



13-479

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, October 11, 2013

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

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

and subscribe to the Performance Bond Rates Advisory Notice listserver.

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

The rates will be effective after the close of business on

Tuesday, October 15, 2013.

Current rates as of:

Friday, October 11, 2013.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL SPREADS - Outright Rates								
CANADIAN HEAVYCRUDE(NET ENRGY) FUT (WCC)								
WCC	Spec	Mnths 1-3	Decrease	USD	2,750	2,500	2,200	2,000
WCC	Hedge/Member	Mnths 1-3	Decrease	USD	2,500	2,500	2,000	2,000
WCC	Spec	Mnths 4-6	Decrease	USD	1,870	1,700	1,650	1,500
WCC	Hedge/Member	Mnths 4-6	Decrease	USD	1,700	1,700	1,500	1,500
WCC	Spec	Mnths 7+	Decrease	USD	1,320	1,200	1,100	1,000
WCC	Hedge/Member	Mnths 7+	Decrease	USD	1,200	1,200	1,000	1,000
DATED TO FRONTLINE BRENT CLNDR FUT (FY)								
FY	Spec	Mnths 4+	Increase	USD	165	150	220	200
FY	Hedge/Member	Mnths 4+	Increase	USD	150	150	200	200
ICE BRENT DUBAI FUT (DB)								
DB	Spec	Mnth 1	Increase	USD	605	550	825	750
DB	Hedge/Member	Mnth 1	Increase	USD	550	550	750	750
DB	Spec	Mnths 2-3	Increase	USD	495	450	633	575
DB	Hedge/Member	Mnths 2-3	Increase	USD	450	450	575	575
LLS (ARGUS) V WTI FUT (WJ)								
WJ	Spec	Mnth 1	Decrease	USD	2,860	2,600	1,925	1,750
WJ	Hedge/Member	Mnth 1	Decrease	USD	2,600	2,600	1,750	1,750
WTI MIDLAND(ARGUS) VS WTI FINCL FUT (FF)								
FF	Spec		Decrease	USD	3,850	3,500	2,750	2,500
FF	Hedge/Member		Decrease	USD	3,500	3,500	2,500	2,500
WTI-BRENT BULLET FUT (BY)								
BY	Spec	Mnth 1	Increase	USD	1,815	1,650	2,035	1,850
BY	Hedge/Member	Mnth 1	Increase	USD	1,650	1,650	1,850	1,850
WTI-BRENT CALENDAR FUT (BK)								
BK	Spec	Mnth 1	Increase	USD	1,815	1,650	2,035	1,850
BK	Hedge/Member	Mnth 1	Increase	USD	1,650	1,650	1,850	1,850
WTS (ARGUS) V WTI TRD MTH FUT (FH)								
FH	Spec	Mnth 1	Decrease	USD	3,740	3,400	3,300	3,000
FH	Hedge/Member	Mnth 1	Decrease	USD	3,400	3,400	3,000	3,000
FH	Spec	Mnths 2-3	Decrease	USD	2,970	2,700	2,530	2,300
FH	Hedge/Member	Mnths 2-3	Decrease	USD	2,700	2,700	2,300	2,300
FH	Spec	Mnths 4+	Decrease	USD	1,870	1,700	1,430	1,300
FH	Hedge/Member	Mnths 4+	Decrease	USD	1,700	1,700	1,300	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

ELECTRICITY - Outright Rates

MDWST ISO INDIANA HUB 5MWPK CAL MO (PDM)

PDM	Spec	Mnths 12+	Increase	USD	165	150	220	200
PDM	Hedge/Member	Mnths 12+	Increase	USD	150	150	200	200

MIDWEST ISO MICHIGAN HUB 5MW PEAK C (HMW)

HMW	Spec	Mnth 12+	Increase	USD	154	140	176	160
HMW	Hedge/Member	Mnth 12+	Increase	USD	140	140	160	160

ENVIRONMENTAL - Outright Rates

IN DELIVERY MONTH EUA FUTURES (6T)

