



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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, September 03, 2015

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.

The rates will be effective after the close of business on

Friday, September 04, 2015.

Current rates as of:

Thursday, September 03, 2015.

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	Spec		Increase	USD	5,500	5,000	6,050	5,500
A4	Hedge/Member		Increase	USD	5,000	5,000	5,500	5,500
BRENT BALMO FUT (J9)								
J9	Spec		Increase	USD	6,050	5,500	6,270	5,700
J9	Hedge/Member		Increase	USD	5,500	5,500	5,700	5,700
DAILY WTI CALENDAR FUT (DCL)								
DCL	Spec		Increase	USD	6,600	6,000	7,150	6,500
DCL	Hedge/Member		Increase	USD	6,000	6,000	6,500	6,500
DATED BRENT (PLATTS) DAILY FUT (7G)								
7G	Spec		Increase	USD	5,940	5,400	6,600	6,000
7G	Hedge/Member		Increase	USD	5,400	5,400	6,000	6,000
DME CRUDE OIL BALMO FUT (DOB)								
DOB	Spec		Increase	USD	6,050	5,500	6,820	6,200
DOB	Hedge/Member		Increase	USD	5,500	5,500	6,200	6,200
EUROPE DATED BRENT FUT (UB)								
UB	Spec	Mths 7+	Increase	USD	5,665	5,150	5,940	5,400
UB	Hedge/Member	Mths 7+	Increase	USD	5,150	5,150	5,400	5,400
UB	Spec	Mths 1 - 6	Increase	USD	5,390	4,900	5,940	5,400
UB	Hedge/Member	Mths 1 - 6	Increase	USD	4,900	4,900	5,400	5,400
ICE BRENT-EURO DENOMINATED CAL FUT (IBE)								
IBE	Spec	Mnth 1	Increase	EUR	4,840	4,400	6,050	5,500
IBE	Hedge/Member	Mnth 1	Increase	EUR	4,400	4,400	5,500	5,500
IBE	Spec	Mnth 2-4	Increase	EUR	4,840	4,400	6,050	5,500
IBE	Hedge/Member	Mnth 2-4	Increase	EUR	4,400	4,400	5,500	5,500
IBE	Spec	Mnth 5-16	Increase	EUR	4,400	4,000	6,050	5,500
IBE	Hedge/Member	Mnth 5-16	Increase	EUR	4,000	4,000	5,500	5,500
IBE	Spec	Mnth 17+	Increase	EUR	4,400	4,000	6,050	5,500
IBE	Hedge/Member	Mnth 17+	Increase	EUR	4,000	4,000	5,500	5,500
LOOP GULF COAST SOUR CRUDE OIL (MB)								
MB	Spec		Increase	USD	5,940	5,400	6,600	6,000
MB	Hedge/Member		Increase	USD	5,400	5,400	6,000	6,000
MARS (ARGUS) TRADE MONTH FUT (MO)								
MO	Spec		Increase	USD	6,050	5,500	6,600	6,000
MO	Hedge/Member		Increase	USD	5,500	5,500	6,000	6,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI DATED BRENT (PLATTS) FINANCIAL (MDB)								
MDB	Spec	Mths 7+	Increase	USD	567	515	594	540
MDB	Hedge/Member	Mths 7+	Increase	USD	515	515	540	540
MDB	Spec	Mths 1 - 6	Increase	USD	539	490	594	540
MDB	Hedge/Member	Mths 1 - 6	Increase	USD	490	490	540	540
WTI BALMO FUT (42)								
42	Spec		Increase	USD	4,950	4,500	6,050	5,500
42	Hedge/Member		Increase	USD	4,500	4,500	5,500	5,500
CRUDE OIL SPREADS - Outright Rates								
ARGUS LLS VS. WTI (ARG) TRD M (E5)								
E5	Spec	Mnth 1	Increase	USD	1,925	1,750	2,200	2,000
E5	Hedge/Member	Mnth 1	Increase	USD	1,750	1,750	2,000	2,000
E5	Spec	Mnth 2	Increase	USD	1,100	1,000	1,375	1,250
E5	Hedge/Member	Mnth 2	Increase	USD	1,000	1,000	1,250	1,250
E5	Spec	Mnth 3+	Increase	USD	880	800	1,155	1,050
E5	Hedge/Member	Mnth 3+	Increase	USD	800	800	1,050	1,050
BRENT CFD PLATT VS BRNT 3RD MTH FUT (59)								
59	Spec		Increase	USD	1,100	1,000	1,650	1,500
59	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
CANADIAN HEAVYCRUDE(NET ENRGY) FUT (WCC)								
WCC	Spec	Mnths 1-2	Increase	USD	1,100	1,000	1,210	1,100
WCC	Hedge/Member	Mnths 1-2	Increase	USD	1,000	1,000	1,100	1,100
WCC	Spec	Mnths 3-6	Increase	USD	1,100	1,000	1,210	1,100
WCC	Hedge/Member	Mnths 3-6	Increase	USD	1,000	1,000	1,100	1,100
WCC	Spec	Mnths 7+	Increase	USD	787	715	825	750
WCC	Hedge/Member	Mnths 7+	Increase	USD	715	715	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ELECTRICITY - Outright Rates								
NEW ENGLAND HUB PEAK DAILY (CE)								
CE	Spec	Days 1-6	New	USD			5,500	5,000
CE	Hedge/Member	Days 1-6	New	USD			5,000	5,000
CE	Spec	Days 7-15	New	USD			3,300	3,000
CE	Hedge/Member	Days 7-15	New	USD			3,000	3,000
CE	Spec	Days 16+	New	USD			1,320	1,200
CE	Hedge/Member	Days 16+	New	USD			1,200	1,200
NYISO ZONE A LBMP FUT (AN)								
AN	Spec	Days 1-6	Decrease	USD	4,950	4,500	3,300	3,000
AN	Hedge/Member	Days 1-6	Decrease	USD	4,500	4,500	3,000	3,000
AN	Spec	Days 7-15	New	USD			3,300	3,000
AN	Hedge/Member	Days 7-15	New	USD			3,000	3,000
AN	Spec	Days 16+	New	USD			3,300	3,000
AN	Hedge/Member	Days 16+	New	USD			3,000	3,000
NYISO ZONE C 5MW D AH O PK (A3)								
A3	Spec	Mnth 2	Increase	USD	17	15	22	20
A3	Hedge/Member	Mnth 2	Increase	USD	15	15	20	20
PJM AEP DAYTON HUB RT OP DAILY (AOR)								
AOR	Spec	Days 1-10	Decrease	USD	220	200	193	175
AOR	Hedge/Member	Days 1-10	Decrease	USD	200	200	175	175
AOR	Spec	Days 11-15	New	USD			165	150
AOR	Hedge/Member	Days 11-15	New	USD			150	150
AOR	Spec	Days 16+	New	USD			110	100
AOR	Hedge/Member	Days 16+	New	USD			100	100
PJM AEP-DAYTON HUB RT PK CALDAY 5MW (VD)								
VD	Spec	Days 1-6	Decrease	USD	5,500	5,000	4,400	4,000
VD	Hedge/Member	Days 1-6	Decrease	USD	5,000	5,000	4,000	4,000
VD	Spec	Days 7-15	New	USD			1,650	1,500
VD	Hedge/Member	Days 7-15	New	USD			1,500	1,500
VD	Spec	Days 16+	New	USD			1,320	1,200
VD	Hedge/Member	Days 16+	New	USD			1,200	1,200

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

PJM WESTERN HUB RT OP DAILY (WOR)

WOR	Spec	Days 1-10	Decrease	USD	165	150	138	125
WOR	Hedge/Member	Days 1-10	Decrease	USD	150	150	125	125
WOR	Spec	Days 11-15	New	USD			110	100
WOR	Hedge/Member	Days 11-15	New	USD			100	100
WOR	Spec	Days 16+	New	USD			83	75
WOR	Hedge/Member	Days 16+	New	USD			75	75

EQUITY INDEX - Outright Rates

E-MINI CNX NIFTY INDEX FUTURES (II)

II	Spec		Increase	USD	770	700	880	800
II	Hedge/Member		Increase	USD	700	700	800	800

E-MINI NIKKEI 225 YEN DENOMINATED (ENY)

ENY	Spec		Increase	JPY	112,200	102,000	118,800	108,000
ENY	Hedge/Member		Increase	JPY	102,000	102,000	108,000	108,000

NIKKEI 225 DOLLAR FUTURES (NK)

NK	Spec		Increase	USD	5,610	5,100	5,940	5,400
NK	Hedge/Member		Increase	USD	5,100	5,100	5,400	5,400

