



14-143

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Tuesday, April 08, 2014

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

Wednesday, April 09, 2014.

Current rates as of:

Tuesday, April 08, 2014.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
NYMEX COFFEE (KT)								
KT	Spec		Increase	USD	3,850	3,500	5,500	5,000
KT	Hedge/Member		Increase	USD	3,500	3,500	5,000	5,000
CRUDE OIL - Outright Rates								
BRENT CRUDE TAM LONDON (BZL)								
BZL	Spec	Mnth 1	Decrease	USD	3,465	3,150	3,025	2,750
BZL	Hedge/Member	Mnth 1	Decrease	USD	3,150	3,150	2,750	2,750
BZL	Spec	Mnth 2-4	Decrease	USD	3,190	2,900	2,750	2,500
BZL	Hedge/Member	Mnth 2-4	Decrease	USD	2,900	2,900	2,500	2,500
BZL	Spec	Mnth 5-10	Decrease	USD	2,640	2,400	2,310	2,100
BZL	Hedge/Member	Mnth 5-10	Decrease	USD	2,400	2,400	2,100	2,100
BZL	Spec	Mnth 11-16	Decrease	USD	2,640	2,400	2,310	2,100
BZL	Hedge/Member	Mnth 11-16	Decrease	USD	2,400	2,400	2,100	2,100
BZL	Spec	Mnth 17-22	Decrease	USD	2,365	2,150	2,035	1,850
BZL	Hedge/Member	Mnth 17-22	Decrease	USD	2,150	2,150	1,850	1,850
BZL	Spec	Mnth 23+	Decrease	USD	1,980	1,800	1,650	1,500
BZL	Hedge/Member	Mnth 23+	Decrease	USD	1,800	1,800	1,500	1,500
BRENT CRUDE TAM SINGAPORE (BZS)								
BZS	Spec	Mnth 1	Decrease	USD	3,465	3,150	3,025	2,750
BZS	Hedge/Member	Mnth 1	Decrease	USD	3,150	3,150	2,750	2,750
BZS	Spec	Mnth 2-4	Decrease	USD	3,190	2,900	2,750	2,500
BZS	Hedge/Member	Mnth 2-4	Decrease	USD	2,900	2,900	2,500	2,500
BZS	Spec	Mnth 5-10	Decrease	USD	2,640	2,400	2,310	2,100
BZS	Hedge/Member	Mnth 5-10	Decrease	USD	2,400	2,400	2,100	2,100
BZS	Spec	Mnth 11-16	Decrease	USD	2,640	2,400	2,310	2,100
BZS	Hedge/Member	Mnth 11-16	Decrease	USD	2,400	2,400	2,100	2,100
BZS	Spec	Mnth 17-22	Decrease	USD	2,365	2,150	2,035	1,850
BZS	Hedge/Member	Mnth 17-22	Decrease	USD	2,150	2,150	1,850	1,850
BZS	Spec	Mnth 23+	Decrease	USD	1,980	1,800	1,650	1,500
BZS	Hedge/Member	Mnth 23+	Decrease	USD	1,800	1,800	1,500	1,500
BRENT FIN TRAD AT SETTLE FUTURES (BBT)								
BBT	Spec	Mnth 1	Decrease	USD	3,465	3,150	3,025	2,750
BBT	Hedge/Member	Mnth 1	Decrease	USD	3,150	3,150	2,750	2,750
BBT	Spec	Mnth 2-4	Decrease	USD	3,190	2,900	2,750	2,500
BBT	Hedge/Member	Mnth 2-4	Decrease	USD	2,900	2,900	2,500	2,500
BBT	Spec	Mnth 5-10	Decrease	USD	2,640	2,400	2,310	2,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BBT	Hedge/Member	Mnth 5-10	Decrease	USD	2,400	2,400	2,100	2,100
BBT	Spec	Mnth 11-16	Decrease	USD	2,640	2,400	2,310	2,100
BBT	Hedge/Member	Mnth 11-16	Decrease	USD	2,400	2,400	2,100	2,100
BBT	Spec	Mnth 17-22	Decrease	USD	2,365	2,150	2,035	1,850
BBT	Hedge/Member	Mnth 17-22	Decrease	USD	2,150	2,150	1,850	1,850
BBT	Spec	Mnth 23+	Decrease	USD	1,980	1,800	1,650	1,500
BBT	Hedge/Member	Mnth 23+	Decrease	USD	1,800	1,800	1,500	1,500
BRENT FINANCIAL FUTURES (BB)								
BB	Spec	Mnth 1	Decrease	USD	3,465	3,150	3,025	2,750
BB	Hedge/Member	Mnth 1	Decrease	USD	3,150	3,150	2,750	2,750
BB	Spec	Mnth 2-4	Decrease	USD	3,190	2,900	2,750	2,500
BB	Hedge/Member	Mnth 2-4	Decrease	USD	2,900	2,900	2,500	2,500
BB	Spec	Mnth 5-10	Decrease	USD	2,640	2,400	2,310	2,100
BB	Hedge/Member	Mnth 5-10	Decrease	USD	2,400	2,400	2,100	2,100
BB	Spec	Mnth 11-16	Decrease	USD	2,640	2,400	2,310	2,100
BB	Hedge/Member	Mnth 11-16	Decrease	USD	2,400	2,400	2,100	2,100
BB	Spec	Mnth 17-22	Decrease	USD	2,365	2,150	2,035	1,850
BB	Hedge/Member	Mnth 17-22	Decrease	USD	2,150	2,150	1,850	1,850
BB	Spec	Mnth 23+	Decrease	USD	1,980	1,800	1,650	1,500
BB	Hedge/Member	Mnth 23+	Decrease	USD	1,800	1,800	1,500	1,500
BRENT FINANCIAL FUTURES (CY)								
CY	Spec	Mnth 1	Decrease	USD	3,465	3,150	3,025	2,750
CY	Hedge/Member	Mnth 1	Decrease	USD	3,150	3,150	2,750	2,750
CY	Spec	Mnth 2-4	Decrease	USD	3,190	2,900	2,750	2,500
CY	Hedge/Member	Mnth 2-4	Decrease	USD	2,900	2,900	2,500	2,500
CY	Spec	Mnth 5-10	Decrease	USD	2,640	2,400	2,310	2,100
CY	Hedge/Member	Mnth 5-10	Decrease	USD	2,400	2,400	2,100	2,100
CY	Spec	Mnth 11-16	Decrease	USD	2,640	2,400	2,310	2,100
CY	Hedge/Member	Mnth 11-16	Decrease	USD	2,400	2,400	2,100	2,100
CY	Spec	Mnth 17-22	Decrease	USD	2,365	2,150	2,035	1,850
CY	Hedge/Member	Mnth 17-22	Decrease	USD	2,150	2,150	1,850	1,850
CY	Spec	Mnth 23+	Decrease	USD	1,980	1,800	1,650	1,500
CY	Hedge/Member	Mnth 23+	Decrease	USD	1,800	1,800	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								

