



13-126

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, March 14, 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, March 19, 2013.

Current rates as of:

Thursday, March 14, 2013.

In this current advisory there are changes to the Short Option Minimum and/or the Volatility Scan Range. Below are descriptions of what each change affects:

The Short Option Minimum (SOM) is a charge that is applied only to portfolios concentrated in short options that do not generate a minimum margin requirement level when margins are calculated using the normal 16 SPAN scenarios. The SOM charge per short calls or short puts is a percentage of the outright margin on one underlying futures contract.

The volatility scan range is the change in implied volatility that is used in each of SPAN's 16 scenarios.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COAL - Outright Rates								
EASTERN RAIL DELIVERY CSX COAL FUT (QX)								
QX	Spec		Increase	USD	1,540	1,400	1,925	1,750
QX	Hedge/Member		Increase	USD	1,400	1,400	1,750	1,750
INDONESIAN COAL MCCLOSKEY SUBBIT. (MCC)								
MCC	Spec		Decrease	USD	2,200	2,000	1,650	1,500
MCC	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
FREIGHT - Outright Rates								
TD3 MEG TO JAPAN 250K MT (TL)								
TL	Spec	Mths 3+	Increase	USD	715	650	880	800
TL	Hedge/Member	Mths 3+	Increase	USD	650	650	800	800
FX - Outright Rates								
AD/CD FUTURES (AC)								
AC	Spec		Increase	CAD	2,475	2,250	2,750	2,500
AC	Hedge/Member		Increase	CAD	2,250	2,250	2,500	2,500
AD/NE CROSS RATE FUTURES (AN)								
AN	Spec		Increase	NZD	2,475	2,250	2,750	2,500
AN	Hedge/Member		Increase	NZD	2,250	2,250	2,500	2,500
BPSF FUTURE (BF)								
BF	Spec		Increase	CHF	1,980	1,800	2,475	2,250
BF	Hedge/Member		Increase	CHF	1,800	1,800	2,250	2,250
EC/CD CROSS RATE FUTURE (CC)								
CC	Spec		Decrease	CAD	2,530	2,300	2,200	2,000
CC	Hedge/Member		Decrease	CAD	2,300	2,300	2,000	2,000
EURO/TURKISH LIRA FUTURES (TRE)								
TRE	Spec		Decrease	TRY	5,500	5,000	4,400	4,000
TRE	Hedge/Member		Decrease	TRY	5,000	5,000	4,000	4,000
HUNGARIAN FORINT (USD) FUTURES (FR)								
FR	Spec		Decrease	USD	4,950	4,500	3,850	3,500
FR	Hedge/Member		Decrease	USD	4,500	4,500	3,500	3,500
NEW ZEALAND FUTURES (NE)								
NE	Spec		Increase	USD	1,375	1,250	1,650	1,500
NE	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
U.S. DOLLAR TURKISH LIRA FUTURES (TRY)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TRY	Spec		Decrease	TRY	7,150	6,500	6,050	5,500
TRY	Hedge/Member		Decrease	TRY	6,500	6,500	5,500	5,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
ALGONQUIN CITYGATES BASIS (B4)								
B4	Spec	Mnth 1	Decrease	USD	4,950	4,500	3,850	3,500
B4	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	3,500	3,500
B4	Spec	Mnth 2	Decrease	USD	3,520	3,200	2,200	2,000
B4	Hedge/Member	Mnth 2	Decrease	USD	3,200	3,200	2,000	2,000
B4	Spec	Winter 2014+	Increase	USD	1,100	1,000	2,200	2,000
B4	Hedge/Member	Winter 2014+	Increase	USD	1,000	1,000	2,000	2,000
ANR OKLAHOMA (NE)								
NE	Spec	Mnth 1-2	Decrease	USD	220	200	165	150
NE	Hedge/Member	Mnth 1-2	Decrease	USD	200	200	150	150
NE	Spec	Mnth 3-5	Decrease	USD	138	125	83	75
NE	Hedge/Member	Mnth 3-5	Decrease	USD	125	125	75	75
NE	Spec	Mnth 6+	Decrease	USD	138	125	83	75
NE	Hedge/Member	Mnth 6+	Decrease	USD	125	125	75	75
CHICAGO BASIS FUT (NB)								
NB	Spec	Mnth 1	Decrease	USD	220	200	165	150
NB	Hedge/Member	Mnth 1	Decrease	USD	200	200	150	150
CIG BASIS (CI)								
CI	Spec	Mnth 1	Decrease	USD	275	250	220	200
CI	Hedge/Member	Mnth 1	Decrease	USD	250	250	200	200
CI	Spec	Mnth 2-6	Decrease	USD	220	200	165	150
CI	Hedge/Member	Mnth 2-6	Decrease	USD	200	200	150	150
COLUMBIA GULF ONSHORE BASIS FUT (GL)								
GL	Spec	Mnth 1	Increase	USD	83	75	110	100
GL	Hedge/Member	Mnth 1	Increase	USD	75	75	100	100
GL	Spec	Mnth 2	Increase	USD	55	50	110	100
GL	Hedge/Member	Mnth 2	Increase	USD	50	50	100	100
GL	Spec	Mnth 3+	Increase	USD	55	50	110	100
GL	Hedge/Member	Mnth 3+	Increase	USD	50	50	100	100
DOMINION BASIS FUT (PLATTS IFERC) (PG)								
PG	Spec	Mnth 1	Decrease	USD	220	200	165	150
PG	Hedge/Member	Mnth 1	Decrease	USD	200	200	150	150
PG	Spec	Mnth 2+	Decrease	USD	220	200	165	150
PG	Hedge/Member	Mnth 2+	Decrease	USD	200	200	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HENRY HUB BASIS FUT (HB)								
HB	Spec	Mnth 1	Decrease	USD	17	15	11	10
HB	Hedge/Member	Mnth 1	Decrease	USD	15	15	10	10
HB	Spec	Mnth 2+	Decrease	USD	17	15	11	10
HB	Hedge/Member	Mnth 2+	Decrease	USD	15	15	10	10
HOUSTON SHIP CHANNEL BASIS FUT (NH)								
NH	Spec	Mnth 2	Decrease	USD	55	50	44	40
NH	Hedge/Member	Mnth 2	Decrease	USD	50	50	40	40
NH	Spec	Mnths 3-6	Decrease	USD	55	50	44	40
NH	Hedge/Member	Mnths 3-6	Decrease	USD	50	50	40	40
NH	Spec	Mnths 7-12	Decrease	USD	55	50	44	40
NH	Hedge/Member	Mnths 7-12	Decrease	USD	50	50	40	40
NH	Spec	Mnths 13+	Decrease	USD	55	50	44	40
NH	Hedge/Member	Mnths 13+	Decrease	USD	50	50	40	40
MICHIGAN BASIS (NF)								
NF	Spec	Mths 1-2	Decrease	USD	165	150	138	125
NF	Hedge/Member	Mths 1-2	Decrease	USD	150	150	125	125
NF	Spec	Mths 3-5	Decrease	USD	165	150	138	125
NF	Hedge/Member	Mths 3-5	Decrease	USD	150	150	125	125
NF	Spec	Mths 6+	Decrease	USD	165	150	138	125
NF	Hedge/Member	Mths 6+	Decrease	USD	150	150	125	125
NATURAL GAS PIPELINE TEXOK BASIS FUT (PD)								
PD	Spec	Mths 1	Decrease	USD	110	100	83	75
PD	Hedge/Member	Mths 1	Decrease	USD	100	100	75	75
PD	Spec	Mths 2	Decrease	USD	110	100	83	75
PD	Hedge/Member	Mths 2	Decrease	USD	100	100	75	75
PD	Spec	Mths 3-6	Decrease	USD	110	100	83	75
PD	Hedge/Member	Mths 3-6	Decrease	USD	100	100	75	75
PD	Spec	Mths 7-12	Decrease	USD	110	100	83	75
PD	Hedge/Member	Mths 7-12	Decrease	USD	100	100	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NGPL MIDCONTINENT BASIS FUT (NL)								
NL	Spec	Mnth 1	Decrease	USD	220	200	165	150
NL	Hedge/Member	Mnth 1	Decrease	USD	200	200	150	150
NL	Spec	Mnth 2	Decrease	USD	220	200	165	150
NL	Hedge/Member	Mnth 2	Decrease	USD	200	200	150	150
NL	Spec	Mnths 3-6	Decrease	USD	165	150	110	100
NL	Hedge/Member	Mnths 3-6	Decrease	USD	150	150	100	100
NL	Spec	Mnths 7-12	Decrease	USD	165	150	110	100
NL	Hedge/Member	Mnths 7-12	Decrease	USD	150	150	100	100
NL	Spec	Mnths 13+	Decrease	USD	165	150	110	100
NL	Hedge/Member	Mnths 13+	Decrease	USD	150	150	100	100
ONEOK OKLAHOMA NG BASIS (8X)								
8X	Spec	Mnth 1	Decrease	USD	275	250	165	150
8X	Hedge/Member	Mnth 1	Decrease	USD	250	250	150	150
8X	Spec	Mnth 2+	Decrease	USD	220	200	110	100
8X	Hedge/Member	Mnth 2+	Decrease	USD	200	200	100	100
PERMIAN BASIS FUT (PM)								
PM	Spec	Mths 1	Decrease	USD	275	250	220	200
PM	Hedge/Member	Mths 1	Decrease	USD	250	250	200	200
PM	Spec	Mths 2	Decrease	USD	165	150	110	100
PM	Hedge/Member	Mths 2	Decrease	USD	150	150	100	100
PM	Spec	Mths 3-6	Decrease	USD	165	150	110	100
PM	Hedge/Member	Mths 3-6	Decrease	USD	150	150	100	100
PM	Spec	Mths 7-12	Decrease	USD	165	150	110	100
PM	Hedge/Member	Mths 7-12	Decrease	USD	150	150	100	100
SAN JUAN BASIS FUT (NJ)								
NJ	Spec	Mths 1	Decrease	USD	275	250	220	200
NJ	Hedge/Member	Mths 1	Decrease	USD	250	250	200	200
NJ	Spec	Mths 2	Decrease	USD	165	150	110	100
NJ	Hedge/Member	Mths 2	Decrease	USD	150	150	100	100
NJ	Spec	Mths 3-6	Decrease	USD	165	150	110	100
NJ	Hedge/Member	Mths 3-6	Decrease	USD	150	150	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SOCAL BASIS FUT (NS)								
NS	Spec	Mnth 1	Decrease	USD	275	250	220	200
NS	Hedge/Member	Mnth 1	Decrease	USD	250	250	200	200
NS	Spec	Mnth 2	Decrease	USD	165	150	138	125
NS	Hedge/Member	Mnth 2	Decrease	USD	150	150	125	125
NS	Spec	Mnth 3-6	Decrease	USD	165	150	138	125
NS	Hedge/Member	Mnth 3-6	Decrease	USD	150	150	125	125
NS	Spec	Mnth 7-12	Decrease	USD	110	100	83	75
NS	Hedge/Member	Mnth 7-12	Decrease	USD	100	100	75	75
NS	Spec	Mnth 13+	Decrease	USD	110	100	83	75
NS	Hedge/Member	Mnth 13+	Decrease	USD	100	100	75	75
SOCAL PIPE FUT (XN)								
XN	Spec	Mnth 1	Decrease	USD	880	800	660	600
XN	Hedge/Member	Mnth 1	Decrease	USD	800	800	600	600
XN	Spec	Mnth 2	Decrease	USD	660	600	550	500
XN	Hedge/Member	Mnth 2	Decrease	USD	600	600	500	500
XN	Spec	Mnths 3-6	Decrease	USD	660	600	550	500
XN	Hedge/Member	Mnths 3-6	Decrease	USD	600	600	500	500
XN	Spec	Mnths 7-12	Decrease	USD	660	600	440	400
XN	Hedge/Member	Mnths 7-12	Decrease	USD	600	600	400	400
XN	Spec	Mnths 13+	Decrease	USD	660	600	440	400
XN	Hedge/Member	Mnths 13+	Decrease	USD	600	600	400	400
SONAT BASIS FUT (SZ)								
SZ	Spec	Mnth 1	Decrease	USD	110	100	55	50
SZ	Hedge/Member	Mnth 1	Decrease	USD	100	100	50	50
SZ	Spec	Mnth 2	Decrease	USD	110	100	55	50
SZ	Hedge/Member	Mnth 2	Decrease	USD	100	100	50	50
SZ	Spec	Mnths 3+	Decrease	USD	110	100	55	50
SZ	Hedge/Member	Mnths 3+	Decrease	USD	100	100	50	50
SOUTH STAR TEX OKLHM KNS NG B (8Z)								
8Z	Spec	Mnth 1	Decrease	USD	220	200	165	150
8Z	Hedge/Member	Mnth 1	Decrease	USD	200	200	150	150
8Z	Spec	Mnths 2+	Decrease	USD	220	200	165	150
8Z	Hedge/Member	Mnths 2+	Decrease	USD	200	200	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SUMAS BASIS FUT (NK)								
NK	Spec	Mths 1-2	Decrease	USD	330	300	248	225
NK	Hedge/Member	Mths 1-2	Decrease	USD	300	300	225	225
NK	Spec	Mths 3-5	Decrease	USD	330	300	248	225
NK	Hedge/Member	Mths 3-5	Decrease	USD	300	300	225	225
NK	Spec	Mths 6+	Decrease	USD	330	300	248	225
NK	Hedge/Member	Mths 6+	Decrease	USD	300	300	225	225
TETCO STX BASIS (TX)								
TX	Spec	Mth 1	Decrease	USD	138	125	110	100
TX	Hedge/Member	Mth 1	Decrease	USD	125	125	100	100
TX	Spec	Mth 2	Decrease	USD	110	100	83	75
TX	Hedge/Member	Mth 2	Decrease	USD	100	100	75	75
TX	Spec	Mths 3 - 6	Decrease	USD	83	75	55	50
TX	Hedge/Member	Mths 3 - 6	Decrease	USD	75	75	50	50
TEXAS EASTERN ZONE M-3 BASIS FUT (NX)								
NX	Spec	Mth 1	Decrease	USD	770	700	550	500
NX	Hedge/Member	Mth 1	Decrease	USD	700	700	500	500
NX	Spec	Mth 2	Decrease	USD	495	450	330	300
NX	Hedge/Member	Mth 2	Decrease	USD	450	450	300	300
NX	Spec	Summer 2013	Decrease	USD	275	250	193	175
NX	Hedge/Member	Summer 2013	Decrease	USD	250	250	175	175
NX	Spec	Winter 2014+	Decrease	USD	495	450	385	350
NX	Hedge/Member	Winter 2014+	Decrease	USD	450	450	350	350
TRANSCO ZONE 3 BASIS (CZ)								
CZ	Spec	Mth 1	Decrease	USD	83	75	55	50
CZ	Hedge/Member	Mth 1	Decrease	USD	75	75	50	50
CZ	Spec	Mth 2	Decrease	USD	55	50	28	25
CZ	Hedge/Member	Mth 2	Decrease	USD	50	50	25	25
CZ	Spec	Mths 3 - 6	Decrease	USD	55	50	28	25
CZ	Hedge/Member	Mths 3 - 6	Decrease	USD	50	50	25	25
CZ	Spec	Mths 7 - 12	Decrease	USD	55	50	28	25
CZ	Hedge/Member	Mths 7 - 12	Decrease	USD	50	50	25	25
CZ	Spec	Mths 13+	Decrease	USD	55	50	28	25
CZ	Hedge/Member	Mths 13+	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
Outright Rates								