NIKKEI 225 YEN FUT (N1)

N1	Spec		Increase	JPY	561,000	510,000	594,000	540,000
N1	Hedge/Member		Increase	JPY	510,000	510,000	540,000	540,000

USD-DENOMINATED IBOVESPA INDEX (IBV)

IBV	Spec		Decrease	USD	10,230	9,300	9,075	8,250
IBV	Hedge/Member		Decrease	USD	9,300	9,300	8,250	8,250

ETHANOL - Outright Rates

ETHANOL(PL) T2 FOB RTRDM INCL (Z1)

Z1	Spec	Mnths 2+	Increase	EUR	2,035	1,850	2,475	2,250
Z1	Hedge/Member	Mnths 2+	Increase	EUR	1,850	1,850	2,250	2,250

FREIGHT - Outright Rates

FREIGHT ROUTE LIQUID PETROLEUM GAS (FLP)

FLP	Spec	Mth 1	Increase	USD	9,900	9,000	11,880	10,800
FLP	Hedge/Member	Mth 1	Increase	USD	9,000	9,000	10,800	10,800

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								
ANR OKLAHOMA (NE)								
NE	Spec	Mnths 3-7	Increase	USD	154	140	187	170
NE	Hedge/Member	Mnths 3-7	Increase	USD	140	140	170	170
CIG BASIS (CI)								
CI	Spec	Mnths 13+	Increase	USD	209	190	231	210
CI	Hedge/Member	Mnths 13+	Increase	USD	190	190	210	210
NGPL MIDCONTINENT BASIS FUT (NL)								
NL	Spec	Mnths 13+	Increase	USD	220	200	242	220
NL	Hedge/Member	Mnths 13+	Increase	USD	200	200	220	220
NORTHWEST PIPELINE BASIS FUT (NR)								
NR	Spec	Mnths 17+	Increase	USD	138	125	160	145
NR	Hedge/Member	Mnths 17+	Increase	USD	125	125	145	145
PANHANDLE BASIS FUT (PH)								
PH	Spec	NOV 2016+	Increase	USD	143	130	165	150
PH	Hedge/Member	NOV 2016+	Increase	USD	130	130	150	150
WAHA TEXAS BASIS FUT (NW)								
NW	Spec	Mnths 13+	Increase	USD	83	75	99	90
NW	Hedge/Member	Mnths 13+	Increase	USD	75	75	90	90

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

NGL/PETROCHEMICALS - Outright Rates

ARGUS PROPAN FAR EST INDEX FUT (7E)

7E	Spec	Mnth 1	Increase	USD	55,000	50,000	58,300	53,000
7E	Hedge/Member	Mnth 1	Increase	USD	50,000	50,000	53,000	53,000
7E	Spec	Mnth 2+	Increase	USD	52,800	48,000	58,080	52,800
7E	Hedge/Member	Mnth 2+	Increase	USD	48,000	48,000	52,800	52,800

CONWAY NAT GASOLINE FUT (8L)

8L	Spec		Increase	USD	5,500	5,000	6,325	5,750
8L	Hedge/Member		Increase	USD	5,000	5,000	5,750	5,750

EURO PROPANE CIF ARA FUT (PS)

PS	Spec	Mnth 1	Increase	USD	44,000	40,000	50,600	46,000
PS	Hedge/Member	Mnth 1	Increase	USD	40,000	40,000	46,000	46,000
PS	Spec	Mths 2 - 3	Increase	USD	38,500	35,000	46,200	42,000
PS	Hedge/Member	Mths 2 - 3	Increase	USD	35,000	35,000	42,000	42,000
PS	Spec	Mths 4+	Increase	USD	38,500	35,000	45,100	41,000
PS	Hedge/Member	Mths 4+	Increase	USD	35,000	35,000	41,000	41,000

MINI ARGUS PROPANE FAR EAST IDX (MAE)

MAE	Spec	Mnth 1	Increase	USD	5,500	5,000	5,830	5,300
MAE	Hedge/Member	Mnth 1	Increase	USD	5,000	5,000	5,300	5,300
MAE	Spec	Mnth 2+	Increase	USD	5,280	4,800	5,808	5,280
MAE	Hedge/Member	Mnth 2+	Increase	USD	4,800	4,800	5,280	5,280