6T	Spec	Mth 1	Decrease	EUR	1,265	1,150	990	900
6T	Hedge/Member	Mth 1	Decrease	EUR	1,150	1,150	900	900
6T	Spec	Mths 2+	Decrease	EUR	1,265	1,150	990	900
6T	Hedge/Member	Mths 2+	Decrease	EUR	1,150	1,150	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EQUITY INDEX - Outright Rates								
\$10DOW JONES FUTURES (11)								
11	Spec		Increase	USD	5,995	5,450	6,600	6,000
11	Hedge/Member		Increase	USD	5,450	5,450	6,000	6,000
\$25 DOW JONES FUTURES (DO)								
DO	Spec		Increase	USD	14,988	13,625	16,500	15,000
DO	Hedge/Member		Increase	USD	13,625	13,625	15,000	15,000
CONSUMER STAPLES SECTOR TIC (XPT)								
XPT	Spec		Increase	USD	1,320	1,200	1,540	1,400
XPT	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
DJ US REAL ESTATE BTIC (REX)								
REX	Spec		Increase	USD	1,500	1,200	1,875	1,500
REX	Hedge/Member		Increase	USD	1,200	1,200	1,500	1,500
DJ US REAL ESTATE INDEX (JR)								
JR	Spec		Increase	USD	1,500	1,200	1,875	1,500
JR	Hedge/Member		Increase	USD	1,200	1,200	1,500	1,500
DJ US REAL ESTATE SYNTHEIC (DJR)								
DJR	Spec		Increase	USD	1,500	1,200	1,875	1,500
DJR	Hedge/Member		Increase	USD	1,200	1,200	1,500	1,500
EMINI MIDCAP FUTURES (ME)								
ME	Spec		Increase	USD	5,445	4,950	6,050	5,500
ME	Hedge/Member		Increase	USD	4,950	4,950	5,500	5,500
E-MINI NASDAQ 100 FUTURES (NQ)								
NQ	Spec		Increase	USD	2,640	2,400	3,080	2,800
NQ	Hedge/Member		Increase	USD	2,400	2,400	2,800	2,800
E-MINI NASDAQ BIOTECHNOLOGY FUTURES (BQ)								
BQ	Spec		Increase	USD	6,600	6,000	7,260	6,600
BQ	Hedge/Member		Increase	USD	6,000	6,000	6,600	6,600
EMINI S&P 500 EURO DENOMINATED FUTU (EME)								
EME	Spec		Increase	EUR	4,125	3,750	4,730	4,300
EME	Hedge/Member		Increase	EUR	3,750	3,750	4,300	4,300
E-MINI S&P 500 FUTURES (ES)								
ES	Spec		Increase	USD	4,180	3,800	4,510	4,100
ES	Hedge/Member		Increase	USD	3,800	3,800	4,100	4,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EMINI SP 500 CONS STAPLES SECTOR IX (XAP)								
XAP	Spec		Increase	USD	1,320	1,200	1,540	1,400
XAP	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
EMINI SP 500 ENERGY SECTOR INDEX (XAE)								
XAE	Spec		Increase	USD	3,520	3,200	3,850	3,500
XAE	Hedge/Member		Increase	USD	3,200	3,200	3,500	3,500
EMINI SP500 - FINANCIAL SECT INDEX (XAF)								
XAF	Spec		Increase	USD	1,760	1,600	2,200	2,000
XAF	Hedge/Member		Increase	USD	1,600	1,600	2,000	2,000
E-MINI SP500 CONS DISCRET SECTOR IX (XAY)								
XAY	Spec		Increase	USD	2,145	1,950	2,530	2,300
XAY	Hedge/Member		Increase	USD	1,950	1,950	2,300	2,300
E-MINI SP500 CONS DISCRET SYNTHETIC (1YT)								
1YT	Spec		Increase	USD	2,145	1,950	2,530	2,300
1YT	Hedge/Member		Increase	USD	1,950	1,950	2,300	2,300
E-MINI SP500 CONS DISCRET TAI (XYT)								
XYT	Spec		Increase	USD	2,145	1,950	2,530	2,300
XYT	Hedge/Member		Increase	USD	1,950	1,950	2,300	2,300
EMINI SP500- HEALTH CARE SECT INDEX (XAV)								
XAV	Spec		Increase	USD	1,650	1,500	1,980	1,800
XAV	Hedge/Member		Increase	USD	1,500	1,500	1,800	1,800
EMINI SP500 MATERIALS SECTOR INDEX (XAB)								
XAB	Spec		Increase	USD	1,694	1,540	2,090	1,900
XAB	Hedge/Member		Increase	USD	1,540	1,540	1,900	1,900
EMINI SP500-INDUSTRIAL SECTOR INDEX (XAI)								
XAI	Spec		Increase	USD	1,430	1,300	1,760	1,600
XAI	Hedge/Member		Increase	USD	1,300	1,300	1,600	1,600
EMINI SP500-TECHNOLOGY SECTOR INDEX (XAK)								
XAK	Spec		Increase	USD	990	900	1,320	1,200
XAK	Hedge/Member		Increase	USD	900	900	1,200	1,200
EMINI SP500-UTILITIES SECTOR INDEX (XAU)								
XAU	Spec		Increase	USD	1,265	1,150	1,430	1,300
XAU	Hedge/Member		Increase	USD	1,150	1,150	1,300	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI DOW JONES INDEX (YM)								
YM	Spec		Increase	USD	2,998	2,725	3,300	3,000
YM	Hedge/Member		Increase	USD	2,725	2,725	3,000	3,000
NASDAQ 100 FUTURES (ND)								
ND	Spec		Increase	USD	13,200	12,000	15,400	14,000
ND	Hedge/Member		Increase	USD	12,000	12,000	14,000	14,000
NASDAQ COMPOSITE FUTURES (QN)								
QN	Spec		Increase	USD	2,860	2,600	3,300	3,000
QN	Hedge/Member		Increase	USD	2,600	2,600	3,000	3,000
S&P 400 FUTURES (MD)								
MD	Spec		Increase	USD	27,225	24,750	30,250	27,500
MD	Hedge/Member		Increase	USD	24,750	24,750	27,500	27,500
S&P 500 FUTURES (SP)								
SP	Spec		Increase	USD	20,900	19,000	22,550	20,500
SP	Hedge/Member		Increase	USD	19,000	19,000	20,500	20,500
S&P SMALLCAP 600 FUTURES (SMP)								
SMP	Spec		Increase	USD	12,100	11,000	14,850	13,500
SMP	Hedge/Member		Increase	USD	11,000	11,000	13,500	13,500
S&P SMALLCAP 600 INDEX FUTU (SMC)								
SMC	Spec		Increase	USD	2,420	2,200	2,970	2,700
SMC	Hedge/Member		Increase	USD	2,200	2,200	2,700	2,700
S&P/ CITIGROUP GROWTH INDEX FUTURES (SG)								
SG	Spec		Increase	USD	7,700	7,000	12,650	11,500
SG	Hedge/Member		Increase	USD	7,000	7,000	11,500	11,500
S&P/ CITIGROUP VALUE FUTURES (SU)								
SU	Spec		Increase	USD	6,600	6,000	9,900	9,000
SU	Hedge/Member		Increase	USD	6,000	6,000	9,000	9,000
SP 500 - CONS STAPLES SYNTHETIC (1PT)								
1PT	Spec		Increase	USD	1,320	1,200	1,540	1,400
1PT	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
SP 500 - INDUSTRIAL SEL SECTOR SYNT (1IT)								
1IT	Spec		Increase	USD	1,430	1,300	1,760	1,600
1IT	Hedge/Member		Increase	USD	1,300	1,300	1,600	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SP 500 ENERGY SELECT SECTOR TIC (XET)								
XET	Spec		Increase	USD	3,520	3,200	3,850	3,500
XET	Hedge/Member		Increase	USD	3,200	3,200	3,500	3,500
SP 500 ENERGY SLCT SEC SYNTHETIC (1ET)								
1ET	Spec		Increase	USD	3,520	3,200	3,850	3,500
1ET	Hedge/Member		Increase	USD	3,200	3,200	3,500	3,500
SP 500 FINANCIAL SECTOR TIC (XFT)								
XFT	Spec		Increase	USD	1,760	1,600	2,200	2,000
XFT	Hedge/Member		Increase	USD	1,600	1,600	2,000	2,000
SP 500 FINANCIAL SLCT SEC SYNT (1FT)								
1FT	Spec		Increase	USD	1,760	1,600	2,200	2,000
1FT	Hedge/Member		Increase	USD	1,600	1,600	2,000	2,000
SP 500 HEALTH CARE SECTOR SYNTHETIC (1VT)								
1VT	Spec		Increase	USD	1,650	1,500	1,980	1,800
1VT	Hedge/Member		Increase	USD	1,500	1,500	1,800	1,800
