESIDUAL FUEL 1.0% S FUT (MM)								
MM	Non-HRP	Mnth 1	Increase	USD	7,500	7,500	9,000	9,000
MM	HRP	Mnth 1	Increase	USD	8,250	7,500	9,900	9,000
MM	Non-HRP	Mnths 2-6	Increase	USD	7,400	7,400	8,700	8,700
MM	HRP	Mnths 2-6	Increase	USD	8,140	7,400	9,570	8,700
MM	Non-HRP	Mnths 7+	Increase	USD	6,400	6,400	7,750	7,750
MM	HRP	Mnths 7+	Increase	USD	7,040	6,400	8,525	7,750
PREM UNL GAS 10 PPM BALMO (7N)								
7N	Non-HRP		Increase	USD	43,000	43,000	65,000	65,000
7N	HRP		Increase	USD	47,300	43,000	71,500	65,000
PREM UNL GAS 10 PPM (PLTS) RDM (7L)								
7L	Non-HRP		Increase	USD	48,000	48,000	70,000	70,000
7L	HRP		Increase	USD	52,800	48,000	77,000	70,000

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	71,000	71,000	95,000	95,000
3G	HRP	Mnth 1	Increase	USD	78,100	71,000	104,500	95,000
3G	Non-HRP	Mnths 2+	Increase	USD	70,000	70,000	94,000	94,000
3G	HRP	Mnths 2+	Increase	USD	77,000	70,000	103,400	94,000
PREMIUM UNLD 10PPM CARGOES CIF (4G)								
4G	Non-HRP		Increase	USD	50,000	50,000	75,000	75,000
4G	HRP		Increase	USD	55,000	50,000	82,500	75,000
SIN FOB 0.5% (PLT) VS EUR FOB RDAM (SR5)								
SR5	Non-HRP	Month 1	Increase	USD	12,000	12,000	15,000	15,000
SR5	HRP	Month 1	Increase	USD	13,200	12,000	16,500	15,000
SR5	Non-HRP	Month 2	Increase	USD	10,000	10,000	12,000	12,000
SR5	HRP	Month 2	Increase	USD	11,000	10,000	13,200	12,000
SR5	Non-HRP	Month 3+	Increase	USD	8,500	8,500	10,000	10,000
SR5	HRP	Month 3+	Increase	USD	9,350	8,500	11,000	10,000
SINGAPORE 380CST FUEL OIL FUT (SE)								
SE	Non-HRP	Mnth 1	Increase	USD	44,000	44,000	52,000	52,000
SE	HRP	Mnth 1	Increase	USD	48,400	44,000	57,200	52,000
SE	Non-HRP	Mnths 2	Increase	USD	42,000	42,000	51,000	51,000
SE	HRP	Mnths 2	Increase	USD	46,200	42,000	56,100	51,000
SE	Non-HRP	Mnths 3-13	Increase	USD	40,000	40,000	49,000	49,000
SE	HRP	Mnths 3-13	Increase	USD	44,000	40,000	53,900	49,000
SE	Non-HRP	Mnths 14+	Increase	USD	38,000	38,000	47,000	47,000
SE	HRP	Mnths 14+	Increase	USD	41,800	38,000	51,700	47,000
SINGAPORE FOB MARINE 0.5% (PLATTS) (S53)								
S53	Non-HRP	Month 1	Increase	USD	19,000	19,000	23,000	23,000
S53	HRP	Month 1	Increase	USD	20,900	19,000	25,300	23,000
S53	Non-HRP	Month 2	Increase	USD	18,500	18,500	22,500	22,500
S53	HRP	Month 2	Increase	USD	20,350	18,500	24,750	22,500
S53	Non-HRP	Month 3+	Increase	USD	18,000	18,000	22,000	22,000
S53	HRP	Month 3+	Increase	USD	19,800	18,000	24,200	22,000
SINGAPORE FOB MARINE FUEL 0.5% (PLA (S5F)								
S5F	Non-HRP	Month 1	Increase	USD	49,000	49,000	69,000	69,000
S5F	HRP	Month 1	Increase	USD	53,900	49,000	75,900	69,000
S5F	Non-HRP	Month 2	Increase	USD	49,000	49,000	69,000	69,000
S5F	HRP	Month 2	Increase	USD	53,900	49,000	75,900	69,000
S5F	Non-HRP	Month 3+	Increase	USD	47,500	47,500	67,500	67,500
S5F	HRP	Month 3+	Increase	USD	52,250	47,500	74,250	67,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SINGAPORE FUEL 180CST CALFUT (UA)								
UA	Non-HRP	Mnth 1	Increase	USD	26,500	26,500	39,000	39,000
UA	HRP	Mnth 1	Increase	USD	29,150	26,500	42,900	39,000
UA	Non-HRP	Mnth 2	Increase	USD	26,000	26,000	38,500	38,500
UA	HRP	Mnth 2	Increase	USD	28,600	26,000	42,350	38,500
UA	Non-HRP	Mnths 3-7	Increase	USD	25,000	25,000	37,500	37,500
UA	HRP	Mnths 3-7	Increase	USD	27,500	25,000	41,250	37,500
UA	Non-HRP	Mnths 8+	Increase	USD	23,000	23,000	35,500	35,500
UA	HRP	Mnths 8+	Increase	USD	25,300	23,000	39,050	35,500
SINGAPORE GASOIL BALMO (VU)								
VU	Non-HRP	Tier 1	Increase	USD	6,250	6,250	9,500	9,500
VU	HRP	Tier 1	Increase	USD	6,875	6,250	10,450	9,500
VU	Non-HRP	Tier 2	Increase	USD	6,200	6,200	9,450	9,450
VU	HRP	Tier 2	Increase	USD	6,820	6,200	10,395	9,450
SINGAPORE GASOIL FUT (SG)								
SG	Non-HRP	Mnth 1	Increase	USD	7,800	7,800	8,800	8,800
SG	HRP	Mnth 1	Increase	USD	8,580	7,800	9,680	8,800
SG	Non-HRP	Mnths 2-6	Increase	USD	7,400	7,400	8,250	8,250
SG	HRP	Mnths 2-6	Increase	USD	8,140	7,400	9,075	8,250
SINGAPORE JET KEROSENE FUT (KS)								
KS	Non-HRP	Mnth 1	Increase	USD	7,800	7,800	10,000	10,000
KS	HRP	Mnth 1	Increase	USD	8,580	7,800	11,000	10,000
KS	Non-HRP	Mnths 2-6	Increase	USD	7,750	7,750	9,750	9,750
KS	HRP	Mnths 2-6	Increase	USD	8,525	7,750	10,725	9,750
KS	Non-HRP	Mnths 7+	Increase	USD	6,000	6,000	6,750	6,750
KS	HRP	Mnths 7+	Increase	USD	6,600	6,000	7,425	6,750
SINGAPORE MOGAS 95 BALMO FUT (W0)								
W0	Non-HRP		Increase	USD	6,000	6,000	8,500	8,500
W0	HRP		Increase	USD	6,600	6,000	9,350	8,500
SINGAPORE MOGAS 95 FUT (V0)								
V0	Non-HRP	Mnth 1	Increase	USD	6,100	6,100	8,200	8,200
V0	HRP	Mnth 1	Increase	USD	6,710	6,100	9,020	8,200
V0	Non-HRP	Mnths 2+	Increase	USD	6,000	6,000	8,100	8,100
V0	HRP	Mnths 2+	Increase	USD	6,600	6,000	8,910	8,100
SINGAPORE MOGAS 97 FUT (X0)								
X0	Non-HRP		Increase	USD	5,500	5,500	8,250	8,250
X0	HRP		Increase	USD	6,050	5,500	9,075	8,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SINGAPORE NAPHTHA FUT (SP)								
SP	Non-HRP		Increase	USD	4,100	4,100	6,150	6,150
SP	HRP		Increase	USD	4,510	4,100	6,765	6,150
SYNT GULF COAST ULSD CALENDAR FU (SLY)								
SLY	Non-HRP	Mnth 1	Increase	USD	9,250	9,250	12,500	12,500
SLY	HRP	Mnth 1	Increase	USD	10,175	9,250	13,750	12,500
SLY	Non-HRP	Mnths 2-6	Increase	USD	8,800	8,800	11,000	11,000
SLY	HRP	Mnths 2-6	Increase	USD	9,680	8,800	12,100	11,000
SLY	Non-HRP	Mnths 7-12	Increase	USD	7,200	7,200	8,000	8,000
SLY	HRP	Mnths 7-12	Increase	USD	7,920	7,200	8,800	8,000
SYNT JAPAN C&F NAPHTHA FUT (SJA)								
SJA	Non-HRP	Mnth 1	Increase	USD	64,000	64,000	80,000	80,000
SJA	HRP	Mnth 1	Increase	USD	70,400	64,000	88,000	80,000
SJA	Non-HRP	Mnths 2-6	Increase	USD	55,000	55,000	74,000	74,000
SJA	HRP	Mnths 2-6	Increase	USD	60,500	55,000	81,400	74,000
SJA	Non-HRP	Mnths 7+	Increase	USD	51,000	51,000	62,500	62,500
SJA	HRP	Mnths 7+	Increase	USD	56,100	51,000	68,750	62,500
SYNTH 111 GULF COAST ULSD CAL FUTUR (111)								
111	Non-HRP	Mnth 1	Increase	USD	925	925	1,250	1,250
111	HRP	Mnth 1	Increase	USD	1,018	925	1,375	1,250
111	Non-HRP	Mnths 2-6	Increase	USD	880	880	1,100	1,100
111	HRP	Mnths 2-6	Increase	USD	968	880	1,210	1,100
111	Non-HRP	Mnths 7-12	Increase	USD	720	720	800	800
111	HRP	Mnths 7-12	Increase	USD	792	720	880	800
SYNTH 112 EUROPE JET KERO NWE FUTUR (112)								
112	Non-HRP	Mths 1	Increase	USD	2,800	2,800	4,100	4,100
112	HRP	Mths 1	Increase	USD	3,080	2,800	4,510	4,100
112	Non-HRP	Mths 2-6	Increase	USD	2,800	2,800	4,000	4,000
112	HRP	Mths 2-6	Increase	USD	3,080	2,800	4,400	4,000
112	Non-HRP	Mnths 7+	Increase	USD	2,400	2,400	3,400	3,400
112	HRP	Mnths 7+	Increase	USD	2,640	2,400	3,740	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SYNTH 116 GAS EURO-BOB OXY (ARG) (116)								
116	Non-HRP	Mnth 1	Increase	USD	6,700	6,700	9,500	9,500
116	HRP	Mnth 1	Increase	USD	7,370	6,700	10,450	9,500
116	Non-HRP	Mnths 2-6	Increase	USD	6,600	6,600	9,400	9,400
116	HRP	Mnths 2-6	Increase	USD	7,260	6,600	10,340	9,400
116	Non-HRP	Mnths 7-12	Increase	USD	5,200	5,200	7,400	7,400
116	HRP	Mnths 7-12	Increase	USD	5,720	5,200	8,140	7,400
116	Non-HRP	Mnths 13+	Increase	USD	4,000	4,000	5,500	5,500
116	HRP	Mnths 13+	Increase	USD	4,400	4,000	6,050	5,500
SYNTHET GULF COAST NO.6 FUEL OIL 3 (SMF)								
SMF	Non-HRP	Mnth 1	New	USD			7,250	7,250
SMF	HRP	Mnth 1	New	USD			7,975	7,250
SMF	Non-HRP	Mnths 2-6	New	USD			6,800	6,800
SMF	HRP	Mnths 2-6	New	USD			7,480	6,800
SMF	Non-HRP	Mnths 7-24	New	USD			5,750	5,750
SMF	HRP	Mnths 7-24	New	USD			6,325	5,750
SYNTHETI SINGAPORE JET KEROSENE FUT (SKS)								
SKS	Non-HRP	Mnth 1	Increase	USD	7,800	7,800	10,000	10,000
SKS	HRP	Mnth 1	Increase	USD	8,580	7,800	11,000	10,000
SKS	Non-HRP	Mnths 2-6	Increase	USD	7,750	7,750	9,750	9,750
SKS	HRP	Mnths 2-6	Increase	USD	8,525	7,750	10,725	9,750
SKS	Non-HRP	Mnths 7+	Increase	USD	6,000	6,000	6,750	6,750
SKS	HRP	Mnths 7+	Increase	USD	6,600	6,000	7,425	6,750
SYNTHETIC GASOIL BULLET FUT (SBG)								
SBG	Non-HRP	Mnth 1	Increase	USD	55,000	55,000	77,000	77,000
SBG	HRP	Mnth 1	Increase	USD	60,500	55,000	84,700	77,000
SBG	Non-HRP	Mnths 2-6	Increase	USD	50,000	50,000	70,000	70,000
SBG	HRP	Mnths 2-6	Increase	USD	55,000	50,000	77,000	70,000
SBG	Non-HRP	Mnths 7-11	Increase	USD	41,500	41,500	50,000	50,000
SBG	HRP	Mnths 7-11	Increase	USD	45,650	41,500	55,000	50,000
SBG	Non-HRP	Mnths 12+	Increase	USD	35,000	35,000	40,000	40,000
SBG	HRP	Mnths 12+	Increase	USD	38,500	35,000	44,000	40,000
SYNTHETIC SINGAPORE GASOIL FUT (SSG)								
SSG	Non-HRP	Mnth 1	Increase	USD	7,800	7,800	8,800	8,800
SSG	HRP	Mnth 1	Increase	USD	8,580	7,800	9,680	8,800
SSG	Non-HRP	Mnths 2-6	Increase	USD	7,400	7,400	8,250	8,250
SSG	HRP	Mnths 2-6	Increase	USD	8,140	7,400	9,075	8,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ULSD 10PPM CIF MED FUT (Z6)								
Z6	Non-HRP		Increase	USD	45,000	45,000	67,500	67,500
Z6	HRP		Increase	USD	49,500	45,000	74,250	67,500
USGC MARINE FUEL VS EUROPEAN FOB R (UPM)								
UPM	Non-HRP	Month 1	Increase	USD	15,000	15,000	20,000	20,000
UPM	HRP	Month 1	Increase	USD	16,500	15,000	22,000	20,000
UPM	Non-HRP	Month 2	Decrease	USD	15,000	15,000	2,000	2,000
UPM	HRP	Month 2	Decrease	USD	16,500	15,000	2,200	2,000
UPM	Non-HRP	Month 3+	Increase	USD	13,000	13,000	18,000	18,000
UPM	HRP	Month 3+	Increase	USD	14,300	13,000	19,800	18,000
USGC MARINE FUEL 0.5% (PLATTS) FUT (H5F)								
H5F	Non-HRP	Month 1	Increase	USD	5,700	5,700	8,500	8,500
H5F	HRP	Month 1	Increase	USD	6,270	5,700	9,350	8,500
H5F	Non-HRP	Month 2	Increase	USD	5,600	5,600	8,400	8,400
H5F	HRP	Month 2	Increase	USD	6,160	5,600	9,240	8,400
H5F	Non-HRP	Month 3+	Increase	USD	5,300	5,300	8,000	8,000
H5F	HRP	Month 3+	Increase	USD	5,830	5,300	8,800	8,000
USGC MARINE FUEL 0.5% (PLATTS) VS. (H5G)								
H5G	Non-HRP	Month 1	Increase	USD	2,500	2,500	3,300	3,300
H5G	HRP	Month 1	Increase	USD	2,750	2,500	3,630	3,300
H5G	Non-HRP	Month 2	Increase	USD	2,400	2,400	3,250	3,250
H5G	HRP	Month 2	Increase	USD	2,640	2,400	3,575	3,250
H5G	Non-HRP	Month 3+	Increase	USD	1,600	1,600	2,400	2,400
H5G	HRP	Month 3+	Increase	USD	1,760	1,600	2,640	2,400
USGC MARINE FUEL 0.5% BARGES (PLATT (UP5)								
UP5	Non-HRP	Month 1	Increase	USD	36,195	36,195	53,975	53,975
UP5	HRP	Month 1	Increase	USD	39,815	36,195	59,373	53,975
UP5	Non-HRP	Month 2	Increase	USD	35,560	35,560	53,340	53,340
UP5	HRP	Month 2	Increase	USD	39,116	35,560	58,674	53,340
UP5	Non-HRP	Month 3+	Increase	USD	33,655	33,655	50,800	50,800
UP5	HRP	Month 3+	Increase	USD	37,021	33,655	55,880	50,800

