



13-504

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, October 25, 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 29, 2013.

Current rates as of:

Friday, October 25, 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

WTI-BRENT BULLET FUT (BY)

BY	Spec	Mnths 2-4	Increase	USD	1,705	1,550	1,815	1,650
BY	Hedge/Member	Mnths 2-4	Increase	USD	1,550	1,550	1,650	1,650
BY	Spec	Mnths 5+	Increase	USD	1,100	1,000	1,375	1,250
BY	Hedge/Member	Mnths 5+	Increase	USD	1,000	1,000	1,250	1,250

WTI-BRENT CALENDAR FUT (BK)

BK	Spec	Mnth 2-4	Increase	USD	1,705	1,550	1,815	1,650
BK	Hedge/Member	Mnth 2-4	Increase	USD	1,550	1,550	1,650	1,650
BK	Spec	Mnth 5+	Increase	USD	1,100	1,000	1,375	1,250
BK	Hedge/Member	Mnth 5+	Increase	USD	1,000	1,000	1,250	1,250

WTS (ARGUS) V WTI TRD MTH FUT (FH)

FH	Spec	Mnths 4+	Increase	USD	1,430	1,300	1,870	1,700
FH	Hedge/Member	Mnths 4+	Increase	USD	1,300	1,300	1,700	1,700

ELECTRICITY - Outright Rates

AEP-DAYTON HUB OFF-PEAK MONTHLY (VP)

VP	Spec	Mnth 1	Decrease	USD	4,400	4,000	3,300	3,000
VP	Hedge/Member	Mnth 1	Decrease	USD	4,000	4,000	3,000	3,000
VP	Spec	Mnth 2	Decrease	USD	2,750	2,500	2,200	2,000
VP	Hedge/Member	Mnth 2	Decrease	USD	2,500	2,500	2,000	2,000

ERCOT NRTH 345 KV HUB 5 MW OFFPK S (I6)

I6	Spec	Mnth 1	Decrease	USD	110	100	94	85
I6	Hedge/Member	Mnth 1	Decrease	USD	100	100	85	85
I6	Spec	Mnth 2	Decrease	USD	77	70	66	60
I6	Hedge/Member	Mnth 2	Decrease	USD	70	70	60	60
I6	Spec	Mnths 3-11	Decrease	USD	39	35	33	30
I6	Hedge/Member	Mnths 3-11	Decrease	USD	35	35	30	30
I6	Spec	Mnths 12+	Decrease	USD	39	35	33	30
I6	Hedge/Member	Mnths 12+	Decrease	USD	35	35	30	30

ERCOT NRTH 345 KV HUB 5 MW PEAK FUT (I5)

I5	Spec	Mnth 1	Decrease	USD	3,300	3,000	2,750	2,500
I5	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,500	2,500
I5	Spec	Mnth 2	Decrease	USD	3,300	3,000	2,750	2,500
I5	Hedge/Member	Mnth 2	Decrease	USD	3,000	3,000	2,500	2,500
I5	Spec	Mnths 3-11	Decrease	USD	1,650	1,500	1,375	1,250
I5	Hedge/Member	Mnths 3-11	Decrease	USD	1,500	1,500	1,250	1,250
I5	Spec	Mnths 12+	Decrease	USD	825	750	715	650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
I5	Hedge/Member	Mnths 12+	Decrease	USD	750	750	650	650
ERCOT WEST 345 KV HUB 5 MW OFFPK S (O1)								
O1	Spec	Mnth 1	Decrease	USD	110	100	94	85
O1	Hedge/Member	Mnth 1	Decrease	USD	100	100	85	85
O1	Spec	Mnth 2	Decrease	USD	77	70	66	60
O1	Hedge/Member	Mnth 2	Decrease	USD	70	70	60	60
O1	Spec	Mnths 3-11	Decrease	USD	39	35	33	30
O1	Hedge/Member	Mnths 3-11	Decrease	USD	35	35	30	30
O1	Spec	Mnths 12+	Decrease	USD	39	35	33	30
O1	Hedge/Member	Mnths 12+	Decrease	USD	35	35	30	30
ERCOT WEST 345 KV HUB MW PEAK FUT (N1)								
N1	Spec	Mnth 1	Decrease	USD	2,750	2,500	2,310	2,100
N1	Hedge/Member	Mnth 1	Decrease	USD	2,500	2,500	2,100	2,100
N1	Spec	Mnth 2	Decrease	USD	2,200	2,000	1,870	1,700
N1	Hedge/Member	Mnth 2	Decrease	USD	2,000	2,000	1,700	1,700
N1	Spec	Mnths 3-11	Decrease	USD	1,650	1,500	1,375	1,250
N1	Hedge/Member	Mnths 3-11	Decrease	USD	1,500	1,500	1,250	1,250
N1	Spec	Mnths 12+	Decrease	USD	825	750	660	600
N1	Hedge/Member	Mnths 12+	Decrease	USD	750	750	600	600
MDWST ISO INDIANA HUB 5MWPK CAL MO (PDM)								
PDM	Spec	Mnth 1	Decrease	USD	550	500	440	400
PDM	Hedge/Member	Mnth 1	Decrease	USD	500	500	400	400
PDM	Spec	Mnth 2	Decrease	USD	440	400	385	350
PDM	Hedge/Member	Mnth 2	Decrease	USD	400	400	350	350
PDM	Spec	Mnths 3-11	Decrease	USD	275	250	165	150
PDM	Hedge/Member	Mnths 3-11	Decrease	USD	250	250	150	150
PDM	Spec	Mnths 12+	Decrease	USD	220	200	165	150
PDM	Hedge/Member	Mnths 12+	Decrease	USD	200	200	150	150
NORTHERN ILLINOIS HUB MONTHLY (UM)								
UM	Spec	Mnth 2	Decrease	USD	3,575	3,250	3,300	3,000
UM	Hedge/Member	Mnth 2	Decrease	USD	3,250	3,250	3,000	3,000
UM	Spec	Mnths 3-11	Decrease	USD	2,475	2,250	2,200	2,000
UM	Hedge/Member	Mnths 3-11	Decrease	USD	2,250	2,250	2,000	2,000
