



14-390

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, October 03, 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.

Also note that CME Clearing had an issue with the SPAN file that reflected some incorrect Live Cattle calendar spread margins on Wednesday night that was subsequently corrected in the Thursday night file.

The rates will be effective after the close of business on

Friday, October 03, 2014.

Current rates as of:

Thursday, October 02, 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 COCOA (CJ)

CJ	Spec		Increase	USD	968	880	1,100	1,000
CJ	Hedge/Member		Increase	USD	880	880	1,000	1,000

CRUDE OIL - Outright Rates

CRUDE OIL LAST DAY FINANCIAL FUT (26)

26	Spec	Mnth1	Increase	USD	2,970	2,700	3,245	2,950
26	Hedge/Member	Mnth1	Increase	USD	2,700	2,700	2,950	2,950
26	Spec	Mnth2	Increase	USD	2,915	2,650	3,190	2,900
26	Hedge/Member	Mnth2	Increase	USD	2,650	2,650	2,900	2,900
26	Spec	Mnth3	Increase	USD	2,860	2,600	3,135	2,850
26	Hedge/Member	Mnth3	Increase	USD	2,600	2,600	2,850	2,850
26	Spec	Mnth4	Increase	USD	2,695	2,450	2,970	2,700
26	Hedge/Member	Mnth4	Increase	USD	2,450	2,450	2,700	2,700
26	Spec	Mnth5	Increase	USD	2,530	2,300	2,805	2,550
26	Hedge/Member	Mnth5	Increase	USD	2,300	2,300	2,550	2,550
26	Spec	Mnth6	Increase	USD	2,420	2,200	2,695	2,450
26	Hedge/Member	Mnth6	Increase	USD	2,200	2,200	2,450	2,450
26	Spec	Mnth7	Increase	USD	2,310	2,100	2,585	2,350
26	Hedge/Member	Mnth7	Increase	USD	2,100	2,100	2,350	2,350
26	Spec	Mnth8	Increase	USD	2,255	2,050	2,530	2,300
26	Hedge/Member	Mnth8	Increase	USD	2,050	2,050	2,300	2,300
26	Spec	Mnth9	Increase	USD	2,200	2,000	2,475	2,250
26	Hedge/Member	Mnth9	Increase	USD	2,000	2,000	2,250	2,250
26	Spec	Mnth10	Increase	USD	2,145	1,950	2,420	2,200
26	Hedge/Member	Mnth10	Increase	USD	1,950	1,950	2,200	2,200
26	Spec	Mnth11	Increase	USD	2,090	1,900	2,365	2,150
26	Hedge/Member	Mnth11	Increase	USD	1,900	1,900	2,150	2,150
26	Spec	Mnth12	Increase	USD	2,090	1,900	2,310	2,100
26	Hedge/Member	Mnth12	Increase	USD	1,900	1,900	2,100	2,100
26	Spec	Mnth13	Increase	USD	2,090	1,900	2,310	2,100
26	Hedge/Member	Mnth13	Increase	USD	1,900	1,900	2,100	2,100
26	Spec	Mnth14	Increase	USD	2,090	1,900	2,255	2,050
26	Hedge/Member	Mnth14	Increase	USD	1,900	1,900	2,050	2,050
26	Spec	Mnth15	Increase	USD	1,980	1,800	2,145	1,950
26	Hedge/Member	Mnth15	Increase	USD	1,800	1,800	1,950	1,950
26	Spec	Mnth16	Increase	USD	1,980	1,800	2,090	1,900
26	Hedge/Member	Mnth16	Increase	USD	1,800	1,800	1,900	1,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
26	Spec	Mnth17	Increase	USD	1,980	1,800	2,090	1,900
26	Hedge/Member	Mnth17	Increase	USD	1,800	1,800	1,900	1,900
26	Spec	Mnth18	Increase	USD	1,925	1,750	1,980	1,800
26	Hedge/Member	Mnth18	Increase	USD	1,750	1,750	1,800	1,800
26	Spec	Mnth19	Increase	USD	1,925	1,750	1,980	1,800
26	Hedge/Member	Mnth19	Increase	USD	1,750	1,750	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL FINANCIAL FUTURES (WS)								
WS	Spec	Mnth1	Increase	USD	2,970	2,700	3,245	2,950
WS	Hedge/Member	Mnth1	Increase	USD	2,700	2,700	2,950	2,950
WS	Spec	Mnth2	Increase	USD	2,915	2,650	3,190	2,900
WS	Hedge/Member	Mnth2	Increase	USD	2,650	2,650	2,900	2,900
WS	Spec	Mnth3	Increase	USD	2,860	2,600	3,135	2,850
WS	Hedge/Member	Mnth3	Increase	USD	2,600	2,600	2,850	2,850
WS	Spec	Mnth4	Increase	USD	2,695	2,450	2,970	2,700
WS	Hedge/Member	Mnth4	Increase	USD	2,450	2,450	2,700	2,700
WS	Spec	Mnth5	Increase	USD	2,530	2,300	2,805	2,550
WS	Hedge/Member	Mnth5	Increase	USD	2,300	2,300	2,550	2,550
WS	Spec	Mnth6	Increase	USD	2,420	2,200	2,695	2,450
WS	Hedge/Member	Mnth6	Increase	USD	2,200	2,200	2,450	2,450
WS	Spec	Mnth7	Increase	USD	2,310	2,100	2,585	2,350
WS	Hedge/Member	Mnth7	Increase	USD	2,100	2,100	2,350	2,350
WS	Spec	Mnth8	Increase	USD	2,255	2,050	2,530	2,300
WS	Hedge/Member	Mnth8	Increase	USD	2,050	2,050	2,300	2,300
WS	Spec	Mnth9	Increase	USD	2,200	2,000	2,475	2,250
WS	Hedge/Member	Mnth9	Increase	USD	2,000	2,000	2,250	2,250
WS	Spec	Mnth10	Increase	USD	2,145	1,950	2,420	2,200
WS	Hedge/Member	Mnth10	Increase	USD	1,950	1,950	2,200	2,200
WS	Spec	Mnth11	Increase	USD	2,090	1,900	2,365	2,150
WS	Hedge/Member	Mnth11	Increase	USD	1,900	1,900	2,150	2,150
WS	Spec	Mnth12	Increase	USD	2,090	1,900	2,310	2,100
WS	Hedge/Member	Mnth12	Increase	USD	1,900	1,900	2,100	2,100
WS	Spec	Mnth13	Increase	USD	2,090	1,900	2,310	2,100
WS	Hedge/Member	Mnth13	Increase	USD	1,900	1,900	2,100	2,100
WS	Spec	Mnth14	Increase	USD	2,090	1,900	2,255	2,050