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
AGRICULTURE - Intra Spreads								
Month 1 vs Month 7 (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	1,600	1,600	1,750	1,750
LN	HRP		Increase	USD	1,760	1,600	1,925	1,750
Month 1 vs Month 7 (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	1,600	1,600	1,750	1,750
HET	HRP		Increase	USD	1,760	1,600	1,925	1,750
Month 1 vs Months 8+ (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	1,750	1,750	1,850	1,850
LN	HRP		Increase	USD	1,925	1,750	2,035	1,850
Month 1 vs Months 8+ (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	1,750	1,750	1,850	1,850
HET	HRP		Increase	USD	1,925	1,750	2,035	1,850
Month 2 vs Month 7 (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	1,450	1,450	1,700	1,700
LN	HRP		Increase	USD	1,595	1,450	1,870	1,700
Month 2 vs Month 7 (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	1,450	1,450	1,700	1,700
HET	HRP		Increase	USD	1,595	1,450	1,870	1,700
Month 2 vs Months 8+ (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	1,600	1,600	1,750	1,750
LN	HRP		Increase	USD	1,760	1,600	1,925	1,750
Month 2 vs Months 8+ (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	1,600	1,600	1,750	1,750
HET	HRP		Increase	USD	1,760	1,600	1,925	1,750
Month 3 vs Month 4 (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	580	580	700	700
LN	HRP		Increase	USD	638	580	770	700
Month 3 vs Month 4 (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	580	580	700	700
HET	HRP		Increase	USD	638	580	770	700
Month 3 vs Month 6 (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	1,100	1,100	1,200	1,200
LN	HRP		Increase	USD	1,210	1,100	1,320	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 3 vs Month 6 (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	1,100	1,100	1,200	1,200
HET	HRP		Increase	USD	1,210	1,100	1,320	1,200
Month 3 vs Month 7 (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	1,200	1,200	1,350	1,350
LN	HRP		Increase	USD	1,320	1,200	1,485	1,350
Month 3 vs Month 7 (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	1,200	1,200	1,350	1,350
HET	HRP		Increase	USD	1,320	1,200	1,485	1,350
Month 3 vs Months 8+ (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	1,450	1,450	1,600	1,600
LN	HRP		Increase	USD	1,595	1,450	1,760	1,600
Month 3 vs Months 8+ (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	1,450	1,450	1,600	1,600
HET	HRP		Increase	USD	1,595	1,450	1,760	1,600
Month 4 vs Month 5 (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	550	550	700	700
LN	HRP		Increase	USD	605	550	770	700
Month 4 vs Month 5 (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	550	550	700	700
HET	HRP		Increase	USD	605	550	770	700
Month 4 vs Month 6 (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	950	950	1,100	1,100
LN	HRP		Increase	USD	1,045	950	1,210	1,100
Month 4 vs Month 6 (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	950	950	1,100	1,100
HET	HRP		Increase	USD	1,045	950	1,210	1,100
Month 4 vs Month 7 (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	950	950	1,100	1,100
LN	HRP		Increase	USD	1,045	950	1,210	1,100
Month 4 vs Month 7 (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	950	950	1,100	1,100
HET	HRP		Increase	USD	1,045	950	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								
Month 4 vs Months 8+ (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	1,150	1,150	1,300	1,300
LN	HRP		Increase	USD	1,265	1,150	1,430	1,300
Month 4 vs Months 8+ (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	1,150	1,150	1,300	1,300
HET	HRP		Increase	USD	1,265	1,150	1,430	1,300
Month 5 vs Month 6 (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	550	550	700	700
LN	HRP		Increase	USD	605	550	770	700
Month 5 vs Month 6 (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	550	550	700	700
HET	HRP		Increase	USD	605	550	770	700
Month 5 vs Month 7 (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	800	800	1,050	1,050
LN	HRP		Increase	USD	880	800	1,155	1,050
Month 5 vs Month 7 (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	800	800	1,050	1,050
HET	HRP		Increase	USD	880	800	1,155	1,050
Month 5 vs Months 8+ (LEAN HOG FUTURES)								
LN	Non-HRP		Increase	USD	1,150	1,150	1,300	1,300
LN	HRP		Increase	USD	1,265	1,150	1,430	1,300
Month 5 vs Months 8+ (LEAN HOGS TRADE AT SETTLE)								
HET	Non-HRP		Increase	USD	1,150	1,150	1,300	1,300
HET	HRP		Increase	USD	1,265	1,150	1,430	1,300