SP 500 HEALTH CARE SECTOR TIC (XVT)								
XVT	Spec		Increase	USD	1,650	1,500	1,980	1,800
XVT	Hedge/Member		Increase	USD	1,500	1,500	1,800	1,800
SP 500 INDUSTRIAL SECTOR TIC (XIT)								
XIT	Spec		Increase	USD	1,430	1,300	1,760	1,600
XIT	Hedge/Member		Increase	USD	1,300	1,300	1,600	1,600
SP 500 MATERIALS SEL SECTOR SYNTH (1BT)								
1BT	Spec		Increase	USD	1,694	1,540	2,090	1,900
1BT	Hedge/Member		Increase	USD	1,540	1,540	1,900	1,900
SP 500 MATERIALS SEL SECTOR TIC (XBT)								
XBT	Spec		Increase	USD	1,694	1,540	2,090	1,900
XBT	Hedge/Member		Increase	USD	1,540	1,540	1,900	1,900
SP 500 TECHNOLOGY SECTOR SYNTH (1KT)								
1KT	Spec		Increase	USD	990	900	1,320	1,200
1KT	Hedge/Member		Increase	USD	900	900	1,200	1,200
SP 500 TECHNOLOGY SECTOR TIC (XKT)								
XKT	Spec		Increase	USD	990	900	1,320	1,200
XKT	Hedge/Member		Increase	USD	900	900	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SP 500 UTILITIES SEL SECTOR SYNTH (1UT)								
1UT	Spec		Increase	USD	1,265	1,150	1,430	1,300
1UT	Hedge/Member		Increase	USD	1,150	1,150	1,300	1,300
SP 500 UTILITIES SEL SECTOR TIC (XUT)								
XUT	Spec		Increase	USD	1,265	1,150	1,430	1,300
XUT	Hedge/Member		Increase	USD	1,150	1,150	1,300	1,300
ETHANOL - Outright Rates								
D6 ETHANOL RINS 2012 (D62)								
D62	Spec	Mnth 1	Increase	USD	11,000	10,000	13,200	12,000
D62	Hedge/Member	Mnth 1	Increase	USD	10,000	10,000	12,000	12,000
D62	Spec	Mnths 2+	Increase	USD	11,000	10,000	16,500	15,000
D62	Hedge/Member	Mnths 2+	Increase	USD	10,000	10,000	15,000	15,000
FREIGHT - Outright Rates								
TC2 ROTTERDAM TO USAC 37K MT (TM)								
TM	Spec	Mnth 1	Increase	USD	2,475	2,250	3,575	3,250
TM	Hedge/Member	Mnth 1	Increase	USD	2,250	2,250	3,250	3,250
TC5 RAS TANURA TO YOKOHAMA 55K MT (TH)								
TH	Spec		Increase	USD	2,475	2,250	2,860	2,600
TH	Hedge/Member		Increase	USD	2,250	2,250	2,600	2,600
TD3 MEG TO JAPAN 250K MT (TL)								
TL	Spec	Mnth 2		USD	1,540	1,400	1,320	1,200
TL	Hedge/Member	Mnth 2	Decrease	USD	1,400	1,400	1,200	1,200
TL	Spec	Mnths 3+	Increase	USD	880	800	1,320	1,200
TL	Hedge/Member	Mnths 3+	Increase	USD	800	800	1,200	1,200
NGL/PETROCHEMICALS - Outright Rates								
M. BELV LDH PRPNE OPIS VS EUR CIFAR (51)								
51	Spec	Mnth 1	Decrease	USD	66,000	60,000	44,000	40,000
51	Hedge/Member	Mnth 1	Decrease	USD	60,000	60,000	40,000	40,000
51	Spec	Mnths 2+	Decrease	USD	55,000	50,000	44,000	40,000
51	Hedge/Member	Mnths 2+	Decrease	USD	50,000	50,000	40,000	40,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PETROLEUM CRACKS AND SPREADS - Outright Rates								
1% FOIL(PLTS) CARGOES FOB NWE CRACK (FVB)								
FVB	Spec	Mnths 3+	Decrease	USD	9,779	8,890	8,382	7,620
FVB	Hedge/Member	Mnths 3+	Decrease	USD	8,890	8,890	7,620	7,620
1% FUEL OIL RDM VS 1% OIL NWE PLTS (33)								
33	Spec	Mth 1	Decrease	USD	3,300	3,000	2,750	2,500
33	Hedge/Member	Mth 1	Decrease	USD	3,000	3,000	2,500	2,500
33	Spec	Mths 2+	Decrease	USD	1,980	1,800	1,430	1,300
33	Hedge/Member	Mths 2+	Decrease	USD	1,800	1,800	1,300	1,300
3.5% F OIL(PLTS) BRGES FOB RDM CRCK (BOB)								
BOB	Spec	Mnths 2-5	Decrease	USD	10,897	9,906	8,731	7,938
BOB	Hedge/Member	Mnths 2-5	Decrease	USD	9,906	9,906	7,938	7,938
BOB	Spec	Mnths 6+	Decrease	USD	6,915	6,287	5,239	4,763
BOB	Hedge/Member	Mnths 6+	Decrease	USD	6,287	6,287	4,763	4,763
ARGS GSOLNE E-BOB OXY BARGES NWE CK (EOB)								
EOB	Spec	Mnth 2-6	Decrease	USD	25,198	22,908	18,326	16,660
EOB	Hedge/Member	Mnth 2-6	Decrease	USD	22,908	22,908	16,660	16,660
ARGS PRPANE FR EST VS EURO CIF ARA (91)								
91	Spec	Mth 1	Decrease	USD	38,500	35,000	33,000	30,000
91	Hedge/Member	Mth 1	Decrease	USD	35,000	35,000	30,000	30,000
91	Spec	Mths 2-3	Decrease	USD	38,500	35,000	33,000	30,000
91	Hedge/Member	Mths 2-3	Decrease	USD	35,000	35,000	30,000	30,000
91	Spec	Mths 4+	Decrease	USD	33,000	30,000	27,500	25,000
91	Hedge/Member	Mths 4+	Decrease	USD	30,000	30,000	25,000	25,000
CHI ULSD (PLATTS) VS. NY HRBR ULSD (5C)								
5C	Spec	Mnths 1-2	Decrease	USD	3,300	3,000	2,200	2,000
5C	Hedge/Member	Mnths 1-2	Decrease	USD	3,000	3,000	2,000	2,000
5C	Spec	Mnths 3+	Decrease	USD	2,200	2,000	1,650	1,500
5C	Hedge/Member	Mnths 3+	Decrease	USD	2,000	2,000	1,500	1,500
E/W NAPHTHA JAPAN CF VS CRGOES CIF (EWN)								
EWN	Spec		Decrease	USD	38,500	35,000	27,500	25,000
EWN	Hedge/Member		Decrease	USD	35,000	35,000	25,000	25,000
EWN	Spec		Decrease	USD	27,500	25,000	16,500	15,000
EWN	Hedge/Member		Decrease	USD	25,000	25,000	15,000	15,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EAST/WEST FUEL OIL SPREAD FUT (EW)								
EW	Spec	Mths 2-3	Increase	USD	5,500	5,000	6,050	5,500
EW	Hedge/Member	Mths 2-3	Increase	USD	5,000	5,000	5,500	5,500
EW	Spec	Mths 4+	Increase	USD	2,475	2,250	3,300	3,000
EW	Hedge/Member	Mths 4+	Increase	USD	2,250	2,250	3,000	3,000
FUEL OIL CRACK VS. ICE (FO)								
FO	Spec	Mnths 2-5	Decrease	USD	1,716	1,560	1,375	1,250
FO	Hedge/Member	Mnths 2-5	Decrease	USD	1,560	1,560	1,250	1,250
FO	Spec	Mnths 6+	Decrease	USD	1,089	990	825	750
FO	Hedge/Member	Mnths 6+	Decrease	USD	990	990	750	750
FUEL OIL NWE CRACK VS. ICE (FI)								
FI	Spec	Mnths 3+	Decrease	USD	1,540	1,400	1,320	1,200
FI	Hedge/Member	Mnths 3+	Decrease	USD	1,400	1,400	1,200	1,200
FUELOIL FUT:CARGOES VS.BARGES (FS)								
FS	Spec	Mnth 1	Decrease	USD	12,100	11,000	8,250	7,500
FS	Hedge/Member	Mnth 1	Decrease	USD	11,000	11,000	7,500	7,500
FS	Spec	Mnths 2-5	Decrease	USD	5,940	5,400	5,500	5,000
FS	Hedge/Member	Mnths 2-5	Decrease	USD	5,400	5,400	5,000	5,000
FS	Spec	Mnths 6+	Decrease	USD	3,960	3,600	3,300	3,000
FS	Hedge/Member	Mnths 6+	Decrease	USD	3,600	3,600	3,000	3,000
GAS EURO-BOB OXY (ARG) CRACK (7K)								
7K	Spec	Mnth 2-6	Decrease	USD	3,025	2,750	2,200	2,000
7K	Hedge/Member	Mnth 2-6	Decrease	USD	2,750	2,750	2,000	2,000
GC ULSD V. GC JET SPREAD FUT (VV)								
VV	Spec		Increase	USD	660	600	1,100	1,000
VV	Hedge/Member		Increase	USD	600	600	1,000	1,000
GLFCST JET PLATTS UP/DN FUT (ME)								
ME	Spec	Mnth 1	Increase	USD	1,925	1,750	2,200	2,000
ME	Hedge/Member	Mnth 1	Increase	USD	1,750	1,750	2,000	2,000