TRANSCO ZONE 6 BASIS FUT (NZ)

NZ	Spec	Mnth 1	Decrease	USD	4,400	4,000	2,200	2,000
NZ	Hedge/Member	Mnth 1	Decrease	USD	4,000	4,000	2,000	2,000
NZ	Spec	Mnth 2	Decrease	USD	3,300	3,000	1,650	1,500
NZ	Hedge/Member	Mnth 2	Decrease	USD	3,000	3,000	1,500	1,500
NZ	Spec	Summer 2013	Decrease	USD	440	400	330	300
NZ	Hedge/Member	Summer 2013	Decrease	USD	400	400	300	300
NZ	Spec	Winter 2014+	Decrease	USD	2,035	1,850	1,485	1,350
NZ	Hedge/Member	Winter 2014+	Decrease	USD	1,850	1,850	1,350	1,350

VENTURA BASIS FUT (PF)

PF	Spec	Mnths 1-2	Decrease	USD	275	250	165	150
PF	Hedge/Member	Mnths 1-2	Decrease	USD	250	250	150	150
PF	Spec	Mnths 3-5	Decrease	USD	110	100	83	75
PF	Hedge/Member	Mnths 3-5	Decrease	USD	100	100	75	75
PF	Spec	Mnths 6+	Decrease	USD	110	100	83	75
PF	Hedge/Member	Mnths 6+	Decrease	USD	100	100	75	75

WAHA TEXAS BASIS FUT (NW)