UM	Spec	Mnths 12+	Decrease	USD	1,925	1,750	1,650	1,500
UM	Hedge/Member	Mnths 12+	Decrease	USD	1,750	1,750	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NORTHERN ILLINOIS OFF-PEAK MONTHLY (UO)								
UO	Spec	Mnth 1	Decrease	USD	3,740	3,400	3,300	3,000
UO	Hedge/Member	Mnth 1	Decrease	USD	3,400	3,400	3,000	3,000
UO	Spec	Mnth 2	Decrease	USD	1,925	1,750	1,650	1,500
UO	Hedge/Member	Mnth 2	Decrease	USD	1,750	1,750	1,500	1,500
UO	Spec	Mnths 3-11	Decrease	USD	1,925	1,750	1,650	1,500
UO	Hedge/Member	Mnths 3-11	Decrease	USD	1,750	1,750	1,500	1,500
UO	Spec	Mnths 12+	Decrease	USD	1,925	1,750	1,650	1,500
UO	Hedge/Member	Mnths 12+	Decrease	USD	1,750	1,750	1,500	1,500
NYISO ZONE G 5MW D AH O PK (D2)								
D2	Spec	Tier 4	Increase	USD	11	10	13	12
D2	Hedge/Member	Tier 4	Increase	USD	10	10	12	12
PJM AD HUB 5MW REAL TIME PK (Z9)								
Z9	Spec	Mnths 12+	Increase	USD	165	150	193	175
Z9	Hedge/Member	Mnths 12+	Increase	USD	150	150	175	175
PJM AECO DA PEAK (Y1)								
Y1	Spec	Mnth 1	Decrease	USD	660	600	550	500
Y1	Hedge/Member	Mnth 1	Decrease	USD	600	600	500	500
Y1	Spec	Mnth 2	Decrease	USD	418	380	330	300
Y1	Hedge/Member	Mnth 2	Decrease	USD	380	380	300	300
Y1	Spec	Mnths 3-11	Decrease	USD	248	225	198	180
Y1	Hedge/Member	Mnths 3-11	Decrease	USD	225	225	180	180
Y1	Spec	Mnths 12+	Decrease	USD	198	180	165	150
Y1	Hedge/Member	Mnths 12+	Decrease	USD	180	180	150	150
PJM DAYTON DA PEAK (D7)								
D7	Spec	Mnth 1	Decrease	USD	550	500	440	400
D7	Hedge/Member	Mnth 1	Decrease	USD	500	500	400	400
D7	Spec	Mnth 2	Decrease	USD	330	300	275	250
D7	Hedge/Member	Mnth 2	Decrease	USD	300	300	250	250
D7	Spec	Mnths 3-11	Decrease	USD	220	200	165	150
D7	Hedge/Member	Mnths 3-11	Decrease	USD	200	200	150	150
D7	Spec	Mnths 12+	Decrease	USD	220	200	165	150
D7	Hedge/Member	Mnths 12+	Decrease	USD	200	200	150	150
PJM JCPL DA PEAK (J2)								
J2	Spec	Mnths 3-11	Decrease	USD	198	180	165	150
J2	Hedge/Member	Mnths 3-11	Decrease	USD	180	180	150	150
J2	Spec	Mnths 12+	Decrease	USD	198	180	165	150
J2	Hedge/Member	Mnths 12+	Decrease	USD	180	180	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM MONTHLY (JM)								
JM	Spec	Mnths 3-11	Decrease	USD	1,925	1,750	1,650	1,500
JM	Hedge/Member	Mnths 3-11	Decrease	USD	1,750	1,750	1,500	1,500
PJM NI HUB 5MW REAL TIME PK (B3)								
B3	Spec	Mnths 12+	Increase	USD	165	150	193	175
B3	Hedge/Member	Mnths 12+	Increase	USD	150	150	175	175
PJM NILL DA PEAK (N3)								
N3	Spec	Mnth 1	Decrease	USD	550	500	440	400
N3	Hedge/Member	Mnth 1	Decrease	USD	500	500	400	400
N3	Spec	Mnth 2	Decrease	USD	330	300	220	200
N3	Hedge/Member	Mnth 2	Decrease	USD	300	300	200	200
N3	Spec	Mnths 3-11	Decrease	USD	220	200	165	150
N3	Hedge/Member	Mnths 3-11	Decrease	USD	200	200	150	150
PJM OFF-PEAK LMP FUT (JP)								
JP	Spec	Mnth 1	Decrease	USD	2,640	2,400	2,200	2,000
JP	Hedge/Member	Mnth 1	Decrease	USD	2,400	2,400	2,000	2,000
JP	Spec	Mnth 2	Decrease	USD	2,200	2,000	1,650	1,500
JP	Hedge/Member	Mnth 2	Decrease	USD	2,000	2,000	1,500	1,500
JP	Spec	Mnths 3-11	Decrease	USD	1,100	1,000	825	750
JP	Hedge/Member	Mnths 3-11	Decrease	USD	1,000	1,000	750	750
JP	Spec	Mnths 12+	Decrease	USD	1,320	1,200	825	750
JP	Hedge/Member	Mnths 12+	Decrease	USD	1,200	1,200	750	750
PJM PPL DA PEAK (L5)								
L5	Spec	Mnth 2	Decrease	USD	330	300	275	250
L5	Hedge/Member	Mnth 2	Decrease	USD	300	300	250	250
L5	Spec	Mnths 3-11	Decrease	USD	198	180	165	150
L5	Hedge/Member	Mnths 3-11	Decrease	USD	180	180	150	150
L5	Spec	Mnths 12+	Decrease	USD	198	180	165	150
L5	Hedge/Member	Mnths 12+	Decrease	USD	180	180	150	150
PJM PSEG DA PEAK (L6)								
L6	Spec	Mnth 2	Decrease	USD	330	300	275	250
L6	Hedge/Member	Mnth 2	Decrease	USD	300	300	250	250
L6	Spec	Mnths 3-11	Decrease	USD	220	200	165	150
L6	Hedge/Member	Mnths 3-11	Decrease	USD	200	200	150	150
L6	Spec	Mnths 12+	Decrease	USD	220	200	165	150
L6	Hedge/Member	Mnths 12+	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