GRP THREE UNL GS (PLT) VS RBOB (A8)								
A8	Spec	Mnth 1	Decrease	USD	3,300	3,000	2,475	2,250
A8	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,250	2,250
A8	Spec	Mnths 2-4	Decrease	USD	3,025	2,750	2,200	2,000
A8	Hedge/Member	Mnths 2-4	Decrease	USD	2,750	2,750	2,000	2,000
GRP3 ULSD VS NY HRBR ULSD FUT (A6)								
A6	Spec	Mnth 1	Decrease	USD	2,200	2,000	1,925	1,750
A6	Hedge/Member	Mnth 1	Decrease	USD	2,000	2,000	1,750	1,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GULF COAST NO.6 FUEL OIL CRACK FUT (MG)								
MG	Spec	Mnth 1-3	Increase	USD	2,228	2,025	2,750	2,500
MG	Hedge/Member	Mnth 1-3	Increase	USD	2,025	2,025	2,500	2,500
JET AVIA FUEL(PLTT) FOB V. ICE (1V)								
1V	Spec		Decrease	USD	12,540	11,400	8,250	7,500
1V	Hedge/Member		Decrease	USD	11,400	11,400	7,500	7,500
JET BARGES VS. ICE GASOIL FUT (JR)								
JR	Spec	Mnth 1	Decrease	USD	8,800	8,000	7,700	7,000
JR	Hedge/Member	Mnth 1	Decrease	USD	8,000	8,000	7,000	7,000
JR	Spec	Mnth 2	Decrease	USD	8,800	8,000	7,700	7,000
JR	Hedge/Member	Mnth 2	Decrease	USD	8,000	8,000	7,000	7,000
JR	Spec	Mnth 3+	Decrease	USD	7,700	7,000	5,500	5,000
JR	Hedge/Member	Mnth 3+	Decrease	USD	7,000	7,000	5,000	5,000
JET CIF NWE VS ICE (JC)								
JC	Spec	Mnth 1	Decrease	USD	7,700	7,000	6,600	6,000
JC	Hedge/Member	Mnth 1	Decrease	USD	7,000	7,000	6,000	6,000
JC	Spec	Mnth 2	Decrease	USD	5,940	5,400	4,400	4,000
JC	Hedge/Member	Mnth 2	Decrease	USD	5,400	5,400	4,000	4,000
JC	Spec	Mnths 3-6	Decrease	USD	3,850	3,500	3,300	3,000
JC	Hedge/Member	Mnths 3-6	Decrease	USD	3,500	3,500	3,000	3,000
JC	Spec	Mnths 7+	Decrease	USD	3,300	3,000	2,750	2,500
JC	Hedge/Member	Mnths 7+	Decrease	USD	3,000	3,000	2,500	2,500
LA CARBD (OPIS) VS. NY HRBR ULSD (KL)								
KL	Spec	Mnth 1	Decrease	USD	2,475	2,250	1,650	1,500
KL	Hedge/Member	Mnth 1	Decrease	USD	2,250	2,250	1,500	1,500
KL	Spec	Mnth 2	Decrease	USD	2,475	2,250	1,650	1,500
KL	Hedge/Member	Mnth 2	Decrease	USD	2,250	2,250	1,500	1,500
KL	Spec	Mnths 3+	Decrease	USD	2,475	2,250	1,650	1,500
KL	Hedge/Member	Mnths 3+	Decrease	USD	2,250	2,250	1,500	1,500
LA JT FL(PLATTS) VS.NY HRBR ULSD FU (MQ)								
MQ	Spec		Decrease	USD	4,125	3,750	3,300	3,000
MQ	Hedge/Member		Decrease	USD	3,750	3,750	3,000	3,000
LA JT(OPIS) VS. NY HRBR ULSD FUT (JS)								
JS	Spec		Decrease	USD	2,750	2,500	2,200	2,000
JS	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MARS (ARGUS) V WTI FUT (YX)								
YX	Spec		Decrease	USD	2,750	2,500	2,200	2,000
YX	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
MIN JET KERO BRGES FOB RDAM VS GSL (MJB)								
MJB	Spec	Mnth 1	Decrease	USD	880	800	770	700
MJB	Hedge/Member	Mnth 1	Decrease	USD	800	800	700	700
MJB	Spec	Mnth 2	Decrease	USD	880	800	770	700
MJB	Hedge/Member	Mnth 2	Decrease	USD	800	800	700	700
MJB	Spec	Mnth 3+	Decrease	USD	770	700	550	500
MJB	Hedge/Member	Mnth 3+	Decrease	USD	700	700	500	500
MIN JETKERO CRGOS CIF NWE VS GASOIL (MJC)								
MJC	Spec	Mnth 1	Decrease	USD	770	700	660	600
MJC	Hedge/Member	Mnth 1	Decrease	USD	700	700	600	600
MJC	Spec	Mnth 2	Decrease	USD	594	540	440	400
MJC	Hedge/Member	Mnth 2	Decrease	USD	540	540	400	400
MJC	Spec	Mnths 3-6	Decrease	USD	385	350	330	300
MJC	Hedge/Member	Mnths 3-6	Decrease	USD	350	350	300	300
MJC	Spec	Mnths 7+	Decrease	USD	330	300	275	250
MJC	Hedge/Member	Mnths 7+	Decrease	USD	300	300	250	250
MIN ULSD 10PPM CRGS CIF NWE VS GSL (MGN)								
MGN	Spec	Mnths 5+	Decrease	USD	306	278	248	225
MGN	Hedge/Member	Mnths 5+	Decrease	USD	278	278	225	225
NY HO (PLATTS) VS NY HRBR ULSD (YH)								
YH	Spec		Increase	USD	1,100	1,000	1,650	1,500
YH	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
NY JTFL (PLATTS) VS NY HRBR ULSD (1U)								
1U	Spec		Increase	USD	1,650	1,500	2,475	2,250
1U	Hedge/Member		Increase	USD	1,500	1,500	2,250	2,250
NY ULSD VS. NY HRBR ULSD FUT (7Y)								
7Y	Spec	Mnths 1-5	Increase	USD	1,210	1,100	1,650	1,500
7Y	Hedge/Member	Mnths 1-5	Increase	USD	1,100	1,100	1,500	1,500
7Y	Spec	Mnths 6+	Increase	USD	880	800	1,375	1,250
7Y	Hedge/Member	Mnths 6+	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
Outright Rates								
RBOB CRACK SPREAD (RM)								
RM	Spec	Mnth 1	Decrease	USD	4,125	3,750	3,850	3,500
RM	Hedge/Member	Mnth 1	Decrease	USD	3,750	3,750	3,500	3,500
RM	Spec	Mnths 2-4	Decrease	USD	3,300	3,000	2,750	2,500
RM	Hedge/Member	Mnths 2-4	Decrease	USD	3,000	3,000	2,500	2,500
RM	Spec	Mnths 5-11	Decrease	USD	2,228	2,025	1,925	1,750
RM	Hedge/Member	Mnths 5-11	Decrease	USD	2,025	2,025	1,750	1,750
RBOB GAS VS EURO BOB OXY NWE BARGES (XER)								
XER	Spec		Decrease	USD	3,036	2,760	1,980	1,800
XER	Hedge/Member		Decrease	USD	2,760	2,760	1,800	1,800
RBOB GAS VS EUROBOB(ARGUS) NWE BRGS (EXR)								
EXR	Spec		Decrease	USD	25,300	23,000	16,500	15,000
EXR	Hedge/Member		Decrease	USD	23,000	23,000	15,000	15,000
RBOB SPREAD (PLATTS) FUT (RI)								
RI	Spec		Increase	USD	1,870	1,700	2,200	2,000
RI	Hedge/Member		Increase	USD	1,700	1,700	2,000	2,000
SINGAPORE FUEL OIL SPREAD FUT (SD)								
SD	Spec	Mnths 1-2	Increase	USD	3,850	3,500	4,400	4,000
SD	Hedge/Member	Mnths 1-2	Increase	USD	3,500	3,500	4,000	4,000
SD	Spec	Mnths 3-4	Increase	USD	1,980	1,800	2,750	2,500
SD	Hedge/Member	Mnths 3-4	Increase	USD	1,800	1,800	2,500	2,500
SINGAPORE GASOIL VS ICE (GA)								
GA	Spec	Mths 4+	Decrease	USD	385	350	330	300
GA	Hedge/Member	Mths 4+	Decrease	USD	350	350	300	300
SINGAPORE JET KERO GASOIL FUT (RK)								
RK	Spec	Mnth 1	Decrease	USD	1,705	1,550	1,375	1,250
RK	Hedge/Member	Mnth 1	Decrease	USD	1,550	1,550	1,250	1,250
RK	Spec	Mnth 2	Decrease	USD	770	700	550	500
RK	Hedge/Member	Mnth 2	Decrease	USD	700	700	500	500
RK	Spec	Mnth 3+	Decrease	USD	385	350	330	300
RK	Hedge/Member	Mnth 3+	Decrease	USD	350	350	300	300
SPORE MOGAS92 UNLD BRENT SPRD FUT (1NB)								
1NB	Spec	Mnth 1	Decrease	USD	3,080	2,800	2,200	2,000
1NB	Hedge/Member	Mnth 1	Decrease	USD	2,800	2,800	2,000	2,000
1NB	Spec	Mnths 2+	Decrease	USD	3,080	2,800	2,200	2,000
1NB	Hedge/Member	Mnths 2+	Decrease	USD	2,800	2,800	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

