



14-493

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, December 18, 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, December 19, 2014.

Current rates as of:

Thursday, December 18, 2014.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
ROUGH RICE FUTURES (14)								
14	Spec		Increase	USD	825	750	880	800
14	Hedge/Member		Increase	USD	750	750	800	800
COAL - Outright Rates								
COAL API 8 CFR SOUTH CHINA (SSI)								
SSI	Spec		Increase	USD	1,540	1,400	1,760	1,600
SSI	Hedge/Member		Increase	USD	1,400	1,400	1,600	1,600
COAL API2 CIF ARA ARG-MCCLOSKEY FUT (MTF)								
MTF	Spec	Mth 7+	Increase	USD	1,210	1,100	1,430	1,300
MTF	Hedge/Member	Mth 7+	Increase	USD	1,100	1,100	1,300	1,300
CRUDE OIL - Outright Rates								
BRENT BALMO FUT (J9)								
J9	Spec		Increase	USD	4,400	4,000	6,050	5,500
J9	Hedge/Member		Increase	USD	4,000	4,000	5,500	5,500
CRUDE OIL VOLATILITY FUTURE (CVF)								
CVF	Spec	Mths 1-2	Increase	USD	4,400	4,000	6,600	6,000
CVF	Hedge/Member	Mths 1-2	Increase	USD	4,000	4,000	6,000	6,000
CVF	Spec	Mths 3-6	Increase	USD	2,750	2,500	5,500	5,000
CVF	Hedge/Member	Mths 3-6	Increase	USD	2,500	2,500	5,000	5,000
CVF	Spec	Mths 7+	Increase	USD	2,750	2,500	5,500	5,000
CVF	Hedge/Member	Mths 7+	Increase	USD	2,500	2,500	5,000	5,000
DME CRUDE OIL BALMO FUT (DOB)								
DOB	Spec		Increase	USD	4,400	4,000	6,050	5,500
DOB	Hedge/Member		Increase	USD	4,000	4,000	5,500	5,500
DME OMAN CRUDE FUT (DOO)								
DOO	Spec	Mnth1	Increase	USD	4,455	4,050	5,995	5,450
DOO	Hedge/Member	Mnth1	Increase	USD	4,050	4,050	5,450	5,450
DOO	Spec	Mnth2	Increase	USD	4,455	4,050	5,335	4,850
DOO	Hedge/Member	Mnth2	Increase	USD	4,050	4,050	4,850	4,850
DOO	Spec	Mnth3	Increase	USD	4,400	4,000	5,335	4,850
DOO	Hedge/Member	Mnth3	Increase	USD	4,000	4,000	4,850	4,850
DOO	Spec	Mnth4	Increase	USD	4,400	4,000	5,115	4,650
DOO	Hedge/Member	Mnth4	Increase	USD	4,000	4,000	4,650	4,650
DOO	Spec	Mnth5	Increase	USD	4,400	4,000	5,115	4,650
DOO	Hedge/Member	Mnth5	Increase	USD	4,000	4,000	4,650	4,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DOO	Spec	Mnth6	Increase	USD	4,400	4,000	5,115	4,650
DOO	Hedge/Member	Mnth6	Increase	USD	4,000	4,000	4,650	4,650
DOO	Spec	Mnth7	Increase	USD	4,400	4,000	4,950	4,500
DOO	Hedge/Member	Mnth7	Increase	USD	4,000	4,000	4,500	4,500
DOO	Spec	Mnth8	Increase	USD	4,400	4,000	4,950	4,500
DOO	Hedge/Member	Mnth8	Increase	USD	4,000	4,000	4,500	4,500
DOO	Spec	Mnth9	Increase	USD	4,400	4,000	4,950	4,500
DOO	Hedge/Member	Mnth9	Increase	USD	4,000	4,000	4,500	4,500
DOO	Spec	Mnth10	Increase	USD	4,400	4,000	4,950	4,500
DOO	Hedge/Member	Mnth10	Increase	USD	4,000	4,000	4,500	4,500
DOO	Spec	Mnth11	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth11	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth12	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth12	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth13	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth13	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth14	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth14	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth15	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth15	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth16	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth16	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth17	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth17	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth18	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth18	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth19	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth19	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth20	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth20	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth21	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth21	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth22	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth22	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth23	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth23	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth24	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth24	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth25	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth25	Increase	USD	3,950	3,950	4,450	4,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DOO	Spec	Mnth26	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth26	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth27	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth27	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth28	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth28	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth29	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth29	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth30	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth30	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth31	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth31	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth32	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth32	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth33	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth33	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth34	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth34	Increase	USD	3,950	3,950	4,450	4,450
