



24-079

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, March 7, 2024

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

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

and subscribe to the Performance Bond Rates Advisory Notice listserver.

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

The rates will be effective after the close of business on

Friday, March 8, 2024.

Current rates as of:

Thursday, March 7, 2024.

In this current advisory there are changes to Spot Charge. Below is a description of what the change affects:

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ETHANOL - Outright Rates								
CHICAGO ETHANOL FUT (CU)								
CU	Non-HRP	Mth 3-7	Decrease	USD	3,700	3,700	3,200	3,200
CU	HRP	Mth 3-7	Decrease	USD	4,070	3,700	3,520	3,200
CU	Non-HRP	Mnth 8+	Decrease	USD	3,700	3,700	3,200	3,200
CU	HRP	Mnth 8+	Decrease	USD	4,070	3,700	3,520	3,200
FREIGHT - Outright Rates								
CONTAINER FREIGHT (FBX02)BALTIC FUT (CS2)								
CS2	Non-HRP	Mnth 1	Decrease	USD	130	130	100	100
CS2	HRP	Mnth 1	Decrease	USD	143	130	110	100
CS2	Non-HRP	Mnth 2	Decrease	USD	110	110	100	100
CS2	HRP	Mnth 2	Decrease	USD	121	110	110	100
CS2	Non-HRP	Mnth 3	Decrease	USD	110	110	85	85
CS2	HRP	Mnth 3	Decrease	USD	121	110	94	85
CS2	Non-HRP	Mnth 4	Increase	USD	80	80	85	85
CS2	HRP	Mnth 4	Increase	USD	88	80	94	85
CS2	Non-HRP	Mnth 5+	Decrease	USD	80	80	70	70
CS2	HRP	Mnth 5+	Decrease	USD	88	80	77	70
FREIGHT ROUTE LIQUID PETROLEUM GAS (FLP)								
FLP	Non-HRP	Mth 1	Decrease	USD	22,000	22,000	18,000	18,000
FLP	HRP	Mth 1	Decrease	USD	24,200	22,000	19,800	18,000
FLP	Non-HRP	Mths 2	Decrease	USD	22,000	22,000	18,000	18,000
FLP	HRP	Mths 2	Decrease	USD	24,200	22,000	19,800	18,000
FLP	Non-HRP	Mnths 3-5	Decrease	USD	20,000	20,000	16,000	16,000
FLP	HRP	Mnths 3-5	Decrease	USD	22,000	20,000	17,600	16,000
FLP	Non-HRP	Months 6+	Decrease	USD	16,000	16,000	12,000	12,000
FLP	HRP	Months 6+	Decrease	USD	17,600	16,000	13,200	12,000
FREIGHT ROUTE TC14 (BALTIC) FUTURES (FRC)								
FRC	Non-HRP	Mnth 1	Decrease	USD	8,000	8,000	7,000	7,000
FRC	HRP	Mnth 1	Decrease	USD	8,800	8,000	7,700	7,000
FRC	Non-HRP	Mnths 2	Decrease	USD	8,000	8,000	7,000	7,000
FRC	HRP	Mnths 2	Decrease	USD	8,800	8,000	7,700	7,000
FRC	Non-HRP	Mnths 3+	Decrease	USD	5,500	5,500	4,500	4,500
FRC	HRP	Mnths 3+	Decrease	USD	6,050	5,500	4,950	4,500
FREIGHT ROUTE TC6 (BALTIC) FUT (TC6)								
TC6	Non-HRP	Mnth 1	Decrease	USD	4,000	4,000	3,500	3,500
TC6	HRP	Mnth 1	Decrease	USD	4,400	4,000	3,850	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TC6	Non-HRP	Mnth 2	Decrease	USD	4,000	4,000	3,500	3,500
TC6	HRP	Mnth 2	Decrease	USD	4,400	4,000	3,850	3,500
TC6	Non-HRP	Mnths 3+	Decrease	USD	3,300	3,300	3,000	3,000
TC6	HRP	Mnths 3+	Decrease	USD	3,630	3,300	3,300	3,000
FREIGHT ROUTE TD20 (BALTIC) FUTURES (T2D)								
T2D	Non-HRP	Mth 1	Decrease	USD	3,000	3,000	2,500	2,500
T2D	HRP	Mth 1	Decrease	USD	3,300	3,000	2,750	2,500
T2D	Non-HRP	Mnths 2-3	Decrease	USD	3,000	3,000	2,500	2,500
T2D	HRP	Mnths 2-3	Decrease	USD	3,300	3,000	2,750	2,500
T2D	Non-HRP	Mnths 4-5	Decrease	USD	2,200	2,200	2,000	2,000
T2D	HRP	Mnths 4-5	Decrease	USD	2,420	2,200	2,200	2,000
T2D	Non-HRP	Months 6+	Decrease	USD	1,700	1,700	1,500	1,500
T2D	HRP	Months 6+	Decrease	USD	1,870	1,700	1,650	1,500
FREIGHT ROUTE TD3C (PLATTS) FUTURES (TD3)								