WS	Hedge/Member	Mnth14	Increase	USD	1,900	1,900	2,050	2,050
WS	Spec	Mnth15	Increase	USD	1,980	1,800	2,145	1,950
WS	Hedge/Member	Mnth15	Increase	USD	1,800	1,800	1,950	1,950
WS	Spec	Mnth16	Increase	USD	1,980	1,800	2,090	1,900
WS	Hedge/Member	Mnth16	Increase	USD	1,800	1,800	1,900	1,900
WS	Spec	Mnth17	Increase	USD	1,980	1,800	2,090	1,900
WS	Hedge/Member	Mnth17	Increase	USD	1,800	1,800	1,900	1,900
WS	Spec	Mnth18	Increase	USD	1,925	1,750	1,980	1,800
WS	Hedge/Member	Mnth18	Increase	USD	1,750	1,750	1,800	1,800
WS	Spec	Mnth19	Increase	USD	1,925	1,750	1,980	1,800
WS	Hedge/Member	Mnth19	Increase	USD	1,750	1,750	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL FUTURE NYMEX (CL)								
CL	Spec	Mnth1	Increase	USD	2,970	2,700	3,245	2,950
CL	Hedge/Member	Mnth1	Increase	USD	2,700	2,700	2,950	2,950
CL	Spec	Mnth2	Increase	USD	2,915	2,650	3,190	2,900
CL	Hedge/Member	Mnth2	Increase	USD	2,650	2,650	2,900	2,900
CL	Spec	Mnth3	Increase	USD	2,860	2,600	3,135	2,850
CL	Hedge/Member	Mnth3	Increase	USD	2,600	2,600	2,850	2,850
CL	Spec	Mnth4	Increase	USD	2,695	2,450	2,970	2,700
CL	Hedge/Member	Mnth4	Increase	USD	2,450	2,450	2,700	2,700
CL	Spec	Mnth5	Increase	USD	2,530	2,300	2,805	2,550
CL	Hedge/Member	Mnth5	Increase	USD	2,300	2,300	2,550	2,550
CL	Spec	Mnth6	Increase	USD	2,420	2,200	2,695	2,450
CL	Hedge/Member	Mnth6	Increase	USD	2,200	2,200	2,450	2,450
CL	Spec	Mnth7	Increase	USD	2,310	2,100	2,585	2,350
CL	Hedge/Member	Mnth7	Increase	USD	2,100	2,100	2,350	2,350
CL	Spec	Mnth8	Increase	USD	2,255	2,050	2,530	2,300
CL	Hedge/Member	Mnth8	Increase	USD	2,050	2,050	2,300	2,300
CL	Spec	Mnth9	Increase	USD	2,200	2,000	2,475	2,250
CL	Hedge/Member	Mnth9	Increase	USD	2,000	2,000	2,250	2,250
CL	Spec	Mnth10	Increase	USD	2,145	1,950	2,420	2,200
CL	Hedge/Member	Mnth10	Increase	USD	1,950	1,950	2,200	2,200
CL	Spec	Mnth11	Increase	USD	2,090	1,900	2,365	2,150
CL	Hedge/Member	Mnth11	Increase	USD	1,900	1,900	2,150	2,150
CL	Spec	Mnth12	Increase	USD	2,090	1,900	2,310	2,100
CL	Hedge/Member	Mnth12	Increase	USD	1,900	1,900	2,100	2,100
CL	Spec	Mnth13	Increase	USD	2,090	1,900	2,310	2,100
CL	Hedge/Member	Mnth13	Increase	USD	1,900	1,900	2,100	2,100
CL	Spec	Mnth14	Increase	USD	2,090	1,900	2,255	2,050
CL	Hedge/Member	Mnth14	Increase	USD	1,900	1,900	2,050	2,050
CL	Spec	Mnth15	Increase	USD	1,980	1,800	2,145	1,950
CL	Hedge/Member	Mnth15	Increase	USD	1,800	1,800	1,950	1,950
CL	Spec	Mnth16	Increase	USD	1,980	1,800	2,090	1,900
CL	Hedge/Member	Mnth16	Increase	USD	1,800	1,800	1,900	1,900
CL	Spec	Mnth17	Increase	USD	1,980	1,800	2,090	1,900
CL	Hedge/Member	Mnth17	Increase	USD	1,800	1,800	1,900	1,900
CL	Spec	Mnth18	Increase	USD	1,925	1,750	1,980	1,800
CL	Hedge/Member	Mnth18	Increase	USD	1,750	1,750	1,800	1,800
CL	Spec	Mnth19	Increase	USD	1,925	1,750	1,980	1,800
CL	Hedge/Member	Mnth19	Increase	USD	1,750	1,750	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL TRADE AT MARKER LONDON (CLL)								
CLL	Spec	Mnth1	Increase	USD	2,970	2,700	3,245	2,950
CLL	Hedge/Member	Mnth1	Increase	USD	2,700	2,700	2,950	2,950
CLL	Spec	Mnth2	Increase	USD	2,915	2,650	3,190	2,900
CLL	Hedge/Member	Mnth2	Increase	USD	2,650	2,650	2,900	2,900
CLL	Spec	Mnth3	Increase	USD	2,860	2,600	3,135	2,850
CLL	Hedge/Member	Mnth3	Increase	USD	2,600	2,600	2,850	2,850
CLL	Spec	Mnth4	Increase	USD	2,695	2,450	2,970	2,700
CLL	Hedge/Member	Mnth4	Increase	USD	2,450	2,450	2,700	2,700
CLL	Spec	Mnth5	Increase	USD	2,530	2,300	2,805	2,550
CLL	Hedge/Member	Mnth5	Increase	USD	2,300	2,300	2,550	2,550
CLL	Spec	Mnth6	Increase	USD	2,420	2,200	2,695	2,450
CLL	Hedge/Member	Mnth6	Increase	USD	2,200	2,200	2,450	2,450
CLL	Spec	Mnth7	Increase	USD	2,310	2,100	2,585	2,350
CLL	Hedge/Member	Mnth7	Increase	USD	2,100	2,100	2,350	2,350
CLL	Spec	Mnth8	Increase	USD	2,255	2,050	2,530	2,300
CLL	Hedge/Member	Mnth8	Increase	USD	2,050	2,050	2,300	2,300
CLL	Spec	Mnth9	Increase	USD	2,200	2,000	2,475	2,250
CLL	Hedge/Member	Mnth9	Increase	USD	2,000	2,000	2,250	2,250
CLL	Spec	Mnth10	Increase	USD	2,145	1,950	2,420	2,200
CLL	Hedge/Member	Mnth10	Increase	USD	1,950	1,950	2,200	2,200
CLL	Spec	Mnth11	Increase	USD	2,090	1,900	2,365	2,150
CLL	Hedge/Member	Mnth11	Increase	USD	1,900	1,900	2,150	2,150
CLL	Spec	Mnth12	Increase	USD	2,090	1,900	2,310	2,100
CLL	Hedge/Member	Mnth12	Increase	USD	1,900	1,900	2,100	2,100
CLL	Spec	Mnth13	Increase	USD	2,090	1,900	2,310	2,100
CLL	Hedge/Member	Mnth13	Increase	USD	1,900	1,900	2,100	2,100
CLL	Spec	Mnth14	Increase	USD	2,090	1,900	2,255	2,050