NW	Spec	Mths 1	Decrease	USD	165	150	138	125
NW	Hedge/Member	Mths 1	Decrease	USD	150	150	125	125
NW	Spec	Mths 2	Decrease	USD	138	125	83	75
NW	Hedge/Member	Mths 2	Decrease	USD	125	125	75	75
NW	Spec	Mths 3-6	Decrease	USD	138	125	83	75
NW	Hedge/Member	Mths 3-6	Decrease	USD	125	125	75	75
NW	Spec	Mths 7-12	Decrease	USD	138	125	83	75
NW	Hedge/Member	Mths 7-12	Decrease	USD	125	125	75	75
NW	Spec	Mths 13+	Decrease	USD	138	125	83	75
NW	Hedge/Member	Mths 13+	Decrease	USD	125	125	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NGL/PETROCHEMICALS - Outright Rates								
BUTANE 5 DECIMAL (D0)								
D0	Spec	Mnths 7+	Decrease	USD	3,740	3,400	3,025	2,750
D0	Hedge/Member	Mnths 7+	Decrease	USD	3,400	3,400	2,750	2,750
CONWAY NAT GASOLINE FUT (8L)								
8L	Spec		Increase	USD	6,600	6,000	8,800	8,000
8L	Hedge/Member		Increase	USD	6,000	6,000	8,000	8,000
MT BELVIEU ETHYLENE IN-WELL(PCW) (MBE)								
MBE	Spec		Decrease	USD	3,850	3,500	3,300	3,000
MBE	Hedge/Member		Decrease	USD	3,500	3,500	3,000	3,000
MT BELVIEU ISO BUTANE 5 DEC. S (8I)								
8I	Spec	Mnths 1-6	Increase	USD	3,850	3,500	5,225	4,750
8I	Hedge/Member	Mnths 1-6	Increase	USD	3,500	3,500	4,750	4,750
POLYETHYLENE FUTURES (P6)								
P6	Spec		Increase	USD	3,025	2,750	4,400	4,000
P6	Hedge/Member		Increase	USD	2,750	2,750	4,000	4,000
PP POLYPROPYLENE(PCW) CAL FUT (PPP)								
PPP	Spec		Increase	USD	3,025	2,750	4,400	4,000
PPP	Hedge/Member		Increase	USD	2,750	2,750	4,000	4,000
PETROLEUM CRACKS AND SPREADS - Outright Rates								
ARGS GSOLNE E-BOB OXY BARGES NWE CK (EOB)								
EOB	Spec	Mnths 7+	Increase	USD	6,414	5,831	9,163	8,330
EOB	Hedge/Member	Mnths 7+	Increase	USD	5,831	5,831	8,330	8,330
GAS EURO-BOB OXY (ARG) CRACK (7K)								
7K	Spec	Mnths 7+	Increase	USD	770	700	1,100	1,000
7K	Hedge/Member	Mnths 7+	Increase	USD	700	700	1,000	1,000
GULF COAST JET VS NYM 2 HO SPRD FUT (ME)								
ME	Spec	Mnth 3+	Increase	USD	880	800	1,100	1,000
ME	Hedge/Member	Mnth 3+	Increase	USD	800	800	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
REFINED PRODUCTS - Outright Rates								
ARGUS BIODIESEL RME FOB RDAM S (1A)								
1A	Spec		Decrease	USD	5,500	5,000	4,400	4,000
1A	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
CHICAGO ULSD (PLATTS) FUT (4C)								
4C	Spec		Decrease	USD	7,150	6,500	6,050	5,500
4C	Hedge/Member		Decrease	USD	6,500	6,500	5,500	5,500
EIA FLAT TAX ONHWAY DIESEL FUT (A5)								
A5	Spec		Decrease	USD	4,950	4,500	4,400	4,000
A5	Hedge/Member		Decrease	USD	4,500	4,500	4,000	4,000
E-MINI HEATING OIL FUTURES (QH)								
QH	Spec	Mnth 1	Decrease	USD	2,365	2,150	2,145	1,950
QH	Hedge/Member	Mnth 1	Decrease	USD	2,150	2,150	1,950	1,950
QH	Spec	Mnth 2	Decrease	USD	2,365	2,150	2,145	1,950
QH	Hedge/Member	Mnth 2	Decrease	USD	2,150	2,150	1,950	1,950
QH	Spec	Summer 2013	Decrease	USD	2,365	2,150	2,145	1,950
QH	Hedge/Member	Summer 2013	Decrease	USD	2,150	2,150	1,950	1,950
QH	Spec	Winter 2014+	Decrease	USD	2,228	2,025	2,008	1,825
QH	Hedge/Member	Winter 2014+	Decrease	USD	2,025	2,025	1,825	1,825
EUROBOB GAS10PPM (PLTS) RD FOB (7P)								
7P	Spec	Mnths 2+	Decrease	USD	55,000	50,000	49,500	45,000
7P	Hedge/Member	Mnths 2+	Decrease	USD	50,000	50,000	45,000	45,000
EUROPE JET KERO NWE CALFUT (UJ)								
UJ	Spec	Mnths 7+	Decrease	USD	36,300	33,000	33,000	30,000
UJ	Hedge/Member	Mnths 7+	Decrease	USD	33,000	33,000	30,000	30,000
EUROPE NAPHTHA CALFUT (UN)								
UN	Spec	Mnths 7+	Decrease	USD	44,000	40,000	38,500	35,000
UN	Hedge/Member	Mnths 7+	Decrease	USD	40,000	40,000	35,000	35,000
FAME 0 (ARGUS) BIODSL FOB RTTRDM (2L)								
2L	Spec		Decrease	USD	5,500	5,000	4,400	4,000
2L	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GAS EURO-BOB OXY (ARG) NEW BRG (7H)								
7H	Spec	Mnths 2-6	Decrease	USD	46,200	42,000	39,600	36,000
7H	Hedge/Member	Mnths 2-6	Decrease	USD	42,000	42,000	36,000	36,000
GC ULSD ARGUS CAL FUT (AJ)								
AJ	Spec		Decrease	USD	7,150	6,500	6,050	5,500
AJ	Hedge/Member		Decrease	USD	6,500	6,500	5,500	5,500
GROUP THREE ULSD (PLATTS) FUT (A7)								
A7	Spec	Mnths 2-6	Decrease	USD	5,720	5,200	5,060	4,600
A7	Hedge/Member	Mnths 2-6	Decrease	USD	5,720	5,200	5,060	4,600
A7	Spec	Mnths 7+	Decrease	USD	5,200	5,200	4,200	4,200
A7	Hedge/Member	Mnths 7+	Decrease	USD	5,200	5,200	4,200	4,200
GULF COAST GASOLINE CLNDR FUT (GS)								
GS	Spec	Mths 1	Decrease	USD	5,500	5,000	4,950	4,500
GS	Hedge/Member	Mths 1	Decrease	USD	5,000	5,000	4,500	4,500
GS	Spec	Mths 2	Decrease	USD	5,500	5,000	4,950	4,500
GS	Hedge/Member	Mths 2	Decrease	USD	5,000	5,000	4,500	4,500
GS	Spec	Mths 3+	Decrease	USD	5,500	5,000	4,950	4,500
GS	Hedge/Member	Mths 3+	Decrease	USD	5,000	5,000	4,500	4,500
GULF COAST HEATING OIL CLNDR FUT (GP)								
GP	Spec		Decrease	USD	6,600	6,000	5,500	5,000
GP	Hedge/Member		Decrease	USD	6,000	6,000	5,000	5,000
GULF COAST JET FUEL CLNDR FUT (GE)								
GE	Spec	Mnth 1	Decrease	USD	5,775	5,250	5,225	4,750
GE	Hedge/Member	Mnth 1	Decrease	USD	5,250	5,250	4,750	4,750
GE	Spec	Mnths 2-6	Decrease	USD	5,775	5,250	5,225	4,750
GE	Hedge/Member	Mnths 2-6	Decrease	USD	5,250	5,250	4,750	4,750
GE	Spec	Mnths 7+	Decrease	USD	4,675	4,250	4,125	3,750
GE	Hedge/Member	Mnths 7+	Decrease	USD	4,250	4,250	3,750	3,750
GULF COAST ULSD CALENDAR FUT (LY)								
LY	Spec	Mnths 13+	Decrease	USD	4,180	3,800	3,630	3,300
LY	Hedge/Member	Mnths 13+	Decrease	USD	3,800	3,800	3,300	3,300
HEATING OIL BALMO CLNDR FUT (1G)								
1G	Spec		Decrease	USD	8,800	8,000	6,600	6,000
1G	Hedge/Member		Decrease	USD	8,000	8,000	6,000	6,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HEATING OIL FUTURES NYMEX (BH)								
BH	Spec	Mnth 1	Decrease	USD	4,730	4,300	4,290	3,900
BH	Hedge/Member	Mnth 1	Decrease	USD	4,300	4,300	3,900	3,900
BH	Spec	Mnth 2	Decrease	USD	4,730	4,300	4,290	3,900
BH	Hedge/Member	Mnth 2	Decrease	USD	4,300	4,300	3,900	3,900