TD3	Non-HRP		Decrease	USD	3,100	3,100	2,500	2,500
TD3	HRP		Decrease	USD	3,410	3,100	2,750	2,500
FREIGHT ROUTE TD3C FUTURES (TL)								
TL	Non-HRP	Mnth 1	Decrease	USD	3,500	3,500	3,000	3,000
TL	HRP	Mnth 1	Decrease	USD	3,850	3,500	3,300	3,000
TL	Non-HRP	Mnth 2	Decrease	USD	2,400	2,400	2,000	2,000
TL	HRP	Mnth 2	Decrease	USD	2,640	2,400	2,200	2,000
TL	Non-HRP	Mnths 3-6	Decrease	USD	1,800	1,800	1,600	1,600
TL	HRP	Mnths 3-6	Decrease	USD	1,980	1,800	1,760	1,600
TL	Non-HRP	Mnths 7-25	Decrease	USD	1,500	1,500	1,400	1,400
TL	HRP	Mnths 7-25	Decrease	USD	1,650	1,500	1,540	1,400
TL	Non-HRP	Mnth 26+	Decrease	USD	1,200	1,200	1,000	1,000
TL	HRP	Mnth 26+	Decrease	USD	1,320	1,200	1,100	1,000
LNG FREIGHT ROUTE BLNG1G (LNG FUEL) (BL1)								
BL1	Non-HRP	Mnths 1	Decrease	USD	19,000	19,000	16,000	16,000
BL1	HRP	Mnths 1	Decrease	USD	20,900	19,000	17,600	16,000
BL1	Non-HRP	Mnths 2	Decrease	USD	15,000	15,000	12,000	12,000
BL1	HRP	Mnths 2	Decrease	USD	16,500	15,000	13,200	12,000
BL1	Non-HRP	Mnths 3	Decrease	USD	13,000	13,000	10,000	10,000
BL1	HRP	Mnths 3	Decrease	USD	14,300	13,000	11,000	10,000
BL1	Non-HRP	Mnths 4-7	Decrease	USD	11,000	11,000	8,000	8,000
BL1	HRP	Mnths 4-7	Decrease	USD	12,100	11,000	8,800	8,000
BL1	Non-HRP	Mnths 8+	Decrease	USD	10,000	10,000	8,000	8,000
BL1	HRP	Mnths 8+	Decrease	USD	11,000	10,000	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								
LNG FREIGHT ROUTE BLNG2G (LNG FUEL) (BL2)								
BL2	Non-HRP	Mnths 1	Decrease	USD	14,000	14,000	11,000	11,000
BL2	HRP	Mnths 1	Decrease	USD	15,400	14,000	12,100	11,000
BL2	Non-HRP	Mnths 2	Decrease	USD	13,000	13,000	10,000	10,000
BL2	HRP	Mnths 2	Decrease	USD	14,300	13,000	11,000	10,000
BL2	Non-HRP	Mnths 3	Decrease	USD	12,000	12,000	9,000	9,000
BL2	HRP	Mnths 3	Decrease	USD	13,200	12,000	9,900	9,000
BL2	Non-HRP	Mnths 4-7	Decrease	USD	11,000	11,000	8,000	8,000
BL2	HRP	Mnths 4-7	Decrease	USD	12,100	11,000	8,800	8,000
BL2	Non-HRP	Mnths 8+	Decrease	USD	11,000	11,000	8,000	8,000
BL2	HRP	Mnths 8+	Decrease	USD	12,100	11,000	8,800	8,000
LNG FREIGHT ROUTE BLNG3G (LNG FUEL) (BL3)								
BL3	Non-HRP	Mnths 1	Decrease	USD	19,000	19,000	17,000	17,000
BL3	HRP	Mnths 1	Decrease	USD	20,900	19,000	18,700	17,000
BL3	Non-HRP	Mnths 2	Decrease	USD	15,000	15,000	13,000	13,000
BL3	HRP	Mnths 2	Decrease	USD	16,500	15,000	14,300	13,000
BL3	Non-HRP	Mnths 3	Decrease	USD	13,000	13,000	11,000	11,000
BL3	HRP	Mnths 3	Decrease	USD	14,300	13,000	12,100	11,000
BL3	Non-HRP	Mnths 4-7	Decrease	USD	11,000	11,000	9,000	9,000
BL3	HRP	Mnths 4-7	Decrease	USD	12,100	11,000	9,900	9,000
BL3	Non-HRP	Mnths 8+	Decrease	USD	10,000	10,000	8,000	8,000
BL3	HRP	Mnths 8+	Decrease	USD	11,000	10,000	8,800	8,000
LNG FRT ROUTE AUS TO JAP RV FUT (BG1)								
BG1	Non-HRP	Mnths 1	Decrease	USD	20,520	20,520	17,280	17,280
BG1	HRP	Mnths 1	Decrease	USD	22,572	20,520	19,008	17,280
BG1	Non-HRP	Mnths 2	Decrease	USD	16,200	16,200	12,960	12,960
BG1	HRP	Mnths 2	Decrease	USD	17,820	16,200	14,256	12,960
BG1	Non-HRP	Mnths 3	Decrease	USD	14,040	14,040	10,800	10,800
BG1	HRP	Mnths 3	Decrease	USD	15,444	14,040	11,880	10,800
BG1	Non-HRP	Mnths 4-7	Decrease	USD	11,880	11,880	8,640	8,640
BG1	HRP	Mnths 4-7	Decrease	USD	13,068	11,880	9,504	8,640
BG1	Non-HRP	Mnths 8+	Decrease	USD	10,800	10,800	8,640	8,640
BG1	HRP	Mnths 8+	Decrease	USD	11,880	10,800	9,504	8,640