PJM WES HUB PEAK CAL MON REAL TIME (L1)

L1	Spec	Mnth 2	Decrease	USD	275	250	248	225
L1	Hedge/Member	Mnth 2	Decrease	USD	250	250	225	225
L1	Spec	Mnths 3-11	Decrease	USD	171	155	138	125
L1	Hedge/Member	Mnths 3-11	Decrease	USD	155	155	125	125

PJM WES HUB PEAK LMP 50 MW (4S)

4S	Spec	Mnth 2	Decrease	USD	2,750	2,500	2,475	2,250
4S	Hedge/Member	Mnth 2	Decrease	USD	2,500	2,500	2,250	2,250
4S	Spec	Mnths 3-11	Decrease	USD	1,705	1,550	1,375	1,250
4S	Hedge/Member	Mnths 3-11	Decrease	USD	1,550	1,550	1,250	1,250

PJM WESTHDA PEAK (J4)

J4	Spec	Mnths 3-11	Decrease	USD	193	175	165	150
J4	Hedge/Member	Mnths 3-11	Decrease	USD	175	175	150	150
J4	Spec	Mnths 12+	Decrease	USD	171	155	138	125
J4	Hedge/Member	Mnths 12+	Decrease	USD	155	155	125	125

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
ANR OKLAHOMA (NE)								
NE	Spec	Mnth 1	Decrease	USD	165	150	149	135
NE	Hedge/Member	Mnth 1	Decrease	USD	150	150	135	135
NE	Spec	Mnth 2-5	Decrease	USD	165	150	149	135
NE	Hedge/Member	Mnth 2-5	Decrease	USD	150	150	135	135
NE	Spec	Mnth 6+	Decrease	USD	110	100	99	90
NE	Hedge/Member	Mnth 6+	Decrease	USD	100	100	90	90
ANR, OKLA. INDEX (IQ)								
IQ	Spec	Mnths 1-2	Increase	USD	660	600	825	750
IQ	Hedge/Member	Mnths 1-2	Increase	USD	600	600	750	750
CENTERPOINT BASIS FUT (PW)								
PW	Spec	Mnth 1	Decrease	USD	165	150	149	135
PW	Hedge/Member	Mnth 1	Decrease	USD	150	150	135	135
PW	Spec	Mnths 2-6	Decrease	USD	83	75	72	65
PW	Hedge/Member	Mnths 2-6	Decrease	USD	75	75	65	65
PW	Spec	Mnths 7+	Decrease	USD	83	75	72	65
PW	Hedge/Member	Mnths 7+	Decrease	USD	75	75	65	65
CHICAGO BASIS FUT (NB)								
NB	Spec	Mnth 1	Increase	USD	149	135	187	170
NB	Hedge/Member	Mnth 1	Increase	USD	135	135	170	170
CHICAGO INDEX FUT (IS)								
IS	Spec	Mnths 1-2	Increase	USD	825	750	1,100	1,000
IS	Hedge/Member	Mnths 1-2	Increase	USD	750	750	1,000	1,000
CIG ROCKIES NG INDEX FUT (Z8)								
Z8	Spec	Mnths 1-2	Increase	USD	825	750	1,100	1,000
Z8	Hedge/Member	Mnths 1-2	Increase	USD	750	750	1,000	1,000
CIG ROCKIES NG SWING (U8)								
U8	Spec		Decrease	USD	1,100	1,000	825	750
U8	Hedge/Member		Decrease	USD	1,000	1,000	750	750
COLUMBIA GULF NAT GAS INDEX FUT (S9)								
S9	Spec	Mnth 1-2	Decrease	USD	1,155	1,050	825	750
S9	Hedge/Member	Mnth 1-2	Decrease	USD	1,050	1,050	750	750
DEMARC INDEX FUTURE (DI)								
DI	Spec	Mnths 1-2	Increase	USD	825	750	1,100	1,000
DI	Hedge/Member	Mnths 1-2	Increase	USD	750	750	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								
DEMARC SWING FUT (DT)								
DT	Spec		Decrease	USD	1,650	1,500	1,100	1,000
DT	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
DOMINION TRAN INC - APP INDEX (IH)								
IH	Spec	Mnths 1-2	Increase	USD	880	800	1,100	1,000
IH	Hedge/Member	Mnths 1-2	Increase	USD	800	800	1,000	1,000
DOMINION-APPALACHIA SWING FUT (SH)								
SH	Spec		Increase	USD	880	800	1,100	1,000
SH	Hedge/Member		Increase	USD	800	800	1,000	1,000
FL GAS ZONE 1 NAT GAS SWING FUT (Y9)								
Y9	Spec		Decrease	USD	1,265	1,150	990	900
Y9	Hedge/Member		Decrease	USD	1,150	1,150	900	900
FL GAS ZONE 3 NAT GAS INDEX FUT (Q9)								
Q9	Spec	Mnth 1-2	Decrease	USD	1,375	1,250	990	900
Q9	Hedge/Member	Mnth 1-2	Decrease	USD	1,250	1,250	900	900
FL GAS ZONE 3 NAT GASSWING FUT (J8)								
J8	Spec	All Months	Decrease	USD	1,375	1,250	990	900
J8	Hedge/Member	All Months	Decrease	USD	1,250	1,250	900	900
FLORIDA ZONE 2 NAT GAS INDEX FUT (C3)								
C3	Spec	Mnths 1-2	Increase	USD	550	500	825	750
C3	Hedge/Member	Mnths 1-2	Increase	USD	500	500	750	750
HENRY HUB INDEX FUT (IN)								
IN	Spec	Mnth 1-2	Increase	USD	633	575	798	725
IN	Hedge/Member	Mnth 1-2	Increase	USD	575	575	725	725
HOUSTON SHIP CHANNEL BASIS FUT (NH)								
NH	Spec	Mnth 1	Decrease	USD	110	100	99	90
NH	Hedge/Member	Mnth 1	Decrease	USD	100	100	90	90
NH	Spec	Mnths 7-12	Decrease	USD	55	50	44	40
NH	Hedge/Member	Mnths 7-12	Decrease	USD	50	50	40	40
MICHCON NG INDEX FUT (Y8)								
Y8	Spec	Mnths 1-2	Increase	USD	798	725	825	750
Y8	Hedge/Member	Mnths 1-2	Increase	USD	725	725	750	750
MICHIGAN BASIS (NF)								
NF	Spec	Mnths 1-2	Increase	USD	99	90	198	180
NF	Hedge/Member	Mnths 1-2	Increase	USD	90	90	180	180

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	Mnths 3-6	Decrease	USD	165	150	149	135
NL	Hedge/Member	Mnths 3-6	Decrease	USD	150	150	135	135
NGPL, MIDCONTINENT INDEX (IW)								
IW	Spec	Mnths 1-2	Increase	USD	660	600	825	750
IW	Hedge/Member	Mnths 1-2	Increase	USD	600	600	750	750
NORTHWEST PIPELINE BASIS FUT (NR)								
NR	Spec	Mnth 1	Decrease	USD	220	200	198	180
NR	Hedge/Member	Mnth 1	Decrease	USD	200	200	180	180
NR	Spec	Mnths 10-16	Decrease	USD	83	75	72	65
NR	Hedge/Member	Mnths 10-16	Decrease	USD	75	75	65	65
NR	Spec	Mnths 17+	Decrease	USD	83	75	72	65
NR	Hedge/Member	Mnths 17+	Decrease	USD	75	75	65	65
ONEOK NATURAL GAS SWING FUT (M3)								
M3	Spec		Decrease	USD	1,210	1,100	935	850
M3	Hedge/Member		Decrease	USD	1,100	1,100	850	850
ONEOK OKLAHOMA NAT GAS INDEX FUT (C7)								
C7	Spec	Mnths 1-2	Increase	USD	715	650	935	850
C7	Hedge/Member	Mnths 1-2	Increase	USD	650	650	850	850
ONEOK OKLAHOMA NG BASIS (8X)								
8X	Spec	Mnth 1	Increase	USD	248	225	352	320
8X	Hedge/Member	Mnth 1	Increase	USD	225	225	320	320
8X	Spec	Mnths 2+	Increase	USD	220	200	275	250
8X	Hedge/Member	Mnths 2+	Increase	USD	200	200	250	250
PANHANDLE INDEX FUT (IV)								
IV	Spec	Mnths 1-2	Increase	USD	660	600	880	800
IV	Hedge/Member	Mnths 1-2	Increase	USD	600	600	800	800
PERMIAN BASIS FUT (PM)								
PM	Spec	Mths 3-6	Decrease	USD	110	100	99	90
PM	Hedge/Member	Mths 3-6	Decrease	USD	100	100	90	90
PM	Spec	Mths 7-12	Decrease	USD	110	100	99	90
PM	Hedge/Member	Mths 7-12	Decrease	USD	100	100	90	90
PM	Spec	Mths 13+	Decrease	USD	110	100	99	90
PM	Hedge/Member	Mths 13+	Decrease	USD	100	100	90	90
SAN JUAN INDEX (IJ)								
IJ	Spec	Mnth 1-2	Decrease	USD	1,375	1,250	990	900
IJ	Hedge/Member	Mnth 1-2	Decrease	USD	1,250	1,250	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SAN JUAN SWING FUT (SJ)								
SJ	Spec		Decrease	USD	1,375	1,250	990	900
SJ	Hedge/Member		Decrease	USD	1,250	1,250	900	900
SONAT BASIS FUT (SZ)								
SZ	Spec	Mnth 1	Decrease	USD	44	40	39	35
SZ	Hedge/Member	Mnth 1	Decrease	USD	40	40	35	35
SZ	Spec	Mnth 2	Decrease	USD	44	40	39	35
SZ	Hedge/Member	Mnth 2	Decrease	USD	40	40	35	35
SZ	Spec	Mnths 3+	Decrease	USD	44	40	39	35
SZ	Hedge/Member	Mnths 3+	Decrease	USD	40	40	35	35
SOUTH STAR TEX OKLHM KNS NG B (8Z)								
8Z	Spec	Mnths 2+	Decrease	USD	165	150	149	135
8Z	Hedge/Member	Mnths 2+	Decrease	USD	150	150	135	135
SOUTHERN NAT, LA NAT GAS INDEX FUT (M8)								
M8	Spec	Mths 1-2	Decrease	USD	990	900	770	700
M8	Hedge/Member	Mths 1-2	Decrease	USD	900	900	700	700
SUMAS BASIS FUT (NK)								
NK	Spec	Mth 1	Increase	USD	440	400	495	450
NK	Hedge/Member	Mth 1	Increase	USD	400	400	450	450
SUMAS INDEX (IU)								
IU	Spec	Mnth 1-2	Increase	USD	825	750	990	900
IU	Hedge/Member	Mnth 1-2	Increase	USD	750	750	900	900
SUMAS SWING FUT (SU)								
SU	Spec		Increase	USD	825	750	990	900
SU	Hedge/Member		Increase	USD	750	750	900	900
TENNESSEE 500 LEG NG INDEX FUT (Y7)								
Y7	Spec	Mnths 1-2	Decrease	USD	825	750	699	635
Y7	Hedge/Member	Mnths 1-2	Decrease	USD	750	750	635	635
TENNESSEE 500 LEG NG SWING (T7)								
T7	Spec	All Months	Decrease	USD	825	750	699	635
T7	Hedge/Member	All Months	Decrease	USD	750	750	635	635