DOO	Spec	Mnth35+	Increase	USD	4,345	3,950	4,895	4,450
DOO	Hedge/Member	Mnth35+	Increase	USD	3,950	3,950	4,450	4,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DME OMAN CRUDE OIL (OQ)								
OQ	Spec	Mnth1	Increase	USD	5,445	4,950	5,995	5,450
OQ	Hedge/Member	Mnth1	Increase	USD	4,950	4,950	5,450	5,450
OQ	Spec	Mnth2	Increase	USD	4,785	4,350	5,335	4,850
OQ	Hedge/Member	Mnth2	Increase	USD	4,350	4,350	4,850	4,850
OQ	Spec	Mnth3	Increase	USD	4,565	4,150	5,335	4,850
OQ	Hedge/Member	Mnth3	Increase	USD	4,150	4,150	4,850	4,850
OQ	Spec	Mnth4	Increase	USD	4,565	4,150	5,115	4,650
OQ	Hedge/Member	Mnth4	Increase	USD	4,150	4,150	4,650	4,650
OQ	Spec	Mnth5	Increase	USD	4,565	4,150	5,115	4,650
OQ	Hedge/Member	Mnth5	Increase	USD	4,150	4,150	4,650	4,650
OQ	Spec	Mnth6	Increase	USD	4,400	4,000	4,950	4,500
OQ	Hedge/Member	Mnth6	Increase	USD	4,000	4,000	4,500	4,500
OQ	Spec	Mnth7	Increase	USD	4,400	4,000	4,950	4,500
OQ	Hedge/Member	Mnth7	Increase	USD	4,000	4,000	4,500	4,500
OQ	Spec	Mnth8	Increase	USD	4,400	4,000	4,950	4,500
OQ	Hedge/Member	Mnth8	Increase	USD	4,000	4,000	4,500	4,500
OQ	Spec	Mnth9	Increase	USD	4,400	4,000	4,950	4,500
OQ	Hedge/Member	Mnth9	Increase	USD	4,000	4,000	4,500	4,500
OQ	Spec	Mnth10	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth10	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth11	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth11	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth12	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth12	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth13	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth13	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth14	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth14	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth15	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth15	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth16	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth16	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth17	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth17	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth18	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth18	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth19	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth19	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth20	Increase	USD	4,345	3,950	4,895	4,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OQ	Hedge/Member	Mnth20	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth21	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth21	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth22	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth22	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth23	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth23	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth24	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth24	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth25	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth25	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth26	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth26	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth27	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth27	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth28	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth28	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth29	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth29	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth30	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth30	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth31	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth31	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth32	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth32	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth33	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth33	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth35+	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth35+	Increase	USD	3,950	3,950	4,450	4,450