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								
3.5% F OIL(PLTS) BRGES FOB RDM CRCK (BOB)								
BOB	Spec	Mnth 2	Increase	USD	5,658	5,144	6,496	5,906
BOB	Hedge/Member	Mnth 2	Increase	USD	5,144	5,144	5,906	5,906
BOB	Spec	Mnths 3-7	Increase	USD	5,099	4,636	6,007	5,461
BOB	Hedge/Member	Mnths 3-7	Increase	USD	4,636	4,636	5,461	5,461
ARGS GSOLNE E-BOB OXY BARGES NWE CK (EOB)								
EOB	Spec	Mnth 1	Increase	USD	21,075	19,159	23,824	21,658
EOB	Hedge/Member	Mnth 1	Increase	USD	19,159	19,159	21,658	21,658
EOB	Spec	Mnths 17+	Increase	USD	21,075	19,159	23,824	21,658
EOB	Hedge/Member	Mnths 17+	Increase	USD	19,159	19,159	21,658	21,658
CHICAGO UNL GAS PL VS RBOB SPR (3C)								
3C	Spec	Mnth 1	Increase	USD	4,840	4,400	5,335	4,850
3C	Hedge/Member	Mnth 1	Increase	USD	4,400	4,400	4,850	4,850
EAST/WEST FUEL OIL SPREAD FUT (EW)								
EW	Spec	Mths 4-9	Increase	USD	2,541	2,310	2,805	2,550
EW	Hedge/Member	Mths 4-9	Increase	USD	2,310	2,310	2,550	2,550
EW	Spec	Mnths 10+	Increase	USD	2,530	2,300	2,750	2,500
EW	Hedge/Member	Mnths 10+	Increase	USD	2,300	2,300	2,500	2,500
EURO 3.5% FUEL OIL SPREAD (FK)								
FK	Spec	Mnth 1	Decrease	USD	7,700	7,000	5,500	5,000
FK	Hedge/Member	Mnth 1	Decrease	USD	7,000	7,000	5,000	5,000
EUROPEAN NAPHTHA CRACK SPREAD FUT (EN)								
EN	Spec	Mnth 1	Decrease	USD	3,355	3,050	2,750	2,500
EN	Hedge/Member	Mnth 1	Decrease	USD	3,050	3,050	2,500	2,500
EN	Spec	Mnth 5+	Decrease	USD	1,650	1,500	1,485	1,350
EN	Hedge/Member	Mnth 5+	Decrease	USD	1,500	1,500	1,350	1,350
FUEL OIL CRACK VS. ICE (FO)								
FO	Spec	Mnth 2	Increase	USD	891	810	1,023	930
FO	Hedge/Member	Mnth 2	Increase	USD	810	810	930	930
FO	Spec	Mnths 3-7	Increase	USD	803	730	946	860
FO	Hedge/Member	Mnths 3-7	Increase	USD	730	730	860	860
GAS EURO-BOB OXY (ARG) CRACK (7K)								
7K	Spec	Mnth 1	Increase	USD	2,530	2,300	2,860	2,600
7K	Hedge/Member	Mnth 1	Increase	USD	2,300	2,300	2,600	2,600
7K	Spec	Mnths 17+	Increase	USD	2,530	2,300	2,860	2,600
7K	Hedge/Member	Mnths 17+	Increase	USD	2,300	2,300	2,600	2,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GASOIL 0.1 CIF NWE V. ISE FUTURES (TU)								
TU	Spec	Mth 1	Increase	USD	6,050	5,500	6,600	6,000
TU	Hedge/Member	Mth 1	Increase	USD	5,500	5,500	6,000	6,000
GLFCST JET PLATTS UP/DN FUT (ME)								
ME	Spec	Mnth 1	Decrease	USD	3,410	3,100	3,080	2,800
ME	Hedge/Member	Mnth 1	Decrease	USD	3,100	3,100	2,800	2,800
GULF CO NO6 FUELOIL 3% V. EURO 3.5% (GCU)								
GCU	Spec	Mnth 1	Decrease	USD	1,100	1,000	880	800
GCU	Hedge/Member	Mnth 1	Decrease	USD	1,000	1,000	800	800
GCU	Spec	Mnths 7+	Increase	USD	160	145	176	160
GCU	Hedge/Member	Mnths 7+	Increase	USD	145	145	160	160
JAPAN C&F NAPHTHA CRACK SPREAD (JB)								
JB	Spec		Increase	USD	2,585	2,350	3,102	2,820
JB	Hedge/Member		Increase	USD	2,350	2,350	2,820	2,820
MIN GSL .1 PLTS CRGS CIFNWE VS GSL (MGF)								
MGF	Spec	Mth 1	Increase	USD	605	550	660	600
MGF	Hedge/Member	Mth 1	Increase	USD	550	550	600	600
MIN ULSD 10PPM CRGOS CIF MED VS GSL (UCM)								
UCM	Spec	Mnth 1	Increase	USD	858	780	935	850
UCM	Hedge/Member	Mnth 1	Increase	USD	780	780	850	850
MIN ULSD 10PPM CRGS CIF NWE VS GSL (MGN)								
MGN	Spec	Mnth 1	Increase	USD	495	450	550	500
MGN	Hedge/Member	Mnth 1	Increase	USD	450	450	500	500
MINI 3.5% FUEL OIL FOB CRK SPD FUT (MFR)								
MFR	Spec	Mnth 2	Increase	USD	566	514	650	591
MFR	Hedge/Member	Mnth 2	Increase	USD	514	514	591	591
MFR	Spec	Mnths 3-7	Increase	USD	510	464	601	546
MFR	Hedge/Member	Mnths 3-7	Increase	USD	464	464	546	546
MINI 380CST VS 3.5% FUEL OIL FUT (MSB)								
MSB	Spec	Mnth 1	Decrease	USD	902	820	770	700
MSB	Hedge/Member	Mnth 1	Decrease	USD	820	820	700	700
MINI EAST-WEST FUEL OIL FUTURES (MEW)								
MEW	Spec	Mths 4-9	Increase	USD	254	231	281	255
MEW	Hedge/Member	Mths 4-9	Increase	USD	231	231	255	255
MEW	Spec	Mnths 10+	Increase	USD	253	230	275	250
MEW	Hedge/Member	Mnths 10+	Increase	USD	230	230	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NAPHTHA (PLTS) CARGES CIF NWE CRACK (NOB)								
NOB	Spec	Mnth 1	Decrease	USD	29,860	27,145	24,475	22,250
NOB	Hedge/Member	Mnth 1	Decrease	USD	27,145	27,145	22,250	22,250
NOB	Spec	Mnth 5+	Decrease	USD	14,685	13,350	13,217	12,015
NOB	Hedge/Member	Mnth 5+	Decrease	USD	13,350	13,350	12,015	12,015
NEW YORK FUEL OIL 1% V. EURO 1% FO (NYF)								
NYF	Spec	Mnth 1	Increase	USD	1,705	1,550	2,046	1,860
NYF	Hedge/Member	Mnth 1	Increase	USD	1,550	1,550	1,860	1,860
NY HARBOR LOW SULPUR GAS 1000MBBL (NLS)								
NLS	Spec	Mnths 1	Increase	USD	3,410	3,100	3,850	3,500
NLS	Hedge/Member	Mnths 1	Increase	USD	3,100	3,100	3,500	3,500
NLS	Spec	Mnths 6+	Increase	USD	3,300	3,000	3,850	3,500
NLS	Hedge/Member	Mnths 6+	Increase	USD	3,000	3,000	3,500	3,500
NLS	Spec	Mths 2-5	Increase	USD	3,190	2,900	3,850	3,500
NLS	Hedge/Member	Mths 2-5	Increase	USD	2,900	2,900	3,500	3,500
RBOB GAS VS. NY HRBR ULSD FUT (RH)								
RH	Spec		Increase	USD	3,146	2,860	3,630	3,300
RH	Hedge/Member		Increase	USD	2,860	2,860	3,300	3,300
RBOB SPREAD (PLATTS) FUT (RI)								
RI	Spec		Increase	USD	1,595	1,450	1,760	1,600
RI	Hedge/Member		Increase	USD	1,450	1,450	1,600	1,600
RBOB UP-DOWN CALENDAR FUT (RV)								
RV	Spec	Mnth 1	Decrease	USD	2,200	2,000	1,980	1,800
RV	Hedge/Member	Mnth 1	Decrease	USD	2,000	2,000	1,800	1,800
RV	Spec	Mnths 6+	Increase	USD	550	500	660	600
RV	Hedge/Member	Mnths 6+	Increase	USD	500	500	600	600
SING 380 FUEL OIL VS FUEL OIL ROTDM (EVC)								
EVC	Spec	Mnth 1	Decrease	USD	9,020	8,200	7,700	7,000
EVC	Hedge/Member	Mnth 1	Decrease	USD	8,200	8,200	7,000	7,000
SINGAPORE FUEL OIL SPREAD FUT (SD)								
SD	Spec	Mnths 1	Increase	USD	8,250	7,500	9,680	8,800
SD	Hedge/Member	Mnths 1	Increase	USD	7,500	7,500	8,800	8,800
SPORE FUEL OIL 180CST 6.35 DUBAI CK (STS)								
STS	Spec	Mnths 2+	Increase	USD	1,540	1,400	1,870	1,700
STS	Hedge/Member	Mnths 2+	Increase	USD	1,400	1,400	1,700	1,700

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 VS. ICE GAS (Z7)								
Z7	Spec	Mnth 1	Increase	USD	8,580	7,800	9,350	8,500
Z7	Hedge/Member	Mnth 1	Increase	USD	7,800	7,800	8,500	8,500
ULSD 10PPM V. ICE FUT (TP)								
TP	Spec	Mnth 1	Increase	USD	4,950	4,500	5,500	5,000
TP	Hedge/Member	Mnth 1	Increase	USD	4,500	4,500	5,000	5,000