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								
Argus Sour Crude Index (ASCI) Trade Month Swap Futures - All Months (ARGUS SOUR CRUDE IND WGT(ASCI) TRD)								
29	Non-HRP		Increase	USD	1,500	1,500	2,500	2,500
29	HRP		Increase	USD	1,650	1,500	2,750	2,500
Dated Brent Crude Oil Calendar Swap - All Months (EUROPE DATED BRENT FUT)								
UB	Non-HRP		Increase	USD	2,250	2,250	3,750	3,750
UB	HRP		Increase	USD	2,475	2,250	4,125	3,750
Dated Brent Crude Oil Calendar Swap - All Months (MINI DATED BRENT (PLATTS) FINANCIAL)								
MDB	Non-HRP		Increase	USD	225	225	375	375
MDB	HRP		Increase	USD	248	225	413	375
Gasoil 0.1 Cargoes FOB NWE Swap - All Months (ARGUS SOUR CRUDE IDX CAL MTH FUT)								
37	Non-HRP		Increase	USD	1,200	1,200	2,000	2,000
37	HRP		Increase	USD	1,320	1,200	2,200	2,000
LLS (Argus) Trade Month Swap - All Months (ARGUS LLS TRADE MONTH FUT)								
A4	Non-HRP		Increase	USD	600	600	1,000	1,000
A4	HRP		Increase	USD	660	600	1,100	1,000
Month 2 vs 3-8 (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Increase	USD	1,250	1,250	2,000	2,000
DC	HRP		Increase	USD	1,375	1,250	2,200	2,000
Month 2 vs 3-8 (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Increase	USD	125	125	200	200
DBL	HRP		Increase	USD	138	125	220	200
Month 2 vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Increase	USD	650	650	1,300	1,300
DC	HRP		Increase	USD	715	650	1,430	1,300
Month 2 vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Increase	USD	65	65	130	130
DBL	HRP		Increase	USD	72	65	143	130
Months 1 vs 2 (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Increase	USD	1,550	1,550	2,650	2,650
DC	HRP		Increase	USD	1,705	1,550	2,915	2,650
Months 1 vs 2 (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Increase	USD	155	155	265	265
DBL	HRP		Increase	USD	171	155	292	265

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 1 vs 3-8 (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Increase	USD	1,150	1,150	1,950	1,950
DC	HRP		Increase	USD	1,265	1,150	2,145	1,950
Months 1 vs 3-8 (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Increase	USD	115	115	195	195
DBL	HRP		Increase	USD	127	115	215	195
Months 1 vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Increase	USD	950	950	1,850	1,850
DC	HRP		Increase	USD	1,045	950	2,035	1,850
Months 1 vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Increase	USD	95	95	185	185
DBL	HRP		Increase	USD	105	95	204	185
Months 3-8 vs 3-8 (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Increase	USD	1,300	1,300	2,200	2,200
DC	HRP		Increase	USD	1,430	1,300	2,420	2,200
Months 3-8 vs 3-8 (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Increase	USD	130	130	220	220
DBL	HRP		Increase	USD	143	130	242	220
Months 3-8 vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Increase	USD	700	700	1,450	1,450
DC	HRP		Increase	USD	770	700	1,595	1,450
Months 3-8 vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Increase	USD	70	70	145	145
DBL	HRP		Increase	USD	77	70	160	145
Months 9+ vs 9+ (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Increase	USD	350	350	575	575
DC	HRP		Increase	USD	385	350	633	575
Months 9+ vs 9+ (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Increase	USD	35	35	58	58
DBL	HRP		Increase	USD	39	35	63	58
Relperiod - consecutives (DUBAI CRUDE OIL CALENDAR FUT)								
DC	Non-HRP		Increase	USD	360	360	550	550
DC	HRP		Increase	USD	396	360	605	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Relperiod - consecutives (MINI DUBAI CRUDE OIL (PLATTS) FUT)								
DBL	Non-HRP		Increase	USD	36	36	55	55
DBL	HRP		Increase	USD	40	36	61	55
CRUDE OIL SPREADS - Intra Spreads								
Canadian C5+ Condensate Index (Net Energy) Futures - All Months (EDMONTON C5+ CONDENSATE MONTHLY INX)								
CC5	Non-HRP		Increase	USD	1,750	1,750	2,300	2,300
CC5	HRP		Increase	USD	1,925	1,750	2,530	2,300
Clearbrook Bakken Crude Oil Index (Net Energy) Futures - All Months (CLEARBROOK BAKKEN SWEET MONTHLY IND)								
CSW	Non-HRP		Increase	USD	1,700	1,700	2,900	2,900
CSW	HRP		Increase	USD	1,870	1,700	3,190	2,900
Dated-to-Frontline Brent Swap - Mth 1 vs Mths 2+ (DATED TO FRONTLINE BRENT CLNDR FUT)								
FY	Non-HRP		Increase	USD	855	855	1,000	1,000
FY	HRP		Increase	USD	941	855	1,100	1,000
Dated-to-Frontline Brent Swap - Mths 2+ (DATED TO FRONTLINE BRENT CLNDR FUT)								
FY	Non-HRP		Increase	USD	900	900	1,200	1,200
FY	HRP		Increase	USD	990	900	1,320	1,200