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 FRT ROUTE US GULF TO CONT FUT (BG2)

BG2	Non-HRP	Mnths 1	Decrease	USD	15,120	15,120	11,880	11,880
BG2	HRP	Mnths 1	Decrease	USD	16,632	15,120	13,068	11,880
BG2	Non-HRP	Mnths 2	Decrease	USD	14,040	14,040	10,800	10,800
BG2	HRP	Mnths 2	Decrease	USD	15,444	14,040	11,880	10,800
BG2	Non-HRP	Mnths 3	Decrease	USD	12,960	12,960	9,720	9,720
BG2	HRP	Mnths 3	Decrease	USD	14,256	12,960	10,692	9,720
BG2	Non-HRP	Mnths 4-7	Decrease	USD	11,880	11,880	8,640	8,640
BG2	HRP	Mnths 4-7	Decrease	USD	13,068	11,880	9,504	8,640
BG2	Non-HRP	Mnths 8+	Decrease	USD	11,880	11,880	8,640	8,640
BG2	HRP	Mnths 8+	Decrease	USD	13,068	11,880	9,504	8,640

LNG FRT ROUTE US GULF TO JAPAN FU (BG3)

BG3	Non-HRP	Mnths 1	Decrease	USD	20,520	20,520	18,360	18,360
BG3	HRP	Mnths 1	Decrease	USD	22,572	20,520	20,196	18,360
BG3	Non-HRP	Mnths 2	Decrease	USD	16,200	16,200	14,040	14,040
BG3	HRP	Mnths 2	Decrease	USD	17,820	16,200	15,444	14,040
BG3	Non-HRP	Mnths 3	Decrease	USD	14,040	14,040	11,880	11,880
BG3	HRP	Mnths 3	Decrease	USD	15,444	14,040	13,068	11,880
BG3	Non-HRP	Mnths 4-7	Decrease	USD	11,880	11,880	9,720	9,720
BG3	HRP	Mnths 4-7	Decrease	USD	13,068	11,880	10,692	9,720
BG3	Non-HRP	Mnths 8+	Decrease	USD	10,800	10,800	8,640	8,640
BG3	HRP	Mnths 8+	Decrease	USD	11,880	10,800	9,504	8,640

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FX - Outright Rates								
AFRICAN RAND FUTURES (RA)								
RA	Non-HRP	Spot Charge	Decrease	USD	400	400	350	350
RA	HRP	Spot Charge	Decrease	USD	440	400	385	350
BPSF FUTURE (BF)								
BF	Non-HRP	Spot Charge	Decrease	CHF	1,000	1,000	875	875
BF	HRP	Spot Charge	Decrease	CHF	1,100	1,000	963	875
BRITISH POUND FUTURES (BP)								
BP	Non-HRP	Spot Charge	Decrease	USD	490	490	400	400
BP	HRP	Spot Charge	Decrease	USD	539	490	440	400
CZECH KORUNA/EURO CROSS RATE FUT (K)								
K	Non-HRP	Spot Charge	Decrease	EUR	750	750	500	500
K	HRP	Spot Charge	Decrease	EUR	825	750	550	500
HUNGARIAN FORINT (USD) FUTURES (FR)								
FR	Non-HRP	Spot Charge	Decrease	USD	900	900	600	600
FR	HRP	Spot Charge	Decrease	USD	990	900	660	600
HUNGARIAN FORINT/EUR CROSS RATE FUT (R)								
R	Non-HRP	Spot Charge	Decrease	EUR	600	600	500	500
R	HRP	Spot Charge	Decrease	EUR	660	600	550	500
ISRAELI SHEKEL FUTURES (IS)								
IS	Non-HRP	Spot Charge	Increase	USD	920	920	950	950
IS	HRP	Spot Charge	Increase	USD	1,012	920	1,045	950
MICRO GBP/USD FUTURES (M6B)								
M6B	Non-HRP	Spot Charge	Decrease	USD	49	49	40	40
M6B	HRP	Spot Charge	Decrease	USD	54	49	44	40
MICRO USD/JPY FUTURES (M6J)								
M6J	Non-HRP	Spot Charge	Increase	JPY	4,200	4,200	4,500	4,500
M6J	HRP	Spot Charge	Increase	JPY	4,620	4,200	4,950	4,500
NKR/USD FUTURES (UN)								
UN	Non-HRP	Spot Charge	Decrease	USD	1,875	1,875	1,750	1,750
UN	HRP	Spot Charge	Decrease	USD	2,063	1,875	1,925	1,750
TURKISH LIRA/US DOLLAR (TRY/USD) (TRL)								
TRL	Non-HRP	Spot Charge	Decrease	USD	2,000	2,000	1,750	1,750
TRL	HRP	Spot Charge	Decrease	USD	2,200	2,000	1,925	1,750

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

COBALT METAL (FASTMARKETS) FUT (COB)

COB	Non-HRP	Mth 1	Decrease	USD	2,800	2,800	2,500	2,500
COB	HRP	Mth 1	Decrease	USD	3,080	2,800	2,750	2,500
COB	Non-HRP	Mths 2-3	Decrease	USD	2,800	2,800	2,500	2,500
COB	HRP	Mths 2-3	Decrease	USD	3,080	2,800	2,750	2,500
COB	Non-HRP	Mths 4-6	Decrease	USD	2,800	2,800	2,500	2,500
COB	HRP	Mths 4-6	Decrease	USD	3,080	2,800	2,750	2,500
COB	Non-HRP	Mths 7+	Decrease	USD	2,800	2,800	2,500	2,500
COB	HRP	Mths 7+	Decrease	USD	3,080	2,800	2,750	2,500

COMEX 100 GOLD FUTURES (GC)

GC	Non-HRP	Mnth1	Increase	USD	8,300	8,300	8,800	8,800
GC	HRP	Mnth1	Increase	USD	9,130	8,300	9,680	8,800
GC	Non-HRP	Mnth2	Increase	USD	8,300	8,300	8,800	8,800
GC	HRP	Mnth2	Increase	USD	9,130	8,300	9,680	8,800
GC	Non-HRP	Mnth3	Increase	USD	8,300	8,300	8,800	8,800
GC	HRP	Mnth3	Increase	USD	9,130	8,300	9,680	8,800
GC	Non-HRP	Mnth4	Increase	USD	8,300	8,300	8,800	8,800
GC	HRP	Mnth4	Increase	USD	9,130	8,300	9,680	8,800
GC	Non-HRP	Mnth5	Increase	USD	8,300	8,300	8,800	8,800
GC	HRP	Mnth5	Increase	USD	9,130	8,300	9,680	8,800
GC	Non-HRP	Mnth6	Increase	USD	8,300	8,300	8,800	8,800
GC	HRP	Mnth6	Increase	USD	9,130	8,300	9,680	8,800
GC	Non-HRP	Mnth7	Increase	USD	8,300	8,300	8,800	8,800
GC	HRP	Mnth7	Increase	USD	9,130	8,300	9,680	8,800
GC	Non-HRP	Mnth8+	Increase	USD	8,300	8,300	8,800	8,800
GC	HRP	Mnth8+	Increase	USD	9,130	8,300	9,680	8,800

