



14-439

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, November 13, 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

Friday, November 14, 2014.

Current rates as of:

Thursday, November 13, 2014.

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

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

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ELECTRICITY - Outright Rates								
MDWST ISO IND. HUB 5MW PK CAL-MO RT (PTM)								
PTM	Spec	Mnth 1	Increase	USD	825	750	1,100	1,000
PTM	Hedge/Member	Mnth 1	Increase	USD	750	750	1,000	1,000
PTM	Spec	Mnth 2	Increase	USD	605	550	770	700
PTM	Hedge/Member	Mnth 2	Increase	USD	550	550	700	700
MDWST ISO INDIANA HUB 5MWPK CAL MO (PDM)								
PDM	Spec	Mnth 1	Increase	USD	550	500	825	750
PDM	Hedge/Member	Mnth 1	Increase	USD	500	500	750	750
PDM	Spec	Mnth 2	Increase	USD	385	350	715	650
PDM	Hedge/Member	Mnth 2	Increase	USD	350	350	650	650
PDM	Spec	Mnths 3-11	Increase	USD	220	200	275	250
PDM	Hedge/Member	Mnths 3-11	Increase	USD	200	200	250	250
MIDWEST ISO MICHIGAN HUB 5MW PEAK C (HMW)								
HMW	Spec	Mnth 1	Increase	USD	550	500	715	650
HMW	Hedge/Member	Mnth 1	Increase	USD	500	500	650	650
HMW	Spec	Mnth 2-4	Increase	USD	495	450	715	650
HMW	Hedge/Member	Mnth 2-4	Increase	USD	450	450	650	650
MISO IND. HUB 5MW OFPK CAL MTH DA (FDM)								
FDM	Spec	Mnth 1	Increase	USD	17	15	22	20
FDM	Hedge/Member	Mnth 1	Increase	USD	15	15	20	20
FDM	Spec	Mnth 2	Increase	USD	11	10	22	20
FDM	Hedge/Member	Mnth 2	Increase	USD	10	10	20	20
MISO INDIANA HUB 5MW OFPK CAL MO RT (FTM)								
FTM	Spec	Mnth 1	Increase	USD	17	15	28	25
FTM	Hedge/Member	Mnth 1	Increase	USD	15	15	25	25
FTM	Spec	Mnth 2	Increase	USD	11	10	17	15
FTM	Hedge/Member	Mnth 2	Increase	USD	10	10	15	15
MISO INDIANA HUB 5MW REAL TIME PK (H3)								
H3	Spec	Mnth 1	Increase	USD	825	750	990	900
H3	Hedge/Member	Mnth 1	Increase	USD	750	750	900	900
MISO INDIANA HUB OFF-PEAK MO FUT (EJ)								
EJ	Spec	Mnth 1	Increase	USD	2,200	2,000	3,300	3,000
EJ	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	3,000	3,000
EJ	Spec	Mnth 2	Increase	USD	2,090	1,900	3,190	2,900
EJ	Hedge/Member	Mnth 2	Increase	USD	1,900	1,900	2,900	2,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MISO INDIANA HUB PEAK MONTH FUT (EM)								
EM	Spec	Mnth 1	Increase	USD	4,400	4,000	7,150	6,500
EM	Hedge/Member	Mnth 1	Increase	USD	4,000	4,000	6,500	6,500
EM	Spec	Mnth 2	Increase	USD	2,200	2,000	3,300	3,000
EM	Hedge/Member	Mnth 2	Increase	USD	2,000	2,000	3,000	3,000
EM	Spec	Mnths 3-11	Increase	USD	1,980	1,800	2,750	2,500
EM	Hedge/Member	Mnths 3-11	Increase	USD	1,800	1,800	2,500	2,500
MISO MICHIGAN HUB OF-PK DA MONTHLY (HMO)								
HMO	Spec	Mnth 1	Increase	USD	17	15	28	25
HMO	Hedge/Member	Mnth 1	Increase	USD	15	15	25	25
HMO	Spec	Mnths 2-6	Increase	USD	22	20	28	25
HMO	Hedge/Member	Mnths 2-6	Increase	USD	20	20	25	25
NEPOOL INTR HUB 5MW D AH O PK (H2)								
H2	Spec	Mnth 2	Increase	USD	50	45	55	50
H2	Hedge/Member	Mnth 2	Increase	USD	45	45	50	50
NYISO G (KG)								
KG	Spec	Mnths 12+	Increase	USD	1,650	1,500	2,200	2,000
KG	Hedge/Member	Mnths 12+	Increase	USD	1,500	1,500	2,000	2,000
NYISO J (KJ)								
KJ	Spec	Mnths 12+	Increase	USD	1,650	1,500	2,200	2,000
KJ	Hedge/Member	Mnths 12+	Increase	USD	1,500	1,500	2,000	2,000
NYISO ZONE G 5MW D AH PK (T3)								
T3	Spec	Mnths 12+	Increase	USD	330	300	440	400
T3	Hedge/Member	Mnths 12+	Increase	USD	300	300	400	400
NYISO ZONE J 5MW D AH PK (D3)								
D3	Spec	Mnths 12+	Increase	USD	330	300	440	400
D3	Hedge/Member	Mnths 12+	Increase	USD	300	300	400	400
ONTARIO OFF-PK CALENDAR DAY FUTURES (OFD)								
OFD	Spec	Day 1 to Day 10	Increase	CAD	110	100	165	150
OFD	Hedge/Member	Day 1 to Day 10	Increase	CAD	100	100	150	150
PJM NILL DA PEAK (N3)								
N3	Spec	Mnths 3-4	Increase	USD	165	150	220	200
N3	Hedge/Member	Mnths 3-4	Increase	USD	150	150	200	200
N3	Spec	Mnths 12+	New	USD			165	150
N3	Hedge/Member	Mnths 12+	New	USD			150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM PSEG DA OFF-PEAK (W6)								
W6	Spec	Mnths 5-11	Increase	USD	17	15	22	20
W6	Hedge/Member	Mnths 5-11	Increase	USD	15	15	20	20
EQUITY INDEX - Outright Rates								
E-MINI NIKKEI 225 YEN DENOMINATED (ENY)								
ENY	Spec		Increase	JPY	88,000	80,000	93,720	85,200
ENY	Hedge/Member		Increase	JPY	80,000	80,000	85,200	85,200
NIKKEI 225 DOLLAR FUTURES (NK)								
NK	Spec		Increase	USD	4,400	4,000	4,686	4,260
NK	Hedge/Member		Increase	USD	4,000	4,000	4,260	4,260
NIKKEI 225 YEN FUT (N1)								
N1	Spec		Increase	JPY	440,000	400,000	468,600	426,000
N1	Hedge/Member		Increase	JPY	400,000	400,000	426,000	426,000
METALS - Outright Rates								
URANIUM FUTURES (UX)								
UX	Spec		Increase	USD	413	375	462	420
UX	Hedge/Member		Increase	USD	375	375	420	420

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

ANR OKLAHOMA (NE)

NE	Spec	Mnth 2	Increase	USD	198	180	248	225
NE	Hedge/Member	Mnth 2	Increase	USD	180	180	225	225
NE	Spec	Mnths 3-7	Increase	USD	143	130	193	175
NE	Hedge/Member	Mnths 3-7	Increase	USD	130	130	175	175

CIG BASIS (CI)

CI	Spec	Mnths 13+	Increase	USD	220	200	275	250
CI	Hedge/Member	Mnths 13+	Increase	USD	200	200	250	250

HOUSTON SHIP CHANNEL BASIS FUT (NH)

NH	Spec	Mnth 1	Increase	USD	132	120	143	130
NH	Hedge/Member	Mnth 1	Increase	USD	120	120	130	130
NH	Spec	Mnth 2	Increase	USD	94	85	138	125
NH	Hedge/Member	Mnth 2	Increase	USD	85	85	125	125
NH	Spec	Mnths 3-6	Increase	USD	83	75	121	110
NH	Hedge/Member	Mnths 3-6	Increase	USD	75	75	110	110

MICHIGAN BASIS (NF)

NF	Spec	Mnth 2	Increase	USD	264	240	352	320
NF	Hedge/Member	Mnth 2	Increase	USD	240	240	320	320
NF	Spec	Mnths 3-4	Increase	USD	264	240	330	300
NF	Hedge/Member	Mnths 3-4	Increase	USD	240	240	300	300

NORTHERN NATURAL GAS DEMAR BASIS FUT (PE)

