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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, January 11, 2013

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

Tuesday, January 15, 2013.

Current rates as of:

Friday, January 11, 2013.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
			AGRICULTURE - Outright Rates					
LUMBER110 FUTURES (LB)								
LB	Spec		Increase	USD	1,875	1,250	2,175	1,450
LB	Hedge/Member		Increase	USD	1,250	1,250	1,450	1,450
MINI-SIZED SOYBEANS FUTURES (YK)								
YK	Spec	New Crop	Decrease	USD	1,013	750	918	680
YK	Hedge/Member	New Crop	Decrease	USD	750	750	680	680
YK	Spec	Old Crop	Decrease	USD	1,013	750	918	680
YK	Hedge/Member	Old Crop	Decrease	USD	750	750	680	680
MINI-SIZED WHEAT FUTURES (YW)								
YW	Spec	Old Crop	Decrease	USD	743	550	648	480
YW	Hedge/Member	Old Crop	Decrease	USD	550	550	480	480
YW	Spec	New Crop	Decrease	USD	743	550	648	480
YW	Hedge/Member	New Crop	Decrease	USD	550	550	480	480
NYMEX COTTON (TT)								
TT	Spec		Decrease	USD	3,300	3,000	2,475	2,250
TT	Hedge/Member		Decrease	USD	3,000	3,000	2,250	2,250
ROUGH RICE FUTURES (14)								
14	Spec		Decrease	USD	1,688	1,250	1,350	1,000
14	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
SOYBEAN CALENDAR SWAP (SNS)								
SNS	Spec	Old Crop	Decrease	USD	5,063	3,750	4,590	3,400
SNS	Hedge/Member	Old Crop	Decrease	USD	3,750	3,750	3,400	3,400
SNS	Spec	New Crop	Decrease	USD	5,063	3,750	4,590	3,400
SNS	Hedge/Member	New Crop	Decrease	USD	3,750	3,750	3,400	3,400
SOYBEAN FUTURES (S)								
S	Spec	New Crop	Decrease	USD	5,063	3,750	4,590	3,400
S	Hedge/Member	New Crop	Decrease	USD	3,750	3,750	3,400	3,400
S	Spec	Old Crop	Decrease	USD	5,063	3,750	4,590	3,400
S	Hedge/Member	Old Crop	Decrease	USD	3,750	3,750	3,400	3,400
SUGAR 11 FUTURES NYMEX (YO)								
YO	Spec		Decrease	USD	1,980	1,800	1,485	1,350
YO	Hedge/Member		Decrease	USD	1,800	1,800	1,350	1,350
WHEAT CALENDAR SWAP (WCS)								
WCS	Spec		Decrease	USD	3,713	2,750	3,240	2,400
WCS	Hedge/Member		Decrease	USD	2,750	2,750	2,400	2,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WCS	Spec		Decrease	USD	3,713	2,750	3,240	2,400
WCS	Hedge/Member		Decrease	USD	2,750	2,750	2,400	2,400
WHEAT FUTURES (W)								
W	Spec	Old Crop	Decrease	USD	3,713	2,750	3,240	2,400
W	Hedge/Member	Old Crop	Decrease	USD	2,750	2,750	2,400	2,400
W	Spec	New Crop	Decrease	USD	3,713	2,750	3,240	2,400
W	Hedge/Member	New Crop	Decrease	USD	2,750	2,750	2,400	2,400
EQUITY INDEX - Outright Rates								
DJ US REAL ESTATE BTIC (REX)								
REX	Spec		Decrease	USD	1,625	1,300	1,250	1,000
REX	Hedge/Member		Decrease	USD	1,300	1,300	1,000	1,000
DJ US REAL ESTATE INDEX (JR)								
JR	Spec		Decrease	USD	1,625	1,300	1,250	1,000
JR	Hedge/Member		Decrease	USD	1,300	1,300	1,000	1,000
DJ US REAL ESTATE SYNTHEIC (DJR)								
DJR	Spec		Decrease	USD	1,625	1,300	1,250	1,000
DJR	Hedge/Member		Decrease	USD	1,300	1,300	1,000	1,000
E-MINI NIKKEI 225 YEN DENOMINATED (ENY)								
ENY	Spec		Decrease	JPY	44,000	40,000	35,200	32,000
ENY	Hedge/Member		Decrease	JPY	40,000	40,000	32,000	32,000
EMINI SP 500 ENERGY SECTOR INDEX (XAE)								
XAE	Spec		Decrease	USD	3,520	3,200	3,080	2,800
XAE	Hedge/Member		Decrease	USD	3,200	3,200	2,800	2,800
N1 FUTURES (N1)								
N1	Spec		Decrease	JPY	220,000	200,000	176,000	160,000
N1	Hedge/Member		Decrease	JPY	200,000	200,000	160,000	160,000
NIKKEI 225 FUTURES (NK)								
NK	Spec		Decrease	USD	2,200	2,000	1,760	1,600
NK	Hedge/Member		Decrease	USD	2,000	2,000	1,600	1,600
SP 500 ENERGY SELECT SECTOR TIC (XET)								
XET	Spec		Decrease	USD	3,520	3,200	3,080	2,800
XET	Hedge/Member		Decrease	USD	3,200	3,200	2,800	2,800
SP 500 ENERGY SLCT SEC SYNTHETIC (1ET)								
1ET	Spec		Decrease	USD	3,520	3,200	3,080	2,800
1ET	Hedge/Member		Decrease	USD	3,200	3,200	2,800	2,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
				FX - Outright Rates				
AD/CD FUTURES (AC)								
AC	Spec		Decrease	CAD	3,520	3,200	2,475	2,250
AC	Hedge/Member		Decrease	CAD	3,200	3,200	2,250	2,250
AD/JY FUTURES (AJ)								
AJ	Spec		Decrease	JPY	517,000	470,000	330,000	300,000
AJ	Hedge/Member		Decrease	JPY	470,000	470,000	300,000	300,000
AD/NE CROSS RATE FUTURES (AN)								
AN	Spec		Decrease	NZD	2,750	2,500	2,475	2,250
AN	Hedge/Member		Decrease	NZD	2,500	2,500	2,250	2,250
AFRICAN RAND FUTURES (RA)								
RA	Spec		Decrease	USD	2,475	2,250	2,200	2,000
RA	Hedge/Member		Decrease	USD	2,250	2,250	2,000	2,000
AUSTRALIAN DOLLAR FUTURES (AD)								
AD	Spec		Decrease	USD	1,980	1,800	1,650	1,500
AD	Hedge/Member		Decrease	USD	1,800	1,800	1,500	1,500
BPJY FUTURE (BY)								
BY	Spec		Decrease	JPY	330,000	300,000	302,500	275,000
BY	Hedge/Member		Decrease	JPY	300,000	300,000	275,000	275,000
BPSF FUTURE (BF)								
BF	Spec		Decrease	CHF	2,860	2,600	1,980	1,800
BF	Hedge/Member		Decrease	CHF	2,600	2,600	1,800	1,800
BRAZILIAN REAL FUTURES (BR)								
BR	Spec	Mnth 1 - Dec13	Decrease	USD	3,300	3,000	2,750	2,500
BR	Hedge/Member	Mnth 1 - Dec13	Decrease	USD	3,000	3,000	2,500	2,500
CANADIAN DOLLAR FUTURES (CD)								
CD	Spec		Decrease	USD	1,320	1,200	1,100	1,000
CD	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
CD/JY FUTURES (CY)								
CY	Spec		Decrease	JPY	440,000	400,000	330,000	300,000