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	775	775	1,250	1,250
OQ	HRP		Increase	USD	853	775	1,375	1,250
Consecutive Rate (Mnth 2+) (OMAN CRUDE FINANCIAL)								
ZG	Non-HRP		Increase	USD	775	775	1,250	1,250
ZG	HRP		Increase	USD	853	775	1,375	1,250
Consecutive Rate (Mnth 2+) (OMAN CRUDE OIL TAM FUT)								
OQB	Non-HRP		Increase	USD	775	775	1,250	1,250
OQB	HRP		Increase	USD	853	775	1,375	1,250
Consecutive Rate (Mnth 2+) (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Non-HRP		Increase	USD	775	775	1,250	1,250
OQ1	HRP		Increase	USD	853	775	1,375	1,250
Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 2 (DUBAI CRUDE OIL (PLATTS))								
DCD	Non-HRP		Increase	USD	1,800	1,800	2,650	2,650
DCD	HRP		Increase	USD	1,980	1,800	2,915	2,650
Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 2 (DUBAI CRUDE OIL(S&PPLATTS) FUT TAPS)								
DCT	Non-HRP		Increase	USD	1,800	1,800	2,650	2,650
DCT	HRP		Increase	USD	1,980	1,800	2,915	2,650
Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 2 (DUBAI CRUDE OIL S&PPLATTS MTH MARKER)								
DM1	Non-HRP		Increase	USD	1,800	1,800	2,650	2,650
DM1	HRP		Increase	USD	1,980	1,800	2,915	2,650
Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 3 (DUBAI CRUDE OIL (PLATTS))								
DCD	Non-HRP		Increase	USD	1,500	1,500	1,950	1,950
DCD	HRP		Increase	USD	1,650	1,500	2,145	1,950
Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 3 (DUBAI CRUDE OIL(S&PPLATTS) FUT TAPS)								
DCT	Non-HRP		Increase	USD	1,500	1,500	1,950	1,950
DCT	HRP		Increase	USD	1,650	1,500	2,145	1,950
Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 3 (DUBAI CRUDE OIL S&PPLATTS MTH MARKER)								
DM1	Non-HRP		Increase	USD	1,500	1,500	1,950	1,950
DM1	HRP		Increase	USD	1,650	1,500	2,145	1,950
Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 4 (DUBAI CRUDE OIL (PLATTS))								
DCD	Non-HRP		Increase	USD	1,650	1,650	1,850	1,850
DCD	HRP		Increase	USD	1,815	1,650	2,035	1,850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 4 (DUBAI CRUDE OIL(S&PPLATTS) FUT TAPS)								
DCT	Non-HRP		Increase	USD	1,650	1,650	1,850	1,850
DCT	HRP		Increase	USD	1,815	1,650	2,035	1,850
Dubai Crude Oil (Platts) Futures - Tier 1 vs Tier 4 (DUBAI CRUDEOIL S&PPLATTS MTH MARKER)								
DM1	Non-HRP		Increase	USD	1,650	1,650	1,850	1,850
DM1	HRP		Increase	USD	1,815	1,650	2,035	1,850
Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 3 (DUBAI CRUDE OIL (PLATTS))								
DCD	Non-HRP		Decrease	USD	2,400	2,400	2,000	2,000
DCD	HRP		Decrease	USD	2,640	2,400	2,200	2,000
Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 3 (DUBAI CRUDE OIL(S&PPLATTS) FUT TAPS)								
DCT	Non-HRP		Decrease	USD	2,400	2,400	2,000	2,000
DCT	HRP		Decrease	USD	2,640	2,400	2,200	2,000
Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 3 (DUBAI CRUDEOIL S&PPLATTS MTH MARKER)								
DM1	Non-HRP		Decrease	USD	2,400	2,400	2,000	2,000
DM1	HRP		Decrease	USD	2,640	2,400	2,200	2,000
Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 4 (DUBAI CRUDE OIL (PLATTS))								
DCD	Non-HRP		Decrease	USD	2,250	2,250	1,300	1,300
DCD	HRP		Decrease	USD	2,475	2,250	1,430	1,300
Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 4 (DUBAI CRUDE OIL(S&PPLATTS) FUT TAPS)								
DCT	Non-HRP		Decrease	USD	2,250	2,250	1,300	1,300
DCT	HRP		Decrease	USD	2,475	2,250	1,430	1,300
Dubai Crude Oil (Platts) Futures - Tier 2 vs Tier 4 (DUBAI CRUDEOIL S&PPLATTS MTH MARKER)								
DM1	Non-HRP		Decrease	USD	2,250	2,250	1,300	1,300
DM1	HRP		Decrease	USD	2,475	2,250	1,430	1,300
Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 3 (DUBAI CRUDE OIL (PLATTS))								
DCD	Non-HRP		Increase	USD	1,300	1,300	2,200	2,200
DCD	HRP		Increase	USD	1,430	1,300	2,420	2,200
Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 3 (DUBAI CRUDE OIL(S&PPLATTS) FUT TAPS)								
DCT	Non-HRP		Increase	USD	1,300	1,300	2,200	2,200
DCT	HRP		Increase	USD	1,430	1,300	2,420	2,200
Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 3 (DUBAI CRUDEOIL S&PPLATTS MTH MARKER)								
DM1	Non-HRP		Increase	USD	1,300	1,300	2,200	2,200
DM1	HRP		Increase	USD	1,430	1,300	2,420	2,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 4 (DUBAI CRUDE OIL (PLATTS))								
DCD	Non-HRP		Increase	USD	1,000	1,000	1,450	1,450
DCD	HRP		Increase	USD	1,100	1,000	1,595	1,450
Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 4 (DUBAI CRUDE OIL(S&PPLATTS) FUT TAPS)								
DCT	Non-HRP		Increase	USD	1,000	1,000	1,450	1,450
DCT	HRP		Increase	USD	1,100	1,000	1,595	1,450
Dubai Crude Oil (Platts) Futures - Tier 3 vs Tier 4 (DUBAI CRUDE OIL S&PPLATTS MTH MARKER)								
DM1	Non-HRP		Increase	USD	1,000	1,000	1,450	1,450
DM1	HRP		Increase	USD	1,100	1,000	1,595	1,450
Dubai Crude Oil (Platts) Futures - Tier 4 vs Tier 4 (DUBAI CRUDE OIL (PLATTS))								
DCD	Non-HRP		Increase	USD	425	425	575	575
DCD	HRP		Increase	USD	468	425	633	575
Dubai Crude Oil (Platts) Futures - Tier 4 vs Tier 4 (DUBAI CRUDE OIL(S&PPLATTS) FUT TAPS)								
DCT	Non-HRP		Increase	USD	425	425	575	575
DCT	HRP		Increase	USD	468	425	633	575
Dubai Crude Oil (Platts) Futures - Tier 4 vs Tier 4 (DUBAI CRUDE OIL S&PPLATTS MTH MARKER)								
DM1	Non-HRP		Increase	USD	425	425	575	575
DM1	HRP		Increase	USD	468	425	633	575
Month 1 vs 2-3 (DME OMAN CRUDE OIL)								
OQ	Non-HRP		Increase	USD	3,400	3,400	3,800	3,800
OQ	HRP		Increase	USD	3,740	3,400	4,180	3,800
Month 1 vs 2-3 (OMAN CRUDE FINANCIAL)								
ZG	Non-HRP		Increase	USD	3,400	3,400	3,800	3,800
ZG	HRP		Increase	USD	3,740	3,400	4,180	3,800
Month 1 vs 2-3 (OMAN CRUDE OIL TAM FUT)								
OQB	Non-HRP		Increase	USD	3,400	3,400	3,800	3,800
OQB	HRP		Increase	USD	3,740	3,400	4,180	3,800
Month 1 vs 2-3 (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Non-HRP		Increase	USD	3,400	3,400	3,800	3,800
OQ1	HRP		Increase	USD	3,740	3,400	4,180	3,800
Month 1 vs 4-8 (DME OMAN CRUDE OIL)								
OQ	Non-HRP		Increase	USD	4,300	4,300	7,200	7,200
OQ	HRP		Increase	USD	4,730	4,300	7,920	7,200