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

COMEX 100 GOLD TRADE AT SETTLEMENT (GCT)

GCT	Non-HRP	Mnth1	Increase	USD	8,300	8,300	8,800	8,800
GCT	HRP	Mnth1	Increase	USD	9,130	8,300	9,680	8,800
GCT	Non-HRP	Mnth2	Increase	USD	8,300	8,300	8,800	8,800
GCT	HRP	Mnth2	Increase	USD	9,130	8,300	9,680	8,800
GCT	Non-HRP	Mnth3	Increase	USD	8,300	8,300	8,800	8,800
GCT	HRP	Mnth3	Increase	USD	9,130	8,300	9,680	8,800
GCT	Non-HRP	Mnth4	Increase	USD	8,300	8,300	8,800	8,800
GCT	HRP	Mnth4	Increase	USD	9,130	8,300	9,680	8,800
GCT	Non-HRP	Mnth5	Increase	USD	8,300	8,300	8,800	8,800
GCT	HRP	Mnth5	Increase	USD	9,130	8,300	9,680	8,800
GCT	Non-HRP	Mnth6	Increase	USD	8,300	8,300	8,800	8,800
GCT	HRP	Mnth6	Increase	USD	9,130	8,300	9,680	8,800
GCT	Non-HRP	Mnth7	Increase	USD	8,300	8,300	8,800	8,800
GCT	HRP	Mnth7	Increase	USD	9,130	8,300	9,680	8,800
GCT	Non-HRP	Mnth8+	Increase	USD	8,300	8,300	8,800	8,800
GCT	HRP	Mnth8+	Increase	USD	9,130	8,300	9,680	8,800

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

COMEX 5000 SILVER FUTURES (SI)

SI	Non-HRP	Mnth1	Increase	USD	8,000	8,000	8,500	8,500
SI	HRP	Mnth1	Increase	USD	8,800	8,000	9,350	8,500
SI	Non-HRP	Mnth2	Increase	USD	8,000	8,000	8,500	8,500
SI	HRP	Mnth2	Increase	USD	8,800	8,000	9,350	8,500
SI	Non-HRP	Mnth3	Increase	USD	8,000	8,000	8,500	8,500
SI	HRP	Mnth3	Increase	USD	8,800	8,000	9,350	8,500
SI	Non-HRP	Mnth4	Increase	USD	8,000	8,000	8,500	8,500
SI	HRP	Mnth4	Increase	USD	8,800	8,000	9,350	8,500
SI	Non-HRP	Mnth5	Increase	USD	8,000	8,000	8,500	8,500
SI	HRP	Mnth5	Increase	USD	8,800	8,000	9,350	8,500
SI	Non-HRP	Mnth6	Increase	USD	8,000	8,000	8,500	8,500
SI	HRP	Mnth6	Increase	USD	8,800	8,000	9,350	8,500
SI	Non-HRP	Mnth7	Increase	USD	8,000	8,000	8,500	8,500
SI	HRP	Mnth7	Increase	USD	8,800	8,000	9,350	8,500
SI	Non-HRP	Mnth8	Increase	USD	8,000	8,000	8,500	8,500
SI	HRP	Mnth8	Increase	USD	8,800	8,000	9,350	8,500
SI	Non-HRP	Mnth9	Increase	USD	8,000	8,000	8,500	8,500
SI	HRP	Mnth9	Increase	USD	8,800	8,000	9,350	8,500
SI	Non-HRP	Mnth10	Increase	USD	8,000	8,000	8,500	8,500
SI	HRP	Mnth10	Increase	USD	8,800	8,000	9,350	8,500
SI	Non-HRP	Mnth11	Increase	USD	8,000	8,000	8,500	8,500
SI	HRP	Mnth11	Increase	USD	8,800	8,000	9,350	8,500
SI	Non-HRP	Mnth12	Increase	USD	8,000	8,000	8,500	8,500
SI	HRP	Mnth12	Increase	USD	8,800	8,000	9,350	8,500
SI	Non-HRP	Mnth13+	Increase	USD	8,000	8,000	8,500	8,500
SI	HRP	Mnth13+	Increase	USD	8,800	8,000	9,350	8,500

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 5000 SILVER TRADE AT SETTLE (SIT)

SIT	Non-HRP	Mnth1	Increase	USD	8,000	8,000	8,500	8,500
SIT	HRP	Mnth1	Increase	USD	8,800	8,000	9,350	8,500
SIT	Non-HRP	Mnth2	Increase	USD	8,000	8,000	8,500	8,500
SIT	HRP	Mnth2	Increase	USD	8,800	8,000	9,350	8,500
SIT	Non-HRP	Mnth3	Increase	USD	8,000	8,000	8,500	8,500
SIT	HRP	Mnth3	Increase	USD	8,800	8,000	9,350	8,500
SIT	Non-HRP	Mnth4	Increase	USD	8,000	8,000	8,500	8,500
SIT	HRP	Mnth4	Increase	USD	8,800	8,000	9,350	8,500
SIT	Non-HRP	Mnth5	Increase	USD	8,000	8,000	8,500	8,500
SIT	HRP	Mnth5	Increase	USD	8,800	8,000	9,350	8,500
SIT	Non-HRP	Mnth6	Increase	USD	8,000	8,000	8,500	8,500
SIT	HRP	Mnth6	Increase	USD	8,800	8,000	9,350	8,500
SIT	Non-HRP	Mnth7	Increase	USD	8,000	8,000	8,500	8,500
SIT	HRP	Mnth7	Increase	USD	8,800	8,000	9,350	8,500
SIT	Non-HRP	Mnth8	Increase	USD	8,000	8,000	8,500	8,500
SIT	HRP	Mnth8	Increase	USD	8,800	8,000	9,350	8,500
SIT	Non-HRP	Mnth9	Increase	USD	8,000	8,000	8,500	8,500
SIT	HRP	Mnth9	Increase	USD	8,800	8,000	9,350	8,500
SIT	Non-HRP	Mnth10	Increase	USD	8,000	8,000	8,500	8,500
SIT	HRP	Mnth10	Increase	USD	8,800	8,000	9,350	8,500
SIT	Non-HRP	Mnth11	Increase	USD	8,000	8,000	8,500	8,500
SIT	HRP	Mnth11	Increase	USD	8,800	8,000	9,350	8,500
SIT	Non-HRP	Mnth12	Increase	USD	8,000	8,000	8,500	8,500
SIT	HRP	Mnth12	Increase	USD	8,800	8,000	9,350	8,500
SIT	Non-HRP	Mnth13+	Increase	USD	8,000	8,000	8,500	8,500
SIT	HRP	Mnth13+	Increase	USD	8,800	8,000	9,350	8,500