BRENT LAST DAY CONTRACT (BZ)

BZ	Spec	Mnth 1	Decrease	USD	3,465	3,150	3,025	2,750
BZ	Hedge/Member	Mnth 1	Decrease	USD	3,150	3,150	2,750	2,750
BZ	Spec	Mnth 2-4	Decrease	USD	3,190	2,900	2,750	2,500
BZ	Hedge/Member	Mnth 2-4	Decrease	USD	2,900	2,900	2,500	2,500
BZ	Spec	Mnth 5-10	Decrease	USD	2,640	2,400	2,310	2,100
BZ	Hedge/Member	Mnth 5-10	Decrease	USD	2,400	2,400	2,100	2,100
BZ	Spec	Mnth 11-16	Decrease	USD	2,640	2,400	2,310	2,100
BZ	Hedge/Member	Mnth 11-16	Decrease	USD	2,400	2,400	2,100	2,100
BZ	Spec	Mnth 17-22	Decrease	USD	2,365	2,150	2,035	1,850
BZ	Hedge/Member	Mnth 17-22	Decrease	USD	2,150	2,150	1,850	1,850
BZ	Spec	Mnth 23+	Decrease	USD	1,980	1,800	1,650	1,500
BZ	Hedge/Member	Mnth 23+	Decrease	USD	1,800	1,800	1,500	1,500