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 FINANCIAL)								
ZG	Non-HRP		Increase	USD	4,300	4,300	7,200	7,200
ZG	HRP		Increase	USD	4,730	4,300	7,920	7,200
Month 1 vs 4-8 (OMAN CRUDE OIL TAM FUT)								
OQB	Non-HRP		Increase	USD	4,300	4,300	7,200	7,200
OQB	HRP		Increase	USD	4,730	4,300	7,920	7,200
Month 1 vs 4-8 (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Non-HRP		Increase	USD	4,300	4,300	7,200	7,200
OQ1	HRP		Increase	USD	4,730	4,300	7,920	7,200
Month 1 vs 9+ (DME OMAN CRUDE OIL)								
OQ	Non-HRP		Increase	USD	1,950	1,950	5,200	5,200
OQ	HRP		Increase	USD	2,145	1,950	5,720	5,200
Month 1 vs 9+ (OMAN CRUDE FINANCIAL)								
ZG	Non-HRP		Increase	USD	1,950	1,950	5,200	5,200
ZG	HRP		Increase	USD	2,145	1,950	5,720	5,200
Month 1 vs 9+ (OMAN CRUDE OIL TAM FUT)								
OQB	Non-HRP		Increase	USD	1,950	1,950	5,200	5,200
OQB	HRP		Increase	USD	2,145	1,950	5,720	5,200
Month 1 vs 9+ (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Non-HRP		Increase	USD	1,950	1,950	5,200	5,200
OQ1	HRP		Increase	USD	2,145	1,950	5,720	5,200
Months 2-3 vs 2-3 (DME OMAN CRUDE OIL)								
OQ	Non-HRP		Increase	USD	750	750	1,300	1,300
OQ	HRP		Increase	USD	825	750	1,430	1,300
Months 2-3 vs 2-3 (OMAN CRUDE FINANCIAL)								
ZG	Non-HRP		Increase	USD	750	750	1,300	1,300
ZG	HRP		Increase	USD	825	750	1,430	1,300
Months 2-3 vs 2-3 (OMAN CRUDE OIL TAM FUT)								
OQB	Non-HRP		Increase	USD	750	750	1,300	1,300
OQB	HRP		Increase	USD	825	750	1,430	1,300
Months 2-3 vs 2-3 (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Non-HRP		Increase	USD	750	750	1,300	1,300
OQ1	HRP		Increase	USD	825	750	1,430	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 2-3 vs 4-8 (DME OMAN CRUDE OIL)								
OQ	Non-HRP		Increase	USD	3,000	3,000	5,500	5,500
OQ	HRP		Increase	USD	3,300	3,000	6,050	5,500
Months 2-3 vs 4-8 (OMAN CRUDE FINANCIAL)								
ZG	Non-HRP		Increase	USD	3,000	3,000	5,500	5,500
ZG	HRP		Increase	USD	3,300	3,000	6,050	5,500
Months 2-3 vs 4-8 (OMAN CRUDE OIL TAM FUT)								
OQB	Non-HRP		Increase	USD	3,000	3,000	5,500	5,500
OQB	HRP		Increase	USD	3,300	3,000	6,050	5,500
Months 2-3 vs 4-8 (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Non-HRP		Increase	USD	3,000	3,000	5,500	5,500
OQ1	HRP		Increase	USD	3,300	3,000	6,050	5,500
Months 2-3 vs 9+ (DME OMAN CRUDE OIL)								
OQ	Non-HRP		Increase	USD	800	800	2,700	2,700
OQ	HRP		Increase	USD	880	800	2,970	2,700
Months 2-3 vs 9+ (OMAN CRUDE FINANCIAL)								
ZG	Non-HRP		Increase	USD	800	800	2,700	2,700
ZG	HRP		Increase	USD	880	800	2,970	2,700
Months 2-3 vs 9+ (OMAN CRUDE OIL TAM FUT)								
OQB	Non-HRP		Increase	USD	800	800	2,700	2,700
OQB	HRP		Increase	USD	880	800	2,970	2,700
Months 2-3 vs 9+ (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Non-HRP		Increase	USD	800	800	2,700	2,700
OQ1	HRP		Increase	USD	880	800	2,970	2,700
Months 4-8 vs 4-8 (DME OMAN CRUDE OIL)								
OQ	Non-HRP		Increase	USD	1,600	1,600	2,600	2,600
OQ	HRP		Increase	USD	1,760	1,600	2,860	2,600
Months 4-8 vs 4-8 (OMAN CRUDE FINANCIAL)								
ZG	Non-HRP		Increase	USD	1,600	1,600	2,600	2,600
ZG	HRP		Increase	USD	1,760	1,600	2,860	2,600
Months 4-8 vs 4-8 (OMAN CRUDE OIL TAM FUT)								
OQB	Non-HRP		Increase	USD	1,600	1,600	2,600	2,600
OQB	HRP		Increase	USD	1,760	1,600	2,860	2,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 4-8 vs 4-8 (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Non-HRP		Increase	USD	1,600	1,600	2,600	2,600
OQ1	HRP		Increase	USD	1,760	1,600	2,860	2,600
Months 4-8 vs 9+ (DME OMAN CRUDE OIL)								
OQ	Non-HRP		Increase	USD	400	400	1,100	1,100
OQ	HRP		Increase	USD	440	400	1,210	1,100
Months 4-8 vs 9+ (OMAN CRUDE FINANCIAL)								
ZG	Non-HRP		Increase	USD	400	400	1,100	1,100
ZG	HRP		Increase	USD	440	400	1,210	1,100
Months 4-8 vs 9+ (OMAN CRUDE OIL TAM FUT)								
OQB	Non-HRP		Increase	USD	400	400	1,100	1,100
OQB	HRP		Increase	USD	440	400	1,210	1,100
Months 4-8 vs 9+ (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Non-HRP		Increase	USD	400	400	1,100	1,100
OQ1	HRP		Increase	USD	440	400	1,210	1,100
Relperiod - consecutives (DUBAI CRUDE OIL (PLATTS))								
DCD	Non-HRP		Increase	USD	450	450	550	550
DCD	HRP		Increase	USD	495	450	605	550
Relperiod - consecutives (DUBAI CRUDE OIL(S&PPLATTS) FUT TAPS)								
DCT	Non-HRP		Increase	USD	450	450	550	550
DCT	HRP		Increase	USD	495	450	605	550
Relperiod - consecutives (DUBAI CRUDE OIL S&PPLATTS MTH MARKER)								
DM1	Non-HRP		Increase	USD	450	450	550	550
DM1	HRP		Increase	USD	495	450	605	550
FX - Intra Spreads								
Russian Ruble - Tier 1 vs. Tier 1 (RU RUSSIAN RUBLE FUTURES)								
RU	Non-HRP		Increase	USD	300	300	450	450
RU	HRP		Increase	USD	330	300	495	450
Russian Ruble - Tier 2 vs. Tier 2 (RU RUSSIAN RUBLE FUTURES)								
RU	Non-HRP		Increase	USD	300	300	450	450
RU	HRP		Increase	USD	330	300	495	450

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

METALS - Intra Spreads

Months 01-04 vs. Months 05+ (NORTH EURO HOT-ROLLED COIL STEEL)

EHR	Non-HRP	Increase	EUR	1,900	1,900	2,200	2,200
EHR	HRP	Increase	EUR	2,090	1,900	2,420	2,200

Months 02-10 vs. Months 02-10 (U.S. MIDWEST DOMESTIC HOT-ROLLED CO)