CY	Hedge/Member		Decrease	JPY	400,000	400,000	300,000	300,000
EC/AD CROSS RATE FUTURES (CA)								
CA	Spec		Decrease	AUD	3,025	2,750	2,310	2,100
CA	Hedge/Member		Decrease	AUD	2,750	2,750	2,100	2,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MICRO AUD/USD FUTURES (M6A)								
M6A	Spec		Decrease	USD	198	180	165	150
M6A	Hedge/Member		Decrease	USD	180	180	150	150
E-MICRO CAD/USD FUTURES (MCD)								
MCD	Spec		Decrease	USD	132	120	110	100
MCD	Hedge/Member		Decrease	USD	120	120	100	100
E-MICRO CHF/USD FUTURES (MSF)								
MSF	Spec		Decrease	USD	275	250	220	200
MSF	Hedge/Member		Decrease	USD	250	250	200	200
E-MICRO EUR/USD FUTURES (M6E)								
M6E	Spec		Decrease	USD	275	250	248	225
M6E	Hedge/Member		Decrease	USD	250	250	225	225
E-MICRO JPY/USD (MJY)								
MJY	Spec		Decrease	USD	303	275	248	225
MJY	Hedge/Member		Decrease	USD	275	275	225	225
E-MINI EURO FX FUTURE (E7)								
E7	Spec		Decrease	USD	1,375	1,250	1,238	1,125
E7	Hedge/Member		Decrease	USD	1,250	1,250	1,125	1,125
E-MINI J-YEN FUTURE (J7)								
J7	Spec		Decrease	USD	1,513	1,375	1,238	1,125
J7	Hedge/Member		Decrease	USD	1,375	1,375	1,125	1,125
EURO FUTURE (EC)								
EC	Spec		Decrease	USD	2,750	2,500	2,475	2,250
EC	Hedge/Member		Decrease	USD	2,500	2,500	2,250	2,250
EURO FX/BP FUTURE (RP)								
RP	Spec		Decrease	GBP	1,375	1,250	1,100	1,000
RP	Hedge/Member		Decrease	GBP	1,250	1,250	1,000	1,000
EURO FX/SF FUTURES (RF)								
RF	Spec		Decrease	CHF	1,375	1,250	770	700
RF	Hedge/Member		Decrease	CHF	1,250	1,250	700	700
EURO/TURKISH LIRA FUTURES (TRE)								
TRE	Spec		Decrease	TRY	8,250	7,500	5,500	5,000
TRE	Hedge/Member		Decrease	TRY	7,500	7,500	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								
HUNGARIAN FORINT/ EURO FX FUTURES (R)								
R	Spec		Decrease	EUR	3,300	3,000	2,640	2,400
R	Hedge/Member		Decrease	EUR	3,000	3,000	2,400	2,400
JAPANESE YEN FUTURES (JY)								
JY	Spec		Decrease	USD	3,025	2,750	2,475	2,250
JY	Hedge/Member		Decrease	USD	2,750	2,750	2,250	2,250
KOREAN WON\U.S. DOLLAR FUTURE (KRW)								
KRW	Spec		Decrease	USD	2,200	2,000	1,650	1,500
KRW	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
MEXICAN PESO FUTURES (MP)								
MP	Spec		Decrease	USD	2,750	2,500	2,420	2,200
MP	Hedge/Member		Decrease	USD	2,500	2,500	2,200	2,200
NEW ZEALAND FUTURES (NE)								
NE	Spec		Decrease	USD	1,650	1,500	1,375	1,250
NE	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250
NKR/USD FUTURES (UN)								
UN	Spec		Decrease	USD	7,700	7,000	6,050	5,500
UN	Hedge/Member		Decrease	USD	7,000	7,000	5,500	5,500
POLISH ZLOTY FUTURES (PZ)								
PZ	Spec		Decrease	USD	6,050	5,500	5,500	5,000
PZ	Hedge/Member		Decrease	USD	5,500	5,500	5,000	5,000
POLISH ZLOTY/EURO FX FUTURES (Z)								
Z	Spec		Decrease	EUR	2,200	2,000	1,925	1,750
Z	Hedge/Member		Decrease	EUR	2,000	2,000	1,750	1,750
RU RUSSIAN RUBLE FUTURES (RU)								
RU	Spec	Mnth 1 - Dec13	Decrease	USD	4,950	4,500	4,125	3,750
RU	Hedge/Member	Mnth 1 - Dec13	Decrease	USD	4,500	4,500	3,750	3,750
SFJY FUTURES (SJ)								
SJ	Spec		Decrease	JPY	605,000	550,000	467,500	425,000
SJ	Hedge/Member		Decrease	JPY	550,000	550,000	425,000	425,000
SKR/USD CROSS RATE FUTURES (SE)								
SE	Spec		Decrease	USD	6,050	5,500	4,950	4,500
SE	Hedge/Member		Decrease	USD	5,500	5,500	4,500	4,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SWISS FRANC FUTURES (SF)								
SF	Spec		Decrease	USD	2,750	2,500	2,200	2,000
SF	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
U.S. DOLLAR TURKISH LIRA FUTURES (TRY)								
TRY	Spec		Decrease	TRY	8,250	7,500	7,150	6,500
TRY	Hedge/Member		Decrease	TRY	7,500	7,500	6,500	6,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
INTEREST RATES - Outright Rates								
10Y INTEREST RATE SWAP FUTURES (66)								
66	Spec		Decrease	USD	1,823	1,350	1,620	1,200
66	Hedge/Member		Decrease	USD	1,350	1,350	1,200	1,200
30 YR U.S. TREASURY BOND FUTURES (17)								
17	Spec		Decrease	USD	3,780	2,800	3,375	2,500
17	Hedge/Member		Decrease	USD	2,800	2,800	2,500	2,500
EURODOLLAR FUTURES (ED)								
ED	Spec	Tier 01	Decrease	USD	439	325	338	250
ED	Hedge/Member	Tier 01	Decrease	USD	325	325	250	250
ED	Spec	Tier 02	Decrease	USD	506	375	405	300
ED	Hedge/Member	Tier 02	Decrease	USD	375	375	300	300
ED	Spec	Tier 03	Decrease	USD	574	425	473	350
ED	Hedge/Member	Tier 03	Decrease	USD	425	425	350	350
ED	Spec	Tier 04	Decrease	USD	641	475	540	400
ED	Hedge/Member	Tier 04	Decrease	USD	475	475	400	400
ED	Spec	Tier 05	Decrease	USD	709	525	608	450
ED	Hedge/Member	Tier 05	Decrease	USD	525	525	450	450
ED	Spec	Tier 06	Decrease	USD	776	575	675	500
ED	Hedge/Member	Tier 06	Decrease	USD	575	575	500	500
ED	Spec	Tier 07	Decrease	USD	844	625	743	550
ED	Hedge/Member	Tier 07	Decrease	USD	625	625	550	550
ED	Spec	Tier 08	Decrease	USD	844	625	743	550
ED	Hedge/Member	Tier 08	Decrease	USD	625	625	550	550
ED	Spec	Tier 09	Decrease	USD	844	625	743	550
ED	Hedge/Member	Tier 09	Decrease	USD	625	625	550	550
ED	Spec	Tier 10	Decrease	USD	844	625	743	550
ED	Hedge/Member	Tier 10	Decrease	USD	625	625	550	550
ED	Spec	Tier 11	Decrease	USD	844	625	743	550
ED	Hedge/Member	Tier 11	Decrease	USD	625	625	550	550
LONG TERM U.S. TREASURY BOND FUTURE (UBE)								
UBE	Spec		Decrease	USD	5,738	4,250	5,164	3,825
UBE	Hedge/Member		Decrease	USD	4,250	4,250	3,825	3,825