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TETCO STX BASIS (TX)								
TX	Spec	Mth 2	Decrease	USD	83	75	72	65
TX	Hedge/Member	Mth 2	Decrease	USD	75	75	65	65
TX	Spec	Mths 3 - 6	Decrease	USD	55	50	50	45
TX	Hedge/Member	Mths 3 - 6	Decrease	USD	50	50	45	45
TX	Spec	Mths 7 - 12	Decrease	USD	55	50	50	45
TX	Hedge/Member	Mths 7 - 12	Decrease	USD	50	50	45	45
TX	Spec	Mths 13+	Decrease	USD	55	50	50	45
TX	Hedge/Member	Mths 13+	Decrease	USD	50	50	45	45
TEXAS EASTERN ZONE M-3 BASIS FUT (NX)								
NX	Spec	Mth 1	Increase	USD	440	400	550	500
NX	Hedge/Member	Mth 1	Increase	USD	400	400	500	500
NX	Spec	Summer 2014	Increase	USD	220	200	330	300
NX	Hedge/Member	Summer 2014	Increase	USD	200	200	300	300
NX	Spec	Nov 2014+	Increase	USD	220	200	330	300
NX	Hedge/Member	Nov 2014+	Increase	USD	200	200	300	300
TEXAS GAS ZONE 1 NAT GAS INDEX FUT (N4)								
N4	Spec	Mnth 1-2	Increase	USD	660	600	825	750
N4	Hedge/Member	Mnth 1-2	Increase	USD	600	600	750	750
TRANSCO ZONE 1 NAT GAS INDEX FUT (C4)								
C4	Spec	Mths 1-2	Increase	USD	825	750	990	900
C4	Hedge/Member	Mths 1-2	Increase	USD	750	750	900	900
TRANSCO ZONE 1 NAT GAS SWING FUT (X4)								
X4	Spec		Decrease	USD	1,155	1,050	935	850
X4	Hedge/Member		Decrease	USD	1,050	1,050	850	850
TRANSCO ZONE 3 BASIS (CZ)								
CZ	Spec	Mth 1	Decrease	USD	83	75	72	65
CZ	Hedge/Member	Mth 1	Decrease	USD	75	75	65	65
TRANSCO ZONE 6 BASIS FUT (NZ)								
NZ	Spec	Mnth 1	Increase	USD	1,100	1,000	1,925	1,750
NZ	Hedge/Member	Mnth 1	Increase	USD	1,000	1,000	1,750	1,750
NZ	Spec	Mnth 2	Increase	USD	605	550	880	800
NZ	Hedge/Member	Mnth 2	Increase	USD	550	550	800	800
NZ	Spec	Winter 2014	Increase	USD	550	500	880	800
NZ	Hedge/Member	Winter 2014	Increase	USD	500	500	800	800
NZ	Spec	Summer 2014	Decrease	USD	825	750	550	500
NZ	Hedge/Member	Summer 2014	Decrease	USD	750	750	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TRANSCO ZONE4 BASIS FUT (TR)								
TR	Spec	Mnth 1	Decrease	USD	55	50	50	45
TR	Hedge/Member	Mnth 1	Decrease	USD	50	50	45	45
TR	Spec	Mnth 2	Decrease	USD	55	50	50	45
TR	Hedge/Member	Mnth 2	Decrease	USD	50	50	45	45
TR	Spec	Mnths 3+	Decrease	USD	39	35	33	30
TR	Hedge/Member	Mnths 3+	Decrease	USD	35	35	30	30
WAHA INDEX FUT (IY)								
IY	Spec	Mnth 1-2	Decrease	USD	1,100	1,000	880	800
IY	Hedge/Member	Mnth 1-2	Decrease	USD	1,000	1,000	800	800
WAHA SWING FUTURE (SY)								
SY	Spec	All Months	Decrease	USD	1,100	1,000	880	800
SY	Hedge/Member	All Months	Decrease	USD	1,000	1,000	800	800
PETROLEUM CRACKS AND SPREADS - Outright Rates								
FUELOIL FUT:CARGOES VS.BARGES (FS)								
FS	Spec	Mnths 6+	Increase	USD	3,300	3,000	3,850	3,500
FS	Hedge/Member	Mnths 6+	Increase	USD	3,000	3,000	3,500	3,500
RBOB GAS VS. BRENT CRCK SPRD FUT (RBB)								
RBB	Spec	Mnths 3-4	Increase	USD	1,650	1,500	1,925	1,750
RBB	Hedge/Member	Mnths 3-4	Increase	USD	1,500	1,500	1,750	1,750
SINGAPORE FUEL OIL SPREAD FUT (SD)								
SD	Spec	Mnths 2-4	Increase	USD	2,750	2,500	3,300	3,000
SD	Hedge/Member	Mnths 2-4	Increase	USD	2,500	2,500	3,000	3,000
WEATHER - Outright Rates								
KANSAS CITY MONTHLY HDD FUTURES (HX)								
HX	Spec		Increase	USD	8%	6%	11%	8%
HX	Hedge/Member		Increase	USD	6%	6%	8%	8%
NEW YORK HDD FUTURE (H4)								
H4	Spec		Increase	USD	9%	7%	14%	10%
H4	Hedge/Member		Increase	USD	7%	7%	10%	10%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

[Intra Spreads](#)

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
REFINED PRODUCTS - Intra Spreads								
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP- All Months (EIA FLAT TAX ONHIGHWAY DIESEL FUT)								
A5	Spec		Increase	USD	1,650	1,500	1,980	1,800
A5	Hedge/Member		Increase	USD	1,500	1,500	1,800	1,800
European Jet Kero NWE Calendar Swap (Northwest Europe) - All Months (EUROPE JET KERO NWE CALFUT)								
UJ	Spec		Increase	USD	10,780	9,800	18,150	16,500
UJ	Hedge/Member		Increase	USD	9,800	9,800	16,500	16,500
European Naphtha Calendar Swap - All Months (EUROPE NAPHTHA CALFUT)								
UN	Spec		Decrease	USD	13,750	12,500	10,725	9,750
UN	Hedge/Member		Decrease	USD	12,500	12,500	9,750	9,750
European Naphtha Calendar Swap - All Months (MIN EURO NPHTHA CIF NWE FUT)								
MNC	Spec		Decrease	USD	1,375	1,250	1,073	975
MNC	Hedge/Member		Decrease	USD	1,250	1,250	975	975
GROUP THREE ULSD (PLATTS) SWAP - All Months (GROUP THREE ULSD (PLATTS) FUT)								
A7	Spec		Increase	USD	1,650	1,500	1,980	1,800
A7	Hedge/Member		Increase	USD	1,500	1,500	1,800	1,800
Japan C&F Naphtha (Platts) Swap - All Months (JAPAN C&F NAPHTHA FUT)								
JA	Spec		Decrease	USD	16,500	15,000	12,100	11,000
JA	Hedge/Member		Decrease	USD	15,000	15,000	11,000	11,000
Japan C&F Naphtha (Platts) Swap - All Months (MIN JAPAN C&F NAPHTHA PLATTS FUT)								
MJN	Spec		Decrease	USD	1,650	1,500	1,210	1,100
MJN	Hedge/Member		Decrease	USD	1,500	1,500	1,100	1,100
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Increase	USD	1,100	1,000	1,320	1,200
HOS	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 4 vs. Tier 4 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Increase	USD	1,100	1,000	1,320	1,200
HO4	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 4 vs. Tier 4 (NY HARBOR ULSD FUT)								
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