HR	Non-HRP	Increase	USD	1,650	1,650	1,850	1,850
HR	HRP	Increase	USD	1,815	1,650	2,035	1,850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NATURAL GAS - Intra Spreads								
(DUTCH TTF NAT GAS FIN M-1 AVG PRC)								
TTB	Non-HRP		Increase	USD	9,100	9,100	10,000	10,000
TTB	Non-HRP		Increase	USD	9,800	9,800	11,000	11,000
TTB	HRP		Increase	USD	10,010	9,100	11,000	10,000
TTB	HRP		Increase	USD	10,780	9,800	12,100	11,000
(DUTCH TTF NATURAL GAS FIN CAL M)								
TTG	Non-HRP		Increase	EUR	6,000	6,000	8,000	8,000
TTG	Non-HRP		Increase	EUR	7,000	7,000	9,000	9,000
TTG	Non-HRP		Increase	EUR	7,500	7,500	9,500	9,500
TTG	HRP		Increase	EUR	7,700	7,000	9,900	9,000
TTG	HRP		Increase	EUR	8,250	7,500	10,450	9,500
TTG	HRP		Increase	EUR	6,600	6,000	8,800	8,000
(DUTCH TTF NATURAL GAS FIN DAY AHEAD)								
TTI	Non-HRP		Increase	EUR	5,000	5,000	7,000	7,000
TTI	Non-HRP		Increase	EUR	6,000	6,000	8,000	8,000
TTI	Non-HRP		Increase	EUR	7,500	7,500	9,500	9,500
TTI	HRP		Increase	EUR	5,500	5,000	7,700	7,000
TTI	HRP		Increase	EUR	6,600	6,000	8,800	8,000
TTI	HRP		Increase	EUR	8,250	7,500	10,450	9,500
Consec Month 2-12 vs 13+ (LNG JAPAN KOREA MARKER PLATTS FUT)								
JKM	Non-HRP		Increase	USD	50,000	50,000	60,000	60,000
JKM	HRP		Increase	USD	55,000	50,000	66,000	60,000
Dutch TTF Natural Gas Calendar Month Futures - Month 1 vs 10+ (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Increase	EUR	9,000	9,000	10,000	10,000
TTF	HRP		Increase	EUR	9,900	9,000	11,000	10,000
Dutch TTF Natural Gas Calendar Month Futures - Month 1 vs 2 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Increase	EUR	9,000	9,000	10,000	10,000
TTF	HRP		Increase	EUR	9,900	9,000	11,000	10,000
Dutch TTF Natural Gas Calendar Month Futures - Month 1 vs 3 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Increase	EUR	8,000	8,000	9,000	9,000
TTF	HRP		Increase	EUR	8,800	8,000	9,900	9,000
Dutch TTF Natural Gas Calendar Month Futures - Month 1 vs 4-9 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Increase	EUR	7,500	7,500	8,500	8,500
TTF	HRP		Increase	EUR	8,250	7,500	9,350	8,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Dutch TTF Natural Gas Calendar Month Futures - Month 2 vs 10+ (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Increase	EUR	8,600	8,600	9,600	9,600
TTF	HRP		Increase	EUR	9,460	8,600	10,560	9,600
Dutch TTF Natural Gas Calendar Month Futures - Month 2 vs 3 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Increase	EUR	8,000	8,000	9,000	9,000
TTF	HRP		Increase	EUR	8,800	8,000	9,900	9,000
Dutch TTF Natural Gas Calendar Month Futures - Month 2 vs 4-9 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Increase	EUR	9,000	9,000	10,000	10,000
TTF	HRP		Increase	EUR	9,900	9,000	11,000	10,000
Dutch TTF Natural Gas Calendar Month Futures - Month 3 vs 10+ (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Increase	EUR	8,500	8,500	9,500	9,500
TTF	HRP		Increase	EUR	9,350	8,500	10,450	9,500
Dutch TTF Natural Gas Calendar Month Futures - Month 3 vs 4-9 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Increase	EUR	8,500	8,500	9,500	9,500
TTF	HRP		Increase	EUR	9,350	8,500	10,450	9,500
Dutch TTF Natural Gas Calendar Month Futures - Months 10+ vs 10+ (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Increase	EUR	8,500	8,500	9,500	9,500
TTF	HRP		Increase	EUR	9,350	8,500	10,450	9,500
Dutch TTF Natural Gas Calendar Month Futures - Months 4-9 vs 10+ (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Increase	EUR	8,500	8,500	9,500	9,500
TTF	HRP		Increase	EUR	9,350	8,500	10,450	9,500
Dutch TTF Natural Gas Calendar Month Futures - Months 4-9 vs 4-9 (DUTCH TTF NATURAL GAS CAL MONTH FUT)								
TTF	Non-HRP		Increase	EUR	8,500	8,500	9,500	9,500
TTF	HRP		Increase	EUR	9,350	8,500	10,450	9,500
Mnth 1 vs 13+ (LNG JAPAN KOREA MARKER PLATTS FUT)								
JKM	Non-HRP		Increase	USD	70,000	70,000	80,000	80,000
JKM	HRP		Increase	USD	77,000	70,000	88,000	80,000
Mnth 1 vs 2-12 (LNG JAPAN KOREA MARKER PLATTS FUT)								
JKM	Non-HRP		Increase	USD	75,000	75,000	90,000	90,000
JKM	HRP		Increase	USD	82,500	75,000	99,000	90,000
Mnth 1 vs 13+ (LNG JAPAN KOREA MRK YEN FUT)								
JKY	Non-HRP		Increase	JPY	750,000	750,000	1,275,000	1,275,000
JKY	HRP		Increase	JPY	825,000	750,000	1,402,500	1,275,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Mnths 1 vs 2-12 (LNG JAPAN KOREA MRK YEN FUT)								
JKY	Non-HRP		Increase	JPY	7,000,000	7,000,000	9,500,000	9,500,000
JKY	HRP		Increase	JPY	7,700,000	7,000,000	10,450,000	9,500,000
Mnths 13+ vs 13+ (LNG JAPAN KOREA MARKER PLATTS FUT)								
JKM	Non-HRP		Increase	USD	60,000	60,000	70,000	70,000
JKM	HRP		Increase	USD	66,000	60,000	77,000	70,000
Mnths 13+ vs 13+ (LNG JAPAN KOREA MRK YEN FUT)								
JKY	Non-HRP		Increase	JPY	3,500,000	3,500,000	6,000,000	6,000,000
JKY	HRP		Increase	JPY	3,850,000	3,500,000	6,600,000	6,000,000
Mnths 2-12 vs 13+ (LNG JAPAN KOREA MARKER PLATTS FUT)								
JKM	Non-HRP		Increase	USD	70,000	70,000	80,000	80,000
JKM	HRP		Increase	USD	77,000	70,000	88,000	80,000
Mnths 2-12 vs 13+ (LNG JAPAN KOREA MRK YEN FUT)								
JKY	Non-HRP		Increase	JPY	5,500,000	5,500,000	8,000,000	8,000,000
JKY	HRP		Increase	JPY	6,050,000	5,500,000	8,800,000	8,000,000
Mnths 2-12 vs 2-12 (LNG JAPAN KOREA MARKER PLATTS FUT)								
JKM	Non-HRP		Increase	USD	70,000	70,000	80,000	80,000
JKM	HRP		Increase	USD	77,000	70,000	88,000	80,000
Mnths 2-12 vs 2-12 (LNG JAPAN KOREA MRK YEN FUT)								
JKY	Non-HRP		Increase	JPY	5,500,000	5,500,000	8,000,000	8,000,000
JKY	HRP		Increase	JPY	6,050,000	5,500,000	8,800,000	8,000,000
RealPeriod 2 vs 2 (LNG JAPAN KOREA MRK YEN FUT)								
JKY	Non-HRP		Increase	JPY	3,500,000	3,500,000	6,000,000	6,000,000
JKY	HRP		Increase	JPY	3,850,000	3,500,000	6,600,000	6,000,000
TTE Intras 1vs 2+ (DUTCH TTF NATURAL GAS FRONT MTH FUT)								
TTE	Non-HRP		Increase	USD	16,000	16,000	20,000	20,000
TTE	HRP		Increase	USD	17,600	16,000	22,000	20,000
TTE Intras 2+ vs 2+ (DUTCH TTF NATURAL GAS FRONT MTH FUT)								
TTE	Non-HRP		Increase	USD	17,000	17,000	22,000	22,000
TTE	HRP		Increase	USD	18,700	17,000	24,200	22,000

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

NGL/PETROCHEMICALS - Intra Spreads

Mont Belvieu Isobutane (OPIS) Swap - Mnth 3+ All Months (MT BELVIEU ISO BUTANE 5 DEC. S)

8I	Non-HRP	Increase	USD	1,000	1,000	1,200	1,200
8I	HRP	Increase	USD	1,100	1,000	1,320	1,200

Mont Belvieu Natural Gasoline (OPIS) Swap - All Months (MT BELVIEU NAT GAS 5 D. OPIS)

7Q	Non-HRP	Increase	USD	1,000	1,000	1,300	1,300
7Q	HRP	Increase	USD	1,100	1,000	1,430	1,300

Mont Belvieu Natural Gasoline (OPIS) Swap - All Months (SYNTH 119 MT BELVIEU NAT GAS 5 D. O)

119	Non-HRP	Increase	USD	100	100	130	130
119	HRP	Increase	USD	110	100	143	130

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		Increase	USD	14,288	14,288	19,050	19,050
FVB	HRP		Increase	USD	15,716	14,288	20,955	19,050
1% Fuel Oil NWE Crack Spread Swap - All Months (FUEL OIL NWE CRACK VS. ICE)								
FI	Non-HRP		Increase	USD	2,250	2,250	3,000	3,000
FI	HRP		Increase	USD	2,475	2,250	3,300	3,000
1% Fuel Oil NWE Crack Spread Swap - All Months (MINI 1% FUEL OIL CARGO CRACK)								
MNS	Non-HRP		Increase	USD	1,429	1,429	1,905	1,905
MNS	HRP		Increase	USD	1,572	1,429	2,096	1,905
CHI Unleaded Gasoline (Platts) Vs. RBOB Spread Swap - All Months (CHICAGO UNL GAS PL VS RBOB SPR)								
3C	Non-HRP		Increase	USD	4,500	4,500	7,500	7,500
3C	HRP		Increase	USD	4,950	4,500	8,250	7,500
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	3,200	3,200	5,600	5,600
ET	HRP		Increase	USD	3,520	3,200	6,160	5,600
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	320	320	560	560
MUD	HRP		Increase	USD	352	320	616	560
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	3,100	3,100	5,250	5,250
ET	HRP		Increase	USD	3,410	3,100	5,775	5,250
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	310	310	525	525
MUD	HRP		Increase	USD	341	310	578	525
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Consecutives (SINGAPORE GASOIL VS ICE)								
GA	Non-HRP		Increase	USD	425	425	650	650
GA	HRP		Increase	USD	468	425	715	650
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Tier 1v2 (SINGAPORE GASOIL VS ICE)								
GA	Non-HRP		Increase	USD	650	650	1,100	1,100
GA	HRP		Increase	USD	715	650	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								
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Tier 1v3 (SINGAPORE GASOIL VS ICE)								
GA	Non-HRP		Increase	USD	575	575	975	975
GA	HRP		Increase	USD	633	575	1,073	975
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Tier 2v2 (SINGAPORE GASOIL VS ICE)								
GA	Non-HRP		Increase	USD	435	435	1,100	1,100
GA	HRP		Increase	USD	479	435	1,210	1,100
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Tier 2v3 (SINGAPORE GASOIL VS ICE)								
GA	Non-HRP		Increase	USD	550	550	950	950
GA	HRP		Increase	USD	605	550	1,045	950
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Tier 3v3 (SINGAPORE GASOIL VS ICE)								
GA	Non-HRP		Increase	USD	250	250	400	400
GA	HRP		Increase	USD	275	250	440	400
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - Tiers 1v1 (SINGAPORE GASOIL VS ICE)								
GA	Non-HRP		Increase	USD	430	430	700	700
GA	HRP		Increase	USD	473	430	770	700