OQ	Spec	Mnth34	Increase	USD	4,345	3,950	4,895	4,450
OQ	Hedge/Member	Mnth34	Increase	USD	3,950	3,950	4,450	4,450
DUBAI CRUDE OIL BALMO (BI)								
BI	Spec	All Months	Increase	USD	4,840	4,400	6,600	6,000
BI	Hedge/Member	All Months	Increase	USD	4,400	4,400	6,000	6,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DUBAI CRUDE OIL CALENDAR FUT (DC)								
DC	Spec	Mnth1	Increase	USD	4,455	4,050	5,995	5,450
DC	Hedge/Member	Mnth1	Increase	USD	4,050	4,050	5,450	5,450
DC	Spec	Mnth2	Increase	USD	4,455	4,050	5,335	4,850
DC	Hedge/Member	Mnth2	Increase	USD	4,050	4,050	4,850	4,850
DC	Spec	Mnth3	Increase	USD	4,400	4,000	5,335	4,850
DC	Hedge/Member	Mnth3	Increase	USD	4,000	4,000	4,850	4,850
DC	Spec	Mnth4	Increase	USD	4,400	4,000	5,115	4,650
DC	Hedge/Member	Mnth4	Increase	USD	4,000	4,000	4,650	4,650
DC	Spec	Mnth5	Increase	USD	4,400	4,000	5,115	4,650
DC	Hedge/Member	Mnth5	Increase	USD	4,000	4,000	4,650	4,650
DC	Spec	Mnth6	Increase	USD	4,400	4,000	5,115	4,650
DC	Hedge/Member	Mnth6	Increase	USD	4,000	4,000	4,650	4,650
DC	Spec	Mnth7	Increase	USD	4,400	4,000	4,950	4,500
DC	Hedge/Member	Mnth7	Increase	USD	4,000	4,000	4,500	4,500
DC	Spec	Mnth8	Increase	USD	4,400	4,000	4,950	4,500
DC	Hedge/Member	Mnth8	Increase	USD	4,000	4,000	4,500	4,500
DC	Spec	Mnth9	Increase	USD	4,400	4,000	4,950	4,500
DC	Hedge/Member	Mnth9	Increase	USD	4,000	4,000	4,500	4,500
DC	Spec	Mnth10	Increase	USD	4,400	4,000	4,950	4,500
DC	Hedge/Member	Mnth10	Increase	USD	4,000	4,000	4,500	4,500
DC	Spec	Mnth11	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth11	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth12	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth12	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth13	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth13	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth14	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth14	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth15	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth15	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth16	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth16	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth17	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth17	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth18	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth18	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth19	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth19	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth20	Increase	USD	4,345	3,950	4,895	4,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DC	Hedge/Member	Mnth20	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth21	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth21	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth22	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth22	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth23	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth23	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth24	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth24	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth25	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth25	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth26	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth26	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth27	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth27	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth28	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth28	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth29	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth29	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth30	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth30	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth31	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth31	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth32	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth32	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth33	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth33	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth34	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth34	Increase	USD	3,950	3,950	4,450	4,450
DC	Spec	Mnth35+	Increase	USD	4,345	3,950	4,895	4,450
DC	Hedge/Member	Mnth35+	Increase	USD	3,950	3,950	4,450	4,450
EUROPE DATED BRENT FUT (UB)								
UB	Spec	Mths 7+	Increase	USD	4,730	4,300	4,950	4,500
UB	Hedge/Member	Mths 7+	Increase	USD	4,300	4,300	4,500	4,500
UB	Spec	Mths 1 - 6	Increase	USD	5,060	4,600	5,280	4,800
UB	Hedge/Member	Mths 1 - 6	Increase	USD	4,600	4,600	4,800	4,800
GULF COAST SOUR CRUDE OIL (MB)								
MB	Spec		Increase	USD	4,180	3,800	5,940	5,400
MB	Hedge/Member		Increase	USD	3,800	3,800	5,400	5,400