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 4 vs. Tier 4 (NY HRBR ULSD LNDN TRD MRK)								
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 4 vs. Tier 4 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Increase	USD	1,100	1,000	1,320	1,200
HO3	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 4 vs. Tier 4 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
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 4 vs. Tier 4 (NY HRBR ULSD TAS)								
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
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 10-12 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	193	175	165	150
HOS	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 10-12 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	193	175	165	150
HO4	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 10-12 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	193	175	165	150
HO	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 10-12 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	193	175	165	150
HOL	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 10-12 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	193	175	165	150
HO3	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 10-12 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	193	175	165	150
HOP	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 10-12 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	193	175	165	150
HOT	Hedge/Member		Decrease	USD	175	175	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 11-13 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	193	175	165	150
HOS	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 11-13 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	193	175	165	150
HO4	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 11-13 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	193	175	165	150
HO	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 11-13 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	193	175	165	150
HOL	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 11-13 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	193	175	165	150
HO3	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 11-13 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	193	175	165	150
HOP	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 11-13 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	193	175	165	150
HOT	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 12-14 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	193	175	165	150
HOS	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 12-14 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	193	175	165	150
HO4	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 12-14 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	193	175	165	150
HO	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 12-14 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	193	175	165	150
HOL	Hedge/Member		Decrease	USD	175	175	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 12-14 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	193	175	165	150
HO3	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 12-14 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	193	175	165	150
HOP	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 12-14 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	193	175	165	150
HOT	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	550	500	440	400
HOS	Hedge/Member		Decrease	USD	500	500	400	400
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	550	500	440	400
HO4	Hedge/Member		Decrease	USD	500	500	400	400
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	550	500	440	400
HO	Hedge/Member		Decrease	USD	500	500	400	400
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	550	500	440	400
HOL	Hedge/Member		Decrease	USD	500	500	400	400
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	550	500	440	400
HO3	Hedge/Member		Decrease	USD	500	500	400	400
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	550	500	440	400
HOP	Hedge/Member		Decrease	USD	500	500	400	400
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	550	500	440	400
HOT	Hedge/Member		Decrease	USD	500	500	400	400
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Increase	USD	220	200	330	300
HOS	Hedge/Member		Increase	USD	200	200	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Increase	USD	220	200	330	300
HO4	Hedge/Member		Increase	USD	200	200	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HARBOR ULSD FUT)								
HO	Spec		Increase	USD	220	200	330	300
HO	Hedge/Member		Increase	USD	200	200	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Increase	USD	220	200	330	300
HOL	Hedge/Member		Increase	USD	200	200	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Increase	USD	220	200	330	300
HO3	Hedge/Member		Increase	USD	200	200	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Increase	USD	220	200	330	300
HOP	Hedge/Member		Increase	USD	200	200	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HRBR ULSD TAS)								
HOT	Spec		Increase	USD	220	200	330	300
HOT	Hedge/Member		Increase	USD	200	200	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 4-6 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	220	200	165	150
HOS	Hedge/Member		Decrease	USD	200	200	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 4-6 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	220	200	165	150
HO4	Hedge/Member		Decrease	USD	200	200	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 4-6 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	220	200	165	150
HO	Hedge/Member		Decrease	USD	200	200	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 4-6 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	220	200	165	150
HOL	Hedge/Member		Decrease	USD	200	200	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 4-6 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	220	200	165	150
HO3	Hedge/Member		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
Intra Spreads								
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 4-6 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	220	200	165	150
HOP	Hedge/Member		Decrease	USD	200	200	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 4-6 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	220	200	165	150
HOT	Hedge/Member		Decrease	USD	200	200	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	220	200	165	150
HOS	Hedge/Member		Decrease	USD	200	200	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	220	200	165	150
HO4	Hedge/Member		Decrease	USD	200	200	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	220	200	165	150
HO	Hedge/Member		Decrease	USD	200	200	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	220	200	165	150
HOL	Hedge/Member		Decrease	USD	200	200	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	220	200	165	150
HO3	Hedge/Member		Decrease	USD	200	200	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	220	200	165	150
HOP	Hedge/Member		Decrease	USD	200	200	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	220	200	165	150
HOT	Hedge/Member		Decrease	USD	200	200	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	193	175	165	150
HOS	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	193	175	165	150
HO4	Hedge/Member		Decrease	USD	175	175	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	193	175	165	150
HO	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	193	175	165	150
HOL	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	193	175	165	150
HO3	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	193	175	165	150
HOP	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	193	175	165	150
HOT	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 7-9 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	193	175	165	150
HOS	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 7-9 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	193	175	165	150
HO4	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 7-9 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	193	175	165	150
HO	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 7-9 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	193	175	165	150
HOL	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 7-9 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	193	175	165	150
HO3	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 7-9 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	193	175	165	150
HOP	Hedge/Member		Decrease	USD	175	175	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 7-9 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	193	175	165	150
HOT	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	193	175	165	150
HOS	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	193	175	165	150
HO4	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	193	175	165	150
HO	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	193	175	165	150
HOL	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	193	175	165	150
HO3	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	193	175	165	150
HOP	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	193	175	165	150
HOT	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 9-11 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	193	175	165	150
HOS	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 9-11 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	193	175	165	150
HO4	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 9-11 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	193	175	165	150
HO	Hedge/Member		Decrease	USD	175	175	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 9-11 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	193	175	165	150
HOL	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 9-11 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	193	175	165	150
HO3	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 9-11 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	193	175	165	150
HOP	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 9-11 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	193	175	165	150
HOT	Hedge/Member		Decrease	USD	175	175	150	150
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 10-12 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	275	250	220	200
RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 10-12 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	275	250	220	200
RBL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 10-12 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	275	250	220	200
RBS	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 10-12 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	275	250	220	200
4RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 10-12 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	275	250	220	200
3RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 10-12 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	275	250	220	200
RBP	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 10-12 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	275	250	220	200
RBT	Hedge/Member		Decrease	USD	250	250	200	200

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) - 1 Month Butterfly Month 11-13 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	275	250	220	200
RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 11-13 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	275	250	220	200
RBL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 11-13 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	275	250	220	200
RBS	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 11-13 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	275	250	220	200
4RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 11-13 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	275	250	220	200
3RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 11-13 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	275	250	220	200
RBP	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 11-13 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	275	250	220	200
RBT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 12-14 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	275	250	220	200
RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 12-14 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	275	250	220	200
RBL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 12-14 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	275	250	220	200
RBS	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 12-14 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	275	250	220	200
4RB	Hedge/Member		Decrease	USD	250	250	200	200

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) - 1 Month Butterfly Month 12-14 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	275	250	220	200
3RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 12-14 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	275	250	220	200
RBP	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 12-14 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	275	250	220	200
RBT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	2,200	2,000	1,650	1,500
RB	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	2,200	2,000	1,650	1,500
RBL	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	2,200	2,000	1,650	1,500
RBS	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	2,200	2,000	1,650	1,500
4RB	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	2,200	2,000	1,650	1,500
3RB	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	2,200	2,000	1,650	1,500
RBP	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	2,200	2,000	1,650	1,500
RBT	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	550	500	385	350
RB	Hedge/Member		Decrease	USD	500	500	350	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) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	550	500	385	350
RBL	Hedge/Member		Decrease	USD	500	500	350	350
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	550	500	385	350
RBS	Hedge/Member		Decrease	USD	500	500	350	350
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	550	500	385	350
4RB	Hedge/Member		Decrease	USD	500	500	350	350
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	550	500	385	350
3RB	Hedge/Member		Decrease	USD	500	500	350	350
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	550	500	385	350
RBP	Hedge/Member		Decrease	USD	500	500	350	350
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	550	500	385	350
RBT	Hedge/Member		Decrease	USD	500	500	350	350
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	385	350	330	300
RB	Hedge/Member		Decrease	USD	350	350	300	300
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	385	350	330	300
RBL	Hedge/Member		Decrease	USD	350	350	300	300
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	385	350	330	300
RBS	Hedge/Member		Decrease	USD	350	350	300	300
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	385	350	330	300
4RB	Hedge/Member		Decrease	USD	350	350	300	300
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	385	350	330	300
3RB	Hedge/Member		Decrease	USD	350	350	300	300