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 2/3+ (EIA FLAT TAX ONHWAY DIESEL FUT)								
A5	Non-HRP		Increase	USD	1,700	1,700	2,500	2,500
A5	HRP		Increase	USD	1,870	1,700	2,750	2,500
Consecutives 3+ (GAS EURO-BOB OXY (ARG) NEW BRG)								
7H	Non-HRP		Increase	USD	5,500	5,500	6,000	6,000
7H	HRP		Increase	USD	6,050	5,500	6,600	6,000
Consecutives 3+ (MINI GAS EUROBOB OXY BARGES FUT)								
MEO	Non-HRP		Increase	USD	5,500	5,500	6,000	6,000
MEO	HRP		Increase	USD	6,050	5,500	6,600	6,000
Consecutives 3+ (SYNTH 116 GAS EURO-BOB OXY (ARG))								
116	Non-HRP		Increase	USD	550	550	600	600
116	HRP		Increase	USD	605	550	660	600
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP- 1 vs 2 (EIA FLAT TAX ONHWAY DIESEL FUT)								
A5	Non-HRP		Increase	USD	3,300	3,300	4,500	4,500
A5	HRP		Increase	USD	3,630	3,300	4,950	4,500
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP- 2+ vs 3+ (EIA FLAT TAX ONHWAY DIESEL FUT)								
A5	Non-HRP		Increase	USD	3,700	3,700	6,250	6,250
A5	HRP		Increase	USD	4,070	3,700	6,875	6,250
EIA FLAT TAX U.S. RETAIL GASOLINE SWAP FUTURES - All Months (EIA FLAT TAX US RETAIL GASOLINE FUT)								
JE	Non-HRP		Increase	USD	2,750	2,750	4,250	4,250
JE	HRP		Increase	USD	3,025	2,750	4,675	4,250
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE)								
7F	Non-HRP		Increase	USD	950	950	1,750	1,750
7F	HRP		Increase	USD	1,045	950	1,925	1,750
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Non-HRP		Increase	USD	950	950	1,750	1,750
7FT	HRP		Increase	USD	1,045	950	1,925	1,750
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (GASOIL BULLET FUT)								
BG	Non-HRP		Increase	USD	9,500	9,500	17,500	17,500
BG	HRP		Increase	USD	10,450	9,500	19,250	17,500
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Non-HRP		Increase	USD	9,500	9,500	17,500	17,500
SBG	HRP		Increase	USD	10,450	9,500	19,250	17,500

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 (EUROPEAN GASOIL ICE FUTURE)								
7F	Non-HRP		Increase	USD	925	925	1,125	1,125
7F	HRP		Increase	USD	1,018	925	1,238	1,125
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Non-HRP		Increase	USD	925	925	1,125	1,125
7FT	HRP		Increase	USD	1,018	925	1,238	1,125
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (GASOIL BULLET FUT)								
BG	Non-HRP		Increase	USD	9,250	9,250	11,250	11,250
BG	HRP		Increase	USD	10,175	9,250	12,375	11,250
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Non-HRP		Increase	USD	9,250	9,250	11,250	11,250
SBG	HRP		Increase	USD	10,175	9,250	12,375	11,250
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE)								
7F	Non-HRP		Increase	USD	1,000	1,000	1,700	1,700
7F	HRP		Increase	USD	1,100	1,000	1,870	1,700
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Non-HRP		Increase	USD	1,000	1,000	1,700	1,700
7FT	HRP		Increase	USD	1,100	1,000	1,870	1,700
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (GASOIL BULLET FUT)								
BG	Non-HRP		Increase	USD	10,000	10,000	17,000	17,000
BG	HRP		Increase	USD	11,000	10,000	18,700	17,000
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Non-HRP		Increase	USD	10,000	10,000	17,000	17,000
SBG	HRP		Increase	USD	11,000	10,000	18,700	17,000
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Non-HRP		Increase	USD	400	400	680	680
7F	HRP		Increase	USD	440	400	748	680
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Non-HRP		Increase	USD	400	400	680	680
7FT	HRP		Increase	USD	440	400	748	680
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (GASOIL BULLET FUT)								
BG	Non-HRP		Increase	USD	4,000	4,000	6,800	6,800
BG	HRP		Increase	USD	4,400	4,000	7,480	6,800

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 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Non-HRP		Increase	USD	4,000	4,000	6,800	6,800
SBG	HRP		Increase	USD	4,400	4,000	7,480	6,800
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Non-HRP		Increase	USD	20	20	130	130
7F	HRP		Increase	USD	22	20	143	130
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Non-HRP		Increase	USD	20	20	130	130
7FT	HRP		Increase	USD	22	20	143	130
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (GASOIL BULLET FUT)								
BG	Non-HRP		Increase	USD	200	200	1,300	1,300
BG	HRP		Increase	USD	220	200	1,430	1,300
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (SYNTHETIC GASOIL BULLET FUT)								
SBG	Non-HRP		Increase	USD	200	200	1,300	1,300
SBG	HRP		Increase	USD	220	200	1,430	1,300
European Naphtha Calendar Swap - consecutives (EUROPE NAPHTHA CALFUT)								
UN	Non-HRP		Increase	USD	4,000	4,000	6,600	6,600
UN	HRP		Increase	USD	4,400	4,000	7,260	6,600
European Naphtha Calendar Swap - consecutives (MIN EURO NPHTHA CIF NWE FUT)								
MNC	Non-HRP		Increase	USD	400	400	660	660
MNC	HRP		Increase	USD	440	400	726	660
European Naphtha Calendar Swap - Mnth 1 vs Mnths 2-6 (EUROPE NAPHTHA CALFUT)								
UN	Non-HRP		Increase	USD	12,000	12,000	16,000	16,000
UN	HRP		Increase	USD	13,200	12,000	17,600	16,000
European Naphtha Calendar Swap - Mnth 1 vs Mnths 2-6 (MIN EURO NPHTHA CIF NWE FUT)								
MNC	Non-HRP		Increase	USD	1,200	1,200	1,600	1,600
MNC	HRP		Increase	USD	1,320	1,200	1,760	1,600
European Naphtha Calendar Swap - Mnths 2-6 vs 2-6 (EUROPE NAPHTHA CALFUT)								
UN	Non-HRP		Increase	USD	16,000	16,000	22,000	22,000
UN	HRP		Increase	USD	17,600	16,000	24,200	22,000
European Naphtha Calendar Swap - Mnths 2-6 vs 2-6 (MIN EURO NPHTHA CIF NWE FUT)								
MNC	Non-HRP		Increase	USD	1,600	1,600	2,200	2,200
MNC	HRP		Increase	USD	1,760	1,600	2,420	2,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Gasoil 0.1 Barges FOB Rdam (Platts) Futures - Mth 1 vs Mths 2 + (GASOIL 0.1%BRGS FOB ARA (PLATTS)FUT)								
VL	Non-HRP		Increase	USD	7,800	7,800	12,500	12,500
VL	HRP		Increase	USD	8,580	7,800	13,750	12,500
Gasoil 0.1 Barges FOB Rdam (Platts) Futures - Mth 1 vs Mths 2 + (MICRO GASOIL 0.1% BARGES FOB ARA (P)								
M1B	Non-HRP		Increase	USD	78	78	125	125
M1B	HRP		Increase	USD	86	78	138	125
Gasoil 0.1 Barges FOB Rdam (Platts) Futures - Mths 2+ (GASOIL 0.1%BRGS FOB ARA (PLATTS)FUT)								
VL	Non-HRP		Increase	USD	6,000	6,000	10,000	10,000
VL	HRP		Increase	USD	6,600	6,000	11,000	10,000
Gasoil 0.1 Barges FOB Rdam (Platts) Futures - Mths 2+ (MICRO GASOIL 0.1% BARGES FOB ARA (P)								
M1B	Non-HRP		Increase	USD	60	60	100	100
M1B	HRP		Increase	USD	66	60	110	100
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 1 vs Months 3+ (GAS EURO-BOB OXY (ARG) NEW BRG)								
7H	Non-HRP		Increase	USD	11,500	11,500	17,500	17,500
7H	HRP		Increase	USD	12,650	11,500	19,250	17,500
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 1 vs Months 3+ (MINI GAS EUROBOB OXY BARGES FUT)								
MEO	Non-HRP		Increase	USD	11,500	11,500	17,500	17,500
MEO	HRP		Increase	USD	12,650	11,500	19,250	17,500
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 1 vs Months 3+ (SYNTH 116 GAS EURO-BOB OXY (ARG))								
116	Non-HRP		Increase	USD	1,150	1,150	1,750	1,750
116	HRP		Increase	USD	1,265	1,150	1,925	1,750
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 2 vs Months 3+ (GAS EURO-BOB OXY (ARG) NEW BRG)								
7H	Non-HRP		Increase	USD	11,000	11,000	18,000	18,000
7H	HRP		Increase	USD	12,100	11,000	19,800	18,000
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 2 vs Months 3+ (MINI GAS EUROBOB OXY BARGES FUT)								
MEO	Non-HRP		Increase	USD	11,000	11,000	18,000	18,000
MEO	HRP		Increase	USD	12,100	11,000	19,800	18,000
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - Month 2 vs Months 3+ (SYNTH 116 GAS EURO-BOB OXY (ARG))								
116	Non-HRP		Increase	USD	1,100	1,100	1,800	1,800
116	HRP		Increase	USD	1,210	1,100	1,980	1,800
Gulf Coast #6 Fuel 3.0% Swap - Consecutive Month 2+ (123 SYNTHET GULF COAST NO.6 FUE)								
123	Non-HRP		Increase	USD	40	40	48	48
123	HRP		Increase	USD	44	40	52	48