ULSD 10PPM V. ICE FUT (TP)

TP	Spec	Mnths 5+	Decrease	USD	3,058	2,780	2,475	2,250
TP	Hedge/Member	Mnths 5+	Decrease	USD	2,780	2,780	2,250	2,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
REFINED PRODUCTS - Outright Rates								
1% FUEL OIL (PLT) CARG CIF MED (1W)								
1W	Spec		Decrease	USD	30,250	27,500	27,500	25,000
1W	Hedge/Member		Decrease	USD	27,500	27,500	25,000	25,000
1% FUEL OIL (PLT) CARG CIF NWE (1X)								
1X	Spec		Decrease	USD	29,150	26,500	26,400	24,000
1X	Hedge/Member		Decrease	USD	26,500	26,500	24,000	24,000
D5 ADVANCED BIOFUEL RINS 2013 (D53)								
D53	Spec	Mnth 1	Increase	USD	11,000	10,000	15,400	14,000
D53	Hedge/Member	Mnth 1	Increase	USD	10,000	10,000	14,000	14,000
D53	Spec	Mnths 2+	Increase	USD	11,000	10,000	15,400	14,000
D53	Hedge/Member	Mnths 2+	Increase	USD	10,000	10,000	14,000	14,000
EIA FLAT TAX ONHWAY DIESEL FUT (A5)								
A5	Spec	Mnths 7+	Decrease	USD	4,400	4,000	3,960	3,600
A5	Hedge/Member	Mnths 7+	Decrease	USD	4,000	4,000	3,600	3,600
E-MINI GASOLINE FUTURES (QU)								
QU	Spec	Mnth 1	Decrease	USD	2,750	2,500	2,475	2,250
QU	Hedge/Member	Mnth 1	Decrease	USD	2,500	2,500	2,250	2,250
QU	Spec	Mnth 2	Decrease	USD	2,613	2,375	2,338	2,125
QU	Hedge/Member	Mnth 2	Decrease	USD	2,375	2,375	2,125	2,125
QU	Spec	Mnths 3-5	Decrease	USD	2,475	2,250	2,200	2,000
QU	Hedge/Member	Mnths 3-5	Decrease	USD	2,250	2,250	2,000	2,000
QU	Spec	Mnths 6+	Decrease	USD	2,338	2,125	2,063	1,875
QU	Hedge/Member	Mnths 6+	Decrease	USD	2,125	2,125	1,875	1,875
EUR 1%FUEL OIL CARG FOB MED(PLATTS) (EFM)								
EFM	Spec		Decrease	USD	27,500	25,000	24,750	22,500
EFM	Hedge/Member		Decrease	USD	25,000	25,000	22,500	22,500
EUROPE 1% FUEL OIL NWE CALFUT (UF)								
UF	Spec	Mnth 1	Decrease	USD	29,700	27,000	26,950	24,500
UF	Hedge/Member	Mnth 1	Decrease	USD	27,000	27,000	24,500	24,500
UF	Spec	Mnths 2-6	Decrease	USD	27,500	25,000	24,750	22,500
UF	Hedge/Member	Mnths 2-6	Decrease	USD	25,000	25,000	22,500	22,500
UF	Spec	Mnths 7+	Decrease	USD	25,300	23,000	22,550	20,500
UF	Hedge/Member	Mnths 7+	Decrease	USD	23,000	23,000	20,500	20,500
EUROPE 1% FUEL OIL RDAM CALFUT (UH)								
UH	Spec		Decrease	USD	25,300	23,000	22,550	20,500
UH	Hedge/Member		Decrease	USD	23,000	23,000	20,500	20,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPE 3.5% FUEL OIL RDAM CALFUT (UV)								
UV	Spec	Mths 1	Decrease	USD	27,500	25,000	24,750	22,500
UV	Hedge/Member	Mths 1	Decrease	USD	25,000	25,000	22,500	22,500
UV	Spec	Mnths 2-6	Decrease	USD	24,200	22,000	21,450	19,500
UV	Hedge/Member	Mnths 2-6	Decrease	USD	22,000	22,000	19,500	19,500
UV	Spec	Mnths 7+	Decrease	USD	22,550	20,500	19,800	18,000
UV	Hedge/Member	Mnths 7+	Decrease	USD	20,500	20,500	18,000	18,000
EUROPE NAPHTHA CALFUT (UN)								
UN	Spec	Mths 1	Decrease	USD	46,200	42,000	40,700	37,000
UN	Hedge/Member	Mths 1	Decrease	USD	42,000	42,000	37,000	37,000
UN	Spec	Mths 2-6	Decrease	USD	44,000	40,000	38,500	35,000
UN	Hedge/Member	Mths 2-6	Decrease	USD	40,000	40,000	35,000	35,000
UN	Spec	Mnths 7+	Decrease	USD	38,500	35,000	33,000	30,000
UN	Hedge/Member	Mnths 7+	Decrease	USD	35,000	35,000	30,000	30,000
EUROPEAN GASOIL ICE FUTURE (7F)								
7F	Spec	Mnth 1	Decrease	USD	2,970	2,700	2,530	2,300
7F	Hedge/Member	Mnth 1	Decrease	USD	2,700	2,700	2,300	2,300
7F	Spec	Mnths 2-6	Decrease	USD	2,970	2,700	2,530	2,300
7F	Hedge/Member	Mnths 2-6	Decrease	USD	2,700	2,700	2,300	2,300
7F	Spec	Mnths 7-11	Decrease	USD	2,970	2,700	2,530	2,300
7F	Hedge/Member	Mnths 7-11	Decrease	USD	2,700	2,700	2,300	2,300
7F	Spec	Mnths 12+	Decrease	USD	2,695	2,450	2,255	2,050
7F	Hedge/Member	Mnths 12+	Decrease	USD	2,450	2,450	2,050	2,050
EUROPEAN GASOIL ICE TAS FUTURE (7FT)								
7FT	Spec	Mnth 1	Decrease	USD	2,970	2,700	2,530	2,300
7FT	Hedge/Member	Mnth 1	Decrease	USD	2,700	2,700	2,300	2,300
7FT	Spec	Mnths 2-6	Decrease	USD	2,970	2,700	2,530	2,300
7FT	Hedge/Member	Mnths 2-6	Decrease	USD	2,700	2,700	2,300	2,300
7FT	Spec	Mnths 7-11	Decrease	USD	2,970	2,700	2,530	2,300
7FT	Hedge/Member	Mnths 7-11	Decrease	USD	2,700	2,700	2,300	2,300
7FT	Spec	Mnths 12+	Decrease	USD	2,695	2,450	2,255	2,050
7FT	Hedge/Member	Mnths 12+	Decrease	USD	2,450	2,450	2,050	2,050