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

ICE BRENT-EURO DENOMINATED CAL FUT (IBE)

IBE	Spec	Mnth 1	Increase	EUR	3,300	3,000	4,840	4,400
IBE	Hedge/Member	Mnth 1	Increase	EUR	3,000	3,000	4,400	4,400
IBE	Spec	Mnth 2-4	Increase	EUR	3,080	2,800	4,840	4,400
IBE	Hedge/Member	Mnth 2-4	Increase	EUR	2,800	2,800	4,400	4,400
IBE	Spec	Mnth 5-16	Increase	EUR	2,860	2,600	4,400	4,000
IBE	Hedge/Member	Mnth 5-16	Increase	EUR	2,600	2,600	4,000	4,000
IBE	Spec	Mnth 17+	Increase	EUR	2,475	2,250	4,400	4,000
IBE	Hedge/Member	Mnth 17+	Increase	EUR	2,250	2,250	4,000	4,000

MINI DUBAI CRUDE OIL (PLATTS) BALMO (DBT)

DBT	Spec	All Months	Increase	USD	484	440	660	600
DBT	Hedge/Member	All Months	Increase	USD	440	440	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI DUBAI CRUDE OIL (PLATTS) FUT (DBL)								
DBL	Spec	Mnth1	Increase	USD	446	405	600	545
DBL	Hedge/Member	Mnth1	Increase	USD	405	405	545	545
DBL	Spec	Mnth2	Increase	USD	446	405	534	485
DBL	Hedge/Member	Mnth2	Increase	USD	405	405	485	485
DBL	Spec	Mnth3	Increase	USD	440	400	534	485
DBL	Hedge/Member	Mnth3	Increase	USD	400	400	485	485
DBL	Spec	Mnth4	Increase	USD	440	400	512	465
DBL	Hedge/Member	Mnth4	Increase	USD	400	400	465	465
DBL	Spec	Mnth5	Increase	USD	440	400	512	465
DBL	Hedge/Member	Mnth5	Increase	USD	400	400	465	465
DBL	Spec	Mnth6	Increase	USD	440	400	512	465
DBL	Hedge/Member	Mnth6	Increase	USD	400	400	465	465
DBL	Spec	Mnth7	Increase	USD	440	400	495	450
DBL	Hedge/Member	Mnth7	Increase	USD	400	400	450	450
DBL	Spec	Mnth8	Increase	USD	440	400	495	450
DBL	Hedge/Member	Mnth8	Increase	USD	400	400	450	450
DBL	Spec	Mnth9	Increase	USD	440	400	495	450
DBL	Hedge/Member	Mnth9	Increase	USD	400	400	450	450
DBL	Spec	Mnth10	Increase	USD	440	400	495	450
DBL	Hedge/Member	Mnth10	Increase	USD	400	400	450	450
DBL	Spec	Mnth11	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth11	Increase	USD	395	395	445	445
DBL	Spec	Mnth12	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth12	Increase	USD	395	395	445	445
DBL	Spec	Mnth13	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth13	Increase	USD	395	395	445	445
DBL	Spec	Mnth14	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth14	Increase	USD	395	395	445	445
DBL	Spec	Mnth15	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth15	Increase	USD	395	395	445	445
DBL	Spec	Mnth16	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth16	Increase	USD	395	395	445	445
DBL	Spec	Mnth17	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth17	Increase	USD	395	395	445	445
DBL	Spec	Mnth18	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth18	Increase	USD	395	395	445	445
DBL	Spec	Mnth19	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth19	Increase	USD	395	395	445	445
DBL	Spec	Mnth20	Increase	USD	435	395	490	445

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DBL	Hedge/Member	Mnth20	Increase	USD	395	395	445	445
DBL	Spec	Mnth21	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth21	Increase	USD	395	395	445	445
DBL	Spec	Mnth22	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth22	Increase	USD	395	395	445	445
DBL	Spec	Mnth23	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth23	Increase	USD	395	395	445	445
DBL	Spec	Mnth24	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth24	Increase	USD	395	395	445	445
DBL	Spec	Mnth25	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth25	Increase	USD	395	395	445	445
DBL	Spec	Mnth26	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth26	Increase	USD	395	395	445	445
DBL	Spec	Mnth27	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth27	Increase	USD	395	395	445	445
DBL	Spec	Mnth28	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth28	Increase	USD	395	395	445	445
DBL	Spec	Mnth29	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth29	Increase	USD	395	395	445	445
DBL	Spec	Mnth30	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth30	Increase	USD	395	395	445	445
DBL	Spec	Mnth31	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth31	Increase	USD	395	395	445	445
DBL	Spec	Mnth32	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth32	Increase	USD	395	395	445	445
DBL	Spec	Mnth33	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth33	Increase	USD	395	395	445	445
DBL	Spec	Mnth34	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth34	Increase	USD	395	395	445	445
DBL	Spec	Mnth35+	Increase	USD	435	395	490	445
DBL	Hedge/Member	Mnth35+	Increase	USD	395	395	445	445