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) - 1 Month Butterfly Month 3-5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	385	350	330	300
RBP	Hedge/Member		Decrease	USD	350	350	300	300
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	385	350	330	300
RBT	Hedge/Member		Decrease	USD	350	350	300	300
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 4-6 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	275	250	220	200
RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 4-6 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	275	250	220	200
RBL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 4-6 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	275	250	220	200
RBS	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 4-6 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	275	250	220	200
4RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 4-6 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	275	250	220	200
3RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 4-6 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	275	250	220	200
RBP	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 4-6 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	275	250	220	200
RBT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 5-7 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	275	250	220	200
RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 5-7 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	275	250	220	200
RBL	Hedge/Member		Decrease	USD	250	250	200	200

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) - 1 Month Butterfly Month 5-7 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	275	250	220	200
RBS	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 5-7 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	275	250	220	200
4RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 5-7 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	275	250	220	200
3RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 5-7 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	275	250	220	200
RBP	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 5-7 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	275	250	220	200
RBT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 6-8 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	275	250	220	200
RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 6-8 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	275	250	220	200
RBL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 6-8 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	275	250	220	200
RBS	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 6-8 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	275	250	220	200
4RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 6-8 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	275	250	220	200
3RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 6-8 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	275	250	220	200
RBP	Hedge/Member		Decrease	USD	250	250	200	200

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) - 1 Month Butterfly Month 6-8 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	275	250	220	200
RBT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 7-9 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	275	250	220	200
RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 7-9 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	275	250	220	200
RBL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 7-9 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	275	250	220	200
RBS	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 7-9 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	275	250	220	200
4RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 7-9 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	275	250	220	200
3RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 7-9 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	275	250	220	200
RBP	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 7-9 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	275	250	220	200
RBT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 8-10 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	275	250	220	200
RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 8-10 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	275	250	220	200
RBL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 8-10 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	275	250	220	200
RBS	Hedge/Member		Decrease	USD	250	250	200	200

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) - 1 Month Butterfly Month 8-10 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	275	250	220	200
4RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 8-10 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	275	250	220	200
3RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 8-10 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	275	250	220	200
RBP	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 8-10 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	275	250	220	200
RBT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 9-11 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	275	250	220	200
RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 9-11 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	275	250	220	200
RBL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 9-11 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	275	250	220	200
RBS	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 9-11 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	275	250	220	200
4RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 9-11 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	275	250	220	200
3RB	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 9-11 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	275	250	220	200
RBP	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 9-11 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	275	250	220	200
RBT	Hedge/Member		Decrease	USD	250	250	200	200

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		Decrease	USD	2,585	2,350	1,650	1,500
RB	Hedge/Member		Decrease	USD	2,350	2,350	1,500	1,500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	2,585	2,350	1,650	1,500
RBL	Hedge/Member		Decrease	USD	2,350	2,350	1,500	1,500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	2,585	2,350	1,650	1,500
RBS	Hedge/Member		Decrease	USD	2,350	2,350	1,500	1,500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	2,585	2,350	1,650	1,500
4RB	Hedge/Member		Decrease	USD	2,350	2,350	1,500	1,500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	2,585	2,350	1,650	1,500
3RB	Hedge/Member		Decrease	USD	2,350	2,350	1,500	1,500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	2,585	2,350	1,650	1,500
RBP	Hedge/Member		Decrease	USD	2,350	2,350	1,500	1,500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	2,585	2,350	1,650	1,500
RBT	Hedge/Member		Decrease	USD	2,350	2,350	1,500	1,500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	825	750	715	650
RB	Hedge/Member		Decrease	USD	750	750	650	650
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	825	750	715	650
RBL	Hedge/Member		Decrease	USD	750	750	650	650
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	825	750	715	650
RBS	Hedge/Member		Decrease	USD	750	750	650	650
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	825	750	715	650
4RB	Hedge/Member		Decrease	USD	750	750	650	650

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 2-3 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	825	750	715	650
3RB	Hedge/Member		Decrease	USD	750	750	650	650
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	825	750	715	650
RBP	Hedge/Member		Decrease	USD	750	750	650	650
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	825	750	715	650
RBT	Hedge/Member		Decrease	USD	750	750	650	650
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	2,585	2,350	1,650	1,500
RB	Hedge/Member		Decrease	USD	2,350	2,350	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	2,585	2,350	1,650	1,500
RBL	Hedge/Member		Decrease	USD	2,350	2,350	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	2,585	2,350	1,650	1,500
RBS	Hedge/Member		Decrease	USD	2,350	2,350	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	2,585	2,350	1,650	1,500
4RB	Hedge/Member		Decrease	USD	2,350	2,350	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	2,585	2,350	1,650	1,500
3RB	Hedge/Member		Decrease	USD	2,350	2,350	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	2,585	2,350	1,650	1,500
RBP	Hedge/Member		Decrease	USD	2,350	2,350	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	2,585	2,350	1,650	1,500
RBT	Hedge/Member		Decrease	USD	2,350	2,350	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	3,300	3,000	2,750	2,500
RB	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500