CLL	Hedge/Member	Mnth14	Increase	USD	1,900	1,900	2,050	2,050
CLL	Spec	Mnth15	Increase	USD	1,980	1,800	2,145	1,950
CLL	Hedge/Member	Mnth15	Increase	USD	1,800	1,800	1,950	1,950
CLL	Spec	Mnth16	Increase	USD	1,980	1,800	2,090	1,900
CLL	Hedge/Member	Mnth16	Increase	USD	1,800	1,800	1,900	1,900
CLL	Spec	Mnth17	Increase	USD	1,980	1,800	2,090	1,900
CLL	Hedge/Member	Mnth17	Increase	USD	1,800	1,800	1,900	1,900
CLL	Spec	Mnth18	Increase	USD	1,925	1,750	1,980	1,800
CLL	Hedge/Member	Mnth18	Increase	USD	1,750	1,750	1,800	1,800
CLL	Spec	Mnth19	Increase	USD	1,925	1,750	1,980	1,800
CLL	Hedge/Member	Mnth19	Increase	USD	1,750	1,750	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL TRADE AT MARKER SINGAPORE (CLS)								
CLS	Spec	Mnth1	Increase	USD	2,970	2,700	3,245	2,950
CLS	Hedge/Member	Mnth1	Increase	USD	2,700	2,700	2,950	2,950
CLS	Spec	Mnth2	Increase	USD	2,915	2,650	3,190	2,900
CLS	Hedge/Member	Mnth2	Increase	USD	2,650	2,650	2,900	2,900
CLS	Spec	Mnth3	Increase	USD	2,860	2,600	3,135	2,850
CLS	Hedge/Member	Mnth3	Increase	USD	2,600	2,600	2,850	2,850
CLS	Spec	Mnth4	Increase	USD	2,695	2,450	2,970	2,700
CLS	Hedge/Member	Mnth4	Increase	USD	2,450	2,450	2,700	2,700
CLS	Spec	Mnth5	Increase	USD	2,530	2,300	2,805	2,550
CLS	Hedge/Member	Mnth5	Increase	USD	2,300	2,300	2,550	2,550
CLS	Spec	Mnth6	Increase	USD	2,420	2,200	2,695	2,450
CLS	Hedge/Member	Mnth6	Increase	USD	2,200	2,200	2,450	2,450
CLS	Spec	Mnth7	Increase	USD	2,310	2,100	2,585	2,350
CLS	Hedge/Member	Mnth7	Increase	USD	2,100	2,100	2,350	2,350
CLS	Spec	Mnth8	Increase	USD	2,255	2,050	2,530	2,300
CLS	Hedge/Member	Mnth8	Increase	USD	2,050	2,050	2,300	2,300
CLS	Spec	Mnth9	Increase	USD	2,200	2,000	2,475	2,250
CLS	Hedge/Member	Mnth9	Increase	USD	2,000	2,000	2,250	2,250
CLS	Spec	Mnth10	Increase	USD	2,145	1,950	2,420	2,200
CLS	Hedge/Member	Mnth10	Increase	USD	1,950	1,950	2,200	2,200
CLS	Spec	Mnth11	Increase	USD	2,090	1,900	2,365	2,150
CLS	Hedge/Member	Mnth11	Increase	USD	1,900	1,900	2,150	2,150
CLS	Spec	Mnth12	Increase	USD	2,090	1,900	2,310	2,100
CLS	Hedge/Member	Mnth12	Increase	USD	1,900	1,900	2,100	2,100
CLS	Spec	Mnth13	Increase	USD	2,090	1,900	2,310	2,100
CLS	Hedge/Member	Mnth13	Increase	USD	1,900	1,900	2,100	2,100
CLS	Spec	Mnth14	Increase	USD	2,090	1,900	2,255	2,050
CLS	Hedge/Member	Mnth14	Increase	USD	1,900	1,900	2,050	2,050
CLS	Spec	Mnth15	Increase	USD	1,980	1,800	2,145	1,950
CLS	Hedge/Member	Mnth15	Increase	USD	1,800	1,800	1,950	1,950
CLS	Spec	Mnth16	Increase	USD	1,980	1,800	2,090	1,900
CLS	Hedge/Member	Mnth16	Increase	USD	1,800	1,800	1,900	1,900
CLS	Spec	Mnth17	Increase	USD	1,980	1,800	2,090	1,900
CLS	Hedge/Member	Mnth17	Increase	USD	1,800	1,800	1,900	1,900
CLS	Spec	Mnth18	Increase	USD	1,925	1,750	1,980	1,800
CLS	Hedge/Member	Mnth18	Increase	USD	1,750	1,750	1,800	1,800
CLS	Spec	Mnth19	Increase	USD	1,925	1,750	1,980	1,800
CLS	Hedge/Member	Mnth19	Increase	USD	1,750	1,750	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL TRADE AT SETTLEMENT (CLT)								
CLT	Spec	Mnth1	Increase	USD	2,970	2,700	3,245	2,950
CLT	Hedge/Member	Mnth1	Increase	USD	2,700	2,700	2,950	2,950
CLT	Spec	Mnth2	Increase	USD	2,915	2,650	3,190	2,900
CLT	Hedge/Member	Mnth2	Increase	USD	2,650	2,650	2,900	2,900
CLT	Spec	Mnth3	Increase	USD	2,860	2,600	3,135	2,850
CLT	Hedge/Member	Mnth3	Increase	USD	2,600	2,600	2,850	2,850
CLT	Spec	Mnth4	Increase	USD	2,695	2,450	2,970	2,700
CLT	Hedge/Member	Mnth4	Increase	USD	2,450	2,450	2,700	2,700
CLT	Spec	Mnth5	Increase	USD	2,530	2,300	2,805	2,550
CLT	Hedge/Member	Mnth5	Increase	USD	2,300	2,300	2,550	2,550
CLT	Spec	Mnth6	Increase	USD	2,420	2,200	2,695	2,450
CLT	Hedge/Member	Mnth6	Increase	USD	2,200	2,200	2,450	2,450
CLT	Spec	Mnth7	Increase	USD	2,310	2,100	2,585	2,350
CLT	Hedge/Member	Mnth7	Increase	USD	2,100	2,100	2,350	2,350
CLT	Spec	Mnth8	Increase	USD	2,255	2,050	2,530	2,300
CLT	Hedge/Member	Mnth8	Increase	USD	2,050	2,050	2,300	2,300
CLT	Spec	Mnth9	Increase	USD	2,200	2,000	2,475	2,250
CLT	Hedge/Member	Mnth9	Increase	USD	2,000	2,000	2,250	2,250
CLT	Spec	Mnth10	Increase	USD	2,145	1,950	2,420	2,200
CLT	Hedge/Member	Mnth10	Increase	USD	1,950	1,950	2,200	2,200
CLT	Spec	Mnth11	Increase	USD	2,090	1,900	2,365	2,150
CLT	Hedge/Member	Mnth11	Increase	USD	1,900	1,900	2,150	2,150
CLT	Spec	Mnth12	Increase	USD	2,090	1,900	2,310	2,100
CLT	Hedge/Member	Mnth12	Increase	USD	1,900	1,900	2,100	2,100
CLT	Spec	Mnth13	Increase	USD	2,090	1,900	2,310	2,100
CLT	Hedge/Member	Mnth13	Increase	USD	1,900	1,900	2,100	2,100