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GASOIL BULLET FUT (BG)								
BG	Spec	Mnth 1	Decrease	USD	29,700	27,000	25,300	23,000
BG	Hedge/Member	Mnth 1	Decrease	USD	27,000	27,000	23,000	23,000
BG	Spec	Mnths 2-6	Decrease	USD	29,700	27,000	25,300	23,000
BG	Hedge/Member	Mnths 2-6	Decrease	USD	27,000	27,000	23,000	23,000
BG	Spec	Mnths 7-11	Decrease	USD	29,700	27,000	25,300	23,000
BG	Hedge/Member	Mnths 7-11	Decrease	USD	27,000	27,000	23,000	23,000
BG	Spec	Mnths 12+	Decrease	USD	26,950	24,500	22,550	20,500
BG	Hedge/Member	Mnths 12+	Decrease	USD	24,500	24,500	20,500	20,500
GASOIL CALENDAR FUT (GX)								
GX	Spec	Mth 1	Decrease	USD	29,700	27,000	25,300	23,000
GX	Hedge/Member	Mth 1	Decrease	USD	27,000	27,000	23,000	23,000
GX	Spec	Mnths 2-6	Decrease	USD	29,700	27,000	25,300	23,000
GX	Hedge/Member	Mnths 2-6	Decrease	USD	27,000	27,000	23,000	23,000
GX	Spec	Mnths 7-11	Decrease	USD	29,700	27,000	25,300	23,000
GX	Hedge/Member	Mnths 7-11	Decrease	USD	27,000	27,000	23,000	23,000
GX	Spec	Mnths 12+	Decrease	USD	26,950	24,500	22,550	20,500
GX	Hedge/Member	Mnths 12+	Decrease	USD	24,500	24,500	20,500	20,500
GASOIL MINI CALENDAR FUT (QA)								
QA	Spec	Mth 1	Decrease	USD	2,970	2,700	2,530	2,300
QA	Hedge/Member	Mth 1	Decrease	USD	2,700	2,700	2,300	2,300
QA	Spec	Mnths 2-6	Decrease	USD	2,970	2,700	2,530	2,300
QA	Hedge/Member	Mnths 2-6	Decrease	USD	2,700	2,700	2,300	2,300
QA	Spec	Mnths 7-11	Decrease	USD	2,970	2,700	2,530	2,300
QA	Hedge/Member	Mnths 7-11	Decrease	USD	2,700	2,700	2,300	2,300
QA	Spec	Mnths 12+	Decrease	USD	2,695	2,450	2,255	2,050
QA	Hedge/Member	Mnths 12+	Decrease	USD	2,450	2,450	2,050	2,050
GULF COAST GASOLINE CLNDR FUT (GS)								
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 JET FUEL CLNDR FUT (GE)								
GE	Spec	Mnth 1	Decrease	USD	5,225	4,750	4,703	4,275
GE	Hedge/Member	Mnth 1	Decrease	USD	4,750	4,750	4,275	4,275
GE	Spec	Mnths 2-6	Decrease	USD	5,225	4,750	4,703	4,275
GE	Hedge/Member	Mnths 2-6	Decrease	USD	4,750	4,750	4,275	4,275