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

EURO PPNE CIFARG VS NAPHTHA NWE FUT (EPN)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
EPN	Spec	Mnths 1-3	New	USD			38,500	35,000
EPN	Hedge/Member	Mnths 1-3	New	USD			35,000	35,000

GULF CO NO6 FUELOIL 3% V. EURO 3.5% (GCU)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
GCU	Spec	Mnth 1	Increase	USD	550	500	660	600
GCU	Hedge/Member	Mnth 1	Increase	USD	500	500	600	600
GCU	Spec	Mnth 2-6	Increase	USD	440	400	550	500
GCU	Hedge/Member	Mnth 2-6	Increase	USD	400	400	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Intra Spreads

AGRICULTURE - Intra Spreads

Butter (DB) - All Months (CASH BUTTER FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
CB	Spec		Increase	USD	1,080	800	1,350	1,000
CB	Hedge/Member		Increase	USD	800	800	1,000	1,000

Cash Settled Cheese - All Months (CASH CHEESE FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
CSC	Spec		Increase	USD	41	30	81	60
CSC	Hedge/Member		Increase	USD	30	30	60	60

Class IV Milk (DK) - Tier 1 vs. Tier 2 (CLASS IV MILK FUTURE)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DK	Spec		Increase	USD	540	400	945	700
DK	Hedge/Member		Increase	USD	400	400	700	700

Class IV Milk (DK) - Tier 2 vs. Tier 2 (CLASS IV MILK FUTURE)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DK	Spec		Increase	USD	945	700	1,350	1,000
DK	Hedge/Member		Increase	USD	700	700	1,000	1,000

CME Dry Whey Futures (DY) - Tier 1 vs Tier 2 (CME DRY WHEY FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DY	Spec		Increase	USD	1,283	950	1,688	1,250
DY	Hedge/Member		Increase	USD	950	950	1,250	1,250

CME Dry Whey Futures (DY) - Tier 2 vs Tier 2 (CME DRY WHEY FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DY	Spec		Increase	USD	1,013	750	1,485	1,100
DY	Hedge/Member		Increase	USD	750	750	1,100	1,100

Corn - 2nd New Crop v 2nd New Crop (Dec through Sep) (CORN FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
C	Spec		Increase	USD	675	500	878	650
C	Hedge/Member		Increase	USD	500	500	650	650

Corn - 2nd New Crop v 2nd New Crop (Dec through Sep) (MINI-SIZED CORN FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
YC	Spec		Increase	USD	135	100	176	130
YC	Hedge/Member		Increase	USD	100	100	130	130

Corn - Current Crop v 2nd New Crop (Dec through Sep) (CORN FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
C	Spec		Increase	USD	338	250	1,013	750
C	Hedge/Member		Increase	USD	250	250	750	750

Corn - Current Crop v 2nd New Crop (Dec through Sep) (MINI-SIZED CORN FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
YC	Spec		Increase	USD	68	50	203	150
YC	Hedge/Member		Increase	USD	50	50	150	150