BH	Spec	Summer 2013	Decrease	USD	4,730	4,300	4,290	3,900
BH	Hedge/Member	Summer 2013	Decrease	USD	4,300	4,300	3,900	3,900
BH	Spec	Winter 2014+	Decrease	USD	4,455	4,050	4,015	3,650
BH	Hedge/Member	Winter 2014+	Decrease	USD	4,050	4,050	3,650	3,650
HEATING OIL FUTURES NYMEX (HO)								
HO	Spec	Mth 1	Decrease	USD	4,730	4,300	4,290	3,900
HO	Hedge/Member	Mth 1	Decrease	USD	4,300	4,300	3,900	3,900
HO	Spec	Mth 2	Decrease	USD	4,730	4,300	4,290	3,900
HO	Hedge/Member	Mth 2	Decrease	USD	4,300	4,300	3,900	3,900
HO	Spec	Summer 2013	Decrease	USD	4,730	4,300	4,290	3,900
HO	Hedge/Member	Summer 2013	Decrease	USD	4,300	4,300	3,900	3,900
HO	Spec	Winter 2014+	Decrease	USD	4,455	4,050	4,015	3,650
HO	Hedge/Member	Winter 2014+	Decrease	USD	4,050	4,050	3,650	3,650
HEATING OIL LAST DAY FINANCIAL FUT (23)								
23	Spec	Mnth 1	Decrease	USD	4,730	4,300	4,290	3,900
23	Hedge/Member	Mnth 1	Decrease	USD	4,300	4,300	3,900	3,900
23	Spec	Mnth 2	Decrease	USD	4,730	4,300	4,290	3,900
23	Hedge/Member	Mnth 2	Decrease	USD	4,300	4,300	3,900	3,900
23	Spec	Summer 2013	Decrease	USD	4,730	4,300	4,290	3,900
23	Hedge/Member	Summer 2013	Decrease	USD	4,300	4,300	3,900	3,900
23	Spec	Winter 2014+	Decrease	USD	4,455	4,050	4,015	3,650
23	Hedge/Member	Winter 2014+	Decrease	USD	4,050	4,050	3,650	3,650
HEATING OIL TAM LONDON (HOL)								
HOL	Spec	Mth 1	Decrease	USD	4,730	4,300	4,290	3,900
HOL	Hedge/Member	Mth 1	Decrease	USD	4,300	4,300	3,900	3,900
HOL	Spec	Mth 2	Decrease	USD	4,730	4,300	4,290	3,900
HOL	Hedge/Member	Mth 2	Decrease	USD	4,300	4,300	3,900	3,900
HOL	Spec	Summer 2013	Decrease	USD	4,730	4,300	4,290	3,900
HOL	Hedge/Member	Summer 2013	Decrease	USD	4,300	4,300	3,900	3,900
HOL	Spec	Winter 2014+	Decrease	USD	4,455	4,050	4,015	3,650
HOL	Hedge/Member	Winter 2014+	Decrease	USD	4,050	4,050	3,650	3,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HEATING OIL TRADE AT SETTLEMENT (HOT)								
HOT	Spec	Mth 1	Decrease	USD	4,730	4,300	4,290	3,900
HOT	Hedge/Member	Mth 1	Decrease	USD	4,300	4,300	3,900	3,900
HOT	Spec	Mth 2	Decrease	USD	4,730	4,300	4,290	3,900
HOT	Hedge/Member	Mth 2	Decrease	USD	4,300	4,300	3,900	3,900
HOT	Spec	Summer 2013	Decrease	USD	4,730	4,300	4,290	3,900
HOT	Hedge/Member	Summer 2013	Decrease	USD	4,300	4,300	3,900	3,900
HOT	Spec	Winter 2014+	Decrease	USD	4,455	4,050	4,015	3,650
HOT	Hedge/Member	Winter 2014+	Decrease	USD	4,050	4,050	3,650	3,650
JAPAN C&F NAPHTHA FUT (JA)								
JA	Spec	Mnth 1	Decrease	USD	55,000	50,000	49,500	45,000
JA	Hedge/Member	Mnth 1	Decrease	USD	50,000	50,000	45,000	45,000
JA	Spec	Mnths 2-6	Decrease	USD	44,000	40,000	38,500	35,000
JA	Hedge/Member	Mnths 2-6	Decrease	USD	40,000	40,000	35,000	35,000
JA	Spec	Mnths 7+	Decrease	USD	44,000	40,000	38,500	35,000
JA	Hedge/Member	Mnths 7+	Decrease	USD	44,000	40,000	35,000	35,000
JAPAN NAPHTHA BALMO FUT (E6)								
E6	Spec		Decrease	USD	60,500	55,000	55,000	50,000
E6	Hedge/Member		Decrease	USD	55,000	55,000	50,000	50,000
JET AVIA FUEL(PLTT) CRGS FOB M (1T)								
1T	Spec		Decrease	USD	44,000	40,000	38,500	35,000
1T	Hedge/Member		Decrease	USD	40,000	40,000	35,000	35,000
JET FUEL BARGES RDAM BALMO (X9)								
X9	Spec		Decrease	USD	77,000	70,000	66,000	60,000
X9	Hedge/Member		Decrease	USD	70,000	70,000	60,000	60,000
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	Spec	Mnths 7+	Decrease	USD	4,400	4,000	3,850	3,500
MNC	Hedge/Member	Mnths 7+	Decrease	USD	4,000	4,000	3,500	3,500
MIN JAPAN C&F NAPHTHA PLATTS FUT (MJN)								
MJN	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,950	4,500
MJN	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,500	4,500
MJN	Spec	Mnths 2-6	Decrease	USD	4,400	4,000	3,850	3,500
MJN	Hedge/Member	Mnths 2-6	Decrease	USD	4,000	4,000	3,500	3,500
MJN	Spec	Mnths 7+	Decrease	USD	4,400	4,000	3,850	3,500
MJN	Hedge/Member	Mnths 7+	Decrease	USD	4,000	4,000	3,500	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI GAS EUROBOB OXY BARGES FUT (MEO)								
MEO	Spec	Mnths 2-6	Decrease	USD	4,620	4,200	3,960	3,600
MEO	Hedge/Member	Mnths 2-6	Decrease	USD	4,200	4,200	3,600	3,600
MINI JAPAN NAPHTHA BALMO FUT (E6M)								
E6M	Spec		Decrease	USD	6,050	5,500	5,500	5,000
E6M	Hedge/Member		Decrease	USD	5,500	5,500	5,000	5,000
NEW YORK ULSD (ARGUS) FUT (5Y)								
5Y	Spec		Decrease	USD	5,940	5,400	5,280	4,800
5Y	Hedge/Member		Decrease	USD	5,400	5,400	4,800	4,800
NYMEX NY HARBOR HEAT OIL CLNDR FUT (MP)								
MP	Spec	Mnth 1	Decrease	USD	4,730	4,300	4,290	3,900
MP	Hedge/Member	Mnth 1	Decrease	USD	4,300	4,300	3,900	3,900
MP	Spec	Mnth 2	Decrease	USD	4,730	4,300	4,290	3,900
MP	Hedge/Member	Mnth 2	Decrease	USD	4,300	4,300	3,900	3,900
MP	Spec	Summer 2013	Decrease	USD	4,730	4,300	4,290	3,900
MP	Hedge/Member	Summer 2013	Decrease	USD	4,300	4,300	3,900	3,900
MP	Spec	Winter 2014+	Decrease	USD	4,455	4,050	4,015	3,650
MP	Hedge/Member	Winter 2014+	Decrease	USD	4,050	4,050	3,650	3,650
PME BIODIESEL FOB ROTTERDAM FUT (25)								
25	Spec		Decrease	USD	5,500	5,000	4,400	4,000
25	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
SINGAPORE MOGAS 95 BALMO FUT (W0)								
W0	Spec		Increase	USD	9,900	9,000	12,100	11,000
W0	Hedge/Member		Increase	USD	9,000	9,000	11,000	11,000
SINGAPORE MOGAS 95 FUT (V0)								
V0	Spec		Increase	USD	6,600	6,000	8,800	8,000
V0	Hedge/Member		Increase	USD	6,000	6,000	8,000	8,000
SINGAPORE MOGAS 97 BALMO FUT (Y0)								
Y0	Spec		Increase	USD	9,900	9,000	12,100	11,000
Y0	Hedge/Member		Increase	USD	9,000	9,000	11,000	11,000
SINGAPORE MOGAS 97 FUT (X0)								
X0	Spec		Increase	USD	6,600	6,000	8,800	8,000
X0	Hedge/Member		Increase	USD	6,000	6,000	8,000	8,000
SME BIODIESEL FOB ROTTERDAM FUT (24)								
24	Spec		Decrease	USD	5,500	5,000	4,400	4,000
24	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SYNTHETIHEATING OIL LAST DAY FINANC (S23)