CLT	Spec	Mnth14	Increase	USD	2,090	1,900	2,255	2,050
CLT	Hedge/Member	Mnth14	Increase	USD	1,900	1,900	2,050	2,050
CLT	Spec	Mnth15	Increase	USD	1,980	1,800	2,145	1,950
CLT	Hedge/Member	Mnth15	Increase	USD	1,800	1,800	1,950	1,950
CLT	Spec	Mnth16	Increase	USD	1,980	1,800	2,090	1,900
CLT	Hedge/Member	Mnth16	Increase	USD	1,800	1,800	1,900	1,900
CLT	Spec	Mnth17	Increase	USD	1,980	1,800	2,090	1,900
CLT	Hedge/Member	Mnth17	Increase	USD	1,800	1,800	1,900	1,900
CLT	Spec	Mnth18	Increase	USD	1,925	1,750	1,980	1,800
CLT	Hedge/Member	Mnth18	Increase	USD	1,750	1,750	1,800	1,800
CLT	Spec	Mnth19	Increase	USD	1,925	1,750	1,980	1,800
CLT	Hedge/Member	Mnth19	Increase	USD	1,750	1,750	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI CRUDE OIL FUTURES (QM)								
QM	Spec	Mnth1	Increase	USD	1,485	1,350	1,623	1,475
QM	Hedge/Member	Mnth1	Increase	USD	1,350	1,350	1,475	1,475
QM	Spec	Mnth2	Increase	USD	1,458	1,325	1,595	1,450
QM	Hedge/Member	Mnth2	Increase	USD	1,325	1,325	1,450	1,450
QM	Spec	Mnth3	Increase	USD	1,430	1,300	1,568	1,425
QM	Hedge/Member	Mnth3	Increase	USD	1,300	1,300	1,425	1,425
QM	Spec	Mnth4	Increase	USD	1,348	1,225	1,485	1,350
QM	Hedge/Member	Mnth4	Increase	USD	1,225	1,225	1,350	1,350
QM	Spec	Mnth5	Increase	USD	1,265	1,150	1,403	1,275
QM	Hedge/Member	Mnth5	Increase	USD	1,150	1,150	1,275	1,275
QM	Spec	Mnth6	Increase	USD	1,210	1,100	1,348	1,225
QM	Hedge/Member	Mnth6	Increase	USD	1,100	1,100	1,225	1,225
QM	Spec	Mnth7	Increase	USD	1,155	1,050	1,293	1,175
QM	Hedge/Member	Mnth7	Increase	USD	1,050	1,050	1,175	1,175
QM	Spec	Mnth8	Increase	USD	1,128	1,025	1,265	1,150
QM	Hedge/Member	Mnth8	Increase	USD	1,025	1,025	1,150	1,150
QM	Spec	Mnth9	Increase	USD	1,100	1,000	1,238	1,125
QM	Hedge/Member	Mnth9	Increase	USD	1,000	1,000	1,125	1,125
QM	Spec	Mnth10	Increase	USD	1,073	975	1,210	1,100
QM	Hedge/Member	Mnth10	Increase	USD	975	975	1,100	1,100
QM	Spec	Mnth11	Increase	USD	1,045	950	1,183	1,075
QM	Hedge/Member	Mnth11	Increase	USD	950	950	1,075	1,075
QM	Spec	Mnth12	Increase	USD	1,045	950	1,155	1,050
QM	Hedge/Member	Mnth12	Increase	USD	950	950	1,050	1,050
QM	Spec	Mnth13	Increase	USD	1,045	950	1,155	1,050
QM	Hedge/Member	Mnth13	Increase	USD	950	950	1,050	1,050
QM	Spec	Mnth14	Increase	USD	1,045	950	1,128	1,025
QM	Hedge/Member	Mnth14	Increase	USD	950	950	1,025	1,025
QM	Spec	Mnth15	Increase	USD	990	900	1,073	975
QM	Hedge/Member	Mnth15	Increase	USD	900	900	975	975
QM	Spec	Mnth16	Increase	USD	990	900	1,045	950
QM	Hedge/Member	Mnth16	Increase	USD	900	900	950	950
QM	Spec	Mnth17	Increase	USD	990	900	1,045	950
QM	Hedge/Member	Mnth17	Increase	USD	900	900	950	950
QM	Spec	Mnth18	Increase	USD	963	875	990	900
QM	Hedge/Member	Mnth18	Increase	USD	875	875	900	900
QM	Spec	Mnth19	Increase	USD	963	875	990	900
QM	Hedge/Member	Mnth19	Increase	USD	875	875	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO CRUDE OIL FUTURES (MCL)								
MCL	Spec	Mnth1	Increase	USD	3	3	3	3
MCL	Hedge/Member	Mnth1	Increase	USD	3	3	3	3
MCL	Spec	Mnth2	Increase	USD	3	3	3	3
MCL	Hedge/Member	Mnth2	Increase	USD	3	3	3	3
MCL	Spec	Mnth3	Increase	USD	3	3	3	3
MCL	Hedge/Member	Mnth3	Increase	USD	3	3	3	3
MCL	Spec	Mnth4	Increase	USD	3	2	3	3
MCL	Hedge/Member	Mnth4	Increase	USD	2	2	3	3
MCL	Spec	Mnth5	Increase	USD	3	2	3	3
MCL	Hedge/Member	Mnth5	Increase	USD	2	2	3	3
MCL	Spec	Mnth6	Increase	USD	2	2	3	2
MCL	Hedge/Member	Mnth6	Increase	USD	2	2	2	2
MCL	Spec	Mnth7	Increase	USD	2	2	3	2
MCL	Hedge/Member	Mnth7	Increase	USD	2	2	2	2
MCL	Spec	Mnth8	Increase	USD	2	2	3	2
MCL	Hedge/Member	Mnth8	Increase	USD	2	2	2	2
MCL	Spec	Mnth9	Increase	USD	2	2	2	2
MCL	Hedge/Member	Mnth9	Increase	USD	2	2	2	2
MCL	Spec	Mnth10	Increase	USD	2	2	2	2
MCL	Hedge/Member	Mnth10	Increase	USD	2	2	2	2
MCL	Spec	Mnth11	Increase	USD	2	2	2	2
MCL	Hedge/Member	Mnth11	Increase	USD	2	2	2	2
MCL	Spec	Mnth12	Increase	USD	2	2	2	2
MCL	Hedge/Member	Mnth12	Increase	USD	2	2	2	2
MCL	Spec	Mnth13	Increase	USD	2	2	2	2
MCL	Hedge/Member	Mnth13	Increase	USD	2	2	2	2
MCL	Spec	Mnth14	Increase	USD	2	2	2	2
MCL	Hedge/Member	Mnth14	Increase	USD	2	2	2	2
MCL	Spec	Mnth15	Increase	USD	2	2	2	2
MCL	Hedge/Member	Mnth15	Increase	USD	2	2	2	2
MCL	Spec	Mnth16	Increase	USD	2	2	2	2
MCL	Hedge/Member	Mnth16	Increase	USD	2	2	2	2
MCL	Spec	Mnth17	Increase	USD	2	2	2	2
MCL	Hedge/Member	Mnth17	Increase	USD	2	2	2	2
MCL	Spec	Mnth18	Increase	USD	2	2	2	2
MCL	Hedge/Member	Mnth18	Increase	USD	2	2	2	2
MCL	Spec	Mnth19	Increase	USD	2	2	2	2
MCL	Hedge/Member	Mnth19	Increase	USD	2	2	2	2