Corn - Mth 1 v 2nd New Crop (Dec through Sep) (CORN FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
C	Spec		Increase	USD	608	450	1,013	750
C	Hedge/Member		Increase	USD	450	450	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn - Mth 1 v 2nd New Crop (Dec through Sep) (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	122	90	203	150
YC	Hedge/Member		Increase	USD	90	90	150	150
Corn - Mth 1 v Current Crop (CORN FUTURES)								
C	Spec		Increase	USD	675	500	945	700
C	Hedge/Member		Increase	USD	500	500	700	700
Corn - Mth 1 v Current Crop (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	135	100	189	140
YC	Hedge/Member		Increase	USD	100	100	140	140
Corn - Mth 1 v New Crop (Dec through Sep) (CORN FUTURES)								
C	Spec		Increase	USD	473	350	878	650
C	Hedge/Member		Increase	USD	350	350	650	650
Corn - Mth 1 v New Crop (Dec through Sep) (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	95	70	176	130
YC	Hedge/Member		Increase	USD	70	70	130	130
Corn - New Crop v 2nd New Crop (Dec through Sep) (CORN FUTURES)								
C	Spec		Increase	USD	1,013	750	1,148	850
C	Hedge/Member		Increase	USD	750	750	850	850
Corn - New Crop v 2nd New Crop (Dec through Sep) (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	203	150	230	170
YC	Hedge/Member		Increase	USD	150	150	170	170
Corn - New Crop v New Crop (Dec through Sep) (CORN FUTURES)								
C	Spec		Increase	USD	675	500	810	600
C	Hedge/Member		Increase	USD	500	500	600	600
Corn - New Crop v New Crop (Dec through Sep) (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	135	100	162	120
YC	Hedge/Member		Increase	USD	100	100	120	120
Corn Calendar Swap (CCS) - 2nd New Crop v 2nd New Crop (Dec through Sep) (CORN CALENDAR SWAP)								
CCS	Spec		Increase	USD	675	500	878	650
CCS	Hedge/Member		Increase	USD	500	500	650	650
Corn Calendar Swap (CCS) - Current Crop v 2nd New Crop (Dec through Sep) (CORN CALENDAR SWAP)								
CCS	Spec		Increase	USD	338	250	1,013	750
CCS	Hedge/Member		Increase	USD	250	250	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Calendar Swap (CCS) - Mth 1 v 2nd New Crop (Dec through Sep) (CORN CALENDAR SWAP)								
CCS	Spec		Increase	USD	608	450	1,013	750
CCS	Hedge/Member		Increase	USD	450	450	750	750
Corn Calendar Swap (CCS) - Mth 1 v Current Crop (CORN CALENDAR SWAP)								
CCS	Spec		Increase	USD	675	500	945	700
CCS	Hedge/Member		Increase	USD	500	500	700	700
Corn Calendar Swap (CCS) - Mth1 v New Crop (Dec through Sep) (CORN CALENDAR SWAP)								
CCS	Spec		Increase	USD	473	350	878	650
CCS	Hedge/Member		Increase	USD	350	350	650	650
Corn Calendar Swap (CCS) - New Crop v 2nd New Crop (Dec through Sep) (CORN CALENDAR SWAP)								
CCS	Spec		Increase	USD	1,013	750	1,148	850
CCS	Hedge/Member		Increase	USD	750	750	850	850
Corn Calendar Swap (CCS) - New Crop v New Crop (Dec through Sep) (CORN CALENDAR SWAP)								
CCS	Spec		Increase	USD	675	500	810	600
CCS	Hedge/Member		Increase	USD	500	500	600	600
Lean Hogs (LN) - All Months (LEAN HOG FUTURES)								
LN	Spec		Increase	USD	1,080	800	1,350	1,000
LN	Hedge/Member		Increase	USD	800	800	1,000	1,000
Live Cattle (LC) - All Months (LIVE CATTLE FUTURES)								
LC	Spec		Decrease	USD	810	600	641	475
LC	Hedge/Member		Decrease	USD	600	600	475	475
Lumber (LB) - All Months (LUMBER110 FUTURES)								
LB	Spec		Increase	USD	1,125	750	1,275	850
LB	Hedge/Member		Increase	USD	750	750	850	850
Milk (DA) - Tier 1 vs. Tier 2 (MILK FUTURES)								
DA	Spec		Increase	USD	0	0	270	200
DA	Hedge/Member		Increase	USD	0	0	200	200
Milk (DA) - Tier 1 vs. Tier 2 (MLK MID FUTURES)								
JQ	Spec		Increase	USD	0	0	135	100
JQ	Hedge/Member		Increase	USD	0	0	100	100
Milk (DA) - Tier 1 vs. Tier 3 (MILK FUTURES)								
DA	Spec		Increase	USD	0	0	270	200
DA	Hedge/Member		Increase	USD	0	0	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Milk (DA) - Tier 1 vs. Tier 3 (MLK MID FUTURES)								
JQ	Spec		Increase	USD	0	0	135	100
JQ	Hedge/Member		Increase	USD	0	0	100	100
Milk (DA) - Tier 2 vs. Tier 2 (MILK FUTURES)								
DA	Spec		Increase	USD	945	700	1,350	1,000
DA	Hedge/Member		Increase	USD	700	700	1,000	1,000
Milk (DA) - Tier 2 vs. Tier 2 (MLK MID FUTURES)								
JQ	Spec		Increase	USD	473	350	675	500
JQ	Hedge/Member		Increase	USD	350	350	500	500
Milk (DA) - Tier 2 vs. Tier 3 (MILK FUTURES)								
DA	Spec		Increase	USD	945	700	1,350	1,000
DA	Hedge/Member		Increase	USD	700	700	1,000	1,000
Milk (DA) - Tier 2 vs. Tier 3 (MLK MID FUTURES)								
JQ	Spec		Increase	USD	473	350	675	500
JQ	Hedge/Member		Increase	USD	350	350	500	500
Milk (DA) - Tier 3 vs. Tier 3 (MILK FUTURES)								
DA	Spec		Increase	USD	945	700	1,350	1,000
DA	Hedge/Member		Increase	USD	700	700	1,000	1,000
Milk (DA) - Tier 3 vs. Tier 3 (MLK MID FUTURES)								
JQ	Spec		Increase	USD	473	350	675	500
JQ	Hedge/Member		Increase	USD	350	350	500	500
Nonfat Dry Milk (NF) - Tier 1 vs Tier 1 (NONFAT DRY MILK FUTURES)								
NF	Spec		Increase	USD	1,350	1,000	1,755	1,300
NF	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300
Nonfat Dry Milk (NF) - Tier 1 vs Tier 2 (NONFAT DRY MILK FUTURES)								
NF	Spec		Increase	USD	1,688	1,250	2,025	1,500
NF	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
Nonfat Dry Milk (NF) - Tier 2 vs Tier 2 (NONFAT DRY MILK FUTURES)								
NF	Spec		Increase	USD	1,350	1,000	1,755	1,300
NF	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300
Soybean - 2nd New Crop v 2nd New Crop (Nov through Sep) (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	230	170	270	200
YK	Hedge/Member		Increase	USD	170	170	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Soybean - 2nd New Crop v 2nd New Crop (Nov through Sep) (SOYBEAN FUTURES)								
S	Spec		Increase	USD	1,148	850	1,350	1,000
S	Hedge/Member		Increase	USD	850	850	1,000	1,000
Soybean - Mth 1-2 v 2nd New Crop (Nov through Sep) (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	675	500	702	520
YK	Hedge/Member		Increase	USD	500	500	520	520
Soybean - Mth 1-2 v 2nd New Crop (Nov through Sep) (SOYBEAN FUTURES)								
S	Spec		Increase	USD	3,375	2,500	3,510	2,600
S	Hedge/Member		Increase	USD	2,500	2,500	2,600	2,600
Soybean - Mth 1-2 v New Crop (Nov through Sep) (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	594	440	675	500
YK	Hedge/Member		Increase	USD	440	440	500	500
Soybean - Mth 1-2 v New Crop (Nov through Sep) (SOYBEAN FUTURES)								
S	Spec		Increase	USD	2,970	2,200	3,375	2,500
S	Hedge/Member		Increase	USD	2,200	2,200	2,500	2,500
Soybean Calendar Swap (SNS) - 2nd New Crop v 2nd New Crop (Nov through Sep) (SOYBEAN CALENDAR SWAP)								
SNS	Spec		Increase	USD	1,148	850	1,350	1,000
SNS	Hedge/Member		Increase	USD	850	850	1,000	1,000
Soybean Calendar Swap (SNS) - Mth 1-2 v 2nd New Crop (Nov through Sep) (SOYBEAN CALENDAR SWAP)								
SNS	Spec		Increase	USD	3,375	2,500	3,510	2,600
SNS	Hedge/Member		Increase	USD	2,500	2,500	2,600	2,600
Soybean Calendar Swap (SNS) - Mth 1-2 v New Crop (Nov through Sep) (SOYBEAN CALENDAR SWAP)								
SNS	Spec		Increase	USD	2,970	2,200	3,375	2,500
SNS	Hedge/Member		Increase	USD	2,200	2,200	2,500	2,500