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	Spec		Increase	USD	27,500	25,000	31,900	29,000
1W	Hedge/Member		Increase	USD	25,000	25,000	29,000	29,000
1% FUEL OIL (PLT) CARG CIF NWE (1X)								
1X	Spec		Increase	USD	30,250	27,500	33,000	30,000
1X	Hedge/Member		Increase	USD	27,500	27,500	30,000	30,000
CHICAGO ULSD (PLATTS) FUT (4C)								
4C	Spec		Increase	USD	6,050	5,500	7,700	7,000
4C	Hedge/Member		Increase	USD	5,500	5,500	7,000	7,000
EUROPE 1% FUEL OIL NWE CALFUT (UF)								
UF	Spec	Mnth 1	Increase	USD	32,890	29,900	38,500	35,000
UF	Hedge/Member	Mnth 1	Increase	USD	29,900	29,900	35,000	35,000
UF	Spec	Mnths 2-6	Increase	USD	31,625	28,750	38,500	35,000
UF	Hedge/Member	Mnths 2-6	Increase	USD	28,750	28,750	35,000	35,000
UF	Spec	Mnths 7+	Increase	USD	26,400	24,000	34,100	31,000
UF	Hedge/Member	Mnths 7+	Increase	USD	24,000	24,000	31,000	31,000
EUROPE 1% FUEL OIL RDAM CALFUT (UH)								
UH	Spec	Mnth 1	Increase	USD	37,400	34,000	42,900	39,000
UH	Hedge/Member	Mnth 1	Increase	USD	34,000	34,000	39,000	39,000
UH	Spec	Mnth 2	Increase	USD	35,200	32,000	40,700	37,000
UH	Hedge/Member	Mnth 2	Increase	USD	32,000	32,000	37,000	37,000
UH	Spec	Mnths 3-7	Increase	USD	29,095	26,450	34,595	31,450
UH	Hedge/Member	Mnths 3-7	Increase	USD	26,450	26,450	31,450	31,450
UH	Spec	Mnths 8+	Increase	USD	28,463	25,875	33,963	30,875
UH	Hedge/Member	Mnths 8+	Increase	USD	25,875	25,875	30,875	30,875
EUROPE 3.5% FUEL OIL MED CALFUT (UI)								
UI	Spec		Increase	USD	33,880	30,800	38,500	35,000
UI	Hedge/Member		Increase	USD	30,800	30,800	35,000	35,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPE 3.5% FUEL OIL RDAM CALFUT (UV)								
UV	Spec	Mths 1	Increase	USD	29,728	27,025	33,000	30,000
UV	Hedge/Member	Mths 1	Increase	USD	27,025	27,025	30,000	30,000
UV	Spec	Mnths 2-6	Increase	USD	28,463	25,875	33,000	30,000
UV	Hedge/Member	Mnths 2-6	Increase	USD	25,875	25,875	30,000	30,000
UV	Spec	Mnths 7-10	Increase	USD	27,198	24,725	30,800	28,000
UV	Hedge/Member	Mnths 7-10	Increase	USD	24,725	24,725	28,000	28,000
UV	Spec	Mnths 11+	Increase	USD	26,400	24,000	29,700	27,000
UV	Hedge/Member	Mnths 11+	Increase	USD	24,000	24,000	27,000	27,000
EUROPE JET KERO NWE CALFUT (UJ)								
UJ	Spec	Mths 1	Increase	USD	46,200	42,000	55,000	50,000
UJ	Hedge/Member	Mths 1	Increase	USD	42,000	42,000	50,000	50,000
UJ	Spec	Mths 2-6	Increase	USD	44,000	40,000	55,000	50,000
UJ	Hedge/Member	Mths 2-6	Increase	USD	40,000	40,000	50,000	50,000
UJ	Spec	Mnths 7+	Increase	USD	35,640	32,400	44,000	40,000
UJ	Hedge/Member	Mnths 7+	Increase	USD	32,400	32,400	40,000	40,000
EUROPE NAPHTHA CALFUT (UN)								
UN	Spec	Mths 1	Increase	USD	57,475	52,250	59,400	54,000
UN	Hedge/Member	Mths 1	Increase	USD	52,250	52,250	54,000	54,000
UN	Spec	Mths 2-6	Increase	USD	55,000	50,000	59,400	54,000
UN	Hedge/Member	Mths 2-6	Increase	USD	50,000	50,000	54,000	54,000
UN	Spec	Mnths 7+	Increase	USD	47,438	43,125	55,000	50,000
UN	Hedge/Member	Mnths 7+	Increase	USD	43,125	43,125	50,000	50,000
GAS EURO-BOB OXY (ARG) NEW BRG (7H)								
7H	Spec	Mnth 1	Increase	USD	47,850	43,500	58,300	53,000
7H	Hedge/Member	Mnth 1	Increase	USD	43,500	43,500	53,000	53,000
7H	Spec	Mnths 2-6	Increase	USD	47,300	43,000	50,600	46,000
7H	Hedge/Member	Mnths 2-6	Increase	USD	43,000	43,000	46,000	46,000
7H	Spec	Mnths 7+	Increase	USD	46,750	42,500	50,600	46,000
7H	Hedge/Member	Mnths 7+	Increase	USD	42,500	42,500	46,000	46,000
GROUP THREE ULSD (PLATTS) FUT (A7)								
A7	Spec	Mnth 1	Increase	USD	6,325	5,750	6,875	6,250
A7	Hedge/Member	Mnth 1	Increase	USD	5,750	5,750	6,250	6,250
A7	Spec	Mnths 2-6	Increase	USD	5,500	5,000	6,600	6,000
A7	Hedge/Member	Mnths 2-6	Increase	USD	5,000	5,000	6,000	6,000
A7	Spec	Mnths 7+	Increase	USD	5,225	4,750	6,325	5,750
A7	Hedge/Member	Mnths 7+	Increase	USD	4,750	4,750	5,750	5,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GULF COAST GASOLINE CLNDR FUT (GS)								
GS	Spec	Mths 1	Increase	USD	6,534	5,940	7,150	6,500
GS	Hedge/Member	Mths 1	Increase	USD	5,940	5,940	6,500	6,500
GS	Spec	Mths 2	Increase	USD	5,940	5,400	6,600	6,000
GS	Hedge/Member	Mths 2	Increase	USD	5,400	5,400	6,000	6,000
GS	Spec	Mths 3-8	Increase	USD	5,830	5,300	6,160	5,600
GS	Hedge/Member	Mths 3-8	Increase	USD	5,300	5,300	5,600	5,600
GS	Spec	Mnths 9+	Increase	USD	5,500	5,000	6,160	5,600
GS	Hedge/Member	Mnths 9+	Increase	USD	5,000	5,000	5,600	5,600
GULF COAST JET FUEL CLNDR FUT (GE)								
GE	Spec	Mnth 1	Increase	USD	5,687	5,170	6,600	6,000
GE	Hedge/Member	Mnth 1	Increase	USD	5,170	5,170	6,000	6,000
GE	Spec	Mnths 2-6	Increase	USD	5,324	4,840	6,600	6,000
GE	Hedge/Member	Mnths 2-6	Increase	USD	4,840	4,840	6,000	6,000
GE	Spec	Mnths 7+	Increase	USD	4,719	4,290	6,600	6,000
GE	Hedge/Member	Mnths 7+	Increase	USD	4,290	4,290	6,000	6,000
GULF COAST NO.6 FUEL OIL 3.0%S FUT (MF)								
MF	Spec	Mnth 1	Increase	USD	4,620	4,200	5,170	4,700
MF	Hedge/Member	Mnth 1	Increase	USD	4,200	4,200	4,700	4,700
MF	Spec	Mnths 2-6	Increase	USD	4,488	4,080	5,170	4,700
MF	Hedge/Member	Mnths 2-6	Increase	USD	4,080	4,080	4,700	4,700
MF	Spec	Mnths 7+	Increase	USD	3,960	3,600	4,840	4,400
MF	Hedge/Member	Mnths 7+	Increase	USD	3,600	3,600	4,400	4,400
GULF COAST ULSD CALENDAR FUT (LY)								
LY	Spec	Mnth 1	Increase	USD	6,160	5,600	6,600	6,000
LY	Hedge/Member	Mnth 1	Increase	USD	5,600	5,600	6,000	6,000
LY	Spec	Mnths 2-6	Increase	USD	6,105	5,550	6,545	5,950
LY	Hedge/Member	Mnths 2-6	Increase	USD	5,550	5,550	5,950	5,950
LY	Spec	Mnths 7-12	Increase	USD	5,720	5,200	6,160	5,600
LY	Hedge/Member	Mnths 7-12	Increase	USD	5,200	5,200	5,600	5,600
LY	Spec	Mnths 13+	Increase	USD	5,280	4,800	5,720	5,200
LY	Hedge/Member	Mnths 13+	Increase	USD	4,800	4,800	5,200	5,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
JAPAN C&F NAPHTHA FUT (JA)								
JA	Spec	Mnth 1	Increase	USD	52,030	47,300	60,500	55,000
JA	Hedge/Member	Mnth 1	Increase	USD	47,300	47,300	55,000	55,000
JA	Spec	Mnths 2-6	Increase	USD	52,030	47,300	60,500	55,000
JA	Hedge/Member	Mnths 2-6	Increase	USD	47,300	47,300	55,000	55,000
JA	Spec	Mnths 7+	Increase	USD	47,190	42,900	60,500	55,000
JA	Hedge/Member	Mnths 7+	Increase	USD	42,900	42,900	55,000	55,000
JET AVIA FUEL(PLTT) CRGS FOB M (1T)								
1T	Spec		Increase	USD	44,000	40,000	49,500	45,000
1T	Hedge/Member		Increase	USD	40,000	40,000	45,000	45,000
LA CARB DIESEL (OPIS) (LX)								
LX	Spec	Mnth 1	Increase	USD	6,600	6,000	7,425	6,750
LX	Hedge/Member	Mnth 1	Increase	USD	6,000	6,000	6,750	6,750
LX	Spec	Mnths 2-6	Increase	USD	6,325	5,750	7,425	6,750
LX	Hedge/Member	Mnths 2-6	Increase	USD	5,750	5,750	6,750	6,750
LX	Spec	Mnths 7+	Increase	USD	6,050	5,500	7,150	6,500
LX	Hedge/Member	Mnths 7+	Increase	USD	5,500	5,500	6,500	6,500
MIN 1% FUEL OIL CIF CARGOES FUTURES (MFP)								
MFP	Spec		Increase	USD	3,025	2,750	3,300	3,000
MFP	Hedge/Member		Increase	USD	2,750	2,750	3,000	3,000
MIN EUR 1% FUEL OIL CRGO FOBNWE FUT (0B)								
0B	Spec	Mnth 1	Increase	USD	3,289	2,990	3,850	3,500
0B	Hedge/Member	Mnth 1	Increase	USD	2,990	2,990	3,500	3,500
0B	Spec	Mnths 2-6	Increase	USD	3,163	2,875	3,850	3,500
0B	Hedge/Member	Mnths 2-6	Increase	USD	2,875	2,875	3,500	3,500
0B	Spec	Mnths 7+	Increase	USD	2,640	2,400	3,410	3,100
0B	Hedge/Member	Mnths 7+	Increase	USD	2,400	2,400	3,100	3,100
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	Spec	Mths 1	Increase	USD	5,748	5,225	5,940	5,400
MNC	Hedge/Member	Mths 1	Increase	USD	5,225	5,225	5,400	5,400
MNC	Spec	Mths 2-6	Increase	USD	5,500	5,000	5,940	5,400
MNC	Hedge/Member	Mths 2-6	Increase	USD	5,000	5,000	5,400	5,400
MNC	Spec	Mnths 7+	Increase	USD	4,744	4,313	5,500	5,000
MNC	Hedge/Member	Mnths 7+	Increase	USD	4,313	4,313	5,000	5,000