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 MINY SILVER FUTURES (QI)

QI	Non-HRP	Mnth1	Increase	USD	4,000	4,000	4,250	4,250
QI	HRP	Mnth1	Increase	USD	4,400	4,000	4,675	4,250
QI	Non-HRP	Mnth2	Increase	USD	4,000	4,000	4,250	4,250
QI	HRP	Mnth2	Increase	USD	4,400	4,000	4,675	4,250
QI	Non-HRP	Mnth3	Increase	USD	4,000	4,000	4,250	4,250
QI	HRP	Mnth3	Increase	USD	4,400	4,000	4,675	4,250
QI	Non-HRP	Mnth4	Increase	USD	4,000	4,000	4,250	4,250
QI	HRP	Mnth4	Increase	USD	4,400	4,000	4,675	4,250
QI	Non-HRP	Mnth5	Increase	USD	4,000	4,000	4,250	4,250
QI	HRP	Mnth5	Increase	USD	4,400	4,000	4,675	4,250
QI	Non-HRP	Mnth6	Increase	USD	4,000	4,000	4,250	4,250
QI	HRP	Mnth6	Increase	USD	4,400	4,000	4,675	4,250
QI	Non-HRP	Mnth7	Increase	USD	4,000	4,000	4,250	4,250
QI	HRP	Mnth7	Increase	USD	4,400	4,000	4,675	4,250
QI	Non-HRP	Mnth8	Increase	USD	4,000	4,000	4,250	4,250
QI	HRP	Mnth8	Increase	USD	4,400	4,000	4,675	4,250
QI	Non-HRP	Mnth9	Increase	USD	4,000	4,000	4,250	4,250
QI	HRP	Mnth9	Increase	USD	4,400	4,000	4,675	4,250
QI	Non-HRP	Mnth10	Increase	USD	4,000	4,000	4,250	4,250
QI	HRP	Mnth10	Increase	USD	4,400	4,000	4,675	4,250
QI	Non-HRP	Mnth11	Increase	USD	4,000	4,000	4,250	4,250
QI	HRP	Mnth11	Increase	USD	4,400	4,000	4,675	4,250
QI	Non-HRP	Mnth12	Increase	USD	4,000	4,000	4,250	4,250
QI	HRP	Mnth12	Increase	USD	4,400	4,000	4,675	4,250
QI	Non-HRP	Mnth13+	Increase	USD	4,000	4,000	4,250	4,250
QI	HRP	Mnth13+	Increase	USD	4,400	4,000	4,675	4,250

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

E-MINI GOLD FUTURES (QO)

QO	Non-HRP	Mnth1	Increase	USD	4,150	4,150	4,400	4,400
QO	HRP	Mnth1	Increase	USD	4,565	4,150	4,840	4,400
QO	Non-HRP	Mnth2	Increase	USD	4,150	4,150	4,400	4,400
QO	HRP	Mnth2	Increase	USD	4,565	4,150	4,840	4,400
QO	Non-HRP	Mnth3	Increase	USD	4,150	4,150	4,400	4,400
QO	HRP	Mnth3	Increase	USD	4,565	4,150	4,840	4,400
QO	Non-HRP	Mnth4	Increase	USD	4,150	4,150	4,400	4,400
QO	HRP	Mnth4	Increase	USD	4,565	4,150	4,840	4,400
QO	Non-HRP	Mnth5	Increase	USD	4,150	4,150	4,400	4,400
QO	HRP	Mnth5	Increase	USD	4,565	4,150	4,840	4,400
QO	Non-HRP	Mnth6	Increase	USD	4,150	4,150	4,400	4,400
QO	HRP	Mnth6	Increase	USD	4,565	4,150	4,840	4,400
QO	Non-HRP	Mnth7	Increase	USD	4,150	4,150	4,400	4,400
QO	HRP	Mnth7	Increase	USD	4,565	4,150	4,840	4,400
QO	Non-HRP	Mnth8+	Increase	USD	4,150	4,150	4,400	4,400
QO	HRP	Mnth8+	Increase	USD	4,565	4,150	4,840	4,400

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

E-MINI SILVER FUTURES (6Q)