Soybean Oil (CBOT) (07) - Current Crop v 2nd New Crop (Oct through Sep) (SOYBEAN OIL FUTURES)								
07	Spec		Increase	USD	473	350	608	450
07	Hedge/Member		Increase	USD	350	350	450	450
Soybean Oil (CBOT) (07) - Current Crop v New Crop (Oct through Sep) (SOYBEAN OIL FUTURES)								
07	Spec		Increase	USD	338	250	473	350
07	Hedge/Member		Increase	USD	250	250	350	350
Soybean Oil (CBOT) (07) - Mth 1-2 v New Crop (Oct through Sep) (SOYBEAN OIL FUTURES)								
07	Spec		Increase	USD	473	350	608	450
07	Spec		Increase	USD	506	375	641	475
07	Hedge/Member		Increase	USD	375	375	475	475
07	Hedge/Member		Increase	USD	350	350	450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Soybean Oil (CBOT) (07) - New Crop v New Crop (Oct through Sep) (SOYBEAN OIL FUTURES)								
07	Spec		Increase	USD	304	225	405	300
07	Hedge/Member		Increase	USD	225	225	300	300
Soymeal (CBOT) (06) - Current Crop vs Current Crop (SOYBEAN MEAL FUTURES)								
06	Spec		Decrease	USD	1,350	1,000	1,013	750
06	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Soymeal (CBOT) (06) - Mth 1-2 v Current Crop (SOYBEAN MEAL FUTURES)								
06	Spec		Decrease	USD	1,890	1,400	1,620	1,200
06	Hedge/Member		Decrease	USD	1,400	1,400	1,200	1,200
Soymeal (CBOT) (06) - Mth 1-2 v New Crop (Oct through Sept) (SOYBEAN MEAL FUTURES)								
06	Spec		Increase	USD	2,363	1,750	2,700	2,000
06	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
EQUITY INDEX - Intra Spreads								
NIKKEI 225 Stock Index (NK) - All Months (NIKKEI 225 FUTURES)								
NK	Spec		Decrease	USD	220	200	110	100
NK	Hedge/Member		Decrease	USD	200	200	100	100
Yen-based Nikkei (N1) - All Months (E-MINI NIKKEI 225 YEN DENOMINATED)								
ENY	Spec		Decrease	JPY	4,400	4,000	2,200	2,000
ENY	Hedge/Member		Decrease	JPY	4,000	4,000	2,000	2,000
Yen-based Nikkei (N1) - All Months (N1 FUTURES)								
N1	Spec		Decrease	JPY	22,000	20,000	11,000	10,000
N1	Hedge/Member		Decrease	JPY	20,000	20,000	10,000	10,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
				FX - Intra Spreads				
Australian Dollar (AD) - All Months (AUSTRALIAN DOLLAR FUTURES)								
AD	Spec		Decrease	USD	83	75	55	50
AD	Hedge/Member		Decrease	USD	75	75	50	50
Australian Dollar (AD) - All Months (E-MICRO AUD/USD FUTURES)								
M6A	Spec		Decrease	USD	8	8	6	5
M6A	Hedge/Member		Decrease	USD	8	8	5	5
British Pound (BP) - All Months (BRITISH POUND FUTURES)								
BP	Spec		Decrease	USD	83	75	55	50
BP	Hedge/Member		Decrease	USD	75	75	50	50
British Pound (BP) - All Months (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Decrease	USD	8	8	6	5
M6B	Hedge/Member		Decrease	USD	8	8	5	5
Canadian Dollar (CD) - All Months (CANADIAN DOLLAR FUTURES)								
CD	Spec		Decrease	USD	83	75	55	50
CD	Hedge/Member		Decrease	USD	75	75	50	50
Canadian Dollar (CD) - All Months (E-MICRO CAD/USD FUTURES)								
MCD	Spec		Decrease	USD	8	8	6	5
MCD	Hedge/Member		Decrease	USD	8	8	5	5
CME Chinese Renminbi/U.S. Dollar - All Months (U.S. DOLLAR\RENMINBI FUTURES)								
RMB	Spec		Increase	USD	770	700	1,760	1,600
RMB	Hedge/Member		Increase	USD	700	700	1,600	1,600
CME Israeli Shekel (IS) - All Months (ISRAELI SHEKEL FUTURES)								
IS	Spec		Decrease	USD	880	800	550	500
IS	Hedge/Member		Decrease	USD	800	800	500	500
CME Korean Won/US Dollar (KRW) - All Months (KOREAN WON\U.S. DOLLAR FUTURE)								
KRW	Spec		Decrease	USD	715	650	385	350
KRW	Hedge/Member		Decrease	USD	650	650	350	350
Cross Rate Australian Dollar/Canadian Dollar (AC) - All Months (AD/CD FUTURES)								
AC	Spec		Decrease	CAD	275	250	138	125
AC	Hedge/Member		Decrease	CAD	250	250	125	125
Cross Rate Australian Dollar/New Zealand Dollar (AN) - All Months (AD/NE CROSS RATE FUTURES)								
AN	Spec		Decrease	NZD	165	150	83	75
AN	Hedge/Member		Decrease	NZD	150	150	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Cross Rate British Pound/Swiss Franc (BF) - All Months (BPSF FUTURE)								
BF	Spec		Decrease	CHF	220	200	110	100
BF	Hedge/Member		Decrease	CHF	200	200	100	100
Cross Rate Euro FX/Australian Dollar (CA) - All Months (EC/AD CROSS RATE FUTURES)								
CA	Spec		Decrease	AUD	385	350	193	175
CA	Hedge/Member		Decrease	AUD	350	350	175	175
Cross Rate Euro FX/Canadian Dollar (CC) - All Months (EC/CD CROSS RATE FUTURE)								
CC	Spec		Decrease	CAD	165	150	83	75
CC	Hedge/Member		Decrease	CAD	150	150	75	75
Cross Rate Euro FX/Swedish Krona (KE) - All Months (EC/SKR CROSS RATE FUTURES)								
KE	Spec		Decrease	SEK	1,650	1,500	825	750
KE	Hedge/Member		Decrease	SEK	1,500	1,500	750	750
Cross Rate Euro FX/Swiss Franc (RF) - All Months (EURO FX/SF FUTURES)								
RF	Spec		Decrease	CHF	193	175	99	90
RF	Hedge/Member		Decrease	CHF	175	175	90	90
Cross Rate EuroFX/British Pound - All Months (EURO FX/BP FUTURE)								
RP	Spec		Decrease	GBP	193	175	99	90
RP	Hedge/Member		Decrease	GBP	175	175	90	90
Czech Koruna (CZ) - All Months (CZECH KORUNA FUTURES)								
CZ	Spec		Decrease	USD	220	200	110	100
CZ	Hedge/Member		Decrease	USD	200	200	100	100
Euro FX (EC) - All Months (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Decrease	USD	19	18	6	5
M6E	Hedge/Member		Decrease	USD	18	18	5	5
Euro FX (EC) - All Months (E-MINI EURO FX FUTURE)								
E7	Spec		Decrease	USD	96	88	28	25
E7	Hedge/Member		Decrease	USD	88	88	25	25
Euro FX (EC) - All Months (EURO FUTURE)								
EC	Spec		Decrease	USD	193	175	55	50
EC	Hedge/Member		Decrease	USD	175	175	50	50
Hungarian Forint (FR) - All Months (HUNGARIAN FORINT (USD) FUTURES)								
FR	Spec		Decrease	USD	935	850	550	500
FR	Hedge/Member		Decrease	USD	850	850	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Japanese Yen (JY) - All Months (E-MICRO JPY/USD)								
MJY	Spec		Decrease	USD	33	30	17	15
MJY	Hedge/Member		Decrease	USD	30	30	15	15
Japanese Yen (JY) - All Months (E-MINI J-YEN FUTURE)								
J7	Spec		Decrease	USD	165	150	83	75
J7	Hedge/Member		Decrease	USD	150	150	75	75
Japanese Yen (JY) - All Months (JAPANESE YEN FUTURES)								
JY	Spec		Decrease	USD	330	300	165	150
JY	Hedge/Member		Decrease	USD	300	300	150	150
New Zealand Dollar (NE) - All Months (NEW ZEALAND FUTURES)								
NE	Spec		Decrease	USD	83	75	55	50
NE	Hedge/Member		Decrease	USD	75	75	50	50
Norwegian Krone - All Months (NKR/USD FUTURES)								
UN	Spec		Decrease	USD	1,320	1,200	825	750
UN	Hedge/Member		Decrease	USD	1,200	1,200	750	750
South African Rand - All Months (AFRICAN RAND FUTURES)								
RA	Spec		Decrease	USD	330	300	165	150
RA	Hedge/Member		Decrease	USD	300	300	150	150
Swedish Krona - All Months (SKR/USD CROSS RATE FUTURES)								
SE	Spec		Decrease	USD	385	350	248	225
SE	Hedge/Member		Decrease	USD	350	350	225	225
Turkish Lira FX (EUR) - All months (EURO/TURKISH LIRA FUTURES)								
TRE	Spec		Decrease	TRY	1,650	1,500	1,100	1,000
TRE	Hedge/Member		Decrease	TRY	1,500	1,500	1,000	1,000
Turkish Lira FX (USD) - All months (U.S. DOLLAR TURKISH LIRA FUTURES)								
TRY	Spec		Decrease	TRY	1,650	1,500	1,100	1,000
TRY	Hedge/Member		Decrease	TRY	1,500	1,500	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Intra Spreads