S23	Spec	Mnth 1	Decrease	USD	4,730	4,300	4,290	3,900
S23	Hedge/Member	Mnth 1	Decrease	USD	4,300	4,300	3,900	3,900
S23	Spec	Mnth 2	Decrease	USD	4,730	4,300	4,290	3,900
S23	Hedge/Member	Mnth 2	Decrease	USD	4,300	4,300	3,900	3,900
S23	Spec	Summer 2013	Decrease	USD	4,730	4,300	4,290	3,900
S23	Hedge/Member	Summer 2013	Decrease	USD	4,300	4,300	3,900	3,900
S23	Spec	Winter 2014+	Decrease	USD	4,455	4,050	4,015	3,650
S23	Hedge/Member	Winter 2014+	Decrease	USD	4,050	4,050	3,650	3,650

ULSD PLATTS 3:15 TRADABLE MARKER (HOP)

HOP	Spec	Mth 1	Decrease	USD	4,730	4,300	4,290	3,900
HOP	Hedge/Member	Mth 1	Decrease	USD	4,300	4,300	3,900	3,900
HOP	Spec	Mth 2	Decrease	USD	4,730	4,300	4,290	3,900
HOP	Hedge/Member	Mth 2	Decrease	USD	4,300	4,300	3,900	3,900
HOP	Spec	Summer 2013	Decrease	USD	4,730	4,300	4,290	3,900
HOP	Hedge/Member	Summer 2013	Decrease	USD	4,300	4,300	3,900	3,900
HOP	Spec	Winter 2014+	Decrease	USD	4,455	4,050	4,015	3,650
HOP	Hedge/Member	Winter 2014+	Decrease	USD	4,050	4,050	3,650	3,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
REFINED PRODUCTS - Intra Spreads								
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP- All Months (EIA FLAT TAX ONHIGHWAY DIESEL FUT)								
A5	Spec		Increase	USD	1,100	1,000	1,650	1,500
A5	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
European 3.5% Fuel Oil Rotterdam Calendar Swap - Consecutive Months 2+ (EUROPE 3.5% FUEL OIL RDAM CALFUT)								
UV	Spec		New	USD			2,200	2,000
UV	Hedge/Member		New	USD			2,000	2,000
European 3.5% Fuel Oil Rotterdam Calendar Swap - Consecutive Months 2+ (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
0D	Spec		New	USD			220	200
0D	Hedge/Member		New	USD			200	200
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 2 (GASOIL CALENDAR FUT)								
GX	Spec		Increase	USD	6,600	6,000	7,700	7,000
GX	Hedge/Member		Increase	USD	6,000	6,000	7,000	7,000
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 2 (GASOIL MINI CALENDAR FUT)								
QA	Spec		Increase	USD	660	600	770	700
QA	Hedge/Member		Increase	USD	600	600	700	700
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 3 (GASOIL CALENDAR FUT)								
GX	Spec		Increase	USD	6,600	6,000	7,700	7,000
GX	Hedge/Member		Increase	USD	6,000	6,000	7,000	7,000
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 3 (GASOIL MINI CALENDAR FUT)								
QA	Spec		Increase	USD	660	600	770	700
QA	Hedge/Member		Increase	USD	600	600	700	700
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 2 (GASOIL CALENDAR FUT)								
GX	Spec		Increase	USD	4,675	4,250	5,500	5,000
GX	Hedge/Member		Increase	USD	4,250	4,250	5,000	5,000
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 2 (GASOIL MINI CALENDAR FUT)								
QA	Spec		Increase	USD	468	425	550	500
QA	Hedge/Member		Increase	USD	425	425	500	500
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 3 (GASOIL CALENDAR FUT)								
GX	Spec		Increase	USD	5,500	5,000	7,700	7,000
GX	Hedge/Member		Increase	USD	5,000	5,000	7,000	7,000
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 3 (GASOIL MINI CALENDAR FUT)								
QA	Spec		Increase	USD	550	500	770	700
QA	Hedge/Member		Increase	USD	500	500	700	700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	660	600	770	700
7F	Hedge/Member		Increase	USD	600	600	700	700
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	660	600	770	700
7FT	Hedge/Member		Increase	USD	600	600	700	700
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (GASOIL BULLET FUT)								
BG	Spec		Increase	USD	6,600	6,000	7,700	7,000
BG	Hedge/Member		Increase	USD	6,000	6,000	7,000	7,000
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	660	600	770	700
7F	Hedge/Member		Increase	USD	600	600	700	700
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	660	600	770	700
7FT	Hedge/Member		Increase	USD	600	600	700	700
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (GASOIL BULLET FUT)								
BG	Spec		Increase	USD	6,600	6,000	7,700	7,000
BG	Hedge/Member		Increase	USD	6,000	6,000	7,000	7,000
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	468	425	550	500
7F	Hedge/Member		Increase	USD	425	425	500	500
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	468	425	550	500
7FT	Hedge/Member		Increase	USD	425	425	500	500
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (GASOIL BULLET FUT)								
BG	Spec		Increase	USD	4,675	4,250	5,500	5,000
BG	Hedge/Member		Increase	USD	4,250	4,250	5,000	5,000
European Naphtha Calendar Swap - All Months (EUROPE NAPHTHA CALFUT)								
UN	Spec		Increase	USD	8,800	8,000	13,750	12,500
UN	Hedge/Member		Increase	USD	8,000	8,000	12,500	12,500
European Naphtha Calendar Swap - All Months (MIN EURO NPHTHA CIF NWE FUT)								
MNC	Spec		Increase	USD	880	800	1,375	1,250
MNC	Hedge/Member		Increase	USD	800	800	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
FAME 0 (Argus) Biodiesel FOB Rotterdam Swap - All Months (FAME 0 (ARGUS) BIODSL FOB RTTRDM)								
2L	Spec		Increase	USD	1,760	1,600	3,520	3,200
2L	Hedge/Member		Increase	USD	1,600	1,600	3,200	3,200
Gulf Coast #6 Fuel 3.0% Swap – Consecutive Months 2+ (GULF COAST NO.6 FUEL OIL 3.0%S FUT)								
MF	Spec		New	USD			330	300
MF	Hedge/Member		New	USD			300	300
GULF COAST GASOLINE CALENDAR SWAP (GS) - All months (GULF COAST GASOLINE CLNDR FUT)								
GS	Spec		New	USD			1,320	1,200
GS	Hedge/Member		New	USD			1,200	1,200
Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap - All Months (GULF COAST ULSD CALENDAR FUT)								
LY	Spec		Increase	USD	1,100	1,000	1,375	1,250
LY	Hedge/Member		Increase	USD	1,000	1,000	1,250	1,250
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 10-12. (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Decrease	USD	275	250	220	200
MP	Hedge/Member		Decrease	USD	250	250	200	200
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 11-13. (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Decrease	USD	275	250	220	200
MP	Hedge/Member		Decrease	USD	250	250	200	200
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 12-14. (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Decrease	USD	275	250	220	200
MP	Hedge/Member		Decrease	USD	250	250	200	200
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 1-3. (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Decrease	USD	935	850	715	650
MP	Hedge/Member		Decrease	USD	850	850	650	650
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 2-4. (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Increase	USD	440	400	550	500
MP	Hedge/Member		Increase	USD	400	400	500	500
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 3-5. (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Decrease	USD	330	300	220	200
MP	Hedge/Member		Decrease	USD	300	300	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 4-6. (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Decrease	USD	275	250	220	200
MP	Hedge/Member		Decrease	USD	250	250	200	200
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 5-7. (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Decrease	USD	275	250	220	200
MP	Hedge/Member		Decrease	USD	250	250	200	200
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 6-8. (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Decrease	USD	275	250	220	200
MP	Hedge/Member		Decrease	USD	250	250	200	200
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 7-9. (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Decrease	USD	275	250	220	200
MP	Hedge/Member		Decrease	USD	250	250	200	200
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 8-10. (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Decrease	USD	275	250	220	200
MP	Hedge/Member		Decrease	USD	250	250	200	200
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 9-11. (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Decrease	USD	275	250	220	200
MP	Hedge/Member		Decrease	USD	250	250	200	200
Japan C&F Naphtha (Platts) Swap - All Months (JAPAN C&F NAPHTHA FUT)								
JA	Spec		Increase	USD	11,000	10,000	16,500	15,000
JA	Hedge/Member		Increase	USD	10,000	10,000	15,000	15,000
Japan C&F Naphtha (Platts) Swap - All Months (MIN JAPAN C&F NAPHTHA PLATTS FUT)								
MJN	Spec		Increase	USD	1,100	1,000	1,650	1,500
MJN	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
Los Angeles CARB Diesel (OPIS) Outright Swap - All Months (LA CARB DIESEL (OPIS))								
LX	Spec		Increase	USD	2,640	2,400	3,300	3,000
LX	Hedge/Member		Increase	USD	2,400	2,400	3,000	3,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (E-MINI HEATING OIL FUTURES)								
QH	Spec		Increase	USD	550	500	660	600
QH	Hedge/Member		Increase	USD	500	500	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (HEATING OIL FUTURES NYMEX)								
BH	Spec		Increase	USD	1,100	1,000	1,320	1,200
BH	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
HO	Spec		Increase	USD	1,100	1,000	1,320	1,200
HO	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (HEATING OIL LAST DAY FINANCIAL FUT)								
23	Spec		Increase	USD	1,100	1,000	1,320	1,200
23	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (HEATING OIL TAM LONDON)								
HOL	Spec		Increase	USD	1,100	1,000	1,320	1,200
HOL	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Increase	USD	1,100	1,000	1,320	1,200
HOT	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Increase	USD	1,100	1,000	1,320	1,200
MP	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Increase	USD	1,100	1,000	1,320	1,200
S23	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (ULSD PLATTS 3:15 TRADABLE MARKER)								
HOP	Spec		Increase	USD	1,100	1,000	1,320	1,200
HOP	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (E-MINI HEATING OIL FUTURES)								
QH	Spec		Increase	USD	688	625	908	825
QH	Hedge/Member		Increase	USD	625	625	825	825
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL FUTURES NYMEX)								
BH	Spec		Increase	USD	1,375	1,250	1,815	1,650
BH	Hedge/Member		Increase	USD	1,250	1,250	1,650	1,650
HO	Spec		Increase	USD	1,375	1,250	1,815	1,650
HO	Hedge/Member		Increase	USD	1,250	1,250	1,650	1,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL LAST DAY FINANCIAL FUT)								
23	Spec		Increase	USD	1,375	1,250	1,815	1,650
23	Hedge/Member		Increase	USD	1,250	1,250	1,650	1,650
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL TAM LONDON)								
HOL	Spec		Increase	USD	1,375	1,250	1,815	1,650
HOL	Hedge/Member		Increase	USD	1,250	1,250	1,650	1,650
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Increase	USD	1,375	1,250	1,815	1,650
HOT	Hedge/Member		Increase	USD	1,250	1,250	1,650	1,650
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Increase	USD	1,375	1,250	1,815	1,650
MP	Hedge/Member		Increase	USD	1,250	1,250	1,650	1,650
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Increase	USD	1,375	1,250	1,815	1,650
S23	Hedge/Member		Increase	USD	1,250	1,250	1,650	1,650
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (ULSD PLATTS 3:15 TRADABLE MARKER)								
HOP	Spec		Increase	USD	1,375	1,250	1,815	1,650
HOP	Hedge/Member		Increase	USD	1,250	1,250	1,650	1,650
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (E-MINI HEATING OIL FUTURES)								
QH	Spec		Increase	USD	413	375	495	450
QH	Hedge/Member		Increase	USD	375	375	450	450
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (HEATING OIL FUTURES NYMEX)								
BH	Spec		Increase	USD	825	750	990	900
BH	Hedge/Member		Increase	USD	750	750	900	900
HO	Spec		Increase	USD	825	750	990	900
HO	Hedge/Member		Increase	USD	750	750	900	900
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (HEATING OIL LAST DAY FINANCIAL FUT)								
23	Spec		Increase	USD	825	750	990	900
23	Hedge/Member		Increase	USD	750	750	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (HEATING OIL TAM LONDON)								
HOL	Spec		Increase	USD	825	750	990	900
HOL	Hedge/Member		Increase	USD	750	750	900	900
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Increase	USD	825	750	990	900
HOT	Hedge/Member		Increase	USD	750	750	900	900
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Increase	USD	825	750	990	900
MP	Hedge/Member		Increase	USD	750	750	900	900
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Increase	USD	825	750	990	900
S23	Hedge/Member		Increase	USD	750	750	900	900
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (ULSD PLATTS 3:15 TRADABLE MARKER)								
HOP	Spec		Increase	USD	825	750	990	900
HOP	Hedge/Member		Increase	USD	750	750	900	900
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (E-MINI HEATING OIL FUTURES)								
QH	Spec		Increase	USD	550	500	743	675