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYMEX CRUDE OIL MACI INDEX TAS (XCT)								
XCT	Spec	Mnth1	Increase	USD	2,970	2,700	3,245	2,950
XCT	Hedge/Member	Mnth1	Increase	USD	2,700	2,700	2,950	2,950
XCT	Spec	Mnth2	Increase	USD	2,915	2,650	3,190	2,900
XCT	Hedge/Member	Mnth2	Increase	USD	2,650	2,650	2,900	2,900
XCT	Spec	Mnth3	Increase	USD	2,860	2,600	3,135	2,850
XCT	Hedge/Member	Mnth3	Increase	USD	2,600	2,600	2,850	2,850
XCT	Spec	Mnth4	Increase	USD	2,695	2,450	2,970	2,700
XCT	Hedge/Member	Mnth4	Increase	USD	2,450	2,450	2,700	2,700
XCT	Spec	Mnth5	Increase	USD	2,530	2,300	2,805	2,550
XCT	Hedge/Member	Mnth5	Increase	USD	2,300	2,300	2,550	2,550
XCT	Spec	Mnth6	Increase	USD	2,420	2,200	2,695	2,450
XCT	Hedge/Member	Mnth6	Increase	USD	2,200	2,200	2,450	2,450
XCT	Spec	Mnth7	Increase	USD	2,310	2,100	2,585	2,350
XCT	Hedge/Member	Mnth7	Increase	USD	2,100	2,100	2,350	2,350
XCT	Spec	Mnth8	Increase	USD	2,255	2,050	2,530	2,300
XCT	Hedge/Member	Mnth8	Increase	USD	2,050	2,050	2,300	2,300
XCT	Spec	Mnth9	Increase	USD	2,200	2,000	2,475	2,250
XCT	Hedge/Member	Mnth9	Increase	USD	2,000	2,000	2,250	2,250
XCT	Spec	Mnth10	Increase	USD	2,145	1,950	2,420	2,200
XCT	Hedge/Member	Mnth10	Increase	USD	1,950	1,950	2,200	2,200
XCT	Spec	Mnth11	Increase	USD	2,090	1,900	2,365	2,150
XCT	Hedge/Member	Mnth11	Increase	USD	1,900	1,900	2,150	2,150
XCT	Spec	Mnth12	Increase	USD	2,090	1,900	2,310	2,100
XCT	Hedge/Member	Mnth12	Increase	USD	1,900	1,900	2,100	2,100
XCT	Spec	Mnth13	Increase	USD	2,090	1,900	2,310	2,100
XCT	Hedge/Member	Mnth13	Increase	USD	1,900	1,900	2,100	2,100
XCT	Spec	Mnth14	Increase	USD	2,090	1,900	2,255	2,050
XCT	Hedge/Member	Mnth14	Increase	USD	1,900	1,900	2,050	2,050
XCT	Spec	Mnth15	Increase	USD	1,980	1,800	2,145	1,950
XCT	Hedge/Member	Mnth15	Increase	USD	1,800	1,800	1,950	1,950
XCT	Spec	Mnth16	Increase	USD	1,980	1,800	2,090	1,900
XCT	Hedge/Member	Mnth16	Increase	USD	1,800	1,800	1,900	1,900
XCT	Spec	Mnth17	Increase	USD	1,980	1,800	2,090	1,900
XCT	Hedge/Member	Mnth17	Increase	USD	1,800	1,800	1,900	1,900
XCT	Spec	Mnth18	Increase	USD	1,925	1,750	1,980	1,800
XCT	Hedge/Member	Mnth18	Increase	USD	1,750	1,750	1,800	1,800
XCT	Spec	Mnth19	Increase	USD	1,925	1,750	1,980	1,800
XCT	Hedge/Member	Mnth19	Increase	USD	1,750	1,750	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SYNCRUDE OIL LAST DAY FINANCI (S26)								
S26	Spec	Mnth1	Increase	USD	2,970	2,700	3,245	2,950
S26	Hedge/Member	Mnth1	Increase	USD	2,700	2,700	2,950	2,950
S26	Spec	Mnth2	Increase	USD	2,915	2,650	3,190	2,900
S26	Hedge/Member	Mnth2	Increase	USD	2,650	2,650	2,900	2,900
S26	Spec	Mnth3	Increase	USD	2,860	2,600	3,135	2,850
S26	Hedge/Member	Mnth3	Increase	USD	2,600	2,600	2,850	2,850
S26	Spec	Mnth4	Increase	USD	2,695	2,450	2,970	2,700
S26	Hedge/Member	Mnth4	Increase	USD	2,450	2,450	2,700	2,700
S26	Spec	Mnth5	Increase	USD	2,530	2,300	2,805	2,550
S26	Hedge/Member	Mnth5	Increase	USD	2,300	2,300	2,550	2,550
S26	Spec	Mnth6	Increase	USD	2,420	2,200	2,695	2,450
S26	Hedge/Member	Mnth6	Increase	USD	2,200	2,200	2,450	2,450
S26	Spec	Mnth7	Increase	USD	2,310	2,100	2,585	2,350
S26	Hedge/Member	Mnth7	Increase	USD	2,100	2,100	2,350	2,350
S26	Spec	Mnth8	Increase	USD	2,255	2,050	2,530	2,300
S26	Hedge/Member	Mnth8	Increase	USD	2,050	2,050	2,300	2,300
S26	Spec	Mnth9	Increase	USD	2,200	2,000	2,475	2,250
S26	Hedge/Member	Mnth9	Increase	USD	2,000	2,000	2,250	2,250
S26	Spec	Mnth10	Increase	USD	2,145	1,950	2,420	2,200
S26	Hedge/Member	Mnth10	Increase	USD	1,950	1,950	2,200	2,200
S26	Spec	Mnth11	Increase	USD	2,090	1,900	2,365	2,150
S26	Hedge/Member	Mnth11	Increase	USD	1,900	1,900	2,150	2,150
S26	Spec	Mnth12	Increase	USD	2,090	1,900	2,310	2,100
S26	Hedge/Member	Mnth12	Increase	USD	1,900	1,900	2,100	2,100
S26	Spec	Mnth13	Increase	USD	2,090	1,900	2,310	2,100
S26	Hedge/Member	Mnth13	Increase	USD	1,900	1,900	2,100	2,100
S26	Spec	Mnth14	Increase	USD	2,090	1,900	2,255	2,050
S26	Hedge/Member	Mnth14	Increase	USD	1,900	1,900	2,050	2,050
S26	Spec	Mnth15	Increase	USD	1,980	1,800	2,145	1,950
S26	Hedge/Member	Mnth15	Increase	USD	1,800	1,800	1,950	1,950
S26	Spec	Mnth16	Increase	USD	1,980	1,800	2,090	1,900
S26	Hedge/Member	Mnth16	Increase	USD	1,800	1,800	1,900	1,900
S26	Spec	Mnth17	Increase	USD	1,980	1,800	2,090	1,900
S26	Hedge/Member	Mnth17	Increase	USD	1,800	1,800	1,900	1,900
S26	Spec	Mnth18	Increase	USD	1,925	1,750	1,980	1,800
S26	Hedge/Member	Mnth18	Increase	USD	1,750	1,750	1,800	1,800
S26	Spec	Mnth19	Increase	USD	1,925	1,750	1,980	1,800
S26	Hedge/Member	Mnth19	Increase	USD	1,750	1,750	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WTI CALENDAR FUT (CS)								
CS	Spec	Mnth1	Increase	USD	2,970	2,700	3,245	2,950
CS	Hedge/Member	Mnth1	Increase	USD	2,700	2,700	2,950	2,950
CS	Spec	Mnth2	Increase	USD	2,915	2,650	3,190	2,900
CS	Hedge/Member	Mnth2	Increase	USD	2,650	2,650	2,900	2,900
CS	Spec	Mnth3	Increase	USD	2,860	2,600	3,135	2,850
CS	Hedge/Member	Mnth3	Increase	USD	2,600	2,600	2,850	2,850
CS	Spec	Mnth4	Increase	USD	2,695	2,450	2,970	2,700
CS	Hedge/Member	Mnth4	Increase	USD	2,450	2,450	2,700	2,700
CS	Spec	Mnth5	Increase	USD	2,530	2,300	2,805	2,550
CS	Hedge/Member	Mnth5	Increase	USD	2,300	2,300	2,550	2,550
CS	Spec	Mnth6	Increase	USD	2,420	2,200	2,695	2,450