6Q	Non-HRP	Mnth1	Increase	USD	1,600	1,600	1,700	1,700
6Q	HRP	Mnth1	Increase	USD	1,760	1,600	1,870	1,700
6Q	Non-HRP	Mnth2	Increase	USD	1,600	1,600	1,700	1,700
6Q	HRP	Mnth2	Increase	USD	1,760	1,600	1,870	1,700
6Q	Non-HRP	Mnth3	Increase	USD	1,600	1,600	1,700	1,700
6Q	HRP	Mnth3	Increase	USD	1,760	1,600	1,870	1,700
6Q	Non-HRP	Mnth4	Increase	USD	1,600	1,600	1,700	1,700
6Q	HRP	Mnth4	Increase	USD	1,760	1,600	1,870	1,700
6Q	Non-HRP	Mnth5	Increase	USD	1,600	1,600	1,700	1,700
6Q	HRP	Mnth5	Increase	USD	1,760	1,600	1,870	1,700
6Q	Non-HRP	Mnth6	Increase	USD	1,600	1,600	1,700	1,700
6Q	HRP	Mnth6	Increase	USD	1,760	1,600	1,870	1,700
6Q	Non-HRP	Mnth7	Increase	USD	1,600	1,600	1,700	1,700
6Q	HRP	Mnth7	Increase	USD	1,760	1,600	1,870	1,700
6Q	Non-HRP	Mnth8	Increase	USD	1,600	1,600	1,700	1,700
6Q	HRP	Mnth8	Increase	USD	1,760	1,600	1,870	1,700
6Q	Non-HRP	Mnth9	Increase	USD	1,600	1,600	1,700	1,700
6Q	HRP	Mnth9	Increase	USD	1,760	1,600	1,870	1,700
6Q	Non-HRP	Mnth10	Increase	USD	1,600	1,600	1,700	1,700
6Q	HRP	Mnth10	Increase	USD	1,760	1,600	1,870	1,700
6Q	Non-HRP	Mnth11	Increase	USD	1,600	1,600	1,700	1,700
6Q	HRP	Mnth11	Increase	USD	1,760	1,600	1,870	1,700
6Q	Non-HRP	Mnth12	Increase	USD	1,600	1,600	1,700	1,700
6Q	HRP	Mnth12	Increase	USD	1,760	1,600	1,870	1,700
6Q	Non-HRP	Mnth13+	Increase	USD	1,600	1,600	1,700	1,700
6Q	HRP	Mnth13+	Increase	USD	1,760	1,600	1,870	1,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GOLD LONDON TAM FIRST PM (GCD)								
GCD	Non-HRP	Mnth1	Increase	USD	8,300	8,300	8,800	8,800
GCD	HRP	Mnth1	Increase	USD	9,130	8,300	9,680	8,800
GCD	Non-HRP	Mnth2	Increase	USD	8,300	8,300	8,800	8,800
GCD	HRP	Mnth2	Increase	USD	9,130	8,300	9,680	8,800
GCD	Non-HRP	Mnth3	Increase	USD	8,300	8,300	8,800	8,800
GCD	HRP	Mnth3	Increase	USD	9,130	8,300	9,680	8,800
GCD	Non-HRP	Mnth4	Increase	USD	8,300	8,300	8,800	8,800
GCD	HRP	Mnth4	Increase	USD	9,130	8,300	9,680	8,800
GCD	Non-HRP	Mnth5	Increase	USD	8,300	8,300	8,800	8,800
GCD	HRP	Mnth5	Increase	USD	9,130	8,300	9,680	8,800
GCD	Non-HRP	Mnth6	Increase	USD	8,300	8,300	8,800	8,800
GCD	HRP	Mnth6	Increase	USD	9,130	8,300	9,680	8,800
GCD	Non-HRP	Mnth7	Increase	USD	8,300	8,300	8,800	8,800
GCD	HRP	Mnth7	Increase	USD	9,130	8,300	9,680	8,800
GCD	Non-HRP	Mnth8+	Increase	USD	8,300	8,300	8,800	8,800
GCD	HRP	Mnth8+	Increase	USD	9,130	8,300	9,680	8,800
LITHIUM CARBONATE CIF CJK (FASTMARK (LTC)								
LTC	Non-HRP	Mth 1	Decrease	USD	6,000	6,000	5,500	5,500
LTC	HRP	Mth 1	Decrease	USD	6,600	6,000	6,050	5,500
LTC	Non-HRP	Mths 2-3	Decrease	USD	6,000	6,000	5,500	5,500
LTC	HRP	Mths 2-3	Decrease	USD	6,600	6,000	6,050	5,500
LTC	Non-HRP	Mths 4-6	Decrease	USD	6,000	6,000	5,500	5,500
LTC	HRP	Mths 4-6	Decrease	USD	6,600	6,000	6,050	5,500
LTC	Non-HRP	Mths 7+	Decrease	USD	6,000	6,000	5,500	5,500
LTC	HRP	Mths 7+	Decrease	USD	6,600	6,000	6,050	5,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO GOLD FUTURES (MGC)								
MGC	Non-HRP	Mnth1	Increase	USD	830	830	880	880
MGC	HRP	Mnth1	Increase	USD	913	830	968	880
MGC	Non-HRP	Mnth2	Increase	USD	830	830	880	880
MGC	HRP	Mnth2	Increase	USD	913	830	968	880
MGC	Non-HRP	Mnth3	Increase	USD	830	830	880	880
MGC	HRP	Mnth3	Increase	USD	913	830	968	880
MGC	Non-HRP	Mnth4	Increase	USD	830	830	880	880
MGC	HRP	Mnth4	Increase	USD	913	830	968	880
MGC	Non-HRP	Mnth5	Increase	USD	830	830	880	880
MGC	HRP	Mnth5	Increase	USD	913	830	968	880
MGC	Non-HRP	Mnth6	Increase	USD	830	830	880	880
MGC	HRP	Mnth6	Increase	USD	913	830	968	880
MGC	Non-HRP	Mnth7	Increase	USD	830	830	880	880
MGC	HRP	Mnth7	Increase	USD	913	830	968	880
MGC	Non-HRP	Mnth8+	Increase	USD	830	830	880	880
MGC	HRP	Mnth8+	Increase	USD	913	830	968	880
MICRO GOLD TAS (MGT)								
MGT	Non-HRP	Mnth1	Increase	USD	830	830	880	880
MGT	HRP	Mnth1	Increase	USD	913	830	968	880
MGT	Non-HRP	Mnth2	Increase	USD	830	830	880	880
MGT	HRP	Mnth2	Increase	USD	913	830	968	880
MGT	Non-HRP	Mnth3	Increase	USD	830	830	880	880
MGT	HRP	Mnth3	Increase	USD	913	830	968	880
MGT	Non-HRP	Mnth4	Increase	USD	830	830	880	880
MGT	HRP	Mnth4	Increase	USD	913	830	968	880
MGT	Non-HRP	Mnth5	Increase	USD	830	830	880	880
MGT	HRP	Mnth5	Increase	USD	913	830	968	880
MGT	Non-HRP	Mnth6	Increase	USD	830	830	880	880
MGT	HRP	Mnth6	Increase	USD	913	830	968	880
MGT	Non-HRP	Mnth7	Increase	USD	830	830	880	880
MGT	HRP	Mnth7	Increase	USD	913	830	968	880
MGT	Non-HRP	Mnth8+	Increase	USD	830	830	880	880
MGT	HRP	Mnth8+	Increase	USD	913	830	968	880