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GULF COAST NO.6 FUEL OIL 3.0%S FUT (MF)								
MF	Spec	Mnth 1	Decrease	USD	3,850	3,500	3,300	3,000
MF	Hedge/Member	Mnth 1	Decrease	USD	3,500	3,500	3,000	3,000
MF	Spec	Mnths 2-6	Decrease	USD	3,575	3,250	3,025	2,750
MF	Hedge/Member	Mnths 2-6	Decrease	USD	3,250	3,250	2,750	2,750
MF	Spec	Mnths 7+	Decrease	USD	3,355	3,050	2,805	2,550
MF	Hedge/Member	Mnths 7+	Decrease	USD	3,050	3,050	2,550	2,550
JAPAN C&F NAPHTHA FUT (JA)								
JA	Spec	Mnth 1	Decrease	USD	44,000	40,000	38,500	35,000
JA	Hedge/Member	Mnth 1	Decrease	USD	40,000	40,000	35,000	35,000
JA	Spec	Mnths 2-6	Decrease	USD	38,500	35,000	33,000	30,000
JA	Hedge/Member	Mnths 2-6	Decrease	USD	35,000	35,000	30,000	30,000
JA	Spec	Mnths 7+	Decrease	USD	38,500	35,000	33,000	30,000
JA	Hedge/Member	Mnths 7+	Decrease	USD	35,000	35,000	30,000	30,000
LA CARB DIESEL (OPIS) (LX)								
LX	Spec	Mnth 1	Decrease	USD	6,050	5,500	5,500	5,000
LX	Hedge/Member	Mnth 1	Decrease	USD	5,500	5,500	5,000	5,000
LX	Spec	Mnths 2-6	Decrease	USD	6,050	5,500	5,500	5,000
LX	Hedge/Member	Mnths 2-6	Decrease	USD	5,500	5,500	5,000	5,000
LX	Spec	Mnths 7+	Decrease	USD	5,830	5,300	5,280	4,800
LX	Hedge/Member	Mnths 7+	Decrease	USD	5,300	5,300	4,800	4,800
MIN EUR 1% FUEL OIL CRGO FOBNWE FUT (0B)								
0B	Spec	Mnth 1	Decrease	USD	2,970	2,700	2,695	2,450
0B	Hedge/Member	Mnth 1	Decrease	USD	2,700	2,700	2,450	2,450
0B	Spec	Mnths 2-6	Decrease	USD	2,750	2,500	2,475	2,250
0B	Hedge/Member	Mnths 2-6	Decrease	USD	2,500	2,500	2,250	2,250
0B	Spec	Mnths 7+	Decrease	USD	2,530	2,300	2,255	2,050
0B	Hedge/Member	Mnths 7+	Decrease	USD	2,300	2,300	2,050	2,050
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	Spec	Mths 1	Decrease	USD	4,620	4,200	4,070	3,700
MNC	Hedge/Member	Mths 1	Decrease	USD	4,200	4,200	3,700	3,700
MNC	Spec	Mths 2-6	Decrease	USD	4,400	4,000	3,850	3,500
MNC	Hedge/Member	Mths 2-6	Decrease	USD	4,000	4,000	3,500	3,500
MNC	Spec	Mnths 7+	Decrease	USD	3,850	3,500	3,300	3,000
MNC	Hedge/Member	Mnths 7+	Decrease	USD	3,500	3,500	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MIN JAPAN C&F NAPHTHA PLATTS FUT (MJN)								
MJN	Spec	Mnth 1	Decrease	USD	4,400	4,000	3,850	3,500
MJN	Hedge/Member	Mnth 1	Decrease	USD	4,000	4,000	3,500	3,500
MJN	Spec	Mnths 2-6	Decrease	USD	3,850	3,500	3,300	3,000
MJN	Hedge/Member	Mnths 2-6	Decrease	USD	3,500	3,500	3,000	3,000
MJN	Spec	Mnths 7+	Decrease	USD	3,850	3,500	3,300	3,000
MJN	Hedge/Member	Mnths 7+	Decrease	USD	3,500	3,500	3,000	3,000
MINI 1% FUEL OIL CAR MED FUT (MFD)								
MFD	Spec		Decrease	USD	2,750	2,500	2,475	2,250
MFD	Hedge/Member		Decrease	USD	2,500	2,500	2,250	2,250
MINI EURO 1% FUEL OIL FOBRDM FUT (T0)								
T0	Spec		Decrease	USD	2,530	2,300	2,255	2,050
T0	Hedge/Member		Decrease	USD	2,300	2,300	2,050	2,050
MINI EURO 3.5% FUEL OIL FOB RDM FUT (0D)								
0D	Spec	Mths 1	Decrease	USD	2,750	2,500	2,475	2,250
0D	Hedge/Member	Mths 1	Decrease	USD	2,500	2,500	2,250	2,250
0D	Spec	Mnths 2-6	Decrease	USD	2,420	2,200	2,145	1,950
0D	Hedge/Member	Mnths 2-6	Decrease	USD	2,200	2,200	1,950	1,950
0D	Spec	Mnths 7+	Decrease	USD	2,255	2,050	1,980	1,800
0D	Hedge/Member	Mnths 7+	Decrease	USD	2,050	2,050	1,800	1,800
MINI SINGP FUEL OIL 180CST FUTURES (0F)								
0F	Spec	Mnth 1	Decrease	USD	2,530	2,300	2,255	2,050
0F	Hedge/Member	Mnth 1	Decrease	USD	2,300	2,300	2,050	2,050
0F	Spec	Mnths 2+	Decrease	USD	2,310	2,100	2,035	1,850
0F	Hedge/Member	Mnths 2+	Decrease	USD	2,100	2,100	1,850	1,850
NY 3.0% FUEL OIL (PLATTS) FUT (H1)								
H1	Spec		Decrease	USD	5,500	5,000	4,400	4,000
H1	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
NY HARBOR RESIDUAL FUEL 1.0% S FUT (MM)								
MM	Spec		Decrease	USD	3,960	3,600	3,410	3,100
MM	Hedge/Member		Decrease	USD	3,600	3,600	3,100	3,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RBOB CALENDAR FUT (RL)								
RL	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,950	4,500
RL	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,500	4,500
RL	Spec	Mnth 2	Decrease	USD	5,225	4,750	4,675	4,250
RL	Hedge/Member	Mnth 2	Decrease	USD	4,750	4,750	4,250	4,250
RL	Spec	Mnths 3-5	Decrease	USD	4,950	4,500	4,400	4,000
RL	Hedge/Member	Mnths 3-5	Decrease	USD	4,500	4,500	4,000	4,000
RL	Spec	Mnths 6+	Decrease	USD	4,675	4,250	4,125	3,750
RL	Hedge/Member	Mnths 6+	Decrease	USD	4,250	4,250	3,750	3,750
RBOB GASOLINE FINANCIAL FUTURES (RT)								
RT	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,950	4,500
RT	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,500	4,500
RT	Spec	Mnth 2	Decrease	USD	5,225	4,750	4,675	4,250
RT	Hedge/Member	Mnth 2	Decrease	USD	4,750	4,750	4,250	4,250
RT	Spec	Mnths 3-5	Decrease	USD	4,950	4,500	4,400	4,000
RT	Hedge/Member	Mnths 3-5	Decrease	USD	4,500	4,500	4,000	4,000
RT	Spec	Mnths 6+	Decrease	USD	4,675	4,250	4,125	3,750
RT	Hedge/Member	Mnths 6+	Decrease	USD	4,250	4,250	3,750	3,750
RBOB GASOLINE FUTURES (RB)								
RB	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,950	4,500
RB	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,500	4,500
RB	Spec	Mnth 2	Decrease	USD	5,225	4,750	4,675	4,250
RB	Hedge/Member	Mnth 2	Decrease	USD	4,750	4,750	4,250	4,250
RB	Spec	Mnths 3-5	Decrease	USD	4,950	4,500	4,400	4,000
RB	Hedge/Member	Mnths 3-5	Decrease	USD	4,500	4,500	4,000	4,000
RB	Spec	Mnths 6+	Decrease	USD	4,675	4,250	4,125	3,750
RB	Hedge/Member	Mnths 6+	Decrease	USD	4,250	4,250	3,750	3,750
RBOB GASOLINE TAM LONDON (RBL)								
RBL	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,950	4,500
RBL	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,500	4,500
RBL	Spec	Mnth 2	Decrease	USD	5,225	4,750	4,675	4,250
RBL	Hedge/Member	Mnth 2	Decrease	USD	4,750	4,750	4,250	4,250
RBL	Spec	Mnths 3-5	Decrease	USD	4,950	4,500	4,400	4,000
RBL	Hedge/Member	Mnths 3-5	Decrease	USD	4,500	4,500	4,000	4,000
RBL	Spec	Mnths 6+	Decrease	USD	4,675	4,250	4,125	3,750
RBL	Hedge/Member	Mnths 6+	Decrease	USD	4,250	4,250	3,750	3,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RBOB GASOLINE TAM PLATTS PR (RBS)								
RBS	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,950	4,500
RBS	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,500	4,500
RBS	Spec	Mnth 2	Decrease	USD	5,225	4,750	4,675	4,250
RBS	Hedge/Member	Mnth 2	Decrease	USD	4,750	4,750	4,250	4,250
RBS	Spec	Mnths 3-5	Decrease	USD	4,950	4,500	4,400	4,000
RBS	Hedge/Member	Mnths 3-5	Decrease	USD	4,500	4,500	4,000	4,000
RBS	Spec	Mnths 6+	Decrease	USD	4,675	4,250	4,125	3,750
RBS	Hedge/Member	Mnths 6+	Decrease	USD	4,250	4,250	3,750	3,750
RBOB GASOLINE TAM PLATTS PRICE (4RB)								
4RB	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,950	4,500
4RB	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,500	4,500
4RB	Spec	Mnth 2	Decrease	USD	5,225	4,750	4,675	4,250
4RB	Hedge/Member	Mnth 2	Decrease	USD	4,750	4,750	4,250	4,250
4RB	Spec	Mnths 3-5	Decrease	USD	4,950	4,500	4,400	4,000
4RB	Hedge/Member	Mnths 3-5	Decrease	USD	4,500	4,500	4,000	4,000
4RB	Spec	Mnths 6+	Decrease	USD	4,675	4,250	4,125	3,750
4RB	Hedge/Member	Mnths 6+	Decrease	USD	4,250	4,250	3,750	3,750
RBOB GASOLINE TAM PLATTS PRICING (3RB)								
3RB	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,950	4,500
3RB	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,500	4,500
3RB	Spec	Mnth 2	Decrease	USD	5,225	4,750	4,675	4,250
3RB	Hedge/Member	Mnth 2	Decrease	USD	4,750	4,750	4,250	4,250
3RB	Spec	Mnths 3-5	Decrease	USD	4,950	4,500	4,400	4,000
3RB	Hedge/Member	Mnths 3-5	Decrease	USD	4,500	4,500	4,000	4,000
3RB	Spec	Mnths 6+	Decrease	USD	4,675	4,250	4,125	3,750
3RB	Hedge/Member	Mnths 6+	Decrease	USD	4,250	4,250	3,750	3,750
RBOB LAST DAY FINANCIAL FUTURES (27)								
27	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,950	4,500
27	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,500	4,500
27	Spec	Mnth 2	Decrease	USD	5,225	4,750	4,675	4,250
27	Hedge/Member	Mnth 2	Decrease	USD	4,750	4,750	4,250	4,250
27	Spec	Mnths 3-5	Decrease	USD	4,950	4,500	4,400	4,000
27	Hedge/Member	Mnths 3-5	Decrease	USD	4,500	4,500	4,000	4,000
27	Spec	Mnths 6+	Decrease	USD	4,675	4,250	4,125	3,750
27	Hedge/Member	Mnths 6+	Decrease	USD	4,250	4,250	3,750	3,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RBOB PLATTS 3:15 TRADABLE MARKER (RBP)								
RBP	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,950	4,500
RBP	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,500	4,500
RBP	Spec	Mnth 2	Decrease	USD	5,225	4,750	4,675	4,250
RBP	Hedge/Member	Mnth 2	Decrease	USD	4,750	4,750	4,250	4,250
RBP	Spec	Mnths 3-5	Decrease	USD	4,950	4,500	4,400	4,000
RBP	Hedge/Member	Mnths 3-5	Decrease	USD	4,500	4,500	4,000	4,000
RBP	Spec	Mnths 6+	Decrease	USD	4,675	4,250	4,125	3,750
RBP	Hedge/Member	Mnths 6+	Decrease	USD	4,250	4,250	3,750	3,750
RBOB TRADE AT SETTLEMENT (RBT)								
RBT	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,950	4,500
RBT	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,500	4,500
RBT	Spec	Mnth 2	Decrease	USD	5,225	4,750	4,675	4,250
RBT	Hedge/Member	Mnth 2	Decrease	USD	4,750	4,750	4,250	4,250
RBT	Spec	Mnths 3-5	Decrease	USD	4,950	4,500	4,400	4,000
RBT	Hedge/Member	Mnths 3-5	Decrease	USD	4,500	4,500	4,000	4,000
RBT	Spec	Mnths 6+	Decrease	USD	4,675	4,250	4,125	3,750
RBT	Hedge/Member	Mnths 6+	Decrease	USD	4,250	4,250	3,750	3,750
SINGAPORE FUEL 180CST CALFUT (UA)								
UA	Spec	Mnth 1	Decrease	USD	25,300	23,000	22,550	20,500
UA	Hedge/Member	Mnth 1	Decrease	USD	23,000	23,000	20,500	20,500
UA	Spec	Mnths 2+	Decrease	USD	23,100	21,000	20,350	18,500
UA	Hedge/Member	Mnths 2+	Decrease	USD	21,000	21,000	18,500	18,500
SINGAPORE JET KEROSENE FUT (KS)								
KS	Spec	Mnths 7+	Decrease	USD	4,400	4,000	3,960	3,600
KS	Hedge/Member	Mnths 7+	Decrease	USD	4,000	4,000	3,600	3,600
SINGAPORE NAPHTHA FUT (SP)								
SP	Spec		Decrease	USD	5,500	5,000	4,400	4,000
SP	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
SYNRBOB LAST DAY FINANCIAL FUT (S27)								
S27	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,950	4,500
S27	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,500	4,500
S27	Spec	Mnth 2	Decrease	USD	5,225	4,750	4,675	4,250
S27	Hedge/Member	Mnth 2	Decrease	USD	4,750	4,750	4,250	4,250
S27	Spec	Mnths 3-5	Decrease	USD	4,950	4,500	4,400	4,000
S27	Hedge/Member	Mnths 3-5	Decrease	USD	4,500	4,500	4,000	4,000
S27	Spec	Mnths 6+	Decrease	USD	4,675	4,250	4,125	3,750
S27	Hedge/Member	Mnths 6+	Decrease	USD	4,250	4,250	3,750	3,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WEATHER - Outright Rates								
BALTIMORE MONTHLY HDD FUTURES (HV)								
HV	Spec		Increase	USD	8%	6%	9%	7%
HV	Hedge/Member		Increase	USD	6%	6%	7%	7%
CINCINNATI HDD FUTURE (H3)								
H3	Spec		Increase	USD	8%	6%	9%	7%
H3	Hedge/Member		Increase	USD	6%	6%	7%	7%
DETROIT MONTHLY HDD FUTURES (HK)								
HK	Spec		Increase	USD	8%	6%	9%	7%
HK	Hedge/Member		Increase	USD	6%	6%	7%	7%
H9 DES MOINES HDD FUTURES (H9)								
H9	Spec		Increase	USD	8%	6%	9%	7%
H9	Hedge/Member		Increase	USD	6%	6%	7%	7%
MINNEAPOLIS MONTH HDD FUTURES (HQ)								
HQ	Spec		Increase	USD	7%	5%	8%	6%
HQ	Hedge/Member		Increase	USD	5%	5%	6%	6%
NEW YORK HDD FUTURE (H4)								
H4	Spec		Increase	USD	8%	6%	9%	7%
H4	Hedge/Member		Increase	USD	6%	6%	7%	7%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