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	Spec	Mnth 1	Increase	USD	5,203	4,730	6,050	5,500
MJN	Hedge/Member	Mnth 1	Increase	USD	4,730	4,730	5,500	5,500
MJN	Spec	Mnths 2-6	Increase	USD	5,203	4,730	6,050	5,500
MJN	Hedge/Member	Mnths 2-6	Increase	USD	4,730	4,730	5,500	5,500
MJN	Spec	Mnths 7+	Increase	USD	4,719	4,290	6,050	5,500
MJN	Hedge/Member	Mnths 7+	Increase	USD	4,290	4,290	5,500	5,500
MINI 3.5% FUEL OIL CAR MED FUT (MMF)								
MMF	Spec		Increase	USD	3,388	3,080	3,850	3,500
MMF	Hedge/Member		Increase	USD	3,080	3,080	3,500	3,500
MINI EURO 1% FUEL OIL FOB RDM FUT (T0)								
T0	Spec	Mnth 1	Increase	USD	3,740	3,400	4,290	3,900
T0	Hedge/Member	Mnth 1	Increase	USD	3,400	3,400	3,900	3,900
T0	Spec	Mnth 2	Increase	USD	3,520	3,200	4,070	3,700
T0	Hedge/Member	Mnth 2	Increase	USD	3,200	3,200	3,700	3,700
T0	Spec	Mnths 3-7	Increase	USD	2,910	2,645	3,460	3,145
T0	Hedge/Member	Mnths 3-7	Increase	USD	2,645	2,645	3,145	3,145
T0	Spec	Mnths 8+	Increase	USD	2,846	2,588	3,396	3,088
T0	Hedge/Member	Mnths 8+	Increase	USD	2,588	2,588	3,088	3,088
MINI EURO 3.5% FUEL OIL FOB RDM FUT (0D)								
0D	Spec	Mths 1	Increase	USD	2,973	2,703	3,300	3,000
0D	Hedge/Member	Mths 1	Increase	USD	2,703	2,703	3,000	3,000
0D	Spec	Mnths 2-6	Increase	USD	2,846	2,588	3,300	3,000
0D	Hedge/Member	Mnths 2-6	Increase	USD	2,588	2,588	3,000	3,000
0D	Spec	Mnths 7-10	Increase	USD	2,720	2,473	3,080	2,800
0D	Hedge/Member	Mnths 7-10	Increase	USD	2,473	2,473	2,800	2,800
0D	Spec	Mnths 11+	Increase	USD	2,640	2,400	2,970	2,700
0D	Hedge/Member	Mnths 11+	Increase	USD	2,400	2,400	2,700	2,700
MINI GAS EUROBOB OXY BARGES FUT (MEO)								
MEO	Spec	Mnth 1	Increase	USD	4,785	4,350	5,830	5,300
MEO	Hedge/Member	Mnth 1	Increase	USD	4,350	4,350	5,300	5,300
MEO	Spec	Mnths 2-6	Increase	USD	4,730	4,300	5,060	4,600
MEO	Hedge/Member	Mnths 2-6	Increase	USD	4,300	4,300	4,600	4,600
MEO	Spec	Mnths 7+	Increase	USD	4,675	4,250	5,060	4,600
MEO	Hedge/Member	Mnths 7+	Increase	USD	4,250	4,250	4,600	4,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI SINGAPORE 380CST FUEL OIL FUT (MTS)								
MTS	Spec	Mnth 1	Increase	USD	3,289	2,990	3,751	3,410
MTS	Hedge/Member	Mnth 1	Increase	USD	2,990	2,990	3,410	3,410
MTS	Spec	Mnths 2-6	Increase	USD	3,163	2,875	3,894	3,540
MTS	Hedge/Member	Mnths 2-6	Increase	USD	2,875	2,875	3,540	3,540
MTS	Spec	Mnths 7+	Increase	USD	3,036	2,760	3,762	3,420
MTS	Hedge/Member	Mnths 7+	Increase	USD	2,760	2,760	3,420	3,420
MINI SINGAPORE GASOIL PLATS FUTURES (MSG)								
MSG	Spec	Mnth 1	Increase	USD	484	440	550	500
MSG	Hedge/Member	Mnth 1	Increase	USD	440	440	500	500
MSG	Spec	Mnths 2-6	Increase	USD	479	435	545	495
MSG	Hedge/Member	Mnths 2-6	Increase	USD	435	435	495	495
MSG	Spec	Mnths 7+	Increase	USD	462	420	528	480
MSG	Hedge/Member	Mnths 7+	Increase	USD	420	420	480	480
MINI SINGP FUEL OIL 180CST FUTURES (OF)								
OF	Spec	Mnth 1	Increase	USD	3,036	2,760	3,520	3,200
OF	Hedge/Member	Mnth 1	Increase	USD	2,760	2,760	3,200	3,200
OF	Spec	Mnth 2	Increase	USD	3,245	2,950	3,498	3,180
OF	Hedge/Member	Mnth 2	Increase	USD	2,950	2,950	3,180	3,180
OF	Spec	Mnths 3-7	Increase	USD	3,080	2,800	3,388	3,080
OF	Hedge/Member	Mnths 3-7	Increase	USD	2,800	2,800	3,080	3,080
OF	Spec	Mnths 8+	Increase	USD	2,657	2,415	3,080	2,800
OF	Hedge/Member	Mnths 8+	Increase	USD	2,415	2,415	2,800	2,800
MOGAS92 UNLEADED (PLATTS) FUT (1N)								
1N	Spec	Mnths 2+	Increase	USD	5,544	5,040	6,380	5,800
1N	Hedge/Member	Mnths 2+	Increase	USD	5,040	5,040	5,800	5,800
1N	Spec	Mnth 1	Increase	USD	5,500	5,000	6,380	5,800
1N	Hedge/Member	Mnth 1	Increase	USD	5,000	5,000	5,800	5,800
NY 0.7% FUEL OIL (PLATTS) FUT (Y4)								
Y4	Spec		Increase	USD	5,500	5,000	6,765	6,150
Y4	Hedge/Member		Increase	USD	5,000	5,000	6,150	6,150
NY 2.2% FUEL OIL (PLATTS) FUT (Y3)								
Y3	Spec		Increase	USD	5,335	4,850	6,600	6,000
Y3	Hedge/Member		Increase	USD	4,850	4,850	6,000	6,000
NY 3.0% FUEL OIL (PLATTS) FUT (H1)								
H1	Spec		Increase	USD	5,610	5,100	5,830	5,300
H1	Hedge/Member		Increase	USD	5,100	5,100	5,300	5,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HARBOR RESIDUAL FUEL 1.0% S FUT (MM)								
MM	Spec	Mnth 1	Increase	USD	4,301	3,910	5,280	4,800
MM	Hedge/Member	Mnth 1	Increase	USD	3,910	3,910	4,800	4,800
MM	Spec	Mnths 2-6	Increase	USD	4,175	3,795	5,280	4,800
MM	Hedge/Member	Mnths 2-6	Increase	USD	3,795	3,795	4,800	4,800
MM	Spec	Mnths 7+	Increase	USD	3,922	3,565	4,840	4,400
MM	Hedge/Member	Mnths 7+	Increase	USD	3,565	3,565	4,400	4,400
PREMIUM UNLD 10P FOB MED FUT (3G)								
3G	Spec	Mnth 1	Increase	USD	51,700	47,000	58,300	53,000
3G	Hedge/Member	Mnth 1	Increase	USD	47,000	47,000	53,000	53,000
3G	Spec	Mnths 2+	Increase	USD	50,600	46,000	58,300	53,000
3G	Hedge/Member	Mnths 2+	Increase	USD	46,000	46,000	53,000	53,000
SINGAPORE 380CST FUEL OIL FUT (SE)								
SE	Spec	Mnth 1	Increase	USD	32,890	29,900	37,510	34,100
SE	Hedge/Member	Mnth 1	Increase	USD	29,900	29,900	34,100	34,100
SE	Spec	Mnths 2-6	Increase	USD	31,625	28,750	38,940	35,400
SE	Hedge/Member	Mnths 2-6	Increase	USD	28,750	28,750	35,400	35,400
SE	Spec	Mnths 7+	Increase	USD	30,360	27,600	37,620	34,200
SE	Hedge/Member	Mnths 7+	Increase	USD	27,600	27,600	34,200	34,200
SINGAPORE FUEL 180CST CALFUT (UA)								
UA	Spec	Mnth 1	Increase	USD	30,360	27,600	35,200	32,000
UA	Hedge/Member	Mnth 1	Increase	USD	27,600	27,600	32,000	32,000
UA	Spec	Mnth 2	Increase	USD	32,450	29,500	34,980	31,800
UA	Hedge/Member	Mnth 2	Increase	USD	29,500	29,500	31,800	31,800
UA	Spec	Mnths 3-7	Increase	USD	30,800	28,000	33,880	30,800
UA	Hedge/Member	Mnths 3-7	Increase	USD	28,000	28,000	30,800	30,800
UA	Spec	Mnths 8+	Increase	USD	26,565	24,150	30,800	28,000
UA	Hedge/Member	Mnths 8+	Increase	USD	24,150	24,150	28,000	28,000
SINGAPORE GASOIL FUT (SG)								
SG	Spec	Mnth 1	Increase	USD	4,840	4,400	5,500	5,000
SG	Hedge/Member	Mnth 1	Increase	USD	4,400	4,400	5,000	5,000
SG	Spec	Mnths 2-6	Increase	USD	4,785	4,350	5,445	4,950
SG	Hedge/Member	Mnths 2-6	Increase	USD	4,350	4,350	4,950	4,950
SG	Spec	Mnths 7+	Increase	USD	4,620	4,200	5,280	4,800
SG	Hedge/Member	Mnths 7+	Increase	USD	4,200	4,200	4,800	4,800