PE	Spec	Mnth 1	Increase	USD	330	300	550	500
PE	Hedge/Member	Mnth 1	Increase	USD	300	300	500	500
PE	Spec	Mnths 2-5	Increase	USD	253	230	506	460
PE	Hedge/Member	Mnths 2-5	Increase	USD	230	230	460	460

SOUTH STAR TEX OKLHM KNS NG B (8Z)

8Z	Spec	Mnth 1	Increase	USD	248	225	286	260
8Z	Hedge/Member	Mnth 1	Increase	USD	225	225	260	260
8Z	Spec	Mnth 2-2	Increase	USD	215	195	253	230
8Z	Hedge/Member	Mnth 2-2	Increase	USD	195	195	230	230
8Z	Spec	Mnths 3-7	Increase	USD	209	190	242	220
8Z	Hedge/Member	Mnths 3-7	Increase	USD	190	190	220	220

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	Increase	USD	2,200	2,000	3,025	2,750
NX	Hedge/Member	Mth 1	Increase	USD	2,000	2,000	2,750	2,750
NX	Spec	Mth 2	Increase	USD	1,925	1,750	2,750	2,500
NX	Hedge/Member	Mth 2	Increase	USD	1,750	1,750	2,500	2,500
NX	Spec	Winter 2014/2015	Increase	USD	1,650	1,500	2,475	2,250
NX	Hedge/Member	Winter 2014/2015	Increase	USD	1,500	1,500	2,250	2,250
TRANSCO ZONE 6 BASIS FUT (NZ)								
NZ	Spec	Mnth 1	Increase	USD	3,850	3,500	5,500	5,000
NZ	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	5,000	5,000
NZ	Spec	Mnth 2	Increase	USD	3,300	3,000	5,225	4,750
NZ	Hedge/Member	Mnth 2	Increase	USD	3,000	3,000	4,750	4,750
NZ	Spec	Winter 2014/2015	Increase	USD	2,750	2,500	4,950	4,500
NZ	Hedge/Member	Winter 2014/2015	Increase	USD	2,500	2,500	4,500	4,500
TRANSCO ZONE 6 NON NY BASIS FUT (TZ6)								
TZ6	Spec	Mnth 1	Increase	USD	2,750	2,500	3,520	3,200
TZ6	Hedge/Member	Mnth 1	Increase	USD	2,500	2,500	3,200	3,200
TZ6	Spec	Mnth 2	Increase	USD	2,640	2,400	3,190	2,900
TZ6	Hedge/Member	Mnth 2	Increase	USD	2,400	2,400	2,900	2,900
TZ6	Spec	Winter 2014/2015	Increase	USD	2,530	2,300	3,080	2,800
TZ6	Hedge/Member	Winter 2014/2015	Increase	USD	2,300	2,300	2,800	2,800
VENTURA BASIS FUT (PF)								
PF	Spec	Mnth 1	Increase	USD	297	270	594	540
PF	Hedge/Member	Mnth 1	Increase	USD	270	270	540	540
PF	Spec	Mnths 2-5	Increase	USD	292	265	550	500
PF	Hedge/Member	Mnths 2-5	Increase	USD	265	265	500	500

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

PETROLEUM CRACKS AND SPREADS - Outright Rates

EUROPEAN NAPHTHA CRACK SPREAD FUT (EN)

EN	Spec	Mnth 1	Increase	USD	1,650	1,500	1,980	1,800
EN	Hedge/Member	Mnth 1	Increase	USD	1,500	1,500	1,800	1,800
EN	Spec	Mnths 2-4	Increase	USD	1,540	1,400	1,815	1,650
EN	Hedge/Member	Mnths 2-4	Increase	USD	1,400	1,400	1,650	1,650

GASOIL 0.1 RDAM BRGS V. ICE (WQ)

WQ	Spec	Mnth 1	Increase	USD	1,320	1,200	1,540	1,400
WQ	Hedge/Member	Mnth 1	Increase	USD	1,200	1,200	1,400	1,400
WQ	Spec	Mnths 2-5	Increase	USD	880	800	1,045	950
WQ	Hedge/Member	Mnths 2-5	Increase	USD	800	800	950	950

GRP3 ULSD VS NY HRBR ULSD FUT (A6)

A6	Spec	Mnth 1	Increase	USD	2,640	2,400	3,300	3,000
A6	Hedge/Member	Mnth 1	Increase	USD	2,400	2,400	3,000	3,000

MINI GSOIL .1 PLTTTS VS ICE GSOIL FU (MGB)

MGB	Spec	Mnth 1	Increase	USD	132	120	154	140
MGB	Hedge/Member	Mnth 1	Increase	USD	120	120	140	140
MGB	Spec	Mnths 2-5	Increase	USD	88	80	105	95
MGB	Hedge/Member	Mnths 2-5	Increase	USD	80	80	95	95

NAPHTHA (PLTS) CARGES CIF NWE CRACK (NOB)

NOB	Spec	Mnth 1	Increase	USD	14,685	13,350	17,622	16,020
NOB	Hedge/Member	Mnth 1	Increase	USD	13,350	13,350	16,020	16,020
NOB	Spec	Mnths 2-4	Increase	USD	13,706	12,460	16,154	14,685
NOB	Hedge/Member	Mnths 2-4	Increase	USD	12,460	12,460	14,685	14,685

NY ULSD (PLATTS) VS NY HRBR FUT (UY)

UY	Spec		Increase	USD	770	700	880	800
UY	Hedge/Member		Increase	USD	700	700	800	800

RBOB GAS VS. NY HRBR ULSD FUT (RH)

RH	Spec		Increase	USD	1,650	1,500	1,925	1,750
RH	Hedge/Member		Increase	USD	1,500	1,500	1,750	1,750

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

REFINED PRODUCTS - Outright Rates

GROUP THREE ULSD (PLATTS) FUT (A7)

A7	Spec	Mnth 1	Increase	USD	4,950	4,500	5,720	5,200
A7	Hedge/Member	Mnth 1	Increase	USD	4,500	4,500	5,200	5,200

GULF COAST NO.6 FUEL OIL 3.0%S FUT (MF)

MF	Spec	Mnths 7+	Increase	USD	2,200	2,000	2,530	2,300
MF	Hedge/Member	Mnths 7+	Increase	USD	2,000	2,000	2,300	2,300

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

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 ONHWAY DIESEL FUT)								
A5	Spec		Increase	USD	1,980	1,800	2,200	2,000
A5	Hedge/Member		Increase	USD	1,800	1,800	2,000	2,000
GULF COAST GASOLINE CALENDAR SWAP (GS) - All Months (GULF COAST GASOLINE CLNDR FUT)								
GS	Spec		Increase	USD	1,540	1,400	1,760	1,600
GS	Hedge/Member		Increase	USD	1,400	1,400	1,600	1,600
GULF COAST GASOLINE CALENDAR SWAP (GS) - All Months (SYNTHET GULF COAST GASOLINE CLNDR F)								
SGS	Spec		Increase	USD	1,540	1,400	1,760	1,600
SGS	Hedge/Member		Increase	USD	1,400	1,400	1,600	1,600
Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap - All Months (GULF COAST ULSD CALENDAR FUT)								
LY	Spec		Increase	USD	770	700	880	800
LY	Hedge/Member		Increase	USD	700	700	800	800
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	550	500	880	800
RB	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	550	500	880	800
RBL	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Increase	USD	550	500	880	800
RBS	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	550	500	880	800
4RB	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	550	500	880	800
3RB	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	550	500	880	800
RBP	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	550	500	880	800
RBT	Hedge/Member		Increase	USD	500	500	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	550	500	880	800
RB	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	550	500	880	800
RBL	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Increase	USD	550	500	880	800
RBS	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	550	500	880	800
4RB	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	550	500	880	800
3RB	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	550	500	880	800
RBP	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	550	500	880	800
RBT	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	550	500	330	300
RB	Hedge/Member		Decrease	USD	500	500	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	550	500	330	300
RBL	Hedge/Member		Decrease	USD	500	500	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	550	500	330	300
RBS	Hedge/Member		Decrease	USD	500	500	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	550	500	330	300
4RB	Hedge/Member		Decrease	USD	500	500	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) - Consecutives Months 2-3 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	550	500	330	300
3RB	Hedge/Member		Decrease	USD	500	500	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	550	500	330	300
RBP	Hedge/Member		Decrease	USD	500	500	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	550	500	330	300
RBT	Hedge/Member		Decrease	USD	500	500	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	660	600	330	300
RB	Hedge/Member		Decrease	USD	600	600	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	660	600	330	300
RBL	Hedge/Member		Decrease	USD	600	600	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	660	600	330	300
RBS	Hedge/Member		Decrease	USD	600	600	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	660	600	330	300
4RB	Hedge/Member		Decrease	USD	600	600	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	660	600	330	300
3RB	Hedge/Member		Decrease	USD	600	600	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	660	600	330	300
RBP	Hedge/Member		Decrease	USD	600	600	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	660	600	330	300
RBT	Hedge/Member		Decrease	USD	600	600	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	440	400	220	200
RB	Hedge/Member		Decrease	USD	400	400	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 4-5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	440	400	220	200
RBL	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	440	400	220	200
RBS	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	440	400	220	200
4RB	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	440	400	220	200
3RB	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	440	400	220	200
RBP	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	440	400	220	200
RBT	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	440	400	220	200
RB	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	440	400	220	200
RBL	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	440	400	220	200
RBS	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	440	400	220	200
4RB	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	440	400	220	200
3RB	Hedge/Member		Decrease	USD	400	400	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 5-6 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	440	400	220	200
RBP	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	440	400	220	200
RBT	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	330	300	220	200
RB	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	330	300	220	200
RBL	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	330	300	220	200
RBS	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	330	300	220	200
4RB	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	330	300	220	200
3RB	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	330	300	220	200
RBP	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	330	300	220	200
RBT	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	330	300	220	200
RB	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	330	300	220	200
RBL	Hedge/Member		Decrease	USD	300	300	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	330	300	220	200
RBS	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	330	300	220	200
4RB	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	330	300	220	200
3RB	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	330	300	220	200
RBP	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	330	300	220	200
RBT	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	275	250	440	400
QU	Hedge/Member		Increase	USD	250	250	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	550	500	880	800
RL	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	550	500	880	800
RT	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	550	500	880	800
RB	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	550	500	880	800
RBL	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Increase	USD	550	500	880	800
RBS	Hedge/Member		Increase	USD	500	500	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	550	500	880	800
4RB	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	550	500	880	800
3RB	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	550	500	880	800
27	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	550	500	880	800
RBP	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	550	500	880	800
RBT	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	550	500	880	800
S27	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	275	250	440	400
QU	Hedge/Member		Increase	USD	250	250	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	550	500	880	800
RL	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	550	500	880	800
RT	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	550	500	880	800
RB	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	550	500	880	800
RBL	Hedge/Member		Increase	USD	500	500	800	800