ENVIRONMENTAL - Intra Spreads

In Delivery Month European Union Allowance (EUA) Futures - All Months (IN DELIVERY MONTH EUA FUTURES)

6T	Spec		Increase	EUR	990	900	1,375	1,250
6T	Hedge/Member		Increase	EUR	900	900	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								
ETHANOL - Intra Spreads								
Cleared OTC Ethanol Forward Month Swap (71) - All Months (DENATURED FUEL ETHANOL FWD MTH FUT)								
71	Spec		Increase	USD	540	400	743	550
71	Hedge/Member		Increase	USD	400	400	550	550
Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 1-2 (DENATURED FUEL ETHANOL FWD MTH FUT)								
71	Spec		Increase	USD	270	200	473	350
71	Hedge/Member		Increase	USD	200	200	350	350
Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 2-3 (DENATURED FUEL ETHANOL FWD MTH FUT)								
71	Spec		Increase	USD	270	200	473	350
71	Hedge/Member		Increase	USD	200	200	350	350
Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 3-4 (DENATURED FUEL ETHANOL FWD MTH FUT)								
71	Spec		Increase	USD	270	200	473	350
71	Hedge/Member		Increase	USD	200	200	350	350
Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 4-5 (DENATURED FUEL ETHANOL FWD MTH FUT)								
71	Spec		Increase	USD	270	200	473	350
71	Hedge/Member		Increase	USD	200	200	350	350
Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 5-6 (DENATURED FUEL ETHANOL FWD MTH FUT)								
71	Spec		Increase	USD	270	200	473	350
71	Hedge/Member		Increase	USD	200	200	350	350
Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 6-7 (DENATURED FUEL ETHANOL FWD MTH FUT)								
71	Spec		Increase	USD	270	200	473	350
71	Hedge/Member		Increase	USD	200	200	350	350
Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 7-8 (DENATURED FUEL ETHANOL FWD MTH FUT)								
71	Spec		Increase	USD	270	200	473	350
71	Hedge/Member		Increase	USD	200	200	350	350
Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 8-9 (DENATURED FUEL ETHANOL FWD MTH FUT)								
71	Spec		Increase	USD	270	200	473	350
71	Hedge/Member		Increase	USD	200	200	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
FREIGHT - Intra Spreads								
Tanker Route TD3 Middle Eastern Gulf to Japan - All Months (TD3 MEG TO JAPAN 250K MT)								
TL	Spec		Increase	USD	550	500	880	800
TL	Hedge/Member		Increase	USD	500	500	800	800
INTEREST RATES - Intra Spreads								
Eurodollar (ED) - Tier 1 vs. Tier 4 [mth 01-04 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	204	185	237	215
ED	Hedge/Member		Increase	USD	185	185	215	215
Eurodollar (ED) - Tier 1 vs. Tier 5 [mth 01-04 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	259	235	314	285
ED	Hedge/Member		Increase	USD	235	235	285	285
Eurodollar (ED) - Tier 2 vs. Tier 4 [mth 05-08 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	286	260	374	340
ED	Hedge/Member		Increase	USD	260	260	340	340
Eurodollar (ED) - Tier 2 vs. Tier 5 [mth 05-08 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	396	360	451	410
ED	Hedge/Member		Increase	USD	360	360	410	410
Eurodollar (ED) - Tier 5 vs. Tier 10 [mth 17-20 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	275	250	330	300
ED	Hedge/Member		Increase	USD	250	250	300	300
Eurodollar (ED) - Tier 5 vs. Tier 11 [mth 17-20 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	303	275	358	325
ED	Hedge/Member		Increase	USD	275	275	325	325
Eurodollar (ED) - Tier 6 vs. Tier 10 [mth 21-24 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	303	275	385	350
ED	Hedge/Member		Increase	USD	275	275	350	350
Eurodollar (ED) - Tier 6 vs. Tier 11 [mth 21-24 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	303	275	385	350
ED	Hedge/Member		Increase	USD	275	275	350	350
Eurodollar (ED) - Tier 6 vs. Tier 8 [mth 21-24 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	220	200	275	250
ED	Hedge/Member		Increase	USD	200	200	250	250
Eurodollar (ED) - Tier 6 vs. Tier 9 [mth 21-24 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	275	250	330	300
ED	Hedge/Member		Increase	USD	250	250	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
FX - Inter-commodity Spread Rates						
AFRICAN RAND (RA - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Increase	+1:-3	30%	30%	40%	40%
AUSTRALIAN DOLLAR (AD - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	Decrease	+2:-3	50%	50%	40%	40%
AUSTRALIAN DOLLAR (AD - CME) vs HUNGARIAN FORINT (FR - CME)						
Spread Credit Rate	Increase	+1:-2	0%	0%	30%	30%
AUSTRALIAN DOLLAR (AD - CME) vs SWISS FRANC (SF - CME)						
Spread Credit Rate	Decrease	+4:-3	40%	40%	0%	0%
Australian Dollar (AD) vs. British Pound (BP)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
Australian Dollar (AD) vs. Cross Rate Euro FX/Australian Dollar (CA)						
Spread Credit Rate	Decrease	+2:+1	20%	20%	0%	0%
Australian Dollar (AD) vs. Euro FX (EC)						
Spread Credit Rate	Decrease	+2:-1	30%	30%	0%	0%
Australian Dollar (AD) vs. New Zealand Dollar (NE)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
BRAZILIAN REAL FUTURES (BR) vs MEXICAN PESO FUTURES (MP)						
Spread Credit Rate	Increase	+3:-2	0%	0%	35%	35%
BRAZILIAN REAL FUTURES (BR) vs NEW ZEALAND FUTURES (NE)						
Spread Credit Rate	Decrease	+3:-4	30%	30%	0%	0%
BRITISH POUND (BP - CME) vs CZECH KORUNA (CZ - CME)						
Spread Credit Rate	Increase	+2:-5	0%	0%	40%	40%
BRITISH POUND (BP - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
BRITISH POUND (BP - CME) vs NEW ZEALAND DOLLAR (NE - CME)						
Spread Credit Rate	Decrease	+3:-2	40%	40%	30%	30%
BRITISH POUND (BP - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Decrease	+4:-1	40%	40%	30%	30%
BRITISH POUND (BP - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+2:-5	30%	30%	0%	0%
British Pound (BP) vs. Cross Rate British Pound/Japanese Yen (BY)						
Spread Credit Rate	Decrease	+2:-1	30%	30%	0%	0%
British Pound (BP) vs. Japanese Yen (JY)						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	Increase	+3:-2	0%	0%	30%	30%
British Pound (BP) vs. Swiss Franc (SF)						
Spread Credit Rate	Increase	+4:-5	50%	50%	60%	60%
CANADIAN DOLLAR (CD - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	Increase	+3:-2	35%	35%	40%	40%
CANADIAN DOLLAR (CD - CME) vs CROSS RATE CANADIAN DOLLAR/JAPANESE YEN (CY - CME)						
Spread Credit Rate	Decrease	+2:-1	30%	30%	0%	0%
CANADIAN DOLLAR (CD - CME) vs CZECH KORUNA (CZ - CME)						
Spread Credit Rate	New	+5:-2			30%	30%
CANADIAN DOLLAR (CD - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Increase	+3:-1	0%	0%	40%	40%
CANADIAN DOLLAR (CD - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+2:-5	30%	30%	0%	0%
Canadian Dollar (CD) vs. Euro FX (EC)						
Spread Credit Rate	Increase	+2:-1	35%	35%	60%	60%
Canadian Dollar (CD) vs. Swiss Franc (SF)						
Spread Credit Rate	Increase	+5:-6	40%	40%	50%	50%
CANADIAN DOLLAR FUTURES (CD) vs MEXICAN PESO FUTURES (MP)						
Spread Credit Rate	Increase	+1:-3	30%	30%	40%	40%
CROSS RATE AUSTRALIAN DOLLAR/CANADIAN DOLLAR (AC - CME) vs CROSS RATE AUSTRALIAN DOLLAR/JAPANESE YEN (AJ - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	40%	40%
CROSS RATE AUSTRALIAN DOLLAR/CANADIAN DOLLAR (AC - CME) vs CROSS RATE EURO FX /CANADIAN DOLLAR (CC - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CROSS RATE AUSTRALIAN DOLLAR/JAPANESE YEN (AJ - CME) vs CROSS RATE CANADIAN DOLLAR/JAPANESE YEN (CY - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
CROSS RATE AUSTRALIAN DOLLAR/JAPANESE YEN (AJ - CME) vs CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME)						
Spread Credit Rate	Increase	+3:-4	50%	50%	60%	60%
Cross Rate Australian Dollar/Japanese Yen (AJ) vs. Japanese Yen (JY)						
Spread Credit Rate	Decrease	+4:+2	30%	30%	0%	0%
CROSS RATE BRITISH POUND/JAPANESE YEN (BY - CME) vs CHINESE RENMINBI/JAPANESE YEN (RMY - CME)						
Spread Credit Rate	New	+3:-4			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CROSS RATE BRITISH POUND/JAPANESE YEN (BY - CME) vs CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME)						
Spread Credit Rate	Increase	+4:-5	50%	50%	70%	70%
CROSS RATE BRITISH POUND/SWISS FRANC (BF - CME) vs CROSS RATE EURO FX/SWISS FRANC (RF - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
CROSS RATE BRITISH POUND/SWISS FRANC (BF - CME) vs TURKISH LIRA FX (EUR) (TRE - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CROSS RATE CANADIAN DOLLAR/JAPANESE YEN (CY - CME) vs CHINESE RENMINBI/JAPANESE YEN (RMY - CME)						
Spread Credit Rate	Decrease	+4:-3	50%	50%	40%	40%
CROSS RATE CANADIAN DOLLAR/JAPANESE YEN (CY - CME) vs CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME)						
Spread Credit Rate	Increase	+6:-5	60%	60%	70%	70%
Cross Rate Chinese Renminbi/Euro (RME) vs. Cross Rate Chinese Renminbi/Japanese Yen (RMY)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CROSS RATE EURO FX /CANADIAN DOLLAR (CC - CME) vs CROSS RATE EURO FX/BRITISH POUND (RP - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	35%	35%
CROSS RATE EURO FX /CANADIAN DOLLAR (CC - CME) vs CROSS RATE EURO FX/NORWEGIAN KRONE (CN - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CROSS RATE EURO FX /CANADIAN DOLLAR (CC - CME) vs TURKISH LIRA FX (EUR) (TRE - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	30%	30%
CROSS RATE EURO FX/AUSTRALIAN DOLLAR (CA - CME) vs CROSS RATE EURO FX /CANADIAN DOLLAR (CC - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	30%	30%
CROSS RATE EURO FX/AUSTRALIAN DOLLAR (CA - CME) vs CROSS RATE EURO FX/BRITISH POUND (RP - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%
CROSS RATE EURO FX/AUSTRALIAN DOLLAR (CA - CME) vs CROSS RATE EURO FX/NORWEGIAN KRONE (CN - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%
CROSS RATE EURO FX/AUSTRALIAN DOLLAR (CA - CME) vs CROSS RATE EURO FX/SWIDISH KRONA (KE - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CROSS RATE EURO FX/BRITISH POUND (RP - CME) vs CROSS RATE EURO FX/JAPANESE YEN (RY - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	30%	30%
CROSS RATE EURO FX/JAPANESE YEN (RY - CME) vs CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME)						
Spread Credit Rate	Increase	+2:-3	55%	55%	70%	70%
Cross Rate Euro FX/Norwegian Krone (CN) vs. Norwegian Krone (UN)						
Spread Credit Rate	Increase	+2:+1	35%	35%	60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CROSS RATE EURO FX/SWIDISH KRONA (KE - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Increase	+2:+1	45%	45%	60%	60%
CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME) vs JAPANESE YEN (JY - CME)						
Spread Credit Rate	Increase	+1:+1	30%	30%	60%	60%
CZECH KORUNA (CZ - CME) vs ISRAELI SHEKEL (IS - CME)						
Spread Credit Rate	Increase	+4:-5	30%	30%	40%	40%
CZECH KORUNA (CZ - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	New	+1:-2			30%	30%
Czech Koruna (CZ) vs. Euro FX (EC)						
Spread Credit Rate	Increase	+1:-1	61%	61%	70%	70%
EURO FX (EC - CME) vs CROSS RATE EURO FX/AUSTRALIAN DOLLAR (CA - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
EURO FX (EC - CME) vs CROSS RATE EURO FX/BRITISH POUND (RP - CME)						
Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%
EURO FX (EC - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	Increase	+2:-3	30%	30%	40%	40%
EURO FX (EC - CME) vs TURKISH LIRA FX (EUR) (TRE - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
EURO FX (EC - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+2:-6	30%	30%	0%	0%
Euro FX (EC) vs. New Zealand Dollar (NE)						
Spread Credit Rate	Increase	+1:-2	30%	30%	45%	45%
HUNGARIAN FORINT (FR - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+3:-4	45%	45%	30%	30%
ISRAELI SHEKEL (IS - CME) vs POLISH ZLOTY (PZ - CME)						
Spread Credit Rate	New	+3:-5			45%	45%
ISRAELI SHEKEL (IS - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	New	+3:-4			30%	30%
JAPANESE YEN (JY - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	New	+1:-4			30%	30%
Japanese Yen (JY) vs. Swiss Franc (SF)						
Spread Credit Rate	Increase	+1:-1	0%	0%	50%	50%
KOREAN WON (KRW - CME) vs POLISH ZLOTY (PZ - CME)						
Spread Credit Rate	New	+5:-3			40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
KOREAN WON (KRW - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Increase	+3:-1	30%	30%	45%	45%
KOREAN WON (KRW - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+1:-2	50%	50%	35%	35%
NEW ZEALAND DOLLAR (NE - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	30%	30%
POLISH ZLOTY (PZ - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Increase	+1:-2	0%	0%	30%	30%
POLISH ZLOTY (PZ - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	30%	30%
SWISS FRANC (SF - CME) vs CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME)						
Spread Credit Rate	Decrease	+2:-1	30%	30%	0%	0%
SWISS FRANC (SF - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
SWISS FRANC (SF - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Increase	+1:-3	0%	0%	30%	30%
TURKISH LIRA FX (EUR) (TRE - CME) vs POLISH ZLOTY/EURO FX (Z - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
TURKISH LIRA FX (EUR) (TRE - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Increase	+5:-6	35%	35%	60%	60%
TURKISH LIRA FX (USD) (TRY - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	New	+2:-1			30%	30%