



12-089

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, March 02, 2012

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>

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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

Tuesday, March 06, 2012.

Current rates as of:

Friday, March 02, 2012.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
COAL - Inter-commodity Spread Rates						
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME).						
Spread Credit Rate	New	+1:-1			40%	40%
CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	New	-1:+1			40%	40%
COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+9:-1			40%	40%
COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+9:-1			40%	40%
CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE FUTURES (NY-27 - CME)						
Spread Credit Rate	New	+2:-1			40%	40%
CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+2:-1			40%	40%
CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE FUTURES (NY-RL - CME)						
Spread Credit Rate	New	+2:-1			40%	40%
CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE FUTURES (NY-RT - CME)						
Spread Credit Rate	New	+2:-1			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	New	+2:-1			40%	40%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+1:-1			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ETHANOL - Inter-commodity Spread Rates						
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME).						
Spread Credit Rate	New	+1:-1			40%	40%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	New	+1:-1			50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+15:-2			40%	40%
NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
NATURAL GAS - Inter-commodity Spread Rates						
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) vs HENRY HUB NATURAL GAS (NYM-NG, NN, HP)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	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 BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	New	+10:-1			40%	40%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+2:-15			45%	45%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+12:-1			50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	New	+2:-15			55%	55%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	New	+2:-15			55%	55%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs MONT BELVIEU NATURAL GASOLINE 5 DECIMALS (OPIS) SWAP FUTURES (NY-7Q - CME)						
Spread Credit Rate	New	+1:-1			65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs MONT BELVIEU NATURAL GASOLINE 5 DECIMALS (OPIS) SWAP FUTURES (NY-7Q - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	35%	35%
HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
HEATING OIL FINANCIAL FUTURES (NY-BH - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
MONT BELVIEU PHYSICAL NATURAL GASOLINE (OPIS) (NYM-3R - CME) vs NY HARBOR RBOB (BLENDSTOCK) GAS (NYM-RB, RL, RT)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	0%	0%
MONT BELVIEU PHYSICAL NATURAL GASOLINE (OPIS) FUTURES (NY-3R - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	0%	0%
MONT BELVIEU PHYSICAL NON-LDH PROPANE (OPIS) (NYM-3P - CME) vs NY HARBOR RBOB (BLENDSTOCK) GAS (NYM-RB, RL, RT)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
MONT BELVIEU PHYSICAL NON-LDH PROPANE (OPIS) FUTURES (NY-3P - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs MONT BELVIEU PHYSICAL NATURAL GASOLINE (OPIS) FUTURES (NY-3R - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	0%	0%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, MP, BH) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	35%	35%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, MP, BH) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, MP, BH) vs MONT BELVIEU PHYSICAL NATURAL GASOLINE (OPIS) FUTURES (NY-3R - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	0%	0%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	New	+15:-2			45%	45%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs MONT BELVIEU NATURAL GASOLINE 5 DECIMALS (OPIS) SWAP FUTURES (NY-7Q - CME)						
Spread Credit Rate	New	+1:-1			65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs MONT BELVIEU PHYSICAL LDH PROPANE (OPIS) FUTURES (NY-3N - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
NY-8I - MT BELVIEU ISO BUTANE 5 DEC. S vs NY-27 - RBOB LAST DAY FINANCIAL FUTURES						
Spread Credit Rate	New	+1:-1			30%	30%
NY-8I - MT BELVIEU ISO BUTANE 5 DEC. S vs NY-RT - RBOB GASOLINE FINANCIAL FUTURES						
Spread Credit Rate	New	+1:-1			30%	30%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs MONT BELVIEU NATURAL GASOLINE 5 DECIMALS (OPIS) SWAP FUTURES (NY-7Q - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+15:-2	50%	50%	55%	55%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	30%	30%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs MONT BELVIEU PHYSICAL NORMAL BUTANE (OPIS) FUTURES (NY-3M - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	0%	0%
RBOB GASOLINE FUTURES (NY-RB - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+15:-2	50%	50%	55%	55%
RBOB GASOLINE FUTURES (NY-RB, RL, RT) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
RBOB GASOLINE FUTURES (NY-RB, RL, RT) vs MONT BELVIEU PHYSICAL NORMAL BUTANE (OPIS) FUTURES (NY-3M - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	0%	0%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs MONT BELVIEU NATURAL GASOLINE 5 DECIMALS (OPIS) SWAP FUTURES (NY-7Q - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
PETROLEUM CRACKS AND SPREADS - Inter-commodity Spread Rates						
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	New	+1:-1:+1			95%	95%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	New	+1:-1:+1			95%	95%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP)						
Spread Credit Rate	Decrease	+1:-1:+1	98%	98%	95%	95%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO)						
Spread Credit Rate	Decrease	+1:-1:+1	98%	98%	95%	95%
Spread Credit Rate	Decrease	+1:-1:+1	98%	98%	95%	95%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs SINGAPORE GASOIL 0.05% SULFUR (PLATTS) SWAP FUTURES (NY-SZF - CME) vs SINGAPORE GASOIL 0.05 VS 0.5% SULFUR SPREAD (PLATTS) SWAP FUTURES (NY-SZZ - CME)						
Spread Credit Rate	New	+1:-1:+1			95%	95%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs SINGAPORE GASOIL 10 PPM (PLATTS) SWAP FUTURES (NY-STF - CME) vs SINGAPORE GASOIL 10 PPM VS 0.5% SULFUR SPREAD (PLATTS) SWAP FUTURES (NY-STZ - CME)						
Spread Credit Rate	New	+1:-1:+1			95%	95%