CS	Hedge/Member	Mnth6	Increase	USD	2,200	2,200	2,450	2,450
CS	Spec	Mnth7	Increase	USD	2,310	2,100	2,585	2,350
CS	Hedge/Member	Mnth7	Increase	USD	2,100	2,100	2,350	2,350
CS	Spec	Mnth8	Increase	USD	2,255	2,050	2,530	2,300
CS	Hedge/Member	Mnth8	Increase	USD	2,050	2,050	2,300	2,300
CS	Spec	Mnth9	Increase	USD	2,200	2,000	2,475	2,250
CS	Hedge/Member	Mnth9	Increase	USD	2,000	2,000	2,250	2,250
CS	Spec	Mnth10	Increase	USD	2,145	1,950	2,420	2,200
CS	Hedge/Member	Mnth10	Increase	USD	1,950	1,950	2,200	2,200
CS	Spec	Mnth11	Increase	USD	2,090	1,900	2,365	2,150
CS	Hedge/Member	Mnth11	Increase	USD	1,900	1,900	2,150	2,150
CS	Spec	Mnth12	Increase	USD	2,090	1,900	2,310	2,100
CS	Hedge/Member	Mnth12	Increase	USD	1,900	1,900	2,100	2,100
CS	Spec	Mnth13	Increase	USD	2,090	1,900	2,310	2,100
CS	Hedge/Member	Mnth13	Increase	USD	1,900	1,900	2,100	2,100
CS	Spec	Mnth14	Increase	USD	2,090	1,900	2,255	2,050
CS	Hedge/Member	Mnth14	Increase	USD	1,900	1,900	2,050	2,050
CS	Spec	Mnth15	Increase	USD	1,980	1,800	2,145	1,950
CS	Hedge/Member	Mnth15	Increase	USD	1,800	1,800	1,950	1,950
CS	Spec	Mnth16	Increase	USD	1,980	1,800	2,090	1,900
CS	Hedge/Member	Mnth16	Increase	USD	1,800	1,800	1,900	1,900
CS	Spec	Mnth17	Increase	USD	1,980	1,800	2,090	1,900
CS	Hedge/Member	Mnth17	Increase	USD	1,800	1,800	1,900	1,900
CS	Spec	Mnth18	Increase	USD	1,925	1,750	1,980	1,800
CS	Hedge/Member	Mnth18	Increase	USD	1,750	1,750	1,800	1,800
CS	Spec	Mnth19	Increase	USD	1,925	1,750	1,980	1,800
CS	Hedge/Member	Mnth19	Increase	USD	1,750	1,750	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ELECTRICITY - Outright Rates								
PJM WES HUB PEAK CAL MON REAL TIME (L1)								
L1	Spec	Mnths 3-11	Increase	USD	165	150	182	165
L1	Hedge/Member	Mnths 3-11	Increase	USD	150	150	165	165
PJM WES HUB PEAK LMP 50 MW (4S)								
4S	Spec	Mnths 3-11	Increase	USD	1,650	1,500	1,815	1,650
4S	Hedge/Member	Mnths 3-11	Increase	USD	1,500	1,500	1,650	1,650
NATURAL GAS - Outright Rates								
ALGONQUIN CITYGATES BASIS (B4)								
B4	Spec	Mnth 1	Increase	USD	2,200	2,000	3,300	3,000
B4	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	3,000	3,000
B4	Spec	Mnth 2	Increase	USD	2,200	2,000	3,025	2,750
B4	Hedge/Member	Mnth 2	Increase	USD	2,000	2,000	2,750	2,750
B4	Spec	Winter 2014/2015	Increase	USD	2,420	2,200	2,750	2,500
B4	Hedge/Member	Winter 2014/2015	Increase	USD	2,200	2,200	2,500	2,500
B4	Spec	Nov 2015+	Increase	USD	1,650	1,500	1,925	1,750
B4	Hedge/Member	Nov 2015+	Increase	USD	1,500	1,500	1,750	1,750
NATURAL GAS PIPELINE TEXOK BASIS FUT (PD)								
PD	Spec	Mnths 13+	Increase	USD	121	110	154	140
PD	Hedge/Member	Mnths 13+	Increase	USD	110	110	140	140
PETROLEUM CRACKS AND SPREADS - Outright Rates								
GULF CO NO6 FUELOIL 3% V. EURO 3.5% (GCU)								
GCU	Spec	Mnth 1	Increase	USD	550	500	660	600
GCU	Hedge/Member	Mnth 1	Increase	USD	500	500	600	600
SINGAPORE FUEL OIL SPREAD FUT (SD)								
SD	Spec	Mnths 26+	Increase	USD	2,200	2,000	2,530	2,300
SD	Hedge/Member	Mnths 26+	Increase	USD	2,000	2,000	2,300	2,300
USGC UNL 87 CRACK SPREAD CAL FUT (RU)								
RU	Spec	Mth 1	Increase	USD	2,970	2,700	3,300	3,000
RU	Hedge/Member	Mth 1	Increase	USD	2,700	2,700	3,000	3,000
RU	Spec	Mth 2 - 5	Increase	USD	2,750	2,500	3,025	2,750
RU	Hedge/Member	Mth 2 - 5	Increase	USD	2,500	2,500	2,750	2,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
REFINED PRODUCTS - Outright Rates								
E-MINI GASOLINE FUTURES (QU)								
QU	Spec	Mnth 1	Increase	USD	1,925	1,750	2,035	1,850
QU	Hedge/Member	Mnth 1	Increase	USD	1,750	1,750	1,850	1,850
GULF COAST NO.6 FUEL OIL 3.0%S FUT (MF)								
MF	Spec	Mnth 1	Increase	USD	2,090	1,900	2,255	2,050
MF	Hedge/Member	Mnth 1	Increase	USD	1,900	1,900	2,050	2,050
MF	Spec	Mnths 2-6	Increase	USD	1,980	1,800	2,145	1,950
MF	Hedge/Member	Mnths 2-6	Increase	USD	1,800	1,800	1,950	1,950
MF	Spec	Mnths 7+	Increase	USD	1,870	1,700	2,035	1,850
MF	Hedge/Member	Mnths 7+	Increase	USD	1,700	1,700	1,850	1,850
RBOB CALENDAR FUT (RL)								
RL	Spec	Mnth 1	Increase	USD	3,850	3,500	4,070	3,700
RL	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	3,700	3,700
RBOB GASOLINE FINANCIAL FUTURES (RT)								
RT	Spec	Mnth 1	Increase	USD	3,850	3,500	4,070	3,700
RT	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	3,700	3,700
RBOB GASOLINE FUTURES (RB)								
RB	Spec	Mnth 1	Increase	USD	3,850	3,500	4,070	3,700
RB	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	3,700	3,700
RBOB GASOLINE TAM LONDON (RBL)								
RBL	Spec	Mnth 1	Increase	USD	3,850	3,500	4,070	3,700
RBL	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	3,700	3,700
RBOB GASOLINE TAM PLATTS PR (RBS)								
RBS	Spec	Mnth 1	Increase	USD	3,850	3,500	4,070	3,700
RBS	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	3,700	3,700
RBOB GASOLINE TAM PLATTS PRICE (4RB)								
4RB	Spec	Mnth 1	Increase	USD	3,850	3,500	4,070	3,700
4RB	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	3,700	3,700
RBOB GASOLINE TAM PLATTS PRICING (3RB)								
3RB	Spec	Mnth 1	Increase	USD	3,850	3,500	4,070	3,700
3RB	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	3,700	3,700
RBOB LAST DAY FINANCIAL FUTURES (27)								
27	Spec	Mnth 1	Increase	USD	3,850	3,500	4,070	3,700
27	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	3,700	3,700