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OMAN CRUDE FINANCIAL (ZG)								
ZG	Spec	Mnth1	Increase	USD	5,445	4,950	5,995	5,450
ZG	Hedge/Member	Mnth1	Increase	USD	4,950	4,950	5,450	5,450
ZG	Spec	Mnth2	Increase	USD	4,785	4,350	5,335	4,850
ZG	Hedge/Member	Mnth2	Increase	USD	4,350	4,350	4,850	4,850
ZG	Spec	Mnth3	Increase	USD	4,565	4,150	5,335	4,850
ZG	Hedge/Member	Mnth3	Increase	USD	4,150	4,150	4,850	4,850
ZG	Spec	Mnth4	Increase	USD	4,565	4,150	5,115	4,650
ZG	Hedge/Member	Mnth4	Increase	USD	4,150	4,150	4,650	4,650
ZG	Spec	Mnth5	Increase	USD	4,565	4,150	5,115	4,650
ZG	Hedge/Member	Mnth5	Increase	USD	4,150	4,150	4,650	4,650
ZG	Spec	Mnth6	Increase	USD	4,400	4,000	4,950	4,500
ZG	Hedge/Member	Mnth6	Increase	USD	4,000	4,000	4,500	4,500
ZG	Spec	Mnth7	Increase	USD	4,400	4,000	4,950	4,500
ZG	Hedge/Member	Mnth7	Increase	USD	4,000	4,000	4,500	4,500
ZG	Spec	Mnth8	Increase	USD	4,400	4,000	4,950	4,500
ZG	Hedge/Member	Mnth8	Increase	USD	4,000	4,000	4,500	4,500
ZG	Spec	Mnth9	Increase	USD	4,400	4,000	4,950	4,500
ZG	Hedge/Member	Mnth9	Increase	USD	4,000	4,000	4,500	4,500
ZG	Spec	Mnth10	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth10	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth11	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth11	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth12	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth12	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth13	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth13	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth14	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth14	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth15	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth15	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth16	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth16	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth17	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth17	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth18	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth18	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth19	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth19	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth20	Increase	USD	4,345	3,950	4,895	4,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ZG	Hedge/Member	Mnth20	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth21	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth21	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth22	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth22	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth23	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth23	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth24	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth24	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth25	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth25	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth26	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth26	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth27	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth27	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth28	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth28	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth29	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth29	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth30	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth30	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth31	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth31	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth32	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth32	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth33	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth33	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth35+	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth35+	Increase	USD	3,950	3,950	4,450	4,450
ZG	Spec	Mnth34	Increase	USD	4,345	3,950	4,895	4,450
ZG	Hedge/Member	Mnth34	Increase	USD	3,950	3,950	4,450	4,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OMAN CRUDE OIL TAM FUT (OQB)								
OQB	Spec	Mnth1	Increase	USD	5,445	4,950	5,995	5,450
OQB	Hedge/Member	Mnth1	Increase	USD	4,950	4,950	5,450	5,450
OQB	Spec	Mnth2	Increase	USD	4,785	4,350	5,335	4,850
OQB	Hedge/Member	Mnth2	Increase	USD	4,350	4,350	4,850	4,850
OQB	Spec	Mnth3	Increase	USD	4,565	4,150	5,335	4,850
OQB	Hedge/Member	Mnth3	Increase	USD	4,150	4,150	4,850	4,850
OQB	Spec	Mnth4	Increase	USD	4,565	4,150	5,115	4,650
OQB	Hedge/Member	Mnth4	Increase	USD	4,150	4,150	4,650	4,650
OQB	Spec	Mnth5	Increase	USD	4,565	4,150	5,115	4,650
OQB	Hedge/Member	Mnth5	Increase	USD	4,150	4,150	4,650	4,650
OQB	Spec	Mnth6	Increase	USD	4,400	4,000	4,950	4,500
OQB	Hedge/Member	Mnth6	Increase	USD	4,000	4,000	4,500	4,500
OQB	Spec	Mnth7	Increase	USD	4,400	4,000	4,950	4,500
OQB	Hedge/Member	Mnth7	Increase	USD	4,000	4,000	4,500	4,500
OQB	Spec	Mnth8	Increase	USD	4,400	4,000	4,950	4,500
OQB	Hedge/Member	Mnth8	Increase	USD	4,000	4,000	4,500	4,500
OQB	Spec	Mnth9	Increase	USD	4,400	4,000	4,950	4,500
OQB	Hedge/Member	Mnth9	Increase	USD	4,000	4,000	4,500	4,500
OQB	Spec	Mnth10	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth10	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth11	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth11	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth12	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth12	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth13	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth13	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth14	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth14	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth15	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth15	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth16	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth16	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth17	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth17	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth18	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth18	