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						
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME).						
Spread Credit Rate	New	+1:-1			40%	40%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME).						
Spread Credit Rate	New	+1:-1			40%	40%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	New	+10:-1			55%	55%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	New	+10:-1			40%	40%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+10:-1			50%	50%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+3:-4			50%	50%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+3:-4			45%	45%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+3:+4			50%	50%
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+3:-4			60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+3:-4			50%	50%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+2:-15			45%	45%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+12:-1			50%	50%
CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	New	-1:+1			40%	40%
COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+9:-1			40%	40%
COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+9:-1			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE FUTURES (NY-27 - CME)						
Spread Credit Rate	New	+2:-1			40%	40%
CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+2:-1			40%	40%
CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE FUTURES (NY-RL - CME)						
Spread Credit Rate	New	+2:-1			40%	40%
CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE FUTURES (NY-RT - CME)						
Spread Credit Rate	New	+2:-1			40%	40%
CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	New	+2:-1			40%	40%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
EUROPEAN GASOIL (ICE) CALENDAR SWAP (NYM-GX - CME) vs SINGAPORE JET KEROSENE SWAP (NYM-KS - CME)						
Spread Credit Rate	Increase	+1:-9	50%	50%	80%	80%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+2:-15			60%	60%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+2:-15			80%	80%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+1:-9			80%	80%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+2:-15			65%	65%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs ULSD 10PPM (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-Z6 - CME)						
Spread Credit Rate	New	+1:-1			85%	85%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX, BG) vs ULSD 10PPM (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-Z6 - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME)						
Spread Credit Rate	New	+1:-10			55%	55%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME)						
Spread Credit Rate	New	+1:-10			60%	60%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+2:-15			60%	60%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+2:-15			55%	55%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+2:-15			80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+2:-15			80%	80%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+2:-15			55%	55%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+2:-15			55%	55%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME)						
Spread Credit Rate	New	+1:-10			60%	60%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME)						
Spread Credit Rate	New	+1:-10			60%	60%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+2:-15			60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+2:-15			80%	80%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+2:-15			80%	80%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+2:-15			60%	60%
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+2:-15			70%	70%
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+2:-15			60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+2:-15			55%	55%
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+1:-9			55%	55%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	New	+2:-15			55%	55%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	New	+2:-15			55%	55%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+1:-10			65%	65%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX, BG)						
Spread Credit Rate	Increase	+1:-10	60%	60%	65%	65%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	New	+10:-1			50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME)						
Spread Credit Rate	New	+1:-10			65%	65%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+10:-1			45%	45%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+3:-4			55%	55%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	New	+3:-4			45%	45%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+3:-4			45%	45%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+3:-4			60%	60%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+3:-4			60%	60%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+3:-4			50%	50%
FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+3:-4			50%	50%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+2:-15			60%	60%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	New	+2:-15			60%	60%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	New	+2:-15			60%	60%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+2:-15			60%	60%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	New	+2:-15			60%	60%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+2:-15			80%	80%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+2:-15			80%	80%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+2:-15			65%	65%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+2:-15			60%	60%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	New	+2:-15			55%	55%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+2:-15			55%	55%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+2:-15			80%	80%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+2:-15			80%	80%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+2:-15			60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+2:-15			55%	55%
GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+2:-15			60%	60%
GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-4G - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
GULF COAST GASOLINE (NYM-LR - CME) vs NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT)						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs MONT BELVIEU NATURAL GASOLINE 5 DECIMALS (OPIS) SWAP FUTURES (NY-7Q - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs RBOB GASOLINE FUTURES (NY-27 - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs RBOB GASOLINE FUTURES (NY-RL - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs RBOB GASOLINE FUTURES (NY-RT - CME)						