INTEREST RATES - Intra Spreads

10 Year Treasury Note (21) - All Months (10Y TREASURY NOTE FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
21	Spec		Decrease	USD	270	200	203	150
21	Hedge/Member		Decrease	USD	200	200	150	150

2 Year Treasury Note (26) - All Months (2 YEAR TREASURY NOTE FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
26	Spec		Decrease	USD	169	125	101	75
26	Hedge/Member		Decrease	USD	125	125	75	75

5 Year Treasury Note (25) - All Months (5 YR TREASURY NOTE FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
25	Spec		Decrease	USD	203	150	135	100
25	Hedge/Member		Decrease	USD	150	150	100	100

Eurodollar (ED) - 1 Year Butterfly [Mo. 01] (EURODOLLAR FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ED	Spec		Decrease	USD	169	125	135	100
ED	Hedge/Member		Decrease	USD	125	125	100	100

Eurodollar (ED) - 1 Year Butterfly [Mo. 02] (EURODOLLAR FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ED	Spec		Decrease	USD	203	150	169	125
ED	Hedge/Member		Decrease	USD	150	150	125	125

Eurodollar (ED) - 1 Year Butterfly [Mo. 03] (EURODOLLAR FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ED	Spec		Decrease	USD	203	150	169	125
ED	Hedge/Member		Decrease	USD	150	150	125	125

Eurodollar (ED) - 3 Month Butterfly [Mo. 01] (EURODOLLAR FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ED	Spec		Decrease	USD	169	125	135	100
ED	Hedge/Member		Decrease	USD	125	125	100	100

Eurodollar (ED) - 3 Month Butterfly [Mo. 02] (EURODOLLAR FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25

Eurodollar (ED) - 3 Month Butterfly [Mo. 03] (EURODOLLAR FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25

Eurodollar (ED) - 3 Month Butterfly [Mo. 04] (EURODOLLAR FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25

Eurodollar (ED) - 3 Month Butterfly [Mo. 05] (EURODOLLAR FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - 3 Month Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - 3 Month Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - 6 Month Butterfly [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	169	125
ED	Hedge/Member		Decrease	USD	150	150	125	125
Eurodollar (ED) - 6 Month Butterfly [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 6 Month Butterfly [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	169	125
ED	Hedge/Member		Decrease	USD	150	150	125	125
Eurodollar (ED) - 6 Month Butterfly [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	203	150	169	125
ED	Hedge/Member		Decrease	USD	150	150	125	125
Eurodollar (ED) - 6 Month Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 6 Month Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 6 Month Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	135	100
ED	Hedge/Member		Decrease	USD	125	125	100	100
Eurodollar (ED) - 6 Month Butterfly [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	135	100
ED	Hedge/Member		Decrease	USD	125	125	100	100
Eurodollar (ED) - 6 Month Butterfly [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - 6 Month Butterfly [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	68	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - 6 Month Butterfly [Mo. 11] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	135	100
ED	Hedge/Member		Decrease	USD	125	125	100	100
Eurodollar (ED) - 6 Month Butterfly [Mo. 12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	135	100
ED	Hedge/Member		Decrease	USD	125	125	100	100
Eurodollar (ED) - 6 Month Butterfly [Mo. 13] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - 6 Month Butterfly [Mo. 14] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - 6 Month Butterfly [Mo. 15] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 6 Month Butterfly [Mo. 16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	101	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 6 Month Butterfly [Mo. 17] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - 6 Month Butterfly [Mo. 18] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - 6 Month Butterfly [Mo. 19] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - 6 Month Butterfly [Mo. 20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	34	25
ED	Hedge/Member		Decrease	USD	50	50	25	25

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - All Months Butterfly [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	34	25
ED	Hedge/Member		Decrease	USD	75	75	25	25
Eurodollar (ED) - All Months Butterfly [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - All Months Butterfly [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - All Months Butterfly [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - Tier 1 vs. Tier 4 [mth 01-04 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - Tier 2 vs. Tier 11 [mth 05-08 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	405	300	338	250
ED	Hedge/Member		Decrease	USD	300	300	250	250
Eurodollar (ED) - Tier 2 vs. Tier 4 [mth 05-08 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	270	200
ED	Hedge/Member		Decrease	USD	250	250	200	200
Eurodollar (ED) - Tier 3 vs. Tier 4 [mth 09-12 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	203	150
ED	Hedge/Member		Increase	USD	100	100	150	150
Eurodollar (ED) - Tier 3 vs. Tier 5 [mth 09-12 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	338	250	270	200
ED	Hedge/Member		Decrease	USD	250	250	200	200
Eurodollar (ED) - Tier 4 vs. Tier 8 [mth 13-16 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	200	203	150
ED	Hedge/Member		Decrease	USD	200	200	150	150
Eurodollar (ED) - Tier 5 vs. Tier 10 [mth 17-20 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	304	225	203	150
ED	Hedge/Member		Decrease	USD	225	225	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 5 vs. Tier 9 [mth 17-20 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	236	175	203	150
ED	Hedge/Member		Decrease	USD	175	175	150	150
Eurodollar (ED) - Tier 6 vs. Tier 11 [mth 21-24 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	236	175	304	225
ED	Hedge/Member		Increase	USD	175	175	225	225
Eurodollar (ED) - Tier 6 vs. Tier 6 [mth 21-24 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - Tier 7 vs. Tier 10 [mth 25-28 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	203	150	270	200
ED	Hedge/Member		Increase	USD	150	150	200	200
Eurodollar (ED) - Tier 7 vs. Tier 11 [mth 25-28 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	270	200	338	250
ED	Hedge/Member		Increase	USD	200	200	250	250
Eurodollar (ED) - Tier 7 vs. Tier 7 [mth 25-28 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - Tier 7 vs. Tier 8 [mth 25-28 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	169	125	203	150
ED	Hedge/Member		Increase	USD	125	125	150	150
Eurodollar (ED) - Tier 7 vs. Tier 9 [mth 25-28 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	203	150	270	200
ED	Hedge/Member		Increase	USD	150	150	200	200
Eurodollar (ED) - Tier 8 vs. Tier 10 [mth 29-32 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	203	150
ED	Hedge/Member		Increase	USD	100	100	150	150
Eurodollar (ED) - Tier 8 vs. Tier 8 [mth 29-32 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	101	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - Tier 8 vs. Tier 9 [mth 29-32 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	135	100
ED	Hedge/Member		Increase	USD	75	75	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Fed Funds (CBOT) (41) - All Months Butterfly [Mos. 1] (30 DAY FED FUND FUTURES)								
41	Spec		Increase	USD	135	100	203	150
41	Hedge/Member		Increase	USD	100	100	150	150
Fed Funds (CBOT) (41) - All Months Butterfly [Mos. 2] (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	270	200	203	150
41	Hedge/Member		Decrease	USD	200	200	150	150
Fed Funds (CBOT) (41) - Tier 1 vs. Tier 2 [mth 1 vs. mth 2-4] (30 DAY FED FUND FUTURES)								
41	Spec		Increase	USD	203	150	338	250
41	Hedge/Member		Increase	USD	150	150	250	250
U.S. Treasury Bond (17) - All Months (30 YR U.S. TREASURY BOND FUTURES)								
17	Spec		Decrease	USD	405	300	338	250
17	Hedge/Member		Decrease	USD	300	300	250	250