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth19	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth19	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth20	Increase	USD	4,345	3,950	4,895	4,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OQB	Hedge/Member	Mnth20	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth21	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth21	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth22	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth22	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth23	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth23	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth24	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth24	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth25	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth25	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth26	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth26	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth27	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth27	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth28	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth28	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth29	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth29	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth30	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth30	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth31	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth31	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth32	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth32	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth33	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth33	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth35+	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth35+	Increase	USD	3,950	3,950	4,450	4,450
OQB	Spec	Mnth34	Increase	USD	4,345	3,950	4,895	4,450
OQB	Hedge/Member	Mnth34	Increase	USD	3,950	3,950	4,450	4,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OMAN CRUDE OIL TAM MARKER SYN (OQ1)								
OQ1	Spec	Mnth1	Increase	USD	5,445	4,950	5,995	5,450
OQ1	Hedge/Member	Mnth1	Increase	USD	4,950	4,950	5,450	5,450
OQ1	Spec	Mnth2	Increase	USD	4,785	4,350	5,335	4,850
OQ1	Hedge/Member	Mnth2	Increase	USD	4,350	4,350	4,850	4,850
OQ1	Spec	Mnth3	Increase	USD	4,565	4,150	5,335	4,850
OQ1	Hedge/Member	Mnth3	Increase	USD	4,150	4,150	4,850	4,850
OQ1	Spec	Mnth4	Increase	USD	4,565	4,150	5,115	4,650
OQ1	Hedge/Member	Mnth4	Increase	USD	4,150	4,150	4,650	4,650
OQ1	Spec	Mnth5	Increase	USD	4,565	4,150	5,115	4,650
OQ1	Hedge/Member	Mnth5	Increase	USD	4,150	4,150	4,650	4,650
OQ1	Spec	Mnth6	Increase	USD	4,400	4,000	4,950	4,500
OQ1	Hedge/Member	Mnth6	Increase	USD	4,000	4,000	4,500	4,500
OQ1	Spec	Mnth7	Increase	USD	4,400	4,000	4,950	4,500
OQ1	Hedge/Member	Mnth7	Increase	USD	4,000	4,000	4,500	4,500
OQ1	Spec	Mnth8	Increase	USD	4,400	4,000	4,950	4,500
OQ1	Hedge/Member	Mnth8	Increase	USD	4,000	4,000	4,500	4,500
OQ1	Spec	Mnth9	Increase	USD	4,400	4,000	4,950	4,500
OQ1	Hedge/Member	Mnth9	Increase	USD	4,000	4,000	4,500	4,500
OQ1	Spec	Mnth10	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth10	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth11	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth11	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth12	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth12	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth13	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth13	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth14	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth14	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth15	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth15	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth16	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth16	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth17	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth17	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth18	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth18	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth19	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth19	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth20	Increase	USD	4,345	3,950	4,895	4,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OQ1	Hedge/Member	Mnth20	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth21	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth21	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth22	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth22	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth23	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth23	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth24	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth24	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth25	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth25	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth26	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth26	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth27	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth27	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth28	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth28	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth29	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth29	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth30	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth30	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth31	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth31	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth32	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth32	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth33	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth33	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth35+	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth35+	Increase	USD	3,950	3,950	4,450	4,450
OQ1	Spec	Mnth34	Increase	USD	4,345	3,950	4,895	4,450
OQ1	Hedge/Member	Mnth34	Increase	USD	3,950	3,950	4,450	4,450