Spread Credit Rate	New	+1:-1			70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	New	+1:-1:+1			95%	95%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	New	+1:-1:+1			95%	95%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP)						
Spread Credit Rate	Decrease	+1:-1:+1	98%	98%	95%	95%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO)						
Spread Credit Rate	Decrease	+1:-1:+1	98%	98%	95%	95%
Spread Credit Rate	Decrease	+1:-1:+1	98%	98%	95%	95%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME)						
Spread Credit Rate	New	+3:-4			45%	45%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	New	+15:-2			60%	60%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME)						
Spread Credit Rate	New	+15:-2			55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+15:-2			70%	70%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs MONT BELVIEU NATURAL GASOLINE 5 DECIMALS (OPIS) SWAP FUTURES (NY-7Q - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME)						
Spread Credit Rate	New	+15:-2			60%	60%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	35%	35%
HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
HEATING OIL FINANCIAL FUTURES (NY-BH - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+2:-15			65%	65%
JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+2:-15			65%	65%
JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+2:-15			75%	75%
JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+1:-9			60%	60%
LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME)						
Spread Credit Rate	New	+3:-4			55%	55%
LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+15:-2			60%	60%
LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME)						
Spread Credit Rate	New	+3:-4			55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
MONT BELVIEU PHYSICAL NATURAL GASOLINE (OPIS) (NYM-3R - CME) vs NY HARBOR RBOB (BLENDSTOCK) GAS (NYM-RB, RL, RT)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	0%	0%
MONT BELVIEU PHYSICAL NATURAL GASOLINE (OPIS) FUTURES (NY-3R - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	0%	0%
MONT BELVIEU PHYSICAL NON-LDH PROPANE (OPIS) (NYM-3P - CME) vs NY HARBOR RBOB (BLENDSTOCK) GAS (NYM-RB, RL, RT)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
MONT BELVIEU PHYSICAL NON-LDH PROPANE (OPIS) FUTURES (NY-3P - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs MONT BELVIEU PHYSICAL NATURAL GASOLINE (OPIS) FUTURES (NY-3R - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	0%	0%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, MP, BH) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	35%	35%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, MP, BH) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, MP, BH) vs MONT BELVIEU PHYSICAL NATURAL GASOLINE (OPIS) FUTURES (NY-3R - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	0%	0%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME)						
Spread Credit Rate	New	+3:-4			50%	50%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	New	+15:-2			45%	45%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME)						
Spread Credit Rate	New	+15:-2			50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	New	+15:-2			60%	60%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	New	+15:-2			70%	70%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs FAME 0 (ARGUS) BIODIESEL FOB RDAM SWAP FUTURES (NY-2L - CME)						
Spread Credit Rate	New	+3:-4			50%	50%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME)						
Spread Credit Rate	New	+15:-2			50%	50%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+15:-2			60%	60%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs MONT BELVIEU NATURAL GASOLINE 5 DECIMALS (OPIS) SWAP FUTURES (NY-7Q - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)						
Spread Credit Rate	New	+1:-1			60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs MONT BELVIEU PHYSICAL LDH PROPANE (OPIS) FUTURES (NY-3N - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
NEW YORK HARBOR ULTRA-LOW SULFUR DIESEL (ULSD) FUTURES (NY-LH - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+15:-2			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) vs GULF COAST GASOLINE CALENDAR SWAP (NYM-GS - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) vs HENRY HUB NATURAL GAS (NYM-NG, NN, HP)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
NY-2L - FAME 0 (ARGUS) BIODSL FOB RTTRDM vs NY-3G - PREMIUM UNLD 10P FOB MED SWP						
Spread Credit Rate	New	+10:-1			50%	50%
NY-3G - PREMIUM UNLD 10P FOB MED SWP vs NY-1A - ARGUS BIODIESEL RME FOB RDAM S						
Spread Credit Rate	New	+1:-10			50%	50%
NY-3G - PREMIUM UNLD 10P FOB MED SWP vs NY-GT - EURO DIESEL 10 CAL SWAP						
Spread Credit Rate	New	+1:-1			60%	60%
NY-3G - PREMIUM UNLD 10P FOB MED SWP vs NY-GX - GASOIL CALENDAR SWAP						
Spread Credit Rate	New	+1:-1			60%	60%
NY-3G - PREMIUM UNLD 10P FOB MED SWP vs NY-LY - GULF COAST ULSD CALENDAR SWAP						
Spread Credit Rate	New	+2:-15			50%	50%
NY-3G - PREMIUM UNLD 10P FOB MED SWP vs NY-SG - SINGAPORE GASOIL SWAP						
Spread Credit Rate	New	+1:-1			50%	50%
NY-8I - MT BELVIEU ISO BUTANE 5 DEC. S vs NY-27 - RBOB LAST DAY FINANCIAL FUTURES						
Spread Credit Rate	New	+1:-1			30%	30%
NY-8I - MT BELVIEU ISO BUTANE 5 DEC. S vs NY-RT - RBOB GASOLINE FINANCIAL FUTURES						
Spread Credit Rate	New	+1:-1			30%	30%
NY-GS - GULF COAST GASOLINE CLNDR SWAP FUT vs NY-27 - RBOB LAST DAY FINANCIAL FUTURES						
Spread Credit Rate	New	+1:-1			85%	85%
NY-GS - GULF COAST GASOLINE CLNDR SWAP FUT vs NY-RT - RBOB GASOLINE FINANCIAL FUTURES						
Spread Credit Rate	New	+1:-1			85%	85%
NY-LH - NEW YORK HARBOR ULSD vs NY-3G - PREMIUM UNLD 10P FOB MED SWP						
Spread Credit Rate	New	+15:-2			50%	50%
NY-LR - GULF COAST GASOLINE FUTURES vs NY-27 - RBOB LAST DAY FINANCIAL FUTURES						
Spread Credit Rate	New	+1:-1			80%	80%
NY-LR - GULF COAST GASOLINE FUTURES vs NY-RT - RBOB GASOLINE FINANCIAL FUTURES						
Spread Credit Rate	New	+1:-1			80%	80%
NY-SP - SINGAPORE NAPHTHA SWAP vs NY-3G - PREMIUM UNLD 10P FOB MED SWP						
Spread Credit Rate	New	+15:-2			65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NY-TY - ULSD 10PPM CARGOES CIF NWE S vs NY-3G - PREMIUM UNLD 10P FOB MED SWP						
Spread Credit Rate	New	+1:-1			50%	50%
NY-VL - GASOIL 0.1 ROTTERDAM BARGES SW vs NY-3G - PREMIUM UNLD 10P FOB MED SWP						
Spread Credit Rate	New	+1:-1			60%	60%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs MONT BELVIEU NATURAL GASOLINE 5 DECIMALS (OPIS) SWAP FUTURES (NY-7Q - CME)						
Spread Credit Rate	New	+2:-15			50%	50%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	New	+2:-15			40%	40%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+2:-15			65%	65%
PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+2:-15			65%	65%