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

CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)

Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%

CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME).

Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%

CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CS - CME)

Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%

CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME)

Spread Credit Rate	New	+1:-1			30%	30%

LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME)

Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%

CRUDE OIL - Inter-commodity Spread Rates

1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)

Spread Credit Rate	Increase	+3:-19	55%	55%	70%	70%

1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)

Spread Credit Rate	Increase	+3:-19	55%	55%	70%	70%

BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)

Spread Credit Rate	New	+1:-1			60%	60%

BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)

Spread Credit Rate	New	+1:-1			90%	90%

BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)

Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%

BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)

Spread Credit Rate	Increase	+1:-1	75%	75%	85%	85%

BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)

Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%

BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)

Spread Credit Rate	New	+1:-1			85%	85%

BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	New	+1:-1			85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	90%	90%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs HEATING OIL (NYM-HO, BH, MP)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs OMAN CRUDE OIL (NYM-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	90%	90%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	New	+1:-1			90%	90%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	85%	85%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - 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						
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	90%	90%
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	New	+1:-1			50%	50%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	New	+1:-1			90%	90%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	85%	85%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - 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						
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	90%	90%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME).						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME)						
Spread Credit Rate	New	+19:-3			70%	70%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME)						
Spread Credit Rate	New	+33:-5			65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+15:-2			70%	70%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	New	+15:-2			70%	70%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	New	+9:-1			65%	65%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	New	+9:-1			70%	70%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	New	+1:-1			80%	80%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME)						
Spread Credit Rate	New	+19:-3			70%	70%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME)						
Spread Credit Rate	New	+33:-5			65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+15:-2			70%	70%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	New	+15:-2			70%	70%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	New	+9:-1			65%	65%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	New	+9:-1			70%	70%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	New	+1:-1			75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	85%	85%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	New	+1:-1			90%	90%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	85%	85%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	Increase	+9:-1	65%	65%	75%	75%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	90%	90%
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP (NYM-JA - CME)						
Spread Credit Rate	Increase	+9:-1	65%	65%	75%	75%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
EUROPEAN 1% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UH - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+3:-19	75%	75%	65%	65%
EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+19:-3	75%	75%	65%	65%
EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+5:-33	55%	55%	65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+5:-33	55%	55%	65%	65%
EUROPEAN 3.5% FUEL OIL MED CALENDAR SWAP (MEDITERR (NYM-UI - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Increase	+5:-33	55%	55%	65%	65%
EUROPEAN GASOIL (ICE) CALENDAR SWAP (NYM-GX - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%
EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%
EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%
EUROPEAN JET KERO NWE CALENDAR SWAP (NORTHWEST EUR (NYM-UJ - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Increase	+1:-9	55%	55%	65%	65%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-9	60%	60%	65%	65%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+1:-9	60%	60%	65%	65%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - 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						
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	80%	80%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs JAPAN C&F NAPHTHA (Platts) SWAP FUTURES (NY-JA)						
Spread Credit Rate	Increase	+9:-1	60%	60%	70%	70%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs GULF COAST #6 FUEL 3.0% SWAP (NYM-MF - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs GULF COAST GASOLINE CALENDAR SWAP (NYM-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP)						
Spread Credit Rate	Increase	+1:-1	75%	75%	80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% SULFUR (PLATTS) SWAP (NYM-MM - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs OMAN CRUDE OIL (NYM-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs SINGAPORE GASOIL SWAP (NYM-SG - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
OMAN CRUDE OIL (NY-OQ - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
OMAN CRUDE OIL (NY-OQ - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
OMAN CRUDE OIL (NY-OQ - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	85%	85%
OMAN CRUDE OIL (NY-OQ - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
OMAN CRUDE OIL (NY-OQ - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
OMAN CRUDE OIL (NY-OQ - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
OMAN CRUDE OIL (NY-OQ - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PALLADIUM FUTURES (NY-PA - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	65%	65%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME).						
Spread Credit Rate	Decrease	+1:-1	70%	70%	65%	65%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	65%	65%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	65%	65%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME).						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME).						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - 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						
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME).						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	80%	80%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	Increase	+9:-1	60%	60%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME).						
Spread Credit Rate	Increase	+9:-1	60%	60%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	80%	80%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME).						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME).						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ERIS Flex - Inter-commodity Spread Rates						
10YR INTEREST RATE SWAP FUTURE ERIS (ZC9210 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+1:+6			60%	60%
2 YR SWAP ERIS vs 2 YR DELIVERABLE SWAP CME						
Spread Credit Rate	Increase	+1:+10	75%	75%	90%	90%
2 YR SWAP ERIS vs 2 YR SWAP ERIS						
Spread Credit Rate	Increase	+1:-1	75%	75%	90%	90%
2YR INTEREST RATE SWAP FUTURE ERIS vs 30YR TREASURY						
Spread Credit Rate	Decrease	+3:+10	40%	40%	0%	0%
30YR INTEREST RATE SWAP FUTURE ERIS (ZD9230 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+1:+10			60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS (ZB9205 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+3:+10			50%	50%
ERIS Standards - Inter-commodity Spread Rates						
10YR INTEREST RATE SWAP FUTURE ERIS (ZC9110 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+1:+6			60%	60%
2 YR SWAP ERIS vs 2 YR DELIVERABLE SWAP CME						
Spread Credit Rate	Increase	+1:+10	75%	75%	90%	90%
2 YR SWAP ERIS vs 2 YR SWAP ERIS						
Spread Credit Rate	Increase	+1:-1	75%	75%	90%	90%
2YR INTEREST RATE SWAP FUTURE ERIS vs 30YR TREASURY						
Spread Credit Rate	Decrease	+3:+10	40%	40%	0%	0%
30YR INTEREST RATE SWAP FUTURE ERIS (ZD9130 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+1:+10			60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS (ZB9105 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+3:+10			50%	50%