BRENT LAST DAYTRADE AT SETTLEMENT (BZT)

BZT	Spec	Mnth 1	Decrease	USD	3,465	3,150	3,025	2,750
BZT	Hedge/Member	Mnth 1	Decrease	USD	3,150	3,150	2,750	2,750
BZT	Spec	Mnth 2-4	Decrease	USD	3,190	2,900	2,750	2,500
BZT	Hedge/Member	Mnth 2-4	Decrease	USD	2,900	2,900	2,500	2,500
BZT	Spec	Mnth 5-10	Decrease	USD	2,640	2,400	2,310	2,100
BZT	Hedge/Member	Mnth 5-10	Decrease	USD	2,400	2,400	2,100	2,100
BZT	Spec	Mnth 11-16	Decrease	USD	2,640	2,400	2,310	2,100
BZT	Hedge/Member	Mnth 11-16	Decrease	USD	2,400	2,400	2,100	2,100
BZT	Spec	Mnth 17-22	Decrease	USD	2,365	2,150	2,035	1,850
BZT	Hedge/Member	Mnth 17-22	Decrease	USD	2,150	2,150	1,850	1,850
BZT	Spec	Mnth 23+	Decrease	USD	1,980	1,800	1,650	1,500
BZT	Hedge/Member	Mnth 23+	Decrease	USD	1,800	1,800	1,500	1,500

DME OMAN CRUDE FUT (DOO)

DOO	Spec	Mth 1	Decrease	USD	3,300	3,000	2,970	2,700
DOO	Hedge/Member	Mth 1	Decrease	USD	3,000	3,000	2,700	2,700
DOO	Spec	Mths 2+	Decrease	USD	3,300	3,000	2,970	2,700
DOO	Hedge/Member	Mths 2+	Decrease	USD	3,000	3,000	2,700	2,700

DME OMAN CRUDE OIL (OQ)