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	New	+1:-1			50%	50%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+15:-2	50%	50%	55%	55%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs GROUP THREE UNLEADED GASOLINE (PLATTS) SWAP FUTURES (NY-LR - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	30%	30%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs MONT BELVIEU PHYSICAL NORMAL BUTANE (OPIS) FUTURES (NY-3M - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	0%	0%
RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME) vs GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
RBOB GASOLINE FUTURES (NY-RB - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+15:-2	50%	50%	55%	55%
RBOB GASOLINE FUTURES (NY-RB - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	70%	70%
RBOB GASOLINE FUTURES (NY-RB, RL, RT) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	30%	30%
RBOB GASOLINE FUTURES (NY-RB, RL, RT) vs MONT BELVIEU PHYSICAL NORMAL BUTANE (OPIS) FUTURES (NY-3M - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	0%	0%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME)						
Spread Credit Rate	New	+15:-2			55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Decrease	-15:+2	85%	85%	80%	80%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs RBOB GASOLINE FUTURES (NY-27 - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs RBOB GASOLINE FUTURES (NY-RL - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs RBOB GASOLINE FUTURES (NY-RT - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs SINGAPORE GASOIL 0.05% SULFUR (PLATTS) SWAP FUTURES (NY-SZF - CME) vs SINGAPORE GASOIL 0.05 VS 0.5% SULFUR SPREAD (PLATTS) SWAP FUTURES (NY-SZZ - CME)						
Spread Credit Rate	New	+1:-1:+1			95%	95%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs SINGAPORE GASOIL 10 PPM (PLATTS) SWAP FUTURES (NY-STF - CME) vs SINGAPORE GASOIL 10 PPM VS 0.5% SULFUR SPREAD (PLATTS) SWAP FUTURES (NY-STZ - CME)						
Spread Credit Rate	New	+1:-1:+1			95%	95%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
SINGAPORE GASOIL SWAP (NYM-SG - CME) vs SINGAPORE NAPHTHA SWAP (NYM-SP - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+1:-1			50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs MONT BELVIEU NATURAL GASOLINE 5 DECIMALS (OPIS) SWAP FUTURES (NY-7Q - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs ARGUS BIODIESEL RME FOB RDAM SWAP FUTURES (NY-1A - CME)						
Spread Credit Rate	New	+3:-4			55%	55%
SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME)						
Spread Credit Rate	New	+15:-2			55%	55%
SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+1:-1			60%	60%