CRUDE OIL SPREADS - Outright Rates

CANADIAN HEAVYCRUDE(NET ENRGY) FUT (WCC)

WCC	Spec	Mnths 7+	Increase	USD	880	800	990	900
WCC	Hedge/Member	Mnths 7+	Increase	USD	800	800	900	900

ELECTRICITY - Outright Rates

NYISO G OFF-PEAK (KH)

KH	Spec	Mnths 12+	Increase	USD	3,300	3,000	3,630	3,300
KH	Hedge/Member	Mnths 12+	Increase	USD	3,000	3,000	3,300	3,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

EQUITY INDEX - Outright Rates

EMINI SP 500 ENERGY SECTOR INDEX (XAE)

XAE	Spec		Increase	USD	4,400	4,000	4,950	4,500
XAE	Hedge/Member		Increase	USD	4,000	4,000	4,500	4,500

SP 500 ENERGY SELECT SECTOR TIC (XET)

XET	Spec		Increase	USD	4,400	4,000	4,950	4,500
XET	Hedge/Member		Increase	USD	4,000	4,000	4,500	4,500

SP 500 ENERGY SLCT SEC SYNTHETIC (1ET)

1ET	Spec		Increase	USD	4,400	4,000	4,950	4,500
1ET	Hedge/Member		Increase	USD	4,000	4,000	4,500	4,500

ERIS Standards - Outright Rates

ERIS 7-YR INT RATE SWAP (ZC9107)

ZC9107 Spec	Contracts 1-4	Decrease	USD	1,375	1,250	1,210	1,100
ZC9107 Hedge/Member	Contracts 1-4	Decrease	USD	1,250	1,250	1,100	1,100

ERIS STANDARD 2Y INT RATE SWAP FUTU (ZA9102)

ZA9102 Spec	Contracts 1-4	Decrease	USD	297	270	165	150
ZA9102 Hedge/Member	Contracts 1-4	Decrease	USD	270	270	150	150

ERIS STANDARD 30Y INT RATE SWAP FUT (ZD9130)

ZD9130 Spec	Contracts 1-4	Increase	USD	3,630	3,300	4,180	3,800
ZD9130 Hedge/Member	Contracts 1-4	Increase	USD	3,300	3,300	3,800	3,800
ZD9130 Spec	Contracts 5-8	Increase	USD	3,850	3,500	4,400	4,000
ZD9130 Hedge/Member	Contracts 5-8	Increase	USD	3,500	3,500	4,000	4,000
ZD9130 Spec	Contracts 9+	Increase	USD	3,850	3,500	4,400	4,000
ZD9130 Hedge/Member	Contracts 9+	Increase	USD	3,500	3,500	4,000	4,000

ERIS STANDARD 5Y INT RATE SWAP FUTU (ZB9105)

ZB9105 Spec	Contracts 1-4	Decrease	USD	660	600	440	400
ZB9105 Hedge/Member	Contracts 1-4	Decrease	USD	600	600	400	400
ZB9105 Spec	Contracts 5-8	Decrease	USD	1,100	1,000	935	850
ZB9105 Hedge/Member	Contracts 5-8	Decrease	USD	1,000	1,000	850	850

FX - Outright Rates

U.S. DOLLAR TURKISH LIRA FUTURES (TRY)

TRY	Spec		Increase	TRY	11,550	10,500	14,300	13,000
TRY	Hedge/Member		Increase	TRY	10,500	10,500	13,000	13,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