QH	Hedge/Member		Increase	USD	500	500	675	675
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (HEATING OIL FUTURES NYMEX)								
BH	Spec		Increase	USD	1,100	1,000	1,485	1,350
BH	Hedge/Member		Increase	USD	1,000	1,000	1,350	1,350
HO	Spec		Increase	USD	1,100	1,000	1,485	1,350
HO	Hedge/Member		Increase	USD	1,000	1,000	1,350	1,350
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (HEATING OIL LAST DAY FINANCIAL FUT)								
23	Spec		Increase	USD	1,100	1,000	1,485	1,350
23	Hedge/Member		Increase	USD	1,000	1,000	1,350	1,350
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (HEATING OIL TAM LONDON)								
HOL	Spec		Increase	USD	1,100	1,000	1,485	1,350
HOL	Hedge/Member		Increase	USD	1,000	1,000	1,350	1,350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Increase	USD	1,100	1,000	1,485	1,350
HOT	Hedge/Member		Increase	USD	1,000	1,000	1,350	1,350
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Increase	USD	1,100	1,000	1,485	1,350
MP	Hedge/Member		Increase	USD	1,000	1,000	1,350	1,350
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Increase	USD	1,100	1,000	1,485	1,350
S23	Hedge/Member		Increase	USD	1,000	1,000	1,350	1,350
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (ULSD PLATTS 3:15 TRADABLE MARKER)								
HOP	Spec		Increase	USD	1,100	1,000	1,485	1,350
HOP	Hedge/Member		Increase	USD	1,000	1,000	1,350	1,350
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (E-MINI HEATING OIL FUTURES)								
QH	Spec		Increase	USD	413	375	633	575
QH	Hedge/Member		Increase	USD	375	375	575	575
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (HEATING OIL FUTURES NYMEX)								
BH	Spec		Increase	USD	825	750	1,265	1,150
BH	Hedge/Member		Increase	USD	750	750	1,150	1,150
HO	Spec		Increase	USD	825	750	1,265	1,150
HO	Hedge/Member		Increase	USD	750	750	1,150	1,150
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (HEATING OIL LAST DAY FINANCIAL FUT)								
23	Spec		Increase	USD	825	750	1,265	1,150
23	Hedge/Member		Increase	USD	750	750	1,150	1,150
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (HEATING OIL TAM LONDON)								
HOL	Spec		Increase	USD	825	750	1,265	1,150
HOL	Hedge/Member		Increase	USD	750	750	1,150	1,150
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Increase	USD	825	750	1,265	1,150
HOT	Hedge/Member		Increase	USD	750	750	1,150	1,150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (NYMEX NY HARBOR HEAT OIL CLNDR FUT)								
MP	Spec		Increase	USD	825	750	1,265	1,150
MP	Hedge/Member		Increase	USD	750	750	1,150	1,150
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Increase	USD	825	750	1,265	1,150
S23	Hedge/Member		Increase	USD	750	750	1,150	1,150
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (ULSD PLATTS 3:15 TRADABLE MARKER)								
HOP	Spec		Increase	USD	825	750	1,265	1,150
HOP	Hedge/Member		Increase	USD	750	750	1,150	1,150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Increase	USD	330	300	550	500
HO	Hedge/Member		Increase	USD	300	300	500	500
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (HEATING OIL TAM LONDON)								
HOL	Spec		Increase	USD	330	300	550	500
HOL	Hedge/Member		Increase	USD	300	300	500	500
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Increase	USD	330	300	550	500
HOT	Hedge/Member		Increase	USD	300	300	500	500
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (ULSD PLATTS 3:15 TRADABLE MARKER)								
HOP	Spec		Increase	USD	330	300	550	500
HOP	Hedge/Member		Increase	USD	300	300	500	500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	165	150	275	250
RB	Hedge/Member		Increase	USD	150	150	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	165	150	275	250
RBL	Hedge/Member		Increase	USD	150	150	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	165	150	275	250
RBP	Hedge/Member		Increase	USD	150	150	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	165	150	275	250
RBT	Hedge/Member		Increase	USD	150	150	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	1,375	1,250	2,585	2,350
RB	Hedge/Member		Increase	USD	1,250	1,250	2,350	2,350
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	1,375	1,250	2,585	2,350
RBL	Hedge/Member		Increase	USD	1,250	1,250	2,350	2,350
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	1,375	1,250	2,585	2,350
RBP	Hedge/Member		Increase	USD	1,250	1,250	2,350	2,350
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	1,375	1,250	2,585	2,350
RBT	Hedge/Member		Increase	USD	1,250	1,250	2,350	2,350
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	165	150	220	200
RB	Hedge/Member		Increase	USD	150	150	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	165	150	220	200
RBL	Hedge/Member		Increase	USD	150	150	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	165	150	220	200
RBP	Hedge/Member		Increase	USD	150	150	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	165	150	220	200
RBT	Hedge/Member		Increase	USD	150	150	200	200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	1,100	1,000	1,293	1,175
QU	Hedge/Member		Increase	USD	1,000	1,000	1,175	1,175
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	2,200	2,000	2,585	2,350
RL	Hedge/Member		Increase	USD	2,000	2,000	2,350	2,350
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	2,200	2,000	2,585	2,350
RT	Hedge/Member		Increase	USD	2,000	2,000	2,350	2,350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	2,200	2,000	2,585	2,350
RB	Hedge/Member		Increase	USD	2,000	2,000	2,350	2,350
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	2,200	2,000	2,585	2,350
RBL	Hedge/Member		Increase	USD	2,000	2,000	2,350	2,350
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	2,200	2,000	2,585	2,350
27	Hedge/Member		Increase	USD	2,000	2,000	2,350	2,350
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	2,200	2,000	2,585	2,350
RBP	Hedge/Member		Increase	USD	2,000	2,000	2,350	2,350
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	2,200	2,000	2,585	2,350
RBT	Hedge/Member		Increase	USD	2,000	2,000	2,350	2,350
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	2,200	2,000	2,585	2,350
S27	Hedge/Member		Increase	USD	2,000	2,000	2,350	2,350
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	1,513	1,375	2,200	2,000
QU	Hedge/Member		Increase	USD	1,375	1,375	2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	3,025	2,750	4,400	4,000
RL	Hedge/Member		Increase	USD	2,750	2,750	4,000	4,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	3,025	2,750	4,400	4,000
RT	Hedge/Member		Increase	USD	2,750	2,750	4,000	4,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	3,025	2,750	4,400	4,000
RB	Hedge/Member		Increase	USD	2,750	2,750	4,000	4,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	3,025	2,750	4,400	4,000
RBL	Hedge/Member		Increase	USD	2,750	2,750	4,000	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	3,025	2,750	4,400	4,000
27	Hedge/Member		Increase	USD	2,750	2,750	4,000	4,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	3,025	2,750	4,400	4,000
RBP	Hedge/Member		Increase	USD	2,750	2,750	4,000	4,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	3,025	2,750	4,400	4,000
RBT	Hedge/Member		Increase	USD	2,750	2,750	4,000	4,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	3,025	2,750	4,400	4,000
S27	Hedge/Member		Increase	USD	2,750	2,750	4,000	4,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	1,925	1,750	2,475	2,250
QU	Hedge/Member		Increase	USD	1,750	1,750	2,250	2,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	3,850	3,500	4,950	4,500
RL	Hedge/Member		Increase	USD	3,500	3,500	4,500	4,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	3,850	3,500	4,950	4,500
RT	Hedge/Member		Increase	USD	3,500	3,500	4,500	4,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	3,850	3,500	4,950	4,500
RB	Hedge/Member		Increase	USD	3,500	3,500	4,500	4,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	3,850	3,500	4,950	4,500
RBL	Hedge/Member		Increase	USD	3,500	3,500	4,500	4,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	3,850	3,500	4,950	4,500
27	Hedge/Member		Increase	USD	3,500	3,500	4,500	4,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	3,850	3,500	4,950	4,500
RBP	Hedge/Member		Increase	USD	3,500	3,500	4,500	4,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	3,850	3,500	4,950	4,500
RBT	Hedge/Member		Increase	USD	3,500	3,500	4,500	4,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	3,850	3,500	4,950	4,500
S27	Hedge/Member		Increase	USD	3,500	3,500	4,500	4,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	1,100	1,000	1,238	1,125
QU	Hedge/Member		Increase	USD	1,000	1,000	1,125	1,125
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	2,200	2,000	2,475	2,250
RL	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	2,200	2,000	2,475	2,250
RT	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	2,200	2,000	2,475	2,250
RB	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	2,200	2,000	2,475	2,250
RBL	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	2,200	2,000	2,475	2,250
27	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	2,200	2,000	2,475	2,250
RBP	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	2,200	2,000	2,475	2,250
RBT	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	2,200	2,000	2,475	2,250
S27	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	275	250	413	375
QU	Hedge/Member		Increase	USD	250	250	375	375
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	550	500	825	750
RL	Hedge/Member		Increase	USD	500	500	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	550	500	825	750
RT	Hedge/Member		Increase	USD	500	500	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	550	500	825	750
RB	Hedge/Member		Increase	USD	500	500	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	550	500	825	750
RBL	Hedge/Member		Increase	USD	500	500	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	550	500	825	750
27	Hedge/Member		Increase	USD	500	500	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	550	500	825	750
RBP	Hedge/Member		Increase	USD	500	500	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	550	500	825	750
RBT	Hedge/Member		Increase	USD	500	500	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	550	500	825	750
S27	Hedge/Member		Increase	USD	500	500	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	688	625	825	750
QU	Hedge/Member		Increase	USD	625	625	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	1,375	1,250	1,650	1,500
RL	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	1,375	1,250	1,650	1,500
RT	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	1,375	1,250	1,650	1,500
RB	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	1,375	1,250	1,650	1,500
RBL	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	1,375	1,250	1,650	1,500
27	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	1,375	1,250	1,650	1,500
RBP	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	1,375	1,250	1,650	1,500
RBT	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	1,375	1,250	1,650	1,500
S27	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
RBOB GASOLINE CALENDAR SWAP FUTURES (RL) - 1 Month Butterfly Month 3-5. (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	165	150	275	250
RL	Hedge/Member		Increase	USD	150	150	250	250
Singapore Mogas 92 Unleaded (Platts) Swap - All Months (MOGAS92 UNLEADED (PLATTS) FUT)								
1N	Spec		Increase	USD	1,100	1,000	2,200	2,000
1N	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL - Inter-commodity Spread Rates						
1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+3:-19	75%	75%	55%	55%
1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+2:-15	70%	70%	55%	55%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	New	+2:-15			45%	45%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-1X - CME)						
Spread Credit Rate	Decrease	+19:-3	60%	60%	50%	50%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-1X - CME).						
Spread Credit Rate	Decrease	+19:-3	60%	60%	50%	50%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME).						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	Decrease	+9:-1	70%	70%	55%	55%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME).						
Spread Credit Rate	Decrease	+9:-1	70%	70%	55%	55%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
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	50%	50%	40%	40%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-1X - CME)						
Spread Credit Rate	Decrease	+19:-3	60%	60%	50%	50%