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

MICRO SILVER FUTURES (SIL)

SIL	Non-HRP	Mnth1	Increase	USD	1,600	1,600	1,700	1,700
SIL	HRP	Mnth1	Increase	USD	1,760	1,600	1,870	1,700
SIL	Non-HRP	Mnth2	Increase	USD	1,600	1,600	1,700	1,700
SIL	HRP	Mnth2	Increase	USD	1,760	1,600	1,870	1,700
SIL	Non-HRP	Mnth3	Increase	USD	1,600	1,600	1,700	1,700
SIL	HRP	Mnth3	Increase	USD	1,760	1,600	1,870	1,700
SIL	Non-HRP	Mnth4	Increase	USD	1,600	1,600	1,700	1,700
SIL	HRP	Mnth4	Increase	USD	1,760	1,600	1,870	1,700
SIL	Non-HRP	Mnth5	Increase	USD	1,600	1,600	1,700	1,700
SIL	HRP	Mnth5	Increase	USD	1,760	1,600	1,870	1,700
SIL	Non-HRP	Mnth6	Increase	USD	1,600	1,600	1,700	1,700
SIL	HRP	Mnth6	Increase	USD	1,760	1,600	1,870	1,700
SIL	Non-HRP	Mnth7	Increase	USD	1,600	1,600	1,700	1,700
SIL	HRP	Mnth7	Increase	USD	1,760	1,600	1,870	1,700
SIL	Non-HRP	Mnth8	Increase	USD	1,600	1,600	1,700	1,700
SIL	HRP	Mnth8	Increase	USD	1,760	1,600	1,870	1,700
SIL	Non-HRP	Mnth9	Increase	USD	1,600	1,600	1,700	1,700
SIL	HRP	Mnth9	Increase	USD	1,760	1,600	1,870	1,700
SIL	Non-HRP	Mnth10	Increase	USD	1,600	1,600	1,700	1,700
SIL	HRP	Mnth10	Increase	USD	1,760	1,600	1,870	1,700
SIL	Non-HRP	Mnth11	Increase	USD	1,600	1,600	1,700	1,700
SIL	HRP	Mnth11	Increase	USD	1,760	1,600	1,870	1,700
SIL	Non-HRP	Mnth12	Increase	USD	1,600	1,600	1,700	1,700
SIL	HRP	Mnth12	Increase	USD	1,760	1,600	1,870	1,700
SIL	Non-HRP	Mnth13+	Increase	USD	1,600	1,600	1,700	1,700
SIL	HRP	Mnth13+	Increase	USD	1,760	1,600	1,870	1,700

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

HR	Non-HRP	Mnths 2 - 7	Decrease	USD	1,200	1,200	1,000	1,000
HR	HRP	Mnths 2 - 7	Decrease	USD	1,320	1,200	1,100	1,000
HR	Non-HRP	Mnth 1	Decrease	USD	1,200	1,200	1,000	1,000
HR	HRP	Mnth 1	Decrease	USD	1,320	1,200	1,100	1,000

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

AGRICULTURE - Intra Spreads

Lean Hog Butterfly 1/2/3 (LEAN HOG FUTURES)

LN	Non-HRP		Decrease	USD	1,900	1,900	1,600	1,600
LN	HRP		Decrease	USD	2,090	1,900	1,760	1,600

Lean Hog Butterfly 1/2/3 (LEAN HOGS TRADE AT SETTLE)