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 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	3,300	3,000	2,750	2,500
RBL	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	3,300	3,000	2,750	2,500
RBS	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	3,300	3,000	2,750	2,500
4RB	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	3,300	3,000	2,750	2,500
3RB	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	3,300	3,000	2,750	2,500
RBP	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	3,300	3,000	2,750	2,500
RBT	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	3,850	3,500	3,300	3,000
RB	Hedge/Member		Decrease	USD	3,500	3,500	3,000	3,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	3,850	3,500	3,300	3,000
RBL	Hedge/Member		Decrease	USD	3,500	3,500	3,000	3,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	3,850	3,500	3,300	3,000
RBS	Hedge/Member		Decrease	USD	3,500	3,500	3,000	3,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	3,850	3,500	3,300	3,000
4RB	Hedge/Member		Decrease	USD	3,500	3,500	3,000	3,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	3,850	3,500	3,300	3,000
3RB	Hedge/Member		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
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	3,850	3,500	3,300	3,000
RBP	Hedge/Member		Decrease	USD	3,500	3,500	3,000	3,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	3,850	3,500	3,300	3,000
RBT	Hedge/Member		Decrease	USD	3,500	3,500	3,000	3,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	2,145	1,950	1,650	1,500
RB	Hedge/Member		Decrease	USD	1,950	1,950	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	2,145	1,950	1,650	1,500
RBL	Hedge/Member		Decrease	USD	1,950	1,950	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	2,145	1,950	1,650	1,500
RBS	Hedge/Member		Decrease	USD	1,950	1,950	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	2,145	1,950	1,650	1,500
4RB	Hedge/Member		Decrease	USD	1,950	1,950	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	2,145	1,950	1,650	1,500
3RB	Hedge/Member		Decrease	USD	1,950	1,950	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		Decrease	USD	2,145	1,950	1,650	1,500
RBP	Hedge/Member		Decrease	USD	1,950	1,950	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	2,145	1,950	1,650	1,500
RBT	Hedge/Member		Decrease	USD	1,950	1,950	1,500	1,500
Singapore Naphtha Swap - All Months (SINGAPORE NAPHTHA FUT)								
SP	Spec		Increase	USD	1,100	1,000	2,035	1,850
SP	Hedge/Member		Increase	USD	1,000	1,000	1,850	1,850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ERIS Flex - Inter-commodity Spread Rates						
10YR INTEREST RATE SWAP FUTURE ERIS vs 2YR TREASURY						
Spread Credit Rate	Decrease	+1:+2	30%	30%	0%	0%
10YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS						
Spread Credit Rate	Decrease	+2:+5	40%	40%	30%	30%
10YR SWAP ERIS vs 30YR SWAP ERIS						
Spread Credit Rate	Increase	+5:-3	60%	60%	70%	70%
2YR INTEREST RATE SWAP FUTURE ERIS (ZA9202 - CME) vs 2-YEAR T-NOTE (26 - CME)						
Spread Credit Rate	Increase	+1:+10	40%	40%	60%	60%
2YR INTEREST RATE SWAP FUTURE ERIS vs 10YR TREASURY						
Spread Credit Rate	Decrease	+1:+5	40%	40%	30%	30%
2YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS						
Spread Credit Rate	Decrease	+7:+10	50%	50%	0%	0%
30YR INTEREST RATE SWAP FUTURE ERIS (ZD9230 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	Increase	+1:+10	60%	60%	70%	70%
30YR INTEREST RATE SWAP FUTURE ERIS vs 30YR TREASURY						
Spread Credit Rate	Increase	+1:+1	60%	60%	70%	70%
30YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS						
Spread Credit Rate	Decrease	+1:+4	30%	30%	20%	20%
5 YR SWAP ERIS vs 10 YR SWAP ERIS						
Spread Credit Rate	Increase	+3:-2	60%	60%	70%	70%
5YR INTEREST RATE SWAP FUTURE ERIS (ZB9105 - CME) vs 30YR INTEREST RATE SWAP FUTURE ERIS (ZD9230 - CME)						
Spread Credit Rate	Increase	+3:-1	50%	50%	60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS (ZB9205 - CME) vs 30YR INTEREST RATE SWAP FUTURE ERIS (ZD9130 - CME)						
Spread Credit Rate	Increase	+3:-1	50%	50%	60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS (ZB9205 - CME) vs 30YR INTEREST RATE SWAP FUTURE ERIS (ZD9230 - CME)						
Spread Credit Rate	Increase	+3:-1	50%	50%	60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS (ZB9205 - CME) vs 5-YEAR T-NOTE (25 - CME)						
Spread Credit Rate	Increase	+1:+1	60%	60%	80%	80%
5YR INTEREST RATE SWAP FUTURE ERIS vs 10YR TREASURY						
Spread Credit Rate	Increase	+3:+2	50%	50%	70%	70%
5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	Decrease	+3:+5	50%	50%	30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ERIS Standards - Inter-commodity Spread Rates						
10YR INTEREST RATE SWAP FUTURE ERIS vs 2YR TREASURY						
Spread Credit Rate	Decrease	+1:+2	30%	30%	0%	0%
10YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS						
Spread Credit Rate	Decrease	+2:+5	40%	40%	30%	30%
10YR SWAP ERIS vs 30YR SWAP ERIS						
Spread Credit Rate	Increase	+5:-3	60%	60%	70%	70%
2YR INTEREST RATE SWAP FUTURE ERIS vs 10YR TREASURY						
Spread Credit Rate	Decrease	+2:+1	40%	40%	30%	30%
2YR INTEREST RATE SWAP FUTURE ERIS vs 2YR TREASURY						
Spread Credit Rate	Increase	+1:+1	40%	40%	60%	60%
2YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS						
Spread Credit Rate	Decrease	+7:+10	30%	30%	0%	0%
30YR INTEREST RATE SWAP FUTURE ERIS (ZD9130 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	Increase	+1:+10	60%	60%	70%	70%
30YR INTEREST RATE SWAP FUTURE ERIS vs 30YR TREASURY						
Spread Credit Rate	Increase	+1:+1	60%	60%	70%	70%
30YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS						
Spread Credit Rate	Decrease	+1:+4	30%	30%	20%	20%
5 YR SWAP ERIS vs 10 YR SWAP ERIS						
Spread Credit Rate	Increase	+3:-2	60%	60%	70%	70%
5YR INTEREST RATE SWAP FUTURE ERIS (ZB9105 - CME) vs 30YR INTEREST RATE SWAP FUTURE ERIS (ZD9130 - CME)						
Spread Credit Rate	Increase	+3:-1	50%	50%	60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS (ZB9105 - CME) vs 30YR INTEREST RATE SWAP FUTURE ERIS (ZD9230 - CME)						
Spread Credit Rate	Increase	+3:-1	50%	50%	60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS (ZB9205 - CME) vs 30YR INTEREST RATE SWAP FUTURE ERIS (ZD9130 - CME)						
Spread Credit Rate	Increase	+3:-1	50%	50%	60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS vs 10YR TREASURY						
Spread Credit Rate	Increase	+3:+2	50%	50%	70%	70%
5YR INTEREST RATE SWAP FUTURE ERIS vs 5YR TREASURY						
Spread Credit Rate	Increase	+1:+1	60%	60%	80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS

Spread Credit Rate	Decrease	+3:+5	50%	50%	30%	30%
--------------------	----------	-------	-----	-----	-----	-----