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 EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	Decrease	+9:-1	70%	70%	55%	55%
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	Increase	+1:-1	65%	65%	75%	75%
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	Decrease	+1:-1	70%	70%	55%	55%
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	50%	50%	40%	40%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	Decrease	+9:-1	70%	70%	55%	55%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
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	50%	50%	40%	40%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB, BZ, CY) vs 1% FUEL OIL (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-1X - CME)						
Spread Credit Rate	Decrease	+19:-3	60%	60%	50%	50%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Decrease	+15:-2	70%	70%	60%	60%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	Decrease	+9:-1	65%	65%	50%	50%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	Decrease	+25:-3	70%	70%	60%	60%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GOLD FUTURES (CX-GC - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - 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						
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Decrease	+15:-2	70%	70%	60%	60%
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	Decrease	+9:-1	65%	65%	50%	50%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	Decrease	+25:-3	70%	70%	60%	60%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GOLD FUTURES (CX-GC - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - 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 LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	60%	60%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	50%	50%
EUROPEAN 1% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UH - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+2:-15	55%	55%	65%	65%
EUROPEAN 1% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UH - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+3:-19	75%	75%	65%	65%
EUROPEAN 1% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UH - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+2:-15	75%	75%	65%	65%
EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+3:-19	75%	75%	65%	65%
EUROPEAN GASOIL (ICE) CALENDAR SWAP (NYM-GX - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+2:-15	70%	70%	60%	60%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+2:-15	70%	70%	60%	60%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Decrease	+2:-15	70%	70%	60%	60%
EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+2:-15	70%	70%	60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
EUROPEAN JET KERO NWE CALENDAR SWAP (NORTHWEST EUR (NYM-UJ - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-9	65%	65%	50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-9	65%	65%	50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Decrease	+1:-9	65%	65%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+2:-15	45%	45%	55%	55%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+2:-15	65%	65%	55%	55%
GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+3:-25	75%	75%	65%	65%
GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+3:-25	75%	75%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs GOLD FUTURES (CX-GC - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs PLATINUM FUTURES (NY-PL - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	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 (NY-CL - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs RBOB GASOLINE FUTURES (NY-RL - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP (NYM-7H - CME)						
Spread Credit Rate	Decrease	+25:-3	70%	70%	60%	60%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs NEW YORK 0.3% FUEL OIL HIPR (PLATTS) SWAP (NYM-8N - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) vs HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs SINGAPORE GASOIL SWAP (NYM-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
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	50%	50%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
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	50%	50%	40%	40%
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	50%	50%	40%	40%
NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	40%	40%
NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	40%	40%
NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	40%	40%
NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) Month 1 Only vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
OMAN CRUDE OIL (NY-OQ - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
OMAN CRUDE OIL (NY-OQ - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	60%	60%
OMAN CRUDE OIL (NY-OQ - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) Month 1 Only vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
RBOB GASOLINE FUTURES (NY-RB - CME) Month 1 Only vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	Decrease	+25:-3	70%	70%	60%	60%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GOLD FUTURES (CX-GC - CME)						
Spread Credit Rate	New	+1:-1			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME).						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME).						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%