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

RBOB PLATTS 3:15 TRADABLE MARKER (RBP)

RBP	Spec	Mnth 1	Increase	USD	3,850	3,500	4,070	3,700
RBP	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	3,700	3,700

RBOB TRADE AT SETTLEMENT (RBT)

RBT	Spec	Mnth 1	Increase	USD	3,850	3,500	4,070	3,700
RBT	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	3,700	3,700

SYNRBOB LAST DAY FINANCIAL FUT (S27)

S27	Spec	Mnth 1	Increase	USD	3,850	3,500	4,070	3,700
S27	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	3,700	3,700

WEATHER - Outright Rates

H5 DALLAS HDD FUTURES (H5)

H5	Spec		Increase	USD	17%	15%	19%	17%
H5	Hedge/Member		Increase	USD	15%	15%	17%	17%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

AGRICULTURE - Intra Spreads

Live Cattle (LC) - Tier 2 vs. Tier 3 (LIVE CATTLE FUTURES)

LC	Spec	Increase	USD	715	650	825	750
LC	Hedge/Member	Increase	USD	650	650	750	750

Live Cattle (LC) -Tier 3 vs. Tier 3 (LIVE CATTLE FUTURES)

LC	Spec	Increase	USD	715	650	825	750
LC	Hedge/Member	Increase	USD	650	650	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CRUDE OIL - Intra Spreads								
Calendar-Spread-26-001-26-002 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	572	520	836	760
26	Hedge/Member		Increase	USD	520	520	760	760
Calendar-Spread-26-001-26-002 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	572	520	836	760
S26	Hedge/Member		Increase	USD	520	520	760	760
Calendar-Spread-26-001-26-003 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	671	610	913	830
26	Hedge/Member		Increase	USD	610	610	830	830
Calendar-Spread-26-001-26-003 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	671	610	913	830
S26	Hedge/Member		Increase	USD	610	610	830	830
Calendar-Spread-26-001-26-004 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	759	690	858	780
26	Hedge/Member		Increase	USD	690	690	780	780
Calendar-Spread-26-001-26-004 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	759	690	858	780
S26	Hedge/Member		Increase	USD	690	690	780	780
Calendar-Spread-CL-001-CL-002 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	572	520	836	760
CL	Hedge/Member		Increase	USD	520	520	760	760
Calendar-Spread-CL-001-CL-002 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	572	520	836	760
CLL	Hedge/Member		Increase	USD	520	520	760	760
Calendar-Spread-CL-001-CL-002 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	572	520	836	760
CLS	Hedge/Member		Increase	USD	520	520	760	760
Calendar-Spread-CL-001-CL-002 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	572	520	836	760
CLT	Hedge/Member		Increase	USD	520	520	760	760
Calendar-Spread-CL-001-CL-002 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	572	520	836	760
XCT	Hedge/Member		Increase	USD	520	520	760	760

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-CL-001-CL-003 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	671	610	913	830
CL	Hedge/Member		Increase	USD	610	610	830	830
Calendar-Spread-CL-001-CL-003 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	671	610	913	830
CLL	Hedge/Member		Increase	USD	610	610	830	830
Calendar-Spread-CL-001-CL-003 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	671	610	913	830
CLS	Hedge/Member		Increase	USD	610	610	830	830
Calendar-Spread-CL-001-CL-003 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	671	610	913	830
CLT	Hedge/Member		Increase	USD	610	610	830	830
Calendar-Spread-CL-001-CL-003 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	671	610	913	830
XCT	Hedge/Member		Increase	USD	610	610	830	830
Calendar-Spread-CL-001-CL-004 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	759	690	858	780
CL	Hedge/Member		Increase	USD	690	690	780	780
Calendar-Spread-CL-001-CL-004 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	759	690	858	780
CLL	Hedge/Member		Increase	USD	690	690	780	780
Calendar-Spread-CL-001-CL-004 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	759	690	858	780
CLS	Hedge/Member		Increase	USD	690	690	780	780
Calendar-Spread-CL-001-CL-004 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	759	690	858	780
CLT	Hedge/Member		Increase	USD	690	690	780	780
Calendar-Spread-CL-001-CL-004 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	759	690	858	780
XCT	Hedge/Member		Increase	USD	690	690	780	780
Calendar-Spread-CS-001-CS-002 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	572	520	836	760
CS	Hedge/Member		Increase	USD	520	520	760	760

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-CS-001-CS-003 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	671	610	913	830
CS	Hedge/Member		Increase	USD	610	610	830	830
Calendar-Spread-CS-001-CS-004 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	759	690	858	780
CS	Hedge/Member		Increase	USD	690	690	780	780
Calendar-Spread-WS-001-WS-002 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	572	520	836	760
WS	Hedge/Member		Increase	USD	520	520	760	760
Calendar-Spread-WS-001-WS-002 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	286	260	418	380
QM	Hedge/Member		Increase	USD	260	260	380	380
Calendar-Spread-WS-001-WS-002 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	1	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Calendar-Spread-WS-001-WS-003 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	671	610	913	830
WS	Hedge/Member		Increase	USD	610	610	830	830
Calendar-Spread-WS-001-WS-003 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	336	305	457	415
QM	Hedge/Member		Increase	USD	305	305	415	415
Calendar-Spread-WS-001-WS-003 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	1	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Calendar-Spread-WS-001-WS-004 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	759	690	858	780
WS	Hedge/Member		Increase	USD	690	690	780	780
Calendar-Spread-WS-001-WS-004 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	380	345	429	390
QM	Hedge/Member		Increase	USD	345	345	390	390
Calendar-Spread-WS-001-WS-004 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	1	1
MCL	Hedge/Member		Increase	USD	1	1	1	1

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
FX - Intra Spreads								
British Pound (BP) - Contracts 1-4 vs. 1-4 (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	44	40	55	50
BP	Hedge/Member		Increase	USD	40	40	50	50
British Pound (BP) - Contracts 1-4 vs. 1-4 (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	4	4	6	5
M6B	Hedge/Member		Increase	USD	4	4	5	5
British Pound (BP) - Contracts 1-4 vs. 5-8 (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	110	100	138	125
BP	Hedge/Member		Increase	USD	100	100	125	125
British Pound (BP) - Contracts 1-4 vs. 5-8 (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	11	10	14	13
M6B	Hedge/Member		Increase	USD	10	10	13	13
British Pound (BP) - Contracts 1-4 vs. 9+ (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	330	300	363	330
BP	Hedge/Member		Increase	USD	300	300	330	330
British Pound (BP) - Contracts 1-4 vs. 9+ (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	33	30	36	33
M6B	Hedge/Member		Increase	USD	30	30	33	33
British Pound (BP) - Contracts 5-8 vs. 5-8 (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	110	100	138	125
BP	Hedge/Member		Increase	USD	100	100	125	125
British Pound (BP) - Contracts 5-8 vs. 5-8 (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	11	10	14	13
M6B	Hedge/Member		Increase	USD	10	10	13	13
British Pound (BP) - Contracts 5-8 vs. 9+ (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	330	300	363	330
BP	Hedge/Member		Increase	USD	300	300	330	330
British Pound (BP) - Contracts 5-8 vs. 9+ (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	33	30	36	33
M6B	Hedge/Member		Increase	USD	30	30	33	33
British Pound (BP) - Contracts 9+ vs. 9+ (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	330	300	363	330
BP	Hedge/Member		Increase	USD	300	300	330	330