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

SINGAPORE JET KEROSENE FUT (KS)

KS	Spec	Mnth 1	Increase	USD	4,554	4,140	5,720	5,200
KS	Hedge/Member	Mnth 1	Increase	USD	4,140	4,140	5,200	5,200
KS	Spec	Mnths 2-6	Increase	USD	4,554	4,140	5,720	5,200
KS	Hedge/Member	Mnths 2-6	Increase	USD	4,140	4,140	5,200	5,200
KS	Spec	Mnths 7+	Increase	USD	4,554	4,140	5,720	5,200
KS	Hedge/Member	Mnths 7+	Increase	USD	4,140	4,140	5,200	5,200

SYNTHET GULF COAST GASOLINE CLNDR F (SGS)

SGS	Spec	Mths 1	Increase	USD	6,534	5,940	7,150	6,500
SGS	Hedge/Member	Mths 1	Increase	USD	5,940	5,940	6,500	6,500
SGS	Spec	Mths 2	Increase	USD	5,940	5,400	6,600	6,000
SGS	Hedge/Member	Mths 2	Increase	USD	5,400	5,400	6,000	6,000
SGS	Spec	Mths 3-8	Increase	USD	5,830	5,300	6,160	5,600
SGS	Hedge/Member	Mths 3-8	Increase	USD	5,300	5,300	5,600	5,600
SGS	Spec	Mnths 9+	Increase	USD	5,500	5,000	6,160	5,600
SGS	Hedge/Member	Mnths 9+	Increase	USD	5,000	5,000	5,600	5,600

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								
Panhandle Pipe Swap - All Months (PANHANDLE PIPE FUT)								
XH	Spec		Increase	USD	110	100	165	150
XH	Hedge/Member		Increase	USD	100	100	150	150
PETROLEUM CRACKS AND SPREADS - Intra Spreads								
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY HARBOR LOW SULPUR GAS 1000MBBL)								
NLS	Spec		Increase	USD	3,300	3,000	3,630	3,300
NLS	Hedge/Member		Increase	USD	3,000	3,000	3,300	3,300
REFINED PRODUCTS - Intra Spreads								
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP- All Months (EIA FLAT TAX ONHWAY DIESEL FUT)								
A5	Spec		Increase	USD	2,200	2,000	2,750	2,500
A5	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
AGRICULTURE - Inter-commodity Spread Rates						
(NF - CME) vs (CSC - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	30%	30%
CORN (C - CME) vs ROUGH RICE (14 - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	0%	0%
Corn (CBOT) (C) vs. CBOT Ethanol Futures (EH)						
Spread Credit Rate	Increase	+2:-1	0%	0%	40%	40%
Corn (CBOT) (C) vs. Oats (CBOT) (O)						
Spread Credit Rate	Decrease	+1:-2	45%	45%	0%	0%
Corn (CBOT) (C) vs. Wheat (CBOT) (W)						
Spread Credit Rate	Increase	+1:-1	45%	45%	50%	50%
Dow Jones - UBS Commodity Index Excess Return (70) vs. S&P GSCI Commodity Index (GI)						
Spread Credit Rate	Increase	+5:-1	40%	40%	55%	55%
Dow Jones - UBS Commodity Index Excess Return (70) vs. S&P GSCI Excess Return (GA)						
Spread Credit Rate	Increase	+10:-1	40%	40%	55%	55%
GSCI ER Futures (GA) vs. Goldman Sachs Commodity Index (GI)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	60%	60%
Oats (CBOT) (O) vs. Soybean Meal (CBOT) (06)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
ROUGH RICE (14 - CME) vs SOYBEANS (S - CME)						
Spread Credit Rate	Decrease	+2:-1	35%	35%	0%	0%
Rough Rice vs. KCBT Wheat						
Spread Credit Rate	Decrease	+2:-1	25%	25%	0%	0%
WHEAT (W - CME) vs ROUGH RICE (14 - CME)						
Spread Credit Rate	Decrease	+1:-2	25%	25%	0%	0%

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						
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+2:-1	50%	50%	40%	40%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+2:-1	50%	50%	40%	40%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Decrease	+2:-1	50%	50%	40%	40%
Spread Credit Rate	Decrease	+2:-1	50%	50%	40%	40%
HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
HEATING OIL FINANCIAL FUTURES (NY-BH - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP) vs DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (NY-HP - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (NY-HP - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (NY-HP - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (NY-HP - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (NY-HP - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (NY-HP - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs HENRY HUB NATURAL GAS FUTURES (NY-NG - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
NYMEX NATURAL GAS (H.HUB LTD) FUT (NY-HH - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
NYMEX NATURAL GAS (H.HUB LTD) FUT (NY-HH - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
NYMEX NATURAL GAS (H.HUB LTD) FUT (NY-HH - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
NYMEX NATURAL GAS (H.HUB LTD) FUT (NY-HH - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
NYMEX NATURAL GAS (H.HUB LTD) FUT (NY-HH - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
NYMEX NATURAL GAS (H.HUB LTD) FUT (NY-HH - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs HENRY HUB NATURAL GAS FUTURES (NY-NG - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
ELECTRICITY - Inter-commodity Spread Rates						
NYISO ZONE J 5 MW OFF-PEAK CAL DA LBMP SWAP FUT (NY-D4- CME) vs NYISO ZONE J OFF-PEAK LBMP SWAP FUT (NY-KK- CME)						
Spread Credit Rate	Decrease	+202:-1	85%	85%	75%	75%
PJM NORTHERN ILLINOIS HUB 5 MW PEAK REAL-TIME CALENDAR-MONTH LMP SWAP (NYM-B3 - CME) vs PJM COMED 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP (NYM-D8 - CME)						
Spread Credit Rate	Decrease	+1:-1	95%	95%	85%	85%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EQUITY INDEX - Inter-commodity Spread Rates						
EMINI SP 500 CONS STAPLES SECTOR IX (XAP) vs NIKKEI 225 FUTURES (NK)						
Spread Credit Rate	Increase	+3:-2	0%	0%	20%	20%
E-MINI SP500 CONS DISCRET SECTOR IX (XAY) vs S&P 400 FUTURES (MD)						
Spread Credit Rate	Decrease	+12:-1	70%	70%	65%	65%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs \$10DOW JONES FUTURES (11)						
Spread Credit Rate	Decrease	-1:+3	65%	65%	45%	45%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs EMINI SP 500 ENERGY SECTOR INDEX (XAE)						
Spread Credit Rate	Decrease	+2:-1	70%	70%	60%	60%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs E-MINI SP500 CONS DISCRET SECTOR IX (XAY)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs NIKKEI 225 FUTURES (NK)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	30%	30%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs S&P 400 FUTURES (MD)						
Spread Credit Rate	Decrease	+12:-1	70%	70%	65%	65%
EMINI SP500-INDUSTRIAL SECTOR INDEX (XAI) vs S&P 400 FUTURES (MD)						
Spread Credit Rate	Decrease	+12:-1	80%	80%	60%	60%
EMINI SP500-TECHNOLOGY SECTOR INDEX (XAK) vs S&P 400 FUTURES (MD)						
Spread Credit Rate	Decrease	+17:-1	70%	70%	60%	60%
S&P 500 Growth Index (SG) vs. S&P 500 Stock Index (SP) vs. S&P 500 Value Index (SU)						
Spread Credit Rate	Decrease	+1:-1:-1	85%	85%	80%	80%
S&P 500 Stock Index (SP) vs. S&P 500/Citigroup Value Index (SU)						
Spread Credit Rate	Decrease	+1:-2	85%	85%	60%	60%
S&P 500/Citigroup Growth Index (SG) vs. S&P 500 Value Index (SU)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	60%	60%
S&P MIDCAP 400 (MD - CME) vs S&P SELECT SECTOR - ENERGY (XAE - CME)						
Spread Credit Rate	Decrease	+1:-6	60%	60%	55%	55%
S&P Midcap 400 (MD) vs. Nasdaq-100 Index (ND)						
Spread Credit Rate	Decrease	+2:-3	75%	75%	70%	70%
ETHANOL - Inter-commodity Spread Rates						
Corn (CBOT) (C) vs. CBOT Ethanol Futures (EH)						
Spread Credit Rate	Increase	+2:-1	0%	0%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
FX - Inter-commodity Spread Rates						
AUSTRALIAN DOLLAR (AD - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	Increase	+4:-5	0%	0%	20%	20%
Australian Dollar (AD) vs. New Zealand Dollar (NE)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Canadian Dollar (CD) vs. Swiss Franc (SF)						
Spread Credit Rate	Increase	+5:-6	0%	0%	30%	30%
CHINESE RENMINBI USD/RMB (CNY - CME) vs CHINESE RENMINBI USD/RMB (CNY - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	35%	35%
CZECH KORUNA (CZ - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Increase	+5:-3	25%	25%	35%	35%
CZECH KORUNA (CZ - CME) vs SWISS FRANC (SF - CME)						
Spread Credit Rate	Increase	+2:-1	0%	0%	35%	35%
EURO FX (EC - CME) vs SWISS FRANC (SF - CME)						
Spread Credit Rate	Increase	+2:-3	40%	40%	50%	50%
HUNGARIAN FORINT (FR - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	Increase	+5:-2	0%	0%	20%	20%
ISRAELI SHEKEL (IS - CME) vs POLISH ZLOTY (PZ - CME)						
Spread Credit Rate	Increase	+3:-5	30%	30%	40%	40%
JAPANESE YEN (JY - CME) vs NEW ZEALAND DOLLAR (NE - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
Japanese Yen (JY) vs. Swiss Franc (SF)						
Spread Credit Rate	Increase	+1:-1	0%	0%	40%	40%
MEXICAN PESO (MP - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
SWISS FRANC (SF - CME) vs HUNGARIAN FORINT (FR - CME)						
Spread Credit Rate	Increase	+3:-4	0%	0%	40%	40%
SWISS FRANC (SF - CME) vs POLISH ZLOTY (PZ - CME)						
Spread Credit Rate	Increase	+3:-5	0%	0%	30%	30%