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 GOLD FUTURES (CX-GC - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
EURO FX (EC - CME) vs GOLD FUTURES (CX-GC - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
GOLD FUTURES (CX-GC - CME) vs BRITISH POUND (BP - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
GOLD FUTURES (CX-GC - CME) vs CANADIAN DOLLAR (CD - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
GOLD FUTURES (CX-GC - CME) vs SWISS FRANC (SF - CME)						
Spread Credit Rate	New	+1:-1			30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
INTEREST RATES - Inter-commodity Spread Rates						
10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+5:-3			60%	60%
10YR INTEREST RATE SWAP FUTURE ERIS (ZC9110 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+1:+6			60%	60%
10YR INTEREST RATE SWAP FUTURE ERIS (ZC9210 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+1:+6			60%	60%
2 YR SWAP ERIS vs 2 YR DELIVERABLE SWAP CME						
Spread Credit Rate	Increase	+1:+10	75%	75%	90%	90%
2YR INTEREST RATE SWAP FUTURE ERIS vs 30YR TREASURY						
Spread Credit Rate	Decrease	+3:+10	40%	40%	0%	0%
30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
30YR INTEREST RATE SWAP FUTURE ERIS (ZD9130 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+1:+10			60%	60%
30YR INTEREST RATE SWAP FUTURE ERIS (ZD9230 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+1:+10			60%	60%
30YR TREASURY vs 2YR DELIVERABLE SWAP FUTURE						
Spread Credit Rate	Decrease	+1:-3	40%	40%	0%	0%
5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+3:-1			50%	50%
5YR INTEREST RATE SWAP FUTURE ERIS (ZB9105 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+3:+10			50%	50%
5YR INTEREST RATE SWAP FUTURE ERIS (ZB9205 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	New	+3:+10			50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
		METALS - Inter-commodity Spread Rates				
AUSTRALIAN DOLLAR (AD - CME) vs GOLD FUTURES (CX-GC - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
COMEX GOLD (CMX-GC - CME) vs PLATINUM FUTURES (NYM-PL - CME)						
Spread Credit Rate	Decrease	+1:-2	70%	70%	65%	65%
EURO FX (EC - CME) vs GOLD FUTURES (CX-GC - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
GOLD FUTURES (CX-GC - CME) vs BRITISH POUND (BP - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
GOLD FUTURES (CX-GC - CME) vs CANADIAN DOLLAR (CD - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
GOLD FUTURES (CX-GC - CME) vs SWISS FRANC (SF - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
OMAN CRUDE OIL (NY-OQ - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
PALLADIUM FUTURES (NY-PA - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
PLATINUM FUTURES (NYM-PL - CME) vs PALLADIUM (NYM-PA - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%

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

BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)

Spread Credit Rate	New	+1:-1			60%	60%

BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)

Spread Credit Rate	New	+1:-1			70%	70%

BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)

Spread Credit Rate	New	+1:-1			50%	50%

BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)

Spread Credit Rate	New	+1:-1			60%	60%

BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)

Spread Credit Rate	New	+1:-1			70%	70%

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	New	+1:-1			50%	50%

BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)

Spread Credit Rate	New	+1:-1			60%	60%

BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)

Spread Credit Rate	New	+1:-1			50%	50%

CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)

Spread Credit Rate	New	+1:-1			50%	50%

CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)

Spread Credit Rate	New	+1:-1			60%	60%

CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)

Spread Credit Rate	New	+1:-1			50%	50%

CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)

Spread Credit Rate	New	+1:-1			50%	50%

DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - 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						
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
OMAN CRUDE OIL (NY-OQ - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	New	+1:-1			60%	60%
OMAN CRUDE OIL (NY-OQ - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME).						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%

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						
1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+3:-19	55%	55%	70%	70%
1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+3:-19	55%	55%	70%	70%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs HEATING OIL (NYM-HO, BH, MP)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	85%	85%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	85%	85%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	New	+1:-1			85%	85%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME)						
Spread Credit Rate	New	+19:-3			70%	70%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME)						
Spread Credit Rate	New	+33:-5			65%	65%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+15:-2			70%	70%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	New	+15:-2			70%	70%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	New	+9:-1			65%	65%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	New	+9:-1			70%	70%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	New	+1:-1			80%	80%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME)						
Spread Credit Rate	New	+19:-3			70%	70%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME)						
Spread Credit Rate	New	+33:-5			65%	65%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+15:-2			70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	New	+15:-2			70%	70%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	New	+9:-1			65%	65%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	New	+9:-1			70%	70%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	85%	85%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	85%	85%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	Increase	+9:-1	65%	65%	75%	75%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP (NYM-JA - CME)						
Spread Credit Rate	Increase	+9:-1	65%	65%	75%	75%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
EUROPEAN 1% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UH - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+3:-19	75%	75%	65%	65%
EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+19:-3	75%	75%	65%	65%
EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+5:-33	55%	55%	65%	65%
EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+5:-33	55%	55%	65%	65%
EUROPEAN 3.5% FUEL OIL MED CALENDAR SWAP (MEDITERR (NYM-UI - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Increase	+5:-33	55%	55%	65%	65%
EUROPEAN GASOIL (ICE) CALENDAR SWAP (NYM-GX - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%
EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%
EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN JET KERO NWE CALENDAR SWAP (NORTHWEST EUR (NYM-UJ - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Increase	+1:-9	55%	55%	65%	65%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-9	60%	60%	65%	65%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+1:-9	60%	60%	65%	65%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	80%	80%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+1:-1			65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs JAPAN C&F NAPHTHA (Platts) SWAP FUTURES (NY-JA)						
Spread Credit Rate	Increase	+9:-1	60%	60%	70%	70%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs GULF COAST #6 FUEL 3.0% SWAP (NYM-MF - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs GULF COAST GASOLINE CALENDAR SWAP (NYM-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP)						
Spread Credit Rate	Increase	+1:-1	75%	75%	80%	80%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% SULFUR (PLATTS) SWAP (NYM-MM - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs SINGAPORE GASOIL SWAP (NYM-SG - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
OMAN CRUDE OIL (NY-OQ - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	85%	85%
OMAN CRUDE OIL (NY-OQ - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
OMAN CRUDE OIL (NY-OQ - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	65%	65%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME).						
Spread Credit Rate	Decrease	+1:-1	70%	70%	65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	65%	65%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	65%	65%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME).						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME).						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	80%	80%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	Increase	+9:-1	60%	60%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME).						
Spread Credit Rate	Increase	+9:-1	60%	60%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	80%	80%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME).						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME).						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%