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
British Pound (BP) - Contracts 9+ vs. 9+ (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	33	30	36	33
M6B	Hedge/Member		Increase	USD	30	30	33	33
Cross Rate Chinese Renminbi/Euro - All Months (EURO\RENMINBI FUTURE)								
RME	Spec		Increase	EUR	550	500	825	750
RME	Hedge/Member		Increase	EUR	500	500	750	750
Euro FX (EC) - Contracts 1-4 vs. 1-4 (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	4	4	6	5
M6E	Hedge/Member		Increase	USD	4	4	5	5
Euro FX (EC) - Contracts 1-4 vs. 1-4 (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	22	20	28	25
E7	Hedge/Member		Increase	USD	20	20	25	25
Euro FX (EC) - Contracts 1-4 vs. 1-4 (EURO FUTURE)								
EC	Spec		Increase	USD	44	40	55	50
EC	Hedge/Member		Increase	USD	40	40	50	50
Euro FX (EC) - Contracts 1-4 vs. 5-8 (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	13	12	17	15
M6E	Hedge/Member		Increase	USD	12	12	15	15
Euro FX (EC) - Contracts 1-4 vs. 5-8 (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	66	60	83	75
E7	Hedge/Member		Increase	USD	60	60	75	75
Euro FX (EC) - Contracts 1-4 vs. 5-8 (EURO FUTURE)								
EC	Spec		Increase	USD	132	120	165	150
EC	Hedge/Member		Increase	USD	120	120	150	150
Euro FX (EC) - Contracts 1-4 vs. 9+ (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	36	33	39	35
M6E	Hedge/Member		Increase	USD	33	33	35	35
Euro FX (EC) - Contracts 1-4 vs. 9+ (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	179	163	193	175
E7	Hedge/Member		Increase	USD	163	163	175	175
Euro FX (EC) - Contracts 1-4 vs. 9+ (EURO FUTURE)								
EC	Spec		Increase	USD	358	325	385	350
EC	Hedge/Member		Increase	USD	325	325	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Euro FX (EC) - Contracts 5-8 vs. 5-8 (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	13	12	17	15
M6E	Hedge/Member		Increase	USD	12	12	15	15
Euro FX (EC) - Contracts 5-8 vs. 5-8 (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	66	60	83	75
E7	Hedge/Member		Increase	USD	60	60	75	75
Euro FX (EC) - Contracts 5-8 vs. 5-8 (EURO FUTURE)								
EC	Spec		Increase	USD	132	120	165	150
EC	Hedge/Member		Increase	USD	120	120	150	150
Euro FX (EC) - Contracts 5-8 vs. 9+ (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	36	33	39	35
M6E	Hedge/Member		Increase	USD	33	33	35	35
Euro FX (EC) - Contracts 5-8 vs. 9+ (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	179	163	193	175
E7	Hedge/Member		Increase	USD	163	163	175	175
Euro FX (EC) - Contracts 5-8 vs. 9+ (EURO FUTURE)								
EC	Spec		Increase	USD	358	325	385	350
EC	Hedge/Member		Increase	USD	325	325	350	350
Euro FX (EC) - Contracts 9+ vs. 9+ (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	36	33	39	35
M6E	Hedge/Member		Increase	USD	33	33	35	35
Euro FX (EC) - Contracts 9+ vs. 9+ (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	179	163	193	175
E7	Hedge/Member		Increase	USD	163	163	175	175
Euro FX (EC) - Contracts 9+ vs. 9+ (EURO FUTURE)								
EC	Spec		Increase	USD	358	325	385	350
EC	Hedge/Member		Increase	USD	325	325	350	350
Russian Ruble - Tier 1 vs. Tier 1 (RU RUSSIAN RUBLE FUTURES)								
RU	Spec		Increase	USD	1,650	1,500	1,980	1,800
RU	Hedge/Member		Increase	USD	1,500	1,500	1,800	1,800
Russian Ruble - Tier 2 vs. Tier 3 (RU RUSSIAN RUBLE FUTURES)								
RU	Spec		Increase	USD	1,650	1,500	1,980	1,800
RU	Hedge/Member		Increase	USD	1,500	1,500	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Russian Ruble - Tier 2 vs. Tier 4 (RU RUSSIAN RUBLE FUTURES)

RU	Spec		Increase	USD	1,650	1,500	1,980	1,800
RU	Hedge/Member		Increase	USD	1,500	1,500	1,800	1,800

Russian Ruble - Tier 3 vs. Tier 4 (RU RUSSIAN RUBLE FUTURES)

RU	Spec		Increase	USD	1,650	1,500	1,980	1,800
RU	Hedge/Member		Increase	USD	1,500	1,500	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL - Inter-commodity Spread Rates						
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	New	+1:-1			50%	50%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	New	+1:-1			50%	50%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	New	+1:-1			50%	50%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS)						
Spread Credit Rate	New	+1:-1			85%	85%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - C)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - C						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
ELECTRICITY - Inter-commodity Spread Rates						
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs ONTARIO PEAK CALENDAR-MONTH SWAP FUTURES (NY-OPM - CME)						
Spread Credit Rate	Decrease	+1:-11	30%	30%	0%	0%
NATURAL GAS - Inter-commodity Spread Rates						
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs ONTARIO PEAK CALENDAR-MONTH SWAP FUTURES (NY-OPM - CME)						
Spread Credit Rate	Decrease	+1:-11	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						
PETROLEUM CRACKS AND SPREADS - Inter-commodity Spread Rates						
EUROPEAN DIESEL 10PPM BARGES FOB RDAM (PLATTS) VS. LOW SULPHUR GASOIL FUTURES (NY-LSE - CME) vs EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM VS. GASOIL FUTURES SWAP (NY-ET - CME)						
Spread Credit Rate	New	+1:-1			99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME)						
Spread Credit Rate	Increase	+1:-1	90%	90%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - C)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - C)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+15:-15:+2	97%	97%	99%	99%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:-15:+2	97%	97%	99%	99%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:-15:+2	97%	97%	99%	99%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+15:-15:+2	97%	97%	99%	99%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+15:-15:+2	97%	97%	99%	99%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:-15:+2	97%	97%	99%	99%
ULSD 10PPM CARGOES CIF NWE (PLATTS) VS. LOW SULPHUR GASOIL FUTURES (NY-LSU - CME) vs GASOIL 10PPM (PLATTS) CARGOES CIF NWE VS. ICE GASOIL SWAP FUTURES (NY-TP - CME)						
Spread Credit Rate	New	+1:-1			99%	99%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
REFINED PRODUCTS - Inter-commodity Spread Rates						
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:+15:-2	97%	97%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - C)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - C)						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
LOW SULPHUR GASOIL CRACK SPREAD FINANCIAL FUTURES (NY-LSC - CME) vs NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO						
Spread Credit Rate	Increase	+1:+1:+1:-1	98%	98%	99%	99%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+15:-15:+2	97%	97%	99%	99%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:-15:+2	97%	97%	99%	99%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:-15:+2	97%	97%	99%	99%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+15:-15:+2	97%	97%	99%	99%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+15:-15:+2	97%	97%	99%	99%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+15:-15:+2	97%	97%	99%	99%