INTEREST RATES - Outright Rates

2 YEAR TREASURY NOTE FUTURES (26)

26	Spec		Increase	USD	440	400	506	460
26	Hedge/Member		Increase	USD	400	400	460	460

30 YEAR USD INTEREST RATE SWAP (B1U)

B1U	Spec		Increase	USD	3,850	3,500	4,400	4,000
B1U	Hedge/Member		Increase	USD	3,500	3,500	4,000	4,000

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

17	Spec		Increase	USD	2,145	1,950	2,310	2,100
17	Hedge/Member		Increase	USD	1,950	1,950	2,100	2,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
ALGONQUIN CITYGATES BASIS (B4)								
B4	Spec	Mnth 1	Increase	USD	7,700	7,000	9,350	8,500
B4	Hedge/Member	Mnth 1	Increase	USD	7,000	7,000	8,500	8,500
B4	Spec	Mnth 2	Increase	USD	6,600	6,000	7,700	7,000
B4	Hedge/Member	Mnth 2	Increase	USD	6,000	6,000	7,000	7,000
B4	Spec	Summer 2015	Increase	USD	1,980	1,800	2,200	2,000
B4	Hedge/Member	Summer 2015	Increase	USD	1,800	1,800	2,000	2,000
B4	Spec	Nov 2015+	Increase	USD	2,475	2,250	3,300	3,000
B4	Hedge/Member	Nov 2015+	Increase	USD	2,250	2,250	3,000	3,000
ANR LOUISIANA BASIS FUT (ND)								
ND	Spec	Mth 1	Increase	USD	110	100	132	120
ND	Hedge/Member	Mth 1	Increase	USD	100	100	120	120
ND	Spec	Mths 2 - 5	Increase	USD	99	90	121	110
ND	Hedge/Member	Mths 2 - 5	Increase	USD	90	90	110	110
ND	Spec	Mths 6+	Increase	USD	94	85	110	100
ND	Hedge/Member	Mths 6+	Increase	USD	85	85	100	100
ANR OKLAHOMA (NE)								
NE	Spec	Mnth 1	Increase	USD	413	375	451	410
NE	Hedge/Member	Mnth 1	Increase	USD	375	375	410	410
NE	Spec	Mnth 2	Increase	USD	248	225	297	270
NE	Hedge/Member	Mnth 2	Increase	USD	225	225	270	270
ANR, OKLA. INDEX (IQ)								
IQ	Spec	Mnths 1-2	Increase	USD	2,750	2,500	3,080	2,800
IQ	Hedge/Member	Mnths 1-2	Increase	USD	2,500	2,500	2,800	2,800
ANR, OKLA. SWING FUT (SQ)								
SQ	Spec		Increase	USD	3,300	3,000	3,960	3,600
SQ	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
CHICAGO BASIS FUT (NB)								
NB	Spec	Mnth 1	Increase	USD	550	500	715	650
NB	Hedge/Member	Mnth 1	Increase	USD	500	500	650	650
NB	Spec	Mnths 2+	Increase	USD	165	150	215	195
NB	Hedge/Member	Mnths 2+	Increase	USD	150	150	195	195
CHICAGO INDEX FUT (IS)								
IS	Spec	Mnths 1-2	Increase	USD	4,400	4,000	5,280	4,800
IS	Hedge/Member	Mnths 1-2	Increase	USD	4,000	4,000	4,800	4,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CHICAGO SWING FUTURE (SS)								
SS	Spec		Increase	USD	3,300	3,000	3,960	3,600
SS	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
CIG BASIS (CI)								
CI	Spec	Mnth 1	Increase	USD	495	450	825	750
CI	Hedge/Member	Mnth 1	Increase	USD	450	450	750	750
CI	Spec	Mnths 2-6	Increase	USD	193	175	231	210
CI	Hedge/Member	Mnths 2-6	Increase	USD	175	175	210	210
COLUMB GULF MAINLINE NG BASIS (5Z)								
5