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 PLATTS PR)								
RBS	Spec		Increase	USD	550	500	880	800
RBS	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	550	500	880	800
4RB	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	550	500	880	800
3RB	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	550	500	880	800
27	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	550	500	880	800
RBP	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	550	500	880	800
RBT	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	550	500	880	800
S27	Hedge/Member		Increase	USD	500	500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	550	500	660	600
QU	Hedge/Member		Increase	USD	500	500	600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	1,100	1,000	1,320	1,200
RL	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	1,100	1,000	1,320	1,200
RT	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	1,100	1,000	1,320	1,200
RB	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								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	1,100	1,000	1,320	1,200
RBL	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Increase	USD	1,100	1,000	1,320	1,200
RBS	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	1,100	1,000	1,320	1,200
4RB	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	1,100	1,000	1,320	1,200
3RB	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	1,100	1,000	1,320	1,200
27	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	1,100	1,000	1,320	1,200
RBP	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	1,100	1,000	1,320	1,200
RBT	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	1,100	1,000	1,320	1,200
S27	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	660	600	770	700
QU	Hedge/Member		Increase	USD	600	600	700	700
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	1,320	1,200	1,540	1,400
RL	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	1,320	1,200	1,540	1,400
RT	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400

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 5 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	1,320	1,200	1,540	1,400
RB	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	1,320	1,200	1,540	1,400
RBL	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Increase	USD	1,320	1,200	1,540	1,400
RBS	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	1,320	1,200	1,540	1,400
4RB	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	1,320	1,200	1,540	1,400
3RB	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	1,320	1,200	1,540	1,400
27	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	1,320	1,200	1,540	1,400
RBP	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	1,320	1,200	1,540	1,400
RBT	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	1,320	1,200	1,540	1,400
S27	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	440	400	495	450
QU	Hedge/Member		Increase	USD	400	400	450	450
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	880	800	990	900
RL	Hedge/Member		Increase	USD	800	800	900	900

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 2 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	880	800	990	900
RT	Hedge/Member		Increase	USD	800	800	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	880	800	990	900
RB	Hedge/Member		Increase	USD	800	800	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	880	800	990	900
RBL	Hedge/Member		Increase	USD	800	800	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Increase	USD	880	800	990	900
RBS	Hedge/Member		Increase	USD	800	800	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	880	800	990	900
4RB	Hedge/Member		Increase	USD	800	800	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	880	800	990	900
3RB	Hedge/Member		Increase	USD	800	800	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	880	800	990	900
27	Hedge/Member		Increase	USD	800	800	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	880	800	990	900
RBP	Hedge/Member		Increase	USD	800	800	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	880	800	990	900
RBT	Hedge/Member		Increase	USD	800	800	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	880	800	990	900
S27	Hedge/Member		Increase	USD	800	800	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	330	300	275	250
QU	Hedge/Member		Decrease	USD	300	300	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	660	600	550	500
RL	Hedge/Member		Decrease	USD	600	600	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	660	600	550	500
RT	Hedge/Member		Decrease	USD	600	600	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	660	600	550	500
RB	Hedge/Member		Decrease	USD	600	600	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	660	600	550	500
RBL	Hedge/Member		Decrease	USD	600	600	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	660	600	550	500
RBS	Hedge/Member		Decrease	USD	600	600	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	660	600	550	500
4RB	Hedge/Member		Decrease	USD	600	600	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	660	600	550	500
3RB	Hedge/Member		Decrease	USD	600	600	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	660	600	550	500
27	Hedge/Member		Decrease	USD	600	600	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	660	600	550	500
RBP	Hedge/Member		Decrease	USD	600	600	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	660	600	550	500
RBT	Hedge/Member		Decrease	USD	600	600	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	660	600	550	500
S27	Hedge/Member		Decrease	USD	600	600	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	550	500	660	600
QU	Hedge/Member		Increase	USD	500	500	600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	1,100	1,000	1,320	1,200
RL	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	1,100	1,000	1,320	1,200
RT	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	1,100	1,000	1,320	1,200
RB	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	1,100	1,000	1,320	1,200
RBL	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Increase	USD	1,100	1,000	1,320	1,200
RBS	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	1,100	1,000	1,320	1,200
4RB	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	1,100	1,000	1,320	1,200
3RB	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	1,100	1,000	1,320	1,200
27	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	1,100	1,000	1,320	1,200
RBP	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	1,100	1,000	1,320	1,200
RBT	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								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	1,100	1,000	1,320	1,200
S27	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	550	500	660	600
QU	Hedge/Member		Increase	USD	500	500	600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	1,100	1,000	1,320	1,200
RL	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	1,100	1,000	1,320	1,200
RT	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	1,100	1,000	1,320	1,200
RB	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	1,100	1,000	1,320	1,200
RBL	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Increase	USD	1,100	1,000	1,320	1,200
RBS	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	1,100	1,000	1,320	1,200
4RB	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	1,100	1,000	1,320	1,200
3RB	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	1,100	1,000	1,320	1,200
27	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	1,100	1,000	1,320	1,200
RBP	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								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	1,100	1,000	1,320	1,200
RBT	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	1,100	1,000	1,320	1,200
S27	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	495	450	385	350
QU	Hedge/Member		Decrease	USD	450	450	350	350
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	990	900	770	700
RL	Hedge/Member		Decrease	USD	900	900	700	700
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	990	900	770	700
RT	Hedge/Member		Decrease	USD	900	900	700	700
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	990	900	770	700
RB	Hedge/Member		Decrease	USD	900	900	700	700
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	990	900	770	700
RBL	Hedge/Member		Decrease	USD	900	900	700	700
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	990	900	770	700
RBS	Hedge/Member		Decrease	USD	900	900	700	700
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	990	900	770	700
4RB	Hedge/Member		Decrease	USD	900	900	700	700
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	990	900	770	700
3RB	Hedge/Member		Decrease	USD	900	900	700	700
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	990	900	770	700
27	Hedge/Member		Decrease	USD	900	900	700	700

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 5 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	990	900	770	700
RBP	Hedge/Member		Decrease	USD	900	900	700	700
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	990	900	770	700
RBT	Hedge/Member		Decrease	USD	900	900	700	700
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	990	900	770	700
S27	Hedge/Member		Decrease	USD	900	900	700	700
NY Harbor Residual Fuel 1.0% Swap - All Months (NY HARBOR RESIDUAL FUEL 1.0% S FUT)								
MM	Spec		Decrease	USD	1,320	1,200	1,100	1,000
MM	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
RBOB GASOLINE CALENDAR SWAP FUTURES (RL) - 1 Month Butterfly Month 1-3. (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	550	500	880	800
RL	Hedge/Member		Increase	USD	500	500	800	800
Singapore Gasoil Swap - All Months (MINI SINGAPORE GASOIL PLATS FUTURES)								
MSG	Spec		Decrease	USD	193	175	182	165
MSG	Hedge/Member		Decrease	USD	175	175	165	165
Singapore Gasoil Swap - All Months (SINGAPORE GASOIL FUT)								
SG	Spec		Decrease	USD	1,925	1,750	1,815	1,650
SG	Hedge/Member		Decrease	USD	1,750	1,750	1,650	1,650
Singapore Mogas 92 Unleaded (Platts) Swap - All Months (MOGAS92 UNLEADED (PLATTS) FUT)								
1N	Spec		Increase	USD	3,630	3,300	4,400	4,000
1N	Hedge/Member		Increase	USD	3,300	3,300	4,000	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

COAL - Inter-commodity Spread Rates

BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)

Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
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BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)

Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
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BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)

Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
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COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)

Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
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COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)

Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
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COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).

Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
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COAL (API 5) FOB NEWCASTLE (ARGUS/MCCLOSKEY) FUTURES (NY-ACM - CME) vs IRON ORE FUTURES (NY-TIO - CME)

Spread Credit Rate	Decrease	+1:-1	40%	40%	30%	30%
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COAL (API 5) FOB NEWCASTLE (ARGUS/MCCLOSKEY) FUTURES (NY-ACM - CME) vs IRON ORE(PLATTS) SWAP FUTURE (NY-PIO - CME)

Spread Credit Rate	Decrease	+2:-1	40%	40%	30%	30%
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IRON ORE(PLATTS) SWAP FUTURE (NY-PIO - CME) vs COAL (API 8) CFR SOUTH CHINA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-SSI - CME)

Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
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SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL - Inter-commodity Spread Rates						
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	30%	30%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	30%	30%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	30%	30%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-12	45%	45%	30%	30%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	30%	30%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-12	45%	45%	30%	30%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	30%	30%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+2:-15	30%	30%	45%	45%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+2:-15	30%	30%	45%	45%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+2:-15	30%	30%	45%	45%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-12	30%	30%	45%	45%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+2:-15	30%	30%	45%	45%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+1:-12	30%	30%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+2:-15	30%	30%	45%	45%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	45%	45%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	Decrease	+9:-1	65%	65%	50%	50%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME).						
Spread Credit Rate	Decrease	+9:-1	65%	65%	50%	50%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Decrease	+9:-1	80%	80%	65%	65%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME).						
Spread Credit Rate	Decrease	+9:-1	80%	80%	65%	65%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	82%	82%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%
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	65%	65%	77%	77%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs REBCO FINANCIAL FUTURES (NY-R2 - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	70%	70%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs REBCO FUTURES (NY-RE - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	70%	70%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME).						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME).						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	85%	85%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs EUROPEAN NAPHTHA CALENDAR SWAP (NYM-UN - CME)						
Spread Credit Rate	Decrease	+9:-1	80%	80%	65%	65%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs HEATING OIL (NYM-HO, BH, MP)						
Spread Credit Rate	Increase	+1:-1	80%	80%	82%	82%
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs OMAN CRUDE OIL (NYM-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs REBCO CRUDE OIL (NYM-RE - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs REBCO CRUDE OIL FINANCIAL (NYM-R2 - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	70%	70%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs SINGAPORE JET KEROSENE SWAP (NYM-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	45%	45%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	85%	85%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	Decrease	+9:-1	65%	65%	50%	50%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Decrease	+9:-1	80%	80%	65%	65%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+15:-2	35%	35%	50%	50%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
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	80%	80%	82%	82%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	82%	82%
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%
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	80%	80%	82%	82%
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	82%	82%
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%
Spread Credit Rate	Decrease	+1:-1	70%	70%	63%	63%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	60%	60%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs REBCO FINANCIAL FUTURES (NY-R2 - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	70%	70%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs REBCO FUTURES (NY-RE - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	70%	70%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	45%	45%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	Decrease	+9:-1	65%	65%	50%	50%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	82%	82%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	82%	82%
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	82%	82%
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	63%	63%
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB, BZ, CY) vs GASOIL 0.1 (PLATTS) CARGOES FOB NWE SWAP FUTURES (NY-WR - CME)						
Spread Credit Rate	Decrease	+15:-2	70%	70%	50%	50%
COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	45%	45%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	45%	45%
COPPER FUTURES (CX-HG - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
COPPER FUTURES (CX-HG - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	0%	0%
COPPER FUTURES (CX-HG - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME)						
Spread Credit Rate	Decrease	+12:-1	45%	45%	30%	30%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	Increase	+12:-1	35%	35%	45%	45%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME)						
Spread Credit Rate	Increase	+33:-5	55%	55%	65%	65%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GULF COAST JET (ARGUS) CALENDAR SWAP FUTURES (NY-AF - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GULF COAST UNL 87 (ARGUS) CALENDAR SWAP FUTURES (NY-AW - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	New	+1:-1			68%	68%
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
Spread Credit Rate	Increase	+1:-1	62%	62%	69%	69%
Spread Credit Rate	Increase	+1:-1	58%	58%	70%	70%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NY JET FUEL (ARGUS) SWAP FUTURES (NY-4Y - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NY JET FUEL (PLATTS) SWAP FUTURES (NY-1Q - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Decrease	+1:-1	61%	61%	53%	53%
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	60%	60%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME)						
Spread Credit Rate	Decrease	+12:-1	45%	45%	30%	30%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	Increase	+12:-1	40%	40%	45%	45%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	45%	45%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME)						
Spread Credit Rate	Increase	+33:-5	55%	55%	65%	65%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GULF COAST JET (ARGUS) CALENDAR SWAP FUTURES (NY-AF - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GULF COAST UNL 87 (ARGUS) CALENDAR SWAP FUTURES (NY-AW - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs NY JET FUEL (ARGUS) SWAP FUTURES (NY-4Y - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs NY JET FUEL (PLATTS) SWAP FUTURES (NY-1Q - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	60%	60%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	45%	45%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	45%	45%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs REBCO FUTURES (NY-RE - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Increase	+9:-1	30%	30%	70%	70%
DUBAI CRUDE OIL BALMO (NYM-BI - CME) vs DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	75%	75%
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME) vs SINGAPORE GASOIL SWAP (NYM-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME) vs SINGAPORE JET KEROSENE SWAP (NYM-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
EUROPE DATED BRENT SWAP (NY-UB) vs. MT BELVIEU NAT GAS 5 D. OPIS (NY-7Q)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+2:-15	55%	55%	80%	80%
EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+3:-19	75%	75%	80%	80%
EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+2:-15	70%	70%	80%	80%
EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+5:-33	55%	55%	65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+5:-33	55%	55%	65%	65%
EUROPEAN 3.5% FUEL OIL MED CALENDAR SWAP (MEDITERR (NYM-UI - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Increase	+5:-33	55%	55%	65%	65%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-9	65%	65%	50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Decrease	+2:-15	65%	65%	50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-9	65%	65%	50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+2:-15	65%	65%	50%	50%
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-9	75%	75%	60%	60%
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+2:-15	70%	70%	60%	60%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+2:-15	45%	45%	50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%
GULF COAST JET (ARGUS) CALENDAR SWAP FUTURES (NY-AF - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
GULF COAST JET (ARGUS) CALENDAR SWAP FUTURES (NY-AF - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
GULF COAST JET (ARGUS) CALENDAR SWAP FUTURES (NY-AF - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
GULF COAST UNL 87 (ARGUS) CALENDAR SWAP FUTURES (NY-AW - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
GULF COAST UNL 87 (ARGUS) CALENDAR SWAP FUTURES (NY-AW - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
GULF COAST UNL 87 (ARGUS) CALENDAR SWAP FUTURES (NY-AW - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	60%	60%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	New	+1:-1			68%	68%
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
Spread Credit Rate	Increase	+1:-1	58%	58%	69%	69%
Spread Credit Rate	Increase	+1:-1	62%	62%	70%	70%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME)						
Spread Credit Rate	New	+1:-1			68%	68%
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
Spread Credit Rate	Increase	+1:-1	58%	58%	70%	70%
Spread Credit Rate	Increase	+1:-1	62%	62%	69%	69%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	New	+1:-1			68%	68%
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
Spread Credit Rate	Increase	+1:-1	58%	58%	70%	70%
Spread Credit Rate	Increase	+1:-1	62%	62%	69%	69%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-1	58%	58%	70%	70%
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME)						
Spread Credit Rate	Decrease	+12:-1	45%	45%	30%	30%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+12:-1	35%	35%	50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	62%	62%	69%	69%
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	60%	60%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs NY 0.3% FUEL OIL (PLATTS) SWAP FUTURES (NY-VQ - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	Increase	+12:-1	30%	30%	45%	45%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+12:-1	35%	35%	50%	50%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs NY 0.3% FUEL OIL (PLATTS) SWAP FUTURES (NY-VQ - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs NY JET FUEL (PLATTS) SWAP FUTURES (NY-1Q - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP)						
Spread Credit Rate	New	+1:-1			68%	68%
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
Spread Credit Rate	Increase	+1:-1	62%	62%	69%	69%
Spread Credit Rate	Increase	+1:-1	58%	58%	70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs SINGAPORE GASOIL SWAP (NYM-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Decrease	+9:-1	60%	60%	50%	50%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+12:-1	30%	30%	50%	50%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	Decrease	-25:+3	60%	60%	50%	50%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	45%	45%
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	45%	45%
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I) vs. DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	50%	50%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	50%	50%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	50%	50%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Increase	+1:-1	35%	35%	50%	50%
Spread Credit Rate	Increase	+1:-1	35%	35%	50%	50%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. DME OMAN CRUDE OIL (NY-OQ)						
Spread Credit Rate	Increase	+1:-1	40%	40%	45%	45%
Spread Credit Rate	Increase	+1:-1	40%	40%	45%	45%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
MT BELVIEU NAT GAS 5 D. OPIS (NY-7Q) vs. DUBAI CRUDE OIL CALENDAR SWAP (NY-DC)						
Spread Credit Rate	Increase	+1:-1	65%	65%	70%	70%
Spread Credit Rate	Increase	+1:-1	65%	65%	70%	70%
NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	60%	60%
NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	60%	60%
NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	-1:+1	35%	35%	60%	60%
Spread Credit Rate	Increase	+1:-1	35%	35%	60%	60%
NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	60%	60%
NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	60%	60%
NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	61%	61%	53%	53%
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
OMAN CRUDE OIL (NY-OQ - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	45%	45%
OMAN CRUDE OIL (NY-OQ - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
OMAN CRUDE OIL (NY-OQ - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	63%	63%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	61%	61%	53%	53%
RBOB GASOLINE FUTURES (NY-RB - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	63%	63%
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	63%	63%
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	60%	60%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME)						
Spread Credit Rate	Decrease	+12:-1	45%	45%	30%	30%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	Increase	+12:-1	35%	35%	45%	45%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+12:-1	35%	35%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME).						
Spread Credit Rate	Increase	+12:-1	35%	35%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME).						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME).						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
Spread Credit Rate	Increase	+1:-1	58%	58%	68%	68%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME).

Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
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WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)

Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
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Spread Credit Rate	Increase	+1:-1	58%	58%	70%	70%
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WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY 0.3% FUEL OIL (PLATTS) SWAP FUTURES (NY-VQ - CME)

Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
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WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY 0.3% FUEL OIL (PLATTS) SWAP FUTURES (NY-VQ - CME).

Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
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WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY JET FUEL (ARGUS) SWAP FUTURES (NY-4Y - CME)

Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
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WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY JET FUEL (ARGUS) SWAP FUTURES (NY-4Y - CME).

Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
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WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY JET FUEL (PLATTS) SWAP FUTURES (NY-1Q - CME)

Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
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WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY JET FUEL (PLATTS) SWAP FUTURES (NY-1Q - CME).

Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
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WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)

Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
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WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME).

Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
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WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)

Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
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WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)

Spread Credit Rate	Increase	+1:-1	45%	45%	60%	60%
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CRUDE OIL SPREADS - Inter-commodity Spread Rates

ARGUS LLS VS. WTI (ARGUS) TRADE MONTH SWAP FUTURES (NY-E5 - CME) vs LLS (ARGUS) VS. WTI SPREAD CALENDAR SWAP FUTURES (NY-WJ - CME)

Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
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SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

ELECTRICITY - Inter-commodity Spread Rates

ISO NEW ENGLAND OFF-PEAK LMP MONTHLY SWAP (NYM-KI - CME) vs NYISO ZONE G OFF-PEAK MONTHLY SWAP (NYM-KH - CME)

Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
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NYISO ZONE J OFF-PEAK MONTHLY SWAP (NYM-KK - CME) vs ISO NEW ENGLAND OFF-PEAK LMP MONTHLY SWAP (NYM-KI - CME)

Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
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SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EQUITY INDEX - Inter-commodity Spread Rates						
EMINI SP 500 ENERGY SECTOR INDEX (XAE) vs \$10DOW JONES FUTURES (11)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
EMINI SP 500 ENERGY SECTOR INDEX (XAE) vs EMINI SP500-INDUSTRIAL SECTOR INDEX (XAI)						
Spread Credit Rate	Decrease	+1:-2	75%	75%	60%	60%
EMINI SP500 - FINANCIAL SECT INDEX (XAF) vs \$10DOW JONES FUTURES (11)						
Spread Credit Rate	Increase	+2:-1	65%	65%	75%	75%
EMINI SP500 - FINANCIAL SECT INDEX (XAF) vs NASDAQ 100 FUTURES (ND)						
Spread Credit Rate	Increase	+1:-1	40%	40%	60%	60%
EMINI SP500 - FINANCIAL SECT INDEX (XAF) vs NIKKEI 225 FUTURES (NK)						
Spread Credit Rate	Increase	+3:-2	50%	50%	55%	55%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs EMINI SP500 - FINANCIAL SECT INDEX (XAF)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	60%	60%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs EMINI SP500- HEALTH CARE SECT INDEX (XAV)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs EMINI SP500-INDUSTRIAL SECTOR INDEX (XAI)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	65%	65%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs EMINI SP500-UTILITIES SECTOR INDEX (XAU)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	30%	30%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs NASDAQ 100 FUTURES (ND)						
Spread Credit Rate	Decrease	+6:-1	70%	70%	65%	65%
EMINI SP500 MATERIALS SECTOR INDEX (XAB) vs NIKKEI 225 FUTURES (NK)						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
EMINI SP500-INDUSTRIAL SECTOR INDEX (XAI) vs NIKKEI 225 FUTURES (NK)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	45%	45%
NIKKEI 225 DOLLAR-BASED (NK - CME) vs NASDAQ-100 (ND - CME)						
Spread Credit Rate	Decrease	+2:-1	60%	60%	50%	50%
S&P 500 Growth Index (SG) vs. S&P 500 Stock Index (SP) vs. S&P 500 Value Index (SU)						
Spread Credit Rate	Decrease	+1:-1:-1	90%	90%	85%	85%
S&P 500/Citigroup Growth Index (SG) vs. S&P 500 Value Index (SU)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
FX - Inter-commodity Spread Rates						
AUSTRALIAN DOLLAR (AD - CME) vs GOLD FUTURES (CX-GC - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
Cross Rate Euro FX/Norwegian Krone (CN) vs. Norwegian Krone (UN)						
Spread Credit Rate	Decrease	+2:+1	55%	55%	50%	50%
CROSS RATE EURO FX/SWIDISH KRONA (KE - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Decrease	+2:+1	60%	60%	55%	55%
CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME) vs JAPANESE YEN (JY - CME)						
Spread Credit Rate	Decrease	+1:+1	60%	60%	50%	50%
CZECH KORUNA (CZ - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Decrease	+5:-3	40%	40%	25%	25%
CZECH KORUNA (CZ - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Decrease	+4:-3	50%	50%	40%	40%
Euro FX (EC) vs. Cross Rate Euro FX/Japanese Yen (RY)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
GOLD FUTURES (CX-GC - CME) vs JAPANESE YEN (JY - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
ISRAELI SHEKEL (IS - CME) vs POLISH ZLOTY (PZ - CME)						
Spread Credit Rate	Decrease	+3:-5	45%	45%	30%	30%
KOREAN WON (KRW - CME) vs POLISH ZLOTY (PZ - CME)						
Spread Credit Rate	Decrease	+5:-3	40%	40%	30%	30%
POLISH ZLOTY (PZ - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Decrease	+1:-2	30%	30%	15%	15%
Polish Zloty (PZ) vs. Cross Rate Euro FX /Polish Zloty (Z)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
SILVER FUTURES (CX-SI - CME) vs JAPANESE YEN (JY - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
SWISS FRANC (SF - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Decrease	+1:-3	30%	30%	25%	25%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
METALS - Inter-commodity Spread Rates						
Spread Credit Rate	New	+1:-1			40%	40%
ALUMINUM FUTURES (CX-ALI - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	20%	20%
AUSTRALIAN DOLLAR (AD - CME) vs GOLD FUTURES (CX-GC - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
CLEARED OTC LONDON GOLD FORWARDS (COLLATERAL MARGIN) (CX-GB - CME) vs COPPER FUTURES (CX-HG - CME)						
Spread Credit Rate	Decrease	+50:-1	50%	50%	40%	40%
CLEARED OTC LONDON GOLD FORWARDS (COLLATERAL MARGIN) (CX-GB - CME) vs PALLADIUM FUTURES (NY-PA - CME).						
Spread Credit Rate	Decrease	+100:-1	55%	55%	45%	45%
CLEARED OTC LONDON GOLD FORWARDS (COLLATERAL MARGIN) (CX-GB - CME) vs SILVER FUTURES (CX-SI - CME)						
Spread Credit Rate	Decrease	+100:-1	65%	65%	55%	55%
COAL (API 5) FOB NEWCASTLE (ARGUS/MCCLOSKEY) FUTURES (NY-ACM - CME) vs IRON ORE FUTURES (NY-TIO - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	30%	30%
COAL (API 5) FOB NEWCASTLE (ARGUS/MCCLOSKEY) FUTURES (NY-ACM - CME) vs IRON ORE(PLATTS) SWAP FUTURE (NY-PIO - CME)						
Spread Credit Rate	Decrease	+2:-1	40%	40%	30%	30%
COMEX COPPER FUTURES (CX-HG) vs COMEX 100 GOLD FUTURES (CX-GC)						
Spread Credit Rate	Decrease	+1:-2	55%	55%	40%	40%
COPPER FUTURES (CX-HG - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	0%	0%
COPPER FUTURES (CX-HG - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	0%	0%
COPPER FUTURES (CX-HG - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
GOLD FUTURES (CX-GC - CME) vs JAPANESE YEN (JY - CME)						
Spread Credit Rate	New	+1:-1			40%	40%
IRON ORE(PLATTS) SWAP FUTURE (NY-PIO - CME) vs COAL (API 8) CFR SOUTH CHINA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-SSI - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
SILVER FUTURES (CX-SI - CME) vs JAPANESE YEN (JY - CME)						
Spread Credit Rate	New	+1:-1			30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NATURAL GAS - Inter-commodity Spread Rates						
ANR OK BASIS SWAP (PLATTS IFERC) FUTURES (NY-NE - CME) vs CENTERPOINT NATURAL GAS BASIS SWAP (PLATTS IFERC) FUTURES (NY-PW - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CENTERPOINT NATURAL GAS BASIS SWAP (PLATTS IFERC) FUTURES (NY-PW - CME) vs SOUTHERN STAR TX.-OKLA.-KAN. BASIS SWAP (PLATTS IFERC) FUTURES (NY-8Z - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CIG ROCKIES BASIS SWAP (PLATTS IFERC) FUTURES (NY-CI - CME) vs VENTURA BASIS SWAP (PLATTS IFERC) FUTURES (NY-PF - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%
COLUMBIA GULF MAINLINE BASIS SWAP (PLATTS IFERC) FUTURES (NY-5Z - CME) vs SOUTHERN STAR TX.-OKLA.-KAN. BASIS SWAP (PLATTS IFERC) FUTURES (NY-8Z - CME)						
Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%
EL PASO NATURAL GAS CO. PERMIAN BASIN BASIS SWAP (NYM-PM - CME) vs ANR OK BASIS SWAP (PLATTS IFERC) (NYM-NE - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	34%	34%
MICHCON BASIS SWAP (PLATTS IFERC) FUTURES (NY-NF - CME) vs COLUMBIA GAS TCO BASIS SWAP (PLATTS IFERC) FUTURES (NY-TC - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
MICHCON BASIS SWAP (PLATTS IFERC) FUTURES (NY-NF - CME) vs DEMARC BASIS SWAP (PLATTS IFERC) FUTURES (NY-PE - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
MICHCON BASIS SWAP (PLATTS IFERC) FUTURES (NY-NF - CME) vs ONEOK, OKLAHOMA BASIS SWAP (PLATTS IFERC) FUTURES (NY-8X - CME)						
Spread Credit Rate	Decrease	+1:-1	25%	25%	0%	0%
MICHCON BASIS SWAP (PLATTS IFERC) FUTURES (NY-NF - CME) vs TRANSCO ZONE 4 BASIS SWAP (PLATTS IFERC) FUTURES (NY-TR - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
MICHCON BASIS SWAP (PLATTS IFERC) FUTURES (NY-NF - CME) vs VENTURA BASIS SWAP (PLATTS IFERC) FUTURES (NY-PF - CME)						
Spread Credit Rate	Decrease	+1:-1	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						
NGL/PETROCHEMICALS - Inter-commodity Spread Rates						
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	30%	30%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	30%	30%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	30%	30%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-12	45%	45%	30%	30%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	30%	30%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-12	45%	45%	30%	30%
ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	30%	30%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+2:-15	30%	30%	45%	45%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+2:-15	30%	30%	45%	45%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+2:-15	30%	30%	45%	45%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-12	30%	30%	45%	45%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+2:-15	30%	30%	45%	45%
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+1:-12	30%	30%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+2:-15	30%	30%	45%	45%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	45%	45%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	45%	45%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+15:-2	35%	35%	50%	50%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	45%	45%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	45%	45%
CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	45%	45%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME)						
Spread Credit Rate	Decrease	+12:-1	45%	45%	30%	30%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	Increase	+12:-1	35%	35%	45%	45%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME)						
Spread Credit Rate	Decrease	+12:-1	45%	45%	30%	30%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	Increase	+12:-1	40%	40%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	45%	45%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	45%	45%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	45%	45%
EUROPE DATED BRENT SWAP (NY-UB) vs. MT BELVIEU NAT GAS 5 D. OPIS (NY-7Q)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME)						
Spread Credit Rate	Decrease	+2:-15	60%	60%	48%	48%
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN) vs. MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	34%	34%
Spread Credit Rate	Decrease	+2:-15	45%	45%	34%	34%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+2:-15	45%	45%	50%	50%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME)						
Spread Credit Rate	Decrease	+12:-1	45%	45%	30%	30%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+12:-1	35%	35%	50%	50%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	Increase	+12:-1	30%	30%	45%	45%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+12:-1	35%	35%	50%	50%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+12:-1	30%	30%	50%	50%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	45%	45%
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I) vs. DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	50%	50%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	50%	50%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	50%	50%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Increase	+1:-1	35%	35%	50%	50%
Spread Credit Rate	Increase	+1:-1	35%	35%	50%	50%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. DME OMAN CRUDE OIL (NY-OQ)						
Spread Credit Rate	Increase	+1:-1	40%	40%	45%	45%
Spread Credit Rate	Increase	+1:-1	40%	40%	45%	45%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
MT BELVIEU NAT GAS 5 D. OPIS (NY-7Q) vs. DUBAI CRUDE OIL CALENDAR SWAP (NY-DC)						
Spread Credit Rate	Increase	+1:-1	65%	65%	70%	70%
Spread Credit Rate	Increase	+1:-1	65%	65%	70%	70%
OMAN CRUDE OIL (NY-OQ - CME) vs CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME)						
Spread Credit Rate	Increase	+1:-1	20%	20%	45%	45%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME)						
Spread Credit Rate	Decrease	+12:-1	45%	45%	30%	30%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	Increase	+12:-1	35%	35%	45%	45%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Increase	+12:-1	35%	35%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME).						
Spread Credit Rate	Increase	+12:-1	35%	35%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME).						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