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						
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (NY-HP - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (NY-HP - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (NY-HP - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (NY-HP - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (NY-HP - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (NY-HP - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs HENRY HUB NATURAL GAS FUTURES (NY-NG - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
NYMEX NATURAL GAS (H.HUB LTD) FUT (NY-HH - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
NYMEX NATURAL GAS (H.HUB LTD) FUT (NY-HH - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NYMEX NATURAL GAS (H.HUB LTD) FUT (NY-HH - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
NYMEX NATURAL GAS (H.HUB LTD) FUT (NY-HH - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
NYMEX NATURAL GAS (H.HUB LTD) FUT (NY-HH - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
NYMEX NATURAL GAS (H.HUB LTD) FUT (NY-HH - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs HENRY HUB NATURAL GAS FUTURES (NY-NG - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NGL/PETROCHEMICALS - Inter-commodity Spread Rates						
ARGUS PROPANE (SAUDI ARAMCO) SWAP (NYM-9N - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP (NYM-PS - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	45%	45%
ARGUS PROPANE FAR EAST INDEX SWAP (NYM-7E - CME) vs ARGUS PROPANE (SAUDI ARAMCO) SWAP (NYM-9N - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	45%	45%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	45%	45%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+2:-1	50%	50%	40%	40%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+2:-1	50%	50%	40%	40%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Decrease	+2:-1	50%	50%	40%	40%
Spread Credit Rate	Decrease	+2:-1	50%	50%	40%	40%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	35%	35%
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0) vs. GULF COAST NO.6 FUEL OIL 3.0% (NY-MF)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
NY HARBOR RESIDUAL FUEL 1.0% S (NY-MM) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME)						
Spread Credit Rate	Decrease	+19:-3	50%	50%	40%	40%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)						
Spread Credit Rate	Decrease	+19:-3	60%	60%	45%	45%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	Decrease	+15:-2	50%	50%	40%	40%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
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Inter-commodity Spread Rates

REFINED PRODUCTS - Inter-commodity Spread Rates

GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)

Spread Credit Rate	Decrease	+1:-1	45%	45%	35%	35%
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HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)

Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
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HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs OMAN CRUDE OIL (NY-OQ - CME)

Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
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HEATING OIL FINANCIAL FUTURES (NY-BH - CME) vs OMAN CRUDE OIL (NY-OQ - CME)

Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
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HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP) vs DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME)

Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
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HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs OMAN CRUDE OIL (NY-OQ - CME)

Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
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MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0) vs. GULF COAST NO.6 FUEL OIL 3.0% S (NY-MF)

Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
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Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
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NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs OMAN CRUDE OIL (NY-OQ - CME)

Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
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NY HARBOR RESIDUAL FUEL 1.0% S (NY-MM) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)

Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
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PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME)

Spread Credit Rate	Decrease	+19:-3	50%	50%	40%	40%
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PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)

Spread Credit Rate	Decrease	+19:-3	60%	60%	45%	45%
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PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)

Spread Credit Rate	Decrease	+15:-2	50%	50%	40%	40%
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PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)

Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
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SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
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Short Option Minimum (SOM) Rate

METALS - Short Option Minimum (SOM) Rate

IRON ORE FUTURES (ICT, TIO) - SOM

Clearing Member Rate		Increase	16.500	15.000	22.000	20.000
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SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
<u>Volatility Scan (volScan) Rate</u>						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
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Volatility Scan (volScan) Rate

CRUDE OIL - Volatility Scan (volScan) Rate

CRUDE OIL FINANCIAL FUTURES (MCL, QM, WS) - volScan

Clearing Member Rate	Mnth1	Increase		0.110		0.120
Clearing Member Rate	Mnth2	Increase		0.065		0.075
Clearing Member Rate	Mnth3	Increase		0.055		0.060
Clearing Member Rate	Mnth4	Increase		0.045		0.050
Clearing Member Rate	Mnth7	Increase		0.025		0.030
Clearing Member Rate	Mnth8	Increase		0.020		0.030
Clearing Member Rate	Mnth9	Increase		0.020		0.030
Clearing Member Rate	Mnth10	Increase		0.020		0.030
Clearing Member Rate	Mnth11	Increase		0.020		0.030
Clearing Member Rate	Mnth12	Increase		0.020		0.025
Clearing Member Rate	Mnth13	Increase		0.015		0.025
Clearing Member Rate	Mnth14	Increase		0.015		0.025
Clearing Member Rate	Mnth15	Increase		0.015		0.025
Clearing Member Rate	Mnth16	Increase		0.015		0.025
Clearing Member Rate	Mnth17	Increase		0.015		0.025
Clearing Member Rate	Mnth18	Increase		0.015		0.025
Clearing Member Rate	Mnth19	Increase		0.010		0.025
Clearing Member Rate	Mnth20	Increase		0.010		0.020
Clearing Member Rate	Mnth21	Increase		0.010		0.020
Clearing Member Rate	Mnth22	Increase		0.010		0.020
Clearing Member Rate	Mnth23	Increase		0.010		0.015
Clearing Member Rate	Mnth24	Increase		0.010		0.015
Clearing Member Rate	Mnth25	Increase		0.010		0.015
Clearing Member Rate	Mnth26	Increase		0.010		0.015
Clearing Member Rate	Mnth27	Increase		0.010		0.015
Clearing Member Rate	Mnth28	Increase		0.010		0.015
Clearing Member Rate	Mnth29	Increase		0.010		0.015

CRUDE OIL LAST DAY FINANCIAL FUTURES (26, S26) - volScan

Clearing Member Rate	Mnth1	Increase		0.110		0.120
Clearing Member Rate	Mnth2	Increase		0.065		0.075
Clearing Member Rate	Mnth3	Increase		0.055		0.060
Clearing Member Rate	Mnth4	Increase		0.045		0.050
Clearing Member Rate	Mnth7	Increase		0.025		0.030
Clearing Member Rate	Mnth8	Increase		0.020		0.030
Clearing Member Rate	Mnth9	Increase		0.020		0.030
Clearing Member Rate	Mnth10	Increase		0.020		0.030
Clearing Member Rate	Mnth11	Increase		0.020		0.030
Clearing Member Rate	Mnth12	Increase		0.020		0.025
Clearing Member Rate	Mnth13	Increase		0.015		0.025