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 - Consecutive Month 2+ (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Non-HRP		Increase	USD	400	400	475	475
MF	HRP		Increase	USD	440	400	523	475
Gulf Coast #6 Fuel 3.0% Swap - Month 1 v 2-6 (123 SYNTHET GULF COAST NO.6 FUE)								
123	Non-HRP		Increase	USD	130	130	265	265
123	HRP		Increase	USD	143	130	292	265
Gulf Coast #6 Fuel 3.0% Swap - Month 1 v 2-6 (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Non-HRP		Increase	USD	1,300	1,300	2,650	2,650
MF	HRP		Increase	USD	1,430	1,300	2,915	2,650
Gulf Coast #6 Fuel 3.0% Swap - Month 1 vs 12+ (123 SYNTHET GULF COAST NO.6 FUE)								
123	Non-HRP		Increase	USD	140	140	185	185
123	HRP		Increase	USD	154	140	204	185
Gulf Coast #6 Fuel 3.0% Swap - Month 1 vs 12+ (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Non-HRP		Increase	USD	1,400	1,400	1,850	1,850
MF	HRP		Increase	USD	1,540	1,400	2,035	1,850
Gulf Coast #6 Fuel 3.0% Swap - Month 1 vs 7-11 (123 SYNTHET GULF COAST NO.6 FUE)								
123	Non-HRP		Increase	USD	180	180	215	215
123	HRP		Increase	USD	198	180	237	215
Gulf Coast #6 Fuel 3.0% Swap - Month 1 vs 7-11 (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Non-HRP		Increase	USD	1,800	1,800	2,150	2,150
MF	HRP		Increase	USD	1,980	1,800	2,365	2,150
Gulf Coast #6 Fuel 3.0% Swap - Month 2-6 vs 12+ (123 SYNTHET GULF COAST NO.6 FUE)								
123	Non-HRP		Increase	USD	190	190	230	230
123	HRP		Increase	USD	209	190	253	230
Gulf Coast #6 Fuel 3.0% Swap - Month 2-6 vs 12+ (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Non-HRP		Increase	USD	1,900	1,900	2,300	2,300
MF	HRP		Increase	USD	2,090	1,900	2,530	2,300
Gulf Coast #6 Fuel 3.0% Swap - Month 2-6 vs 7-11 (123 SYNTHET GULF COAST NO.6 FUE)								
123	Non-HRP		Increase	USD	55	55	175	175
123	HRP		Increase	USD	61	55	193	175
Gulf Coast #6 Fuel 3.0% Swap - Month 2-6 vs 7-11 (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Non-HRP		Increase	USD	550	550	1,750	1,750
MF	HRP		Increase	USD	605	550	1,925	1,750

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 - Months 12+ vs 12+ (123 SYNTHET GULF COAST NO.6 FUE)								
123	Non-HRP		Increase	USD	75	75	125	125
123	HRP		Increase	USD	83	75	138	125
Gulf Coast #6 Fuel 3.0% Swap - Months 12+ vs 12+ (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Non-HRP		Increase	USD	750	750	1,250	1,250
MF	HRP		Increase	USD	825	750	1,375	1,250
Gulf Coast #6 Fuel 3.0% Swap - Months 2-6 vs 2-6 (123 SYNTHET GULF COAST NO.6 FUE)								
123	Non-HRP		Increase	USD	110	110	130	130
123	HRP		Increase	USD	121	110	143	130
Gulf Coast #6 Fuel 3.0% Swap - Months 2-6 vs 2-6 (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Non-HRP		Increase	USD	1,100	1,100	1,300	1,300
MF	HRP		Increase	USD	1,210	1,100	1,430	1,300
Gulf Coast #6 Fuel 3.0% Swap - Months 7-11 vs 7-11 (123 SYNTHET GULF COAST NO.6 FUE)								
123	Non-HRP		Increase	USD	50	50	60	60
123	HRP		Increase	USD	55	50	66	60
Gulf Coast #6 Fuel 3.0% Swap - Months 7-11 vs 7-11 (GULF COAST HSFO (PLATTS) FUTURES)								
MF	Non-HRP		Increase	USD	500	500	600	600
MF	HRP		Increase	USD	550	500	660	600
Mnth1 vs 3+ (EIA FLAT TAX ONHWAY DIESEL FUT)								
A5	Non-HRP		Increase	USD	4,200	4,200	4,750	4,750
A5	HRP		Increase	USD	4,620	4,200	5,225	4,750
Mnth3 3+ vs 3+ (EIA FLAT TAX ONHWAY DIESEL FUT)								
A5	Non-HRP		Increase	USD	3,500	3,500	4,250	4,250
A5	HRP		Increase	USD	3,850	3,500	4,675	4,250
Month 1 vs 12+ (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Non-HRP		Increase	USD	1,400	1,400	1,850	1,850
SMF	HRP		Increase	USD	1,540	1,400	2,035	1,850
Month 1 vs 2-6 (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Non-HRP		Increase	USD	1,300	1,300	2,650	2,650
SMF	HRP		Increase	USD	1,430	1,300	2,915	2,650
Month 1 vs 7-11 (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Non-HRP		Increase	USD	1,800	1,800	2,150	2,150
SMF	HRP		Increase	USD	1,980	1,800	2,365	2,150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 2-6 vs 12+ (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Non-HRP		Increase	USD	1,900	1,900	2,300	2,300
SMF	HRP		Increase	USD	2,090	1,900	2,530	2,300
Month 2-6 vs 7-11 (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Non-HRP		Increase	USD	550	550	1,750	1,750
SMF	HRP		Increase	USD	605	550	1,925	1,750
Months 1 vs 7+ (EUROPE NAPHTHA CALFUT)								
UN	Non-HRP		Increase	USD	10,000	10,000	15,000	15,000
UN	HRP		Increase	USD	11,000	10,000	16,500	15,000
Months 1 vs 7+ (MIN EURO NPHTHA CIF NWE FUT)								
MNC	Non-HRP		Increase	USD	1,000	1,000	1,500	1,500
MNC	HRP		Increase	USD	1,100	1,000	1,650	1,500
Months 12+ vs 12+ (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Non-HRP		Increase	USD	750	750	1,250	1,250
SMF	HRP		Increase	USD	825	750	1,375	1,250
Months 2-6 vs 2-6 (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Non-HRP		Increase	USD	1,100	1,100	1,300	1,300
SMF	HRP		Increase	USD	1,210	1,100	1,430	1,300
Months 2-6 vs 7+ (EUROPE NAPHTHA CALFUT)								
UN	Non-HRP		Increase	USD	18,000	18,000	30,000	30,000
UN	HRP		Increase	USD	19,800	18,000	33,000	30,000
Months 2-6 vs 7+ (MIN EURO NPHTHA CIF NWE FUT)								
MNC	Non-HRP		Increase	USD	1,800	1,800	3,000	3,000
MNC	HRP		Increase	USD	1,980	1,800	3,300	3,000
Months 7+ vs 7+ (EUROPE NAPHTHA CALFUT)								
UN	Non-HRP		Increase	USD	11,000	11,000	18,000	18,000
UN	HRP		Increase	USD	12,100	11,000	19,800	18,000
Months 7+ vs 7+ (MIN EURO NPHTHA CIF NWE FUT)								
MNC	Non-HRP		Increase	USD	1,100	1,100	1,800	1,800
MNC	HRP		Increase	USD	1,210	1,100	1,980	1,800
Months 7-11 vs 7-11 (SYNTHET GULF COAST NO.6 FUEL OIL 3)								
SMF	Non-HRP		Increase	USD	500	500	600	600
SMF	HRP		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
Intra Spreads								

Rel Period (SYNTHET GULF COAST NO.6 FUEL OIL 3)

SMF	Non-HRP	Increase	USD	400	400	475	475
SMF	HRP	Increase	USD	440	400	523	475

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

AGRICULTURE - Volatility Scan (volScan) Rate

KANSAS WHEAT FUTURES (KET, KW, KW, KWO, MKC) - volScan

Clearing Member Rate	Month 2	Increase		20.000%	26.000%
Clearing Member Rate	Months 3-5	Increase		17.000%	19.000%
Clearing Member Rate	Month1	Increase		24.000%	30.000%

WHEAT (W, W, WDF, YW, ZWT) - volScan

Clearing Member Rate	Month 2	Increase		23.000%	26.000%
Clearing Member Rate	Months 3-5	Increase		17.000%	19.000%
Clearing Member Rate	Month 1	Increase		24.000%	30.000%

FX - Volatility Scan (volScan) Rate

SWISS FRANC (CHU, MSF, SF, SF, V6S, VXS, YS) - volScan

Clearing Member Rate	Months 4+	Increase		14.000%	17.000%
Clearing Member Rate	Month 1-3	Increase		18.000%	22.000%

PETROLEUM CRACKS AND SPREADS - Volatility Scan (volScan) Rate

SINGAPORE JET KEROSENE VS. GASOIL SPREAD (PLATTS) SWAP FUTURES (RK) - volScan

Clearing Member Rate	Mnth 5+	New			0.050
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