OQ	Spec	Mth 1	Decrease	USD	3,300	3,000	2,970	2,700
OQ	Hedge/Member	Mth 1	Decrease	USD	3,000	3,000	2,700	2,700
OQ	Spec	Mths 2+	Decrease	USD	3,300	3,000	2,970	2,700
OQ	Hedge/Member	Mths 2+	Decrease	USD	3,000	3,000	2,700	2,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DUBAI CRUDE OIL CALENDAR FUT (DC)								
DC	Spec	Mnth 1	Decrease	USD	3,960	3,600	3,410	3,100
DC	Hedge/Member	Mnth 1	Decrease	USD	3,600	3,600	3,100	3,100
DC	Spec	Mnth 2-4	Decrease	USD	3,960	3,600	3,410	3,100
DC	Hedge/Member	Mnth 2-4	Decrease	USD	3,600	3,600	3,100	3,100
DC	Spec	Mnth 5+	Decrease	USD	3,960	3,600	3,410	3,100
DC	Hedge/Member	Mnth 5+	Decrease	USD	3,600	3,600	3,100	3,100
ICE BRENT (SINGAPORE MARKER) FUT (IBS)								
IBS	Spec	Mnth 1	Decrease	USD	3,465	3,150	3,025	2,750
IBS	Hedge/Member	Mnth 1	Decrease	USD	3,150	3,150	2,750	2,750
IBS	Spec	Mnth 2-4	Decrease	USD	3,190	2,900	2,750	2,500
IBS	Hedge/Member	Mnth 2-4	Decrease	USD	2,900	2,900	2,500	2,500
IBS	Spec	Mnth 5-10	Decrease	USD	2,640	2,400	2,310	2,100
IBS	Hedge/Member	Mnth 5-10	Decrease	USD	2,400	2,400	2,100	2,100
IBS	Spec	Mnth 11-16	Decrease	USD	2,640	2,400	2,310	2,100
IBS	Hedge/Member	Mnth 11-16	Decrease	USD	2,400	2,400	2,100	2,100
IBS	Spec	Mnth 17-22	Decrease	USD	2,365	2,150	2,035	1,850
IBS	Hedge/Member	Mnth 17-22	Decrease	USD	2,150	2,150	1,850	1,850
IBS	Spec	Mnth 23+	Decrease	USD	1,980	1,800	1,650	1,500
IBS	Hedge/Member	Mnth 23+	Decrease	USD	1,800	1,800	1,500	1,500
MICRO BRENT CRUDE OIL FUTURES (MBZ)								
MBZ	Spec	Mnth 1	Decrease	USD	3	3	3	3
MBZ	Hedge/Member	Mnth 1	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth 2-4	Decrease	USD	3	3	3	3
MBZ	Hedge/Member	Mnth 2-4	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth 5-10	Decrease	USD	3	2	2	2
MBZ	Hedge/Member	Mnth 5-10	Decrease	USD	2	2	2	2
MBZ	Spec	Mnth 11-16	Decrease	USD	3	2	2	2
MBZ	Hedge/Member	Mnth 11-16	Decrease	USD	2	2	2	2
MBZ	Spec	Mnth 17-22	Decrease	USD	2	2	2	2
MBZ	Hedge/Member	Mnth 17-22	Decrease	USD	2	2	2	2
MBZ	Spec	Mnth 23+	Decrease	USD	2	2	2	2
MBZ	Hedge/Member	Mnth 23+	Decrease	USD	2	2	2	2
OMAN CRUDE FINANCIAL (ZG)								
ZG	Spec	Mth 1	Decrease	USD	3,300	3,000	2,970	2,700
ZG	Hedge/Member	Mth 1	Decrease	USD	3,000	3,000	2,700	2,700
ZG	Spec	Mths 2+	Decrease	USD	3,300	3,000	2,970	2,700
ZG	Hedge/Member	Mths 2+	Decrease	USD	3,000	3,000	2,700	2,700

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

SYNTHETIC BRENT FINANCIAL FUTURES (SBB)

SBB	Spec	Mnth 1	Decrease	USD	3,465	3,150	3,025	2,750
SBB	Hedge/Member	Mnth 1	Decrease	USD	3,150	3,150	2,750	2,750
SBB	Spec	Mnth 2-4	Decrease	USD	3,190	2,900	2,750	2,500
SBB	Hedge/Member	Mnth 2-4	Decrease	USD	2,900	2,900	2,500	2,500
SBB	Spec	Mnth 5-10	Decrease	USD	2,640	2,400	2,310	2,100
SBB	Hedge/Member	Mnth 5-10	Decrease	USD	2,400	2,400	2,100	2,100
SBB	Spec	Mnth 11-16	Decrease	USD	2,640	2,400	2,310	2,100
SBB	Hedge/Member	Mnth 11-16	Decrease	USD	2,400	2,400	2,100	2,100
SBB	Spec	Mnth 17-22	Decrease	USD	2,365	2,150	2,035	1,850
SBB	Hedge/Member	Mnth 17-22	Decrease	USD	2,150	2,150	1,850	1,850
SBB	Spec	Mnth 23+	Decrease	USD	1,980	1,800	1,650	1,500
SBB	Hedge/Member	Mnth 23+	Decrease	USD	1,800	1,800	1,500	1,500

CRUDE OIL SPREADS - Outright Rates

CANADIAN HEAVYCRUDE(NET ENRGY) FUT (WCC)

WCC	Spec	Mnths 1-2	Decrease	USD	3,300	3,000	2,750	2,500
WCC	Hedge/Member	Mnths 1-2	Decrease	USD	3,000	3,000	2,500	2,500
WCC	Spec	Mnths 3-6	Decrease	USD	2,640	2,400	2,090	1,900
WCC	Hedge/Member	Mnths 3-6	Decrease	USD	2,400	2,400	1,900	1,900

DATED TO FRONTLINE BRENT BALMO FUT (FE)