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						
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GOLD FUTURES (CX-GC - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GOLD FUTURES (CX-GC - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs GOLD FUTURES (CX-GC - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs PLATINUM FUTURES (NY-PL - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GOLD FUTURES (CX-GC - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
NGL/PETROCHEMICALS - Inter-commodity Spread Rates						
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	New	+2:-15			45%	45%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
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	Decrease	+1:-1	70%	70%	55%	55%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+2:-15	45%	45%	55%	55%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+2:-15	65%	65%	55%	55%
MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

PETROLEUM CRACKS AND SPREADS - Inter-commodity Spread Rates

BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME)

Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
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BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME).

Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
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EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)

Spread Credit Rate	Decrease	+1:+1	55%	55%	45%	45%
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EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)

Spread Credit Rate	Decrease	+1:+1	55%	55%	45%	45%
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SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
REFINED PRODUCTS - Inter-commodity Spread Rates						
1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+3:-19	75%	75%	55%	55%
1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+2:-15	70%	70%	55%	55%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-1X - CME)						
Spread Credit Rate	Decrease	+19:-3	60%	60%	50%	50%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-1X - CME).						
Spread Credit Rate	Decrease	+19:-3	60%	60%	50%	50%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	Decrease	+9:-1	70%	70%	55%	55%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME).						
Spread Credit Rate	Decrease	+9:-1	70%	70%	55%	55%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
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	50%	50%	40%	40%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-1X - CME)						
Spread Credit Rate	Decrease	+19:-3	60%	60%	50%	50%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	Decrease	+9:-1	70%	70%	55%	55%
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	Increase	+1:-1	65%	65%	75%	75%
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	50%	50%	40%	40%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	Decrease	+9:-1	70%	70%	55%	55%

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 LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
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	50%	50%	40%	40%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB, BZ, CY) vs 1% FUEL OIL (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-1X - CME)						
Spread Credit Rate	Decrease	+19:-3	60%	60%	50%	50%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Decrease	+15:-2	70%	70%	60%	60%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	Decrease	+9:-1	65%	65%	50%	50%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	Decrease	+25:-3	70%	70%	60%	60%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Decrease	+15:-2	70%	70%	60%	60%
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	Decrease	+9:-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						
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	Decrease	+25:-3	70%	70%	60%	60%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	New	+1:-1			55%	55%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	60%	60%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	50%	50%
EUROPEAN 1% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UH - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+2:-15	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 1% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UH - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+3:-19	75%	75%	65%	65%
EUROPEAN 1% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UH - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+2:-15	75%	75%	65%	65%
EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+3:-19	75%	75%	65%	65%
EUROPEAN GASOIL (ICE) CALENDAR SWAP (NYM-GX - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+2:-15	70%	70%	60%	60%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+2:-15	70%	70%	60%	60%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Decrease	+2:-15	70%	70%	60%	60%
EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+2:-15	70%	70%	60%	60%
EUROPEAN JET KERO NWE CALENDAR SWAP (NORTHWEST EUR (NYM-UJ - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-9	65%	65%	50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-9	65%	65%	50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Decrease	+1:-9	65%	65%	50%	50%
GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+3:-25	75%	75%	65%	65%
GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+3:-25	75%	75%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	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 (NY-CL - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs RBOB GASOLINE FUTURES (NY-RL - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP (NYM-7H - CME)						
Spread Credit Rate	Decrease	+25:-3	70%	70%	60%	60%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs NEW YORK 0.3% FUEL OIL HIPR (PLATTS) SWAP (NYM-8N - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) vs HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs SINGAPORE GASOIL SWAP (NYM-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
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	50%	50%	40%	40%
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	50%	50%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
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	50%	50%	40%	40%
NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	40%	40%
NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	40%	40%
NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	40%	40%
NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) Month 1 Only vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
OMAN CRUDE OIL (NY-OQ - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
OMAN CRUDE OIL (NY-OQ - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	60%	60%
OMAN CRUDE OIL (NY-OQ - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) Month 1 Only vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
RBOB GASOLINE FUTURES (NY-RB - CME) Month 1 Only vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	Decrease	+25:-3	70%	70%	60%	60%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)						
Spread Credit Rate	New	+1:-1			75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - 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						
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME).						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+3:-2:-1	75%	75%	65%	65%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME).						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate						
NATURAL GAS - Short Option Minimum (SOM) Rate						
HOUSTON SHIP CHANNEL BASIS SWAP (PLATTS IFERC) FUTURES (5F, NH) - SOM						
Clearing Member Rate		Increase	2.20	2.00	22.00	20.00
NGPL TEXOK BASIS SWAP (PLATTS IFERC) FUTURES (5H, PD) - SOM						
Clearing Member Rate		Increase	2.20	2.00	22.00	20.00