REFINED PRODUCTS - Inter-commodity Spread Rates						
1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME) vs EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	Decrease	+9:-1	65%	65%	50%	50%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME).						
Spread Credit Rate	Decrease	+9:-1	65%	65%	50%	50%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Decrease	+9:-1	80%	80%	65%	65%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME).						
Spread Credit Rate	Decrease	+9:-1	80%	80%	65%	65%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	82%	82%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%
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	65%	65%	77%	77%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME).						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME).						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs EUROPEAN NAPHTHA CALENDAR SWAP (NYM-UN - CME)						
Spread Credit Rate	Decrease	+9:-1	80%	80%	65%	65%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs HEATING OIL (NYM-HO, BH, MP)						
Spread Credit Rate	Increase	+1:-1	80%	80%	82%	82%
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%
BRENT CRUDE OIL BULLET SWAP FINANCIAL (NYM-BB, BZ, CY) vs SINGAPORE JET KEROSENE SWAP (NYM-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	Decrease	+9:-1	65%	65%	50%	50%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Decrease	+9:-1	80%	80%	65%	65%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
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	80%	80%	82%	82%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	82%	82%
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	82%	82%
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%
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	80%	80%	82%	82%
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%
Spread Credit Rate	Decrease	+1:-1	70%	70%	63%	63%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	60%	60%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)						
Spread Credit Rate	Decrease	+9:-1	65%	65%	50%	50%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	82%	82%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	82%	82%
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	82%	82%
Spread Credit Rate	Increase	+1:-1	65%	65%	77%	77%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	63%	63%
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB, BZ, CY) vs GASOIL 0.1 (PLATTS) CARGOES FOB NWE SWAP FUTURES (NY-WR - CME)						
Spread Credit Rate	Decrease	+15:-2	70%	70%	50%	50%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME)						
Spread Credit Rate	Increase	+33:-5	55%	55%	65%	65%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GULF COAST JET (ARGUS) CALENDAR SWAP FUTURES (NY-AF - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GULF COAST UNL 87 (ARGUS) CALENDAR SWAP FUTURES (NY-AW - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	New	+1:-1			68%	68%
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
Spread Credit Rate	Increase	+1:-1	62%	62%	69%	69%
Spread Credit Rate	Increase	+1:-1	58%	58%	70%	70%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NY JET FUEL (ARGUS) SWAP FUTURES (NY-4Y - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs NY JET FUEL (PLATTS) SWAP FUTURES (NY-1Q - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Decrease	+1:-1	61%	61%	53%	53%
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	60%	60%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME)						
Spread Credit Rate	Increase	+33:-5	55%	55%	65%	65%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GULF COAST JET (ARGUS) CALENDAR SWAP FUTURES (NY-AF - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GULF COAST UNL 87 (ARGUS) CALENDAR SWAP FUTURES (NY-AW - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs NY JET FUEL (ARGUS) SWAP FUTURES (NY-4Y - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs NY JET FUEL (PLATTS) SWAP FUTURES (NY-1Q - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	60%	60%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Increase	+9:-1	30%	30%	70%	70%
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME) vs SINGAPORE GASOIL SWAP (NYM-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME) vs SINGAPORE JET KEROSENE SWAP (NYM-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Increase	+2:-15	55%	55%	80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+3:-19	75%	75%	80%	80%
EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+2:-15	70%	70%	80%	80%
EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs 3.5% FUEL OIL (PLATTS) CIF MED SWAP FUTURES (NY-7D - CME)						
Spread Credit Rate	Decrease	+1:-1	95%	95%	90%	90%
EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+5:-33	55%	55%	65%	65%
EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+5:-33	55%	55%	65%	65%
EUROPEAN 3.5% FUEL OIL MED CALENDAR SWAP (MEDITERR (NYM-UI - CME) vs FUEL OIL 3.5% CIF MED SWAP (NYM-7D - CME)						
Spread Credit Rate	Decrease	+1:-1	95%	95%	90%	90%
EUROPEAN 3.5% FUEL OIL MED CALENDAR SWAP (MEDITERR (NYM-UI - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Increase	+5:-33	55%	55%	65%	65%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-9	65%	65%	50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Decrease	+2:-15	65%	65%	50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-9	65%	65%	50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	48%	48%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB - CME)						
Spread Credit Rate	Decrease	+2:-15	60%	60%	48%	48%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+2:-15	65%	65%	50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-9	75%	75%	60%	60%
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+2:-15	70%	70%	60%	60%
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	34%	34%
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN) vs. MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	34%	34%
Spread Credit Rate	Decrease	+2:-15	45%	45%	34%	34%
GULF COAST JET (ARGUS) CALENDAR SWAP FUTURES (NY-AF - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
GULF COAST JET (ARGUS) CALENDAR SWAP FUTURES (NY-AF - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
GULF COAST JET (ARGUS) CALENDAR SWAP FUTURES (NY-AF - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
GULF COAST UNL 87 (ARGUS) CALENDAR SWAP FUTURES (NY-AW - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
GULF COAST UNL 87 (ARGUS) CALENDAR SWAP FUTURES (NY-AW - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
GULF COAST UNL 87 (ARGUS) CALENDAR SWAP FUTURES (NY-AW - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	60%	60%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	New	+1:-1			68%	68%
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
Spread Credit Rate	Increase	+1:-1	58%	58%	69%	69%
Spread Credit Rate	Increase	+1:-1	62%	62%	70%	70%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME)						
Spread Credit Rate	New	+1:-1			68%	68%
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
Spread Credit Rate	Increase	+1:-1	58%	58%	70%	70%
Spread Credit Rate	Increase	+1:-1	62%	62%	69%	69%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	New	+1:-1			68%	68%
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
Spread Credit Rate	Increase	+1:-1	58%	58%	70%	70%
Spread Credit Rate	Increase	+1:-1	62%	62%	69%	69%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-1	58%	58%	70%	70%
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	62%	62%	69%	69%
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	60%	60%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL , CS, WS) vs NY 0.3% FUEL OIL (PLATTS) SWAP FUTURES (NY-VQ - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs NY 0.3% FUEL OIL (PLATTS) SWAP FUTURES (NY-VQ - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs NY JET FUEL (PLATTS) SWAP FUTURES (NY-1Q - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP)						
Spread Credit Rate	New	+1:-1			68%	68%
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
Spread Credit Rate	Increase	+1:-1	62%	62%	69%	69%
Spread Credit Rate	Increase	+1:-1	58%	58%	70%	70%
LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs SINGAPORE GASOIL SWAP (NYM-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Decrease	+9:-1	60%	60%	50%	50%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	Decrease	-25:+3	60%	60%	50%	50%
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
LLS (ARGUS) CALENDAR SWAP FUTURES (NY-XA - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	60%	60%
NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	60%	60%
NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	-1:+1	35%	35%	60%	60%
Spread Credit Rate	Increase	+1:-1	35%	35%	60%	60%
NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	60%	60%
NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	60%	60%
NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Decrease	+15:-2	65%	65%	55%	55%
NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)						
Spread Credit Rate	Decrease	+1:-1	61%	61%	53%	53%
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
OMAN CRUDE OIL (NY-OQ - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%
OMAN CRUDE OIL (NY-OQ - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	63%	63%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	61%	61%	53%	53%
RBOB GASOLINE FUTURES (NY-RB - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	63%	63%
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	63%	63%
Spread Credit Rate	Increase	+1:-1	80%	80%	85%	85%
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	60%	60%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME).						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME).						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
Spread Credit Rate	Increase	+1:-1	58%	58%	68%	68%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1	75%	75%	77%	77%
Spread Credit Rate	Increase	+1:-1	58%	58%	70%	70%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY 0.3% FUEL OIL (PLATTS) SWAP FUTURES (NY-VQ - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY 0.3% FUEL OIL (PLATTS) SWAP FUTURES (NY-VQ - CME).						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY JET FUEL (ARGUS) SWAP FUTURES (NY-4Y - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY JET FUEL (ARGUS) SWAP FUTURES (NY-4Y - CME).						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY JET FUEL (PLATTS) SWAP FUTURES (NY-1Q - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs NY JET FUEL (PLATTS) SWAP FUTURES (NY-1Q - CME).						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME).						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	45%	45%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)						
Spread Credit Rate	Increase	+1:-1	45%	45%	60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate						
METALS - Short Option Minimum (SOM) Rate						
PALLADIUM FUTURES (LQ, PA, PAO, QT) - SOM						
Clearing Member Rate		Decrease	55.000	50.000	44.000	40.000
PLATINUM FUTURES (PL, PO, PQ, QR) - SOM						
Clearing Member Rate		Decrease	38.500	35.000	27.500	25.000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
AGRICULTURE - Volatility Scan (volScan) Rate						
CORN CALENDAR OPTION - OLD/NEW CROP (CC6, CC6, CCZ, CCZ) - volScan						
Clearing Member Rate		Decrease		25.000%		25.000%
MILK CLASS IV (9X1, DK, DK) - volScan						
Clearing Member Rate	Delivery Month	Increase		0.050		0.060
Clearing Member Rate	Months 2-5	Increase		0.030		0.045
Clearing Member Rate	Months 6+	Increase		0.030		0.045
SOYMEAL CALENDAR OPTION - SAME CROP (MYC, MYC) - volScan						
Clearing Member Rate		Decrease		25.000%		25.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
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Volatility Scan (volScan) Rate