FE	Spec	Mnth 1	Increase	USD	880	800	1,100	1,000
FE	Hedge/Member	Mnth 1	Increase	USD	800	800	1,000	1,000
FE	Spec	Mnths 2+	Increase	USD	880	800	1,100	1,000
FE	Hedge/Member	Mnths 2+	Increase	USD	800	800	1,000	1,000

WTI MIDLAND(ARGUS) VS WTI FINCL FUT (FF)

FF	Spec	Mnth 2-5	Increase	USD	2,200	2,000	2,750	2,500
FF	Hedge/Member	Mnth 2-5	Increase	USD	2,000	2,000	2,500	2,500
FF	Spec	Mnths 6+	Increase	USD	1,925	1,750	2,475	2,250
FF	Hedge/Member	Mnths 6+	Increase	USD	1,750	1,750	2,250	2,250

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

INTEREST RATES - Outright Rates

10 YEAR USD INTEREST RATE SWAP (N1U)

N1U	Spec		Decrease	USD	2,145	1,950	1,925	1,750
N1U	Hedge/Member		Decrease	USD	1,950	1,950	1,750	1,750

10Y TREASURY NOTE FUTURES (21)

21	Spec		Decrease	USD	1,623	1,475	1,430	1,300
21	Hedge/Member		Decrease	USD	1,475	1,475	1,300	1,300

30 YEAR USD INTEREST RATE SWAP (B1U)

B1U	Spec		Decrease	USD	3,960	3,600	3,520	3,200
B1U	Hedge/Member		Decrease	USD	3,600	3,600	3,200	3,200

30 YR U.S. TREASURY BOND FUTURES (17)

17	Spec		Decrease	USD	2,530	2,300	2,310	2,100
17	Hedge/Member		Decrease	USD	2,300	2,300	2,100	2,100

5 YEAR USD INTEREST RATE SWAP (F1U)

F1U	Spec		Decrease	USD	1,540	1,400	1,265	1,150
F1U	Hedge/Member		Decrease	USD	1,400	1,400	1,150	1,150

LONG TERM U.S. TREASURY BOND FUTURE (UBE)

UBE	Spec		Decrease	USD	3,960	3,600	3,520	3,200
UBE	Hedge/Member		Decrease	USD	3,600	3,600	3,200	3,200

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

NATURAL GAS - Outright Rates

CIG BASIS (CI)

CI	Spec	Mnths 7-12	Increase	USD	138	125	182	165
CI	Hedge/Member	Mnths 7-12	Increase	USD	125	125	165	165
CI	Spec	Mnths 13+	Decrease	USD	330	300	220	200
CI	Hedge/Member	Mnths 13+	Decrease	USD	300	300	200	200

HOUSTON SHIP CHANNEL BASIS FUT (NH)

NH	Spec	Mnth 1	Decrease	USD	220	200	138	125
NH	Hedge/Member	Mnth 1	Decrease	USD	200	200	125	125
NH	Spec	Mnths 13+	Increase	USD	44	40	55	50
NH	Hedge/Member	Mnths 13+	Increase	USD	40	40	50	50

MICHIGAN BASIS (NF)

NF	Spec	Mnth 1	Decrease	USD	3,960	3,600	1,650	1,500
NF	Hedge/Member	Mnth 1	Decrease	USD	3,600	3,600	1,500	1,500
NF	Spec	Mnth 2	Decrease	USD	1,760	1,600	825	750
NF	Hedge/Member	Mnth 2	Decrease	USD	1,600	1,600	750	750
NF	Spec	Mnths 13+	Increase	USD	198	180	242	220
NF	Hedge/Member	Mnths 13+	Increase	USD	180	180	220	220

NATURAL GAS PIPELINE TEXOK BASIS FUT (PD)

PD	Spec	Mnth 1	Decrease	USD	264	240	132	120
PD	Hedge/Member	Mnth 1	Decrease	USD	240	240	120	120
PD	Spec	Mnths 7-12	Increase	USD	61	55	72	65
PD	Hedge/Member	Mnths 7-12	Increase	USD	55	55	65	65