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
INTEREST RATES - Inter-commodity Spread Rates						
10 Year Treasury Note (21) vs. Eurodollar (ED) Tier 01						
Spread Credit Rate	Decrease	+2:-5	30%	30%	20%	20%
10 Year Treasury Note (21) vs. Eurodollar (ED) Tier 04						
Spread Credit Rate	Increase	+2:-5	60%	60%	70%	70%
10 YR NOTE (21 - CME) vs 2 YR NOTE (26 - CME)						
Spread Credit Rate	Decrease	+1:-2	60%	60%	50%	50%
10YR DELIVERABLE SWAP FUTURE vs 30YR DELIVERABLE SWAP FUTURE						
Spread Credit Rate	Increase	+5:-3	60%	60%	70%	70%
10YR INTEREST RATE SWAP FUTURE ERIIS vs 2YR TREASURY						
Spread Credit Rate	Decrease	+1:+2	30%	30%	0%	0%
10YR INTEREST RATE SWAP FUTURE ERIIS vs EURODOLLARS						
Spread Credit Rate	Decrease	+2:+5	40%	40%	30%	30%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 01						
Spread Credit Rate	Increase	+2:-3	30%	30%	50%	50%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 02						
Spread Credit Rate	Increase	+2:-3	30%	30%	50%	50%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 04						
Spread Credit Rate	Decrease	+2:-3	50%	50%	30%	30%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 05						
Spread Credit Rate	Decrease	+2:-3	50%	50%	20%	20%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 06						
Spread Credit Rate	Decrease	+2:-3	50%	50%	20%	20%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 07						
Spread Credit Rate	Decrease	+2:-3	50%	50%	20%	20%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 08						
Spread Credit Rate	Decrease	+2:-3	50%	50%	30%	30%
2 Year Treasury Note (26) vs. Fed Funds (CBOT) (41) Tier 1 (Month 1)						
Spread Credit Rate	Decrease	+3:-2	50%	50%	0%	0%
2 Year Treasury Note (26) vs. Fed Funds (CBOT) (41) Tier 2 (Months 2-4)						
Spread Credit Rate	Decrease	+3:-2	50%	50%	0%	0%
2YR INTEREST RATE SWAP FUTURE ERIIS (ZA9202 - CME) vs 2-YEAR T-NOTE (26 - CME)						
Spread Credit Rate	Increase	+1:+10	40%	40%	60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
2YR INTEREST RATE SWAP FUTURE ERIS vs 10YR TREASURY						
Spread Credit Rate	Decrease	+2:+1	40%	40%	30%	30%
2YR INTEREST RATE SWAP FUTURE ERIS vs 2YR TREASURY						
Spread Credit Rate	Increase	+1:+1	40%	40%	60%	60%
2YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS						
Spread Credit Rate	Decrease	+7:+10	50%	50%	0%	0%
30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME) vs 10-YEAR T-NOTE (21 - CME)						
Spread Credit Rate	Increase	+3:-5	30%	30%	40%	40%
30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
30YR INTEREST RATE SWAP FUTURE ERIS (ZD9130 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	Increase	+1:+10	60%	60%	70%	70%
30YR INTEREST RATE SWAP FUTURE ERIS (ZD9230 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	Increase	+1:+10	60%	60%	70%	70%
30YR INTEREST RATE SWAP FUTURE ERIS vs 30YR TREASURY						
Spread Credit Rate	Increase	+1:+1	60%	60%	70%	70%
30YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS						
Spread Credit Rate	Decrease	+1:+4	30%	30%	20%	20%
30YR TREASURY vs 30YR DELIVERABLE SWAP FUTURE						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
3-Month OIS (OSP) vs. Fed Funds (41)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	0%	0%
5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME) vs 10-YEAR T-NOTE (21 - CME)						
Spread Credit Rate	Increase	+3:-2	60%	60%	70%	70%
5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME) vs 5-YEAR T-NOTE (25 - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
5 Year Note (25) vs. Eurodollar (ED) Tier 03						
Spread Credit Rate	Increase	+2:-1	60%	60%	70%	70%
5-YEAR T-NOTE (25 - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	Increase	+5:-2	40%	40%	50%	50%
5YR DELIVERABLE SWAP FUTURE vs 10YR DELIVERABLE SWAP FUTURE						
Spread Credit Rate	Increase	+3:-2	60%	60%	70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
5YR DELIVERABLE SWAP FUTURE vs 30YR DELIVERABLE SWAP FUTURE						
Spread Credit Rate	Increase	+3:-1	50%	50%	60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS (ZB9205 - CME) vs 5-YEAR T-NOTE (25 - CME)						
Spread Credit Rate	Increase	+1:+1	60%	60%	80%	80%
5YR INTEREST RATE SWAP FUTURE ERIS vs 10YR TREASURY						
Spread Credit Rate	Increase	+3:+2	50%	50%	70%	70%
5YR INTEREST RATE SWAP FUTURE ERIS vs 5YR TREASURY						
Spread Credit Rate	Increase	+1:+1	60%	60%	80%	80%
5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS						
Spread Credit Rate	Decrease	+3:+5	50%	50%	30%	30%
EURODOLLAR (ED - CME) Contracts 13-16 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Increase	+5:-2	50%	50%	70%	70%
EURODOLLAR (ED - CME) Contracts 13-16 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	30%	30%	0%	0%
EURODOLLAR (ED - CME) Contracts 13-16 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Increase	+4:-1	40%	40%	60%	60%
EURODOLLAR (ED - CME) Contracts 13-16 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	65%	65%	75%	75%
EURODOLLAR (ED - CME) Contracts 1-4 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	50%	50%	30%	30%
EURODOLLAR (ED - CME) Contracts 1-4 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Increase	+4:-1	0%	0%	20%	20%
EURODOLLAR (ED - CME) Contracts 17-20 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	65%	65%	75%	75%
EURODOLLAR (ED - CME) Contracts 17-20 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Increase	+5:-2	55%	55%	70%	70%
EURODOLLAR (ED - CME) Contracts 17-20 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	30%	30%	0%	0%
EURODOLLAR (ED - CME) Contracts 17-20 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Increase	+4:-1	45%	45%	60%	60%
EURODOLLAR (ED - CME) Contracts 21-24 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	30%	30%	0%	0%
EURODOLLAR (ED - CME) Contracts 21-24 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Increase	+5:-2	60%	60%	80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EURODOLLAR (ED - CME) Contracts 21-24 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Increase	+4:-1	50%	50%	75%	75%
EURODOLLAR (ED - CME) Contracts 21-24 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	65%	65%	75%	75%
EURODOLLAR (ED - CME) Contracts 25-28 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Increase	+5:-2	60%	60%	80%	80%
EURODOLLAR (ED - CME) Contracts 25-28 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	30%	30%	0%	0%
EURODOLLAR (ED - CME) Contracts 25-28 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Increase	+4:-1	55%	55%	75%	75%
EURODOLLAR (ED - CME) Contracts 25-28 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	65%	65%	75%	75%
EURODOLLAR (ED - CME) Contracts 29-32 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Increase	+5:-2	60%	60%	80%	80%
EURODOLLAR (ED - CME) Contracts 29-32 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	30%	30%	0%	0%
EURODOLLAR (ED - CME) Contracts 29-32 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Increase	+4:-1	60%	60%	75%	75%
EURODOLLAR (ED - CME) Contracts 29-32 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	65%	65%	75%	75%
EURODOLLAR (ED - CME) Contracts 33-36 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Increase	+5:-2	60%	60%	80%	80%
EURODOLLAR (ED - CME) Contracts 33-36 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	30%	30%	0%	0%
EURODOLLAR (ED - CME) Contracts 33-36 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Increase	+4:-1	60%	60%	75%	75%
EURODOLLAR (ED - CME) Contracts 33-36 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	65%	65%	75%	75%
EURODOLLAR (ED - CME) Contracts 37-40 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Increase	+5:-2	60%	60%	80%	80%
EURODOLLAR (ED - CME) Contracts 37-40 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	30%	30%	0%	0%
EURODOLLAR (ED - CME) Contracts 37-40 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Increase	+4:-1	60%	60%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EURODOLLAR (ED - CME) Contracts 37-40 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	65%	65%	75%	75%
EURODOLLAR (ED - CME) Contracts 41-44 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Increase	+5:-2	60%	60%	80%	80%
EURODOLLAR (ED - CME) Contracts 41-44 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	30%	30%	0%	0%
EURODOLLAR (ED - CME) Contracts 41-44 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Increase	+4:-1	60%	60%	75%	75%
EURODOLLAR (ED - CME) Contracts 41-44 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	65%	65%	75%	75%
EURODOLLAR (ED - CME) Contracts 5-8 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Increase	+4:-1	0%	0%	30%	30%
EURODOLLAR (ED - CME) Contracts 9-12 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Increase	+5:-2	40%	40%	50%	50%
EURODOLLAR (ED - CME) Contracts 9-12 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	50%	50%	40%	40%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 1 [contracts 1-4]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 10 [contracts 37-40]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 11 [contracts 41-44]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 2 [contracts 5-8]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 3 [contracts 9-12]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 6 [contracts 21-24]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 7 [contracts 25-28]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 8 [contracts 29-32]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 1 [contract 1] vs. Eurodollar (ED) Tier 9 [contracts 33-36]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 1 [contracts 1-4]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 10 [contracts 37-40]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 11 [contracts 41-44]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 2 [contracts 5-8]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 3 [contracts 9-12]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 6 [contracts 21-24]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 7 [contracts 25-28]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 8 [contracts 29-32]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 9 [contracts 33-36]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 1 [contracts 1-4]						
Spread Credit Rate	Increase	+3:-5	30%	30%	60%	60%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 10 [contracts 37-40]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	20%	20%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 11 [contracts 41-44]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	20%	20%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 2 [contracts 5-8]						
Spread Credit Rate	Increase	+3:-5	50%	50%	60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 3 [contracts 9-12]						
Spread Credit Rate	Decrease	+3:-5	70%	70%	50%	50%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Decrease	+3:-5	60%	60%	30%	30%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Decrease	+3:-5	50%	50%	20%	20%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 6 [contracts 21-24]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	20%	20%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 7 [contracts 25-28]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	20%	20%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 8 [contracts 29-32]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	20%	20%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 9 [contracts 33-36]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	20%	20%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 1 [contracts 1-4]						
Spread Credit Rate	Increase	+3:-5	30%	30%	60%	60%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 10 [contracts 37-40]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	20%	20%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 11 [contracts 41-44]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	20%	20%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 2 [contracts 5-8]						
Spread Credit Rate	Increase	+3:-5	50%	50%	70%	70%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Decrease	+3:-5	60%	60%	40%	40%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Decrease	+3:-5	50%	50%	30%	30%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 6 [contracts 21-24]						
Spread Credit Rate	Decrease	+3:-5	50%	50%	20%	20%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 7 [contracts 25-28]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	20%	20%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 8 [contracts 29-32]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	20%	20%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 9 [contracts 33-36]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	20%	20%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Decrease	+3:-5	60%	60%	50%	50%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Decrease	+3:-5	50%	50%	30%	30%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 6 [contracts 21-24]						
Spread Credit Rate	Decrease	+3:-5	50%	50%	30%	30%
Fed Funds (CBOT) (41) vs. Euroyen (EY)						
Spread Credit Rate	Decrease	+1:-2	40%	40%	0%	0%
LIBOR (1-Month) (EM) vs. Fed Funds (CBOT) (41) Tier 1						
Spread Credit Rate	Decrease	-5:+3	80%	80%	0%	0%
LIBOR (EM - CME) vs FED FUNDS (41 - CME)						
Spread Credit Rate	Decrease	-5:+3	80%	80%	0%	0%