CRUDE OIL - Volatility Scan (volScan) Rate

BRENT (ICE) CALENDAR SWAP FUTURES (BA, CY, IBS) - volScan

Clearing Member Rate	Mnth3	Decrease		0.030		0.025
Clearing Member Rate	Mnth4	Decrease		0.025		0.020
Clearing Member Rate	Mnth5	Decrease		0.025		0.020
Clearing Member Rate	Mnth6	Decrease		0.025		0.020
Clearing Member Rate	Mnth7	Decrease		0.020		0.015
Clearing Member Rate	Mnth8	Decrease		0.020		0.015
Clearing Member Rate	Mnth10	Decrease		0.015		0.010
Clearing Member Rate	Mnth11	Decrease		0.015		0.010

BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (BB, BE, BZ, BZL, BZS, BZT, IBS, OS, OSW) - volScan

Clearing Member Rate	Mnth3	Decrease		0.030		0.025
Clearing Member Rate	Mnth4	Decrease		0.025		0.020
Clearing Member Rate	Mnth5	Decrease		0.025		0.020
Clearing Member Rate	Mnth6	Decrease		0.025		0.020
Clearing Member Rate	Mnth7	Decrease		0.020		0.015
Clearing Member Rate	Mnth8	Decrease		0.020		0.015
Clearing Member Rate	Mnth10	Decrease		0.015		0.010
Clearing Member Rate	Mnth11	Decrease		0.015		0.010

BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (BB, BBT, MBZ, ODB, SBB) - volScan

Clearing Member Rate	Mnth3	Decrease		0.030		0.025
Clearing Member Rate	Mnth4	Decrease		0.025		0.020
Clearing Member Rate	Mnth5	Decrease		0.025		0.020
Clearing Member Rate	Mnth6	Decrease		0.025		0.020
Clearing Member Rate	Mnth7	Decrease		0.020		0.015
Clearing Member Rate	Mnth8	Decrease		0.020		0.015
Clearing Member Rate	Mnth10	Decrease		0.015		0.010
Clearing Member Rate	Mnth11	Decrease		0.015		0.010

CRUDE OIL FINANCIAL FUTURES (MCL, QM, WS) - volScan

Clearing Member Rate	Mnth2	Increase		0.030		0.040
Clearing Member Rate	Mnth3	Increase		0.025		0.035
Clearing Member Rate	Mnth4	Increase		0.025		0.030
Clearing Member Rate	Mnth5	Increase		0.020		0.025
Clearing Member Rate	Mnth7	Increase		0.015		0.020
Clearing Member Rate	Mnth8	Increase		0.015		0.020
Clearing Member Rate	Mnth9	Increase		0.013		0.015
Clearing Member Rate	Mnth11	Increase		0.010		0.013
Clearing Member Rate	Mnth12	Increase		0.010		0.013
Clearing Member Rate	Mnth13	Increase		0.010		0.013
Clearing Member Rate	Mnth14	Increase		0.010		0.013

CRUDE OIL LAST DAY FINANCIAL FUTURES (26, S26) - volScan

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth2	Increase		0.030		0.040
Clearing Member Rate	Mnth3	Increase		0.025		0.035
Clearing Member Rate	Mnth4	Increase		0.025		0.030
Clearing Member Rate	Mnth5	Increase		0.020		0.025
Clearing Member Rate	Mnth7	Increase		0.015		0.020
Clearing Member Rate	Mnth8	Increase		0.015		0.020
Clearing Member Rate	Mnth9	Increase		0.013		0.015
Clearing Member Rate	Mnth11	Increase		0.010		0.013
Clearing Member Rate	Mnth12	Increase		0.010		0.013
Clearing Member Rate	Mnth13	Increase		0.010		0.013
Clearing Member Rate	Mnth14	Increase		0.010		0.013
LIGHT SWEET CRUDE OIL FUTURES (C01, C02, C03, C04, C05, C06, C07, C08, C09, C10, C11, C12, C13, C14, C15, C16, C17, C18, C19, C20, C21, C22, C23, C24, C25, C26, C27, C28, C29, C30, C31, CD, CL, CLL, CLS, CLT, LC, LO, LOW, XC, XCT) - volScan						
Clearing Member Rate	Mnth2	Increase		0.030		0.040
Clearing Member Rate	Mnth3	Increase		0.025		0.035
Clearing Member Rate	Mnth4	Increase		0.025		0.030
Clearing Member Rate	Mnth5	Increase		0.020		0.025
Clearing Member Rate	Mnth7	Increase		0.015		0.020
Clearing Member Rate	Mnth8	Increase		0.015		0.020
Clearing Member Rate	Mnth9	Increase		0.013		0.015
Clearing Member Rate	Mnth11	Increase		0.010		0.013
Clearing Member Rate	Mnth12	Increase		0.010		0.013
Clearing Member Rate	Mnth13	Increase		0.010		0.013
Clearing Member Rate	Mnth14	Increase		0.010		0.013
WTI CALENDAR SWAP FUTURES (AO, CS) - volScan						
Clearing Member Rate	Mnth2	Increase		0.030		0.040
Clearing Member Rate	Mnth3	Increase		0.025		0.035
Clearing Member Rate	Mnth4	Increase		0.025		0.030
Clearing Member Rate	Mnth5	Increase		0.020		0.025
Clearing Member Rate	Mnth7	Increase		0.015		0.020
Clearing Member Rate	Mnth8	Increase		0.015		0.020
Clearing Member Rate	Mnth9	Increase		0.013		0.015
Clearing Member Rate	Mnth11	Increase		0.010		0.013
Clearing Member Rate	Mnth12	Increase		0.010		0.013
Clearing Member Rate	Mnth13	Increase		0.010		0.013
Clearing Member Rate	Mnth14	Increase		0.010		0.013
ELECTRICITY - Volatility Scan (volScan) Rate						
PJM NORTHERN ILLINOIS HUB PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (N3) - volScan						
Clearing Member Rate	Mnths 12+	New				0.025

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
METALS - Volatility Scan (volScan) Rate						
PALLADIUM FUTURES (LQ, PA, PAO, QT) - volScan						
Clearing Member Rate	Mnth 2+	Decrease		0.045		0.040
PLATINUM FUTURES (PL, PO, PQ, QR) - volScan						
Clearing Member Rate	Mths 1	Decrease		0.070		0.060
Clearing Member Rate	Mths 2+	Decrease		0.040		0.030
NATURAL GAS - Volatility Scan (volScan) Rate						
ANR OK BASIS SWAP (PLATTS IFERC) FUTURES (NE) - volScan						
Clearing Member Rate	Mnth 1	Increase		0.050		0.150
Clearing Member Rate	Mnth 2	Increase		0.050		0.100
WEATHER - Volatility Scan (volScan) Rate						
AMSTERDAM HDD SEASONAL STRIP (D2F, D2F, D2G, D2G, D2H, D2H, D2V, D2V, D2X, D2X, D2Z, D2Z) - volScan						
Clearing Member Rate		Decrease		250.000%		25.000%
AMSTERDAM MONTHLY HDD (D2, D2) - volScan						
Clearing Member Rate		Decrease		30.000%		30.000%
CINCINNATI MONTHLY HDD (H3, H3) - volScan						
Clearing Member Rate		Decrease		30.000%		30.000%
DES MOINES HDD SEASONAL STRIP (H9F, H9F, H9G, H9G, H9H, H9H, H9V, H9V, H9X, H9X, H9Z, H9Z) - volScan						
Clearing Member Rate		Decrease		250.000%		25.000%
DES MOINES MONTHLY HDD (H9, H9) - volScan						
Clearing Member Rate		Decrease		30.000%		30.000%
NEW YORK HDD SEASONAL STRIP (H4F, H4F, H4G, H4G, H4H, H4H, H4V, H4V, H4X, H4X, H4Z, H4Z) - volScan						
Clearing Member Rate		Decrease		250.000%		25.000%
NEW YORK MONTHLY HDD (H4, H4) - volScan						
Clearing Member Rate		Decrease		30.000%		30.000%
PARIS HDD SEASONAL STRIP (D1F, D1F, D1G, D1G, D1H, D1H, D1V, D1V, D1X, D1X, D1Z, D1Z) - volScan						
Clearing Member Rate		Decrease		250.000%		25.000%
PARIS MONTHLY HDD (D1, D1) - volScan						
Clearing Member Rate		Decrease		30.000%		30.000%