HET	Non-HRP		Decrease	USD	1,900	1,900	1,600	1,600
HET	HRP		Decrease	USD	2,090	1,900	1,760	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
AGRICULTURE - Inter-commodity Spread Rates						
Bloomberg Commodity Index Futures (70) vs. Underlying Basket						
Spread Credit Rate	New	-620:+19:+6:			79%	79%
Bloomberg Commodity Index Futures (70) vs Underlying Basket no BZ or HG						
Spread Credit Rate	New	-620:+6:+19:			66%	66%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no BZ						
Spread Credit Rate	New	-620:+19:+6:			71%	71%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Decrease	-620:+19:+6:	70%	70%	65%	65%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, SI						
Spread Credit Rate	Increase	-620:+19:+6:	65%	65%	70%	70%
Bloomberg Commodity Index Swap (DGS) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Increase	-620:+6:+19:	63%	63%	66%	66%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Increase	-620:+19:+6:	60%	60%	65%	65%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, SI						
Spread Credit Rate	Increase	-620:+19:+6:	65%	65%	70%	70%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket						
Spread Credit Rate	Increase	-620:+7:+15:	76%	76%	79%	79%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket no BZ						
Spread Credit Rate	Increase	-620:+19:+6:	69%	69%	71%	71%
GSCI Basket-100 vs. Goldman Sachs Commodity Index Swap (SES)						
Spread Credit Rate	New	-100:+19:+0:			75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL - Inter-commodity Spread Rates						
Bloomberg Commodity Index Futures (70) vs. Underlying Basket						
Spread Credit Rate	New	-620:+19:+6:			79%	79%
Bloomberg Commodity Index Futures (70) vs Underlying Basket no BZ or HG						
Spread Credit Rate	New	-620:+6:+19:			66%	66%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no BZ						
Spread Credit Rate	New	-620:+19:+6:			71%	71%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Decrease	-620:+19:+6:	70%	70%	65%	65%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, SI						
Spread Credit Rate	Increase	-620:+19:+6:	65%	65%	70%	70%
Bloomberg Commodity Index Swap (DGS) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Increase	-620:+6:+19:	63%	63%	66%	66%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Increase	-620:+19:+6:	60%	60%	65%	65%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, SI						
Spread Credit Rate	Increase	-620:+19:+6:	65%	65%	70%	70%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket						
Spread Credit Rate	Increase	-620:+7:+15:	76%	76%	79%	79%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket no BZ						
Spread Credit Rate	Increase	-620:+19:+6:	69%	69%	71%	71%
GSCI Basket-100 vs. Goldman Sachs Commodity Index Swap (SES)						
Spread Credit Rate	New	-100:+19:+0:			75%	75%
EQUITY INDEX - Inter-commodity Spread Rates						
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs S&P 500 (SP - CME) (1vs1)						
Spread Credit Rate	Increase	+5:-1	90%	90%	98.5%	98.5%
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs S&P 500 (SP - CME) (1vs2)						
Spread Credit Rate	New	+5:-1			90%	90%
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs S&P 500 (SP - CME) (2vs1)						
Spread Credit Rate	New	+5:-1			90%	90%
ADJUSTED INTEREST RATE S&P 500 TOTAL RETURN INDEX FUTURE (ASR - CME) vs S&P 500 (SP - CME) (2vs2)						
Spread Credit Rate	New	+5:-1			96%	96%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
METALS - Inter-commodity Spread Rates						
Bloomberg Commodity Index Futures (70) vs. Underlying Basket						
Spread Credit Rate	New	-620:+19:+6:			79%	79%
Bloomberg Commodity Index Futures (70) vs Underlying Basket no BZ or HG						
Spread Credit Rate	New	-620:+6:+19:			66%	66%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no BZ						
Spread Credit Rate	New	-620:+19:+6:			71%	71%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Decrease	-620:+19:+6:	70%	70%	65%	65%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, SI						
Spread Credit Rate	Increase	-620:+19:+6:	65%	65%	70%	70%
Bloomberg Commodity Index Swap (DGS) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Increase	-620:+6:+19:	63%	63%	66%	66%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Increase	-620:+19:+6:	60%	60%	65%	65%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, SI						
Spread Credit Rate	Increase	-620:+19:+6:	65%	65%	70%	70%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket						
Spread Credit Rate	Increase	-620:+7:+15:	76%	76%	79%	79%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket no BZ						
Spread Credit Rate	Increase	-620:+19:+6:	69%	69%	71%	71%
GSCI Basket-100 vs. Goldman Sachs Commodity Index Swap (SES)						
Spread Credit Rate	New	-100:+19:+0:			75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NATURAL GAS - Inter-commodity Spread Rates						
Bloomberg Commodity Index Futures (70) vs. Underlying Basket						
Spread Credit Rate	New	-620:+19:+6:			79%	79%
Bloomberg Commodity Index Futures (70) vs Underlying Basket no BZ or HG						
Spread Credit Rate	New	-620:+6:+19:			66%	66%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no BZ						
Spread Credit Rate	New	-620:+19:+6:			71%	71%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Decrease	-620:+19:+6:	70%	70%	65%	65%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no RB, HO, SI						
Spread Credit Rate	Increase	-620:+19:+6:	65%	65%	70%	70%
Bloomberg Commodity Index Swap (DGS) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Increase	-620:+6:+19:	63%	63%	66%	66%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, HG, SI						
Spread Credit Rate	Increase	-620:+19:+6:	60%	60%	65%	65%
Bloomberg Commodity Index Swaps (DGS) vs Underlying Basket no RB, HO, SI						
Spread Credit Rate	Increase	-620:+19:+6:	65%	65%	70%	70%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket						
Spread Credit Rate	Increase	-620:+7:+15:	76%	76%	79%	79%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket no BZ						
Spread Credit Rate	Increase	-620:+19:+6:	69%	69%	71%	71%
GSCI Basket-100 vs. Goldman Sachs Commodity Index Swap (SES)						
Spread Credit Rate	New	-100:+19:+0:			75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
REFINED PRODUCTS - Inter-commodity Spread Rates						
Bloomberg Commodity Index Futures (70) vs. Underlying Basket						
Spread Credit Rate	New	-620:+19:+6:			79%	79%
Bloomberg Commodity Index Futures (70) vs Underlying Basket no BZ or HG						
Spread Credit Rate	New	-620:+6:+19:			66%	66%
Bloomberg Commodity Index Futures (70) vs. Underlying Basket no BZ						
Spread Credit Rate	New	-620:+19:+6:			71%	71%
Bloomberg Commodity Index Swap (DGS) vs Underlying Basket no BZ or HG						
Spread Credit Rate	Increase	-620:+6:+19:	63%	63%	66%	66%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket						
Spread Credit Rate	Increase	-620:+7:+15:	76%	76%	79%	79%
Bloomberg Commodity Index Swaps (DGS) vs. Underlying Basket no BZ						
Spread Credit Rate	Increase	-620:+19:+6:	69%	69%	71%	71%
GSCI Basket-100 vs. Goldman Sachs Commodity Index Swap (SES)						
Spread Credit Rate	New	-100:+19:+0:			75%	75%