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth14	Increase		0.015		0.025
Clearing Member Rate	Mnth15	Increase		0.015		0.025
Clearing Member Rate	Mnth16	Increase		0.015		0.025
Clearing Member Rate	Mnth17	Increase		0.015		0.025
Clearing Member Rate	Mnth18	Increase		0.015		0.025
Clearing Member Rate	Mnth19	Increase		0.010		0.025
Clearing Member Rate	Mnth20	Increase		0.010		0.020
Clearing Member Rate	Mnth21	Increase		0.010		0.020
Clearing Member Rate	Mnth22	Increase		0.010		0.020
Clearing Member Rate	Mnth23	Increase		0.010		0.015
Clearing Member Rate	Mnth24	Increase		0.010		0.015
Clearing Member Rate	Mnth25	Increase		0.010		0.015
Clearing Member Rate	Mnth26	Increase		0.010		0.015
Clearing Member Rate	Mnth27	Increase		0.010		0.015
Clearing Member Rate	Mnth28	Increase		0.010		0.015
Clearing Member Rate	Mnth29	Increase		0.010		0.015
LIGHT SWEET CRUDE OIL FUTURES (C01, C02, C03, C04, C05, C06, C07, C08, C09, C10, C11, C12, C13, C14, C15, C16, C17, C18, C19, C20, C21, C22, C23, C24, C25, C26, C27, C28, C29, C30, C31, CD, CL, CLL, CLS, CLT, LC, LM1, LM2, LM3, LM4, LM5, LO, LOW, XC, XCT) - volScan						
Clearing Member Rate	Mnth1	Increase		0.110		0.120
Clearing Member Rate	Mnth2	Increase		0.065		0.075
Clearing Member Rate	Mnth3	Increase		0.055		0.060
Clearing Member Rate	Mnth4	Increase		0.045		0.050
Clearing Member Rate	Mnth7	Increase		0.025		0.030
Clearing Member Rate	Mnth8	Increase		0.020		0.030
Clearing Member Rate	Mnth9	Increase		0.020		0.030
Clearing Member Rate	Mnth10	Increase		0.020		0.030
Clearing Member Rate	Mnth11	Increase		0.020		0.030
Clearing Member Rate	Mnth12	Increase		0.020		0.025
Clearing Member Rate	Mnth13	Increase		0.015		0.025
Clearing Member Rate	Mnth14	Increase		0.015		0.025
Clearing Member Rate	Mnth15	Increase		0.015		0.025
Clearing Member Rate	Mnth16	Increase		0.015		0.025
Clearing Member Rate	Mnth17	Increase		0.015		0.025
Clearing Member Rate	Mnth18	Increase		0.015		0.025
Clearing Member Rate	Mnth19	Increase		0.010		0.025
Clearing Member Rate	Mnth20	Increase		0.010		0.020
Clearing Member Rate	Mnth21	Increase		0.010		0.020
Clearing Member Rate	Mnth22	Increase		0.010		0.020
Clearing Member Rate	Mnth23	Increase		0.010		0.015
Clearing Member Rate	Mnth24	Increase		0.010		0.015
Clearing Member Rate	Mnth25	Increase		0.010		0.015
Clearing Member Rate	Mnth26	Increase		0.010		0.015

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth27	Increase		0.010		0.015
Clearing Member Rate	Mnth28	Increase		0.010		0.015
Clearing Member Rate	Mnth29	Increase		0.010		0.015
WTI CALENDAR SWAP FUTURES (AO, CS) - volScan						
Clearing Member Rate	Mnth1	Increase		0.110		0.120
Clearing Member Rate	Mnth2	Increase		0.065		0.075
Clearing Member Rate	Mnth3	Increase		0.055		0.060
Clearing Member Rate	Mnth4	Increase		0.045		0.050
Clearing Member Rate	Mnth7	Increase		0.025		0.030
Clearing Member Rate	Mnth8	Increase		0.020		0.030
Clearing Member Rate	Mnth9	Increase		0.020		0.030
Clearing Member Rate	Mnth10	Increase		0.020		0.030
Clearing Member Rate	Mnth11	Increase		0.020		0.030
Clearing Member Rate	Mnth12	Increase		0.020		0.025
Clearing Member Rate	Mnth13	Increase		0.015		0.025
Clearing Member Rate	Mnth14	Increase		0.015		0.025
Clearing Member Rate	Mnth15	Increase		0.015		0.025
Clearing Member Rate	Mnth16	Increase		0.015		0.025
Clearing Member Rate	Mnth17	Increase		0.015		0.025
Clearing Member Rate	Mnth18	Increase		0.015		0.025
Clearing Member Rate	Mnth19	Increase		0.010		0.025
Clearing Member Rate	Mnth20	Increase		0.010		0.020
Clearing Member Rate	Mnth21	Increase		0.010		0.020
Clearing Member Rate	Mnth22	Increase		0.010		0.020
Clearing Member Rate	Mnth23	Increase		0.010		0.015
Clearing Member Rate	Mnth24	Increase		0.010		0.015
Clearing Member Rate	Mnth25	Increase		0.010		0.015
Clearing Member Rate	Mnth26	Increase		0.010		0.015
Clearing Member Rate	Mnth27	Increase		0.010		0.015
Clearing Member Rate	Mnth28	Increase		0.010		0.015
Clearing Member Rate	Mnth29	Increase		0.010		0.015

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
ELECTRICITY - Volatility Scan (volScan) Rate						
ISO NEW ENGLAND INTERNAL HUB CALENDAR-DAY PEAK LMP SWAP FUTURES (CE) - volScan						
Clearing Member Rate	Days 1-6	New				0.050
Clearing Member Rate	Days 7-15	New				0.050
Clearing Member Rate	Days 16+	New				0.050
NYISO ZONE A CALENDAR-DAY PEAK LBMP SWAP FUTURES (AN) - volScan						
Clearing Member Rate	Days 1-6	New				0.050
Clearing Member Rate	Days 7-15	New				0.050
Clearing Member Rate	Days 16+	New				0.050
PJM AEP DAYTON HUB CALENDAR-DAY PEAK LMP SWAP FUTURES (VD) - volScan						
Clearing Member Rate	Days 1-6	New				0.050
Clearing Member Rate	Days 7-15	New				0.050
Clearing Member Rate	Days 16+	New				0.050
PJM AEP DAYTON HUB REAL-TIME OFF-PEAK CALENDAR-DAY 2.5 MW SWAP FUTURES (AOR) - volScan						
Clearing Member Rate	Days 1-10	New				0.200
Clearing Member Rate	Days 11-15	New				0.200
Clearing Member Rate	Days 16+	New				0.200
PJM WESTERN HUB REAL-TIME OFF-PEAK CALENDAR-DAY 2.5 MW SWAP FUTURES (WOR) - volScan						
Clearing Member Rate	Days 1-10	New				0.200
Clearing Member Rate	Days 11-15	New				0.200
Clearing Member Rate	Days 16+	New				0.200
METALS - Volatility Scan (volScan) Rate						
IRON ORE FUTURES (ICT, TIO) - volScan						
Clearing Member Rate	Mnths 2-4	Increase		0.030		0.045
NGL/PETROCHEMICALS - Volatility Scan (volScan) Rate						
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (4H, 4K, 81, B0, G1, PT) - volScan						
Clearing Member Rate	Mth 1	Increase		0.070		0.100
Clearing Member Rate	Mth 2-3	Increase		0.050		0.070
Clearing Member Rate	Mths 4-11	Increase		0.035		0.045

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
REFINED PRODUCTS - Volatility Scan (volScan) Rate						
EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (0D, Q6, UV) - volScan						
Clearing Member Rate	Mths 1	Increase		0.050		0.065
Clearing Member Rate	Mnths 2-6	Increase		0.040		0.055
Clearing Member Rate	Mnths 7-10	Increase		0.030		0.045
Clearing Member Rate	Mnths 11+	Increase		0.020		0.025
EUROPEAN GASOIL (ICE) SWAP FUTURES (F7, GX, QA) - volScan						
Clearing Member Rate	Mth 1	Increase		0.070		0.100
EUROPEAN GASOIL BULLET SWAP FUTURES (7F, 7FT, BG, F8, SBG) - volScan						
Clearing Member Rate	Mnth 1	Increase		0.070		0.100