ONEOK OKLAHOMA NG BASIS (8X)

8X	Spec	Mnths 21+	Increase	USD	220	200	330	300
8X	Hedge/Member	Mnths 21+	Increase	USD	200	200	300	300

SUMAS BASIS FUT (NK)

NK	Spec	Mnth 1	Decrease	USD	1,430	1,300	770	700
NK	Hedge/Member	Mnth 1	Decrease	USD	1,300	1,300	700	700
NK	Spec	Mnths 2-5	Decrease	USD	550	500	385	350
NK	Hedge/Member	Mnths 2-5	Decrease	USD	500	500	350	350
NK	Spec	Mnths 6+	Decrease	USD	495	450	440	400
NK	Hedge/Member	Mnths 6+	Decrease	USD	450	450	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TEXAS EASTERN ZONE M-3 BASIS FUT (NX)								
NX	Spec	Mth 1	Decrease	USD	2,750	2,500	1,375	1,250
NX	Hedge/Member	Mth 1	Decrease	USD	2,500	2,500	1,250	1,250
NX	Spec	Mth 2	Decrease	USD	825	750	660	600
NX	Hedge/Member	Mth 2	Decrease	USD	750	750	600	600
TRANSCO ZONE 6 BASIS FUT (NZ)								
NZ	Spec	Mnth 1	Decrease	USD	5,500	5,000	2,750	2,500
NZ	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	2,500	2,500
NZ	Spec	Mnth 2	Decrease	USD	1,870	1,700	1,320	1,200
NZ	Hedge/Member	Mnth 2	Decrease	USD	1,700	1,700	1,200	1,200
NZ	Spec	Summer 2014	Decrease	USD	1,650	1,500	1,100	1,000
NZ	Hedge/Member	Summer 2014	Decrease	USD	1,500	1,500	1,000	1,000
TRANSCO ZONE 6 NON NY BASIS FUT (TZ6)								
TZ6	Spec	Mnth 1	Decrease	USD	3,300	3,000	1,650	1,500
TZ6	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	1,500	1,500
TZ6	Spec	Mnth 2	Decrease	USD	2,200	2,000	1,100	1,000
TZ6	Hedge/Member	Mnth 2	Decrease	USD	2,000	2,000	1,000	1,000
VENTURA BASIS FUT (PF)								
PF	Spec	Mnth 1	Decrease	USD	2,508	2,280	1,650	1,500
PF	Hedge/Member	Mnth 1	Decrease	USD	2,280	2,280	1,500	1,500
PF	Spec	Mnths 2-5	Decrease	USD	880	800	660	600
PF	Hedge/Member	Mnths 2-5	Decrease	USD	800	800	600	600
PETROLEUM CRACKS AND SPREADS - Outright Rates								
1% FOIL(PLTS) CARGOES FOB NWE CRACK (FVB)								
FVB	Spec	Mnths 3+	Increase	USD	6,985	6,350	8,731	7,938
FVB	Hedge/Member	Mnths 3+	Increase	USD	6,350	6,350	7,938	7,938
FUEL OIL NWE CRACK VS. ICE (FI)								
FI	Spec	Mnths 3+	Increase	USD	1,100	1,000	1,375	1,250
FI	Hedge/Member	Mnths 3+	Increase	USD	1,000	1,000	1,250	1,250
MARS (ARGUS) V WTI TRD MTH FUT (YV)								
YV	Spec	Mnth 1	Increase	USD	3,025	2,750	3,850	3,500
YV	Hedge/Member	Mnth 1	Increase	USD	2,750	2,750	3,500	3,500
YV	Spec	Mnths 2+	Increase	USD	2,750	2,500	3,300	3,000
YV	Hedge/Member	Mnths 2+	Increase	USD	2,500	2,500	3,000	3,000
SINGAPORE FUEL OIL SPREAD FUT (SD)								
SD	Spec	Mnths 5+	Increase	USD	1,540	1,400	2,200	2,000
SD	Hedge/Member	Mnths 5+	Increase	USD	1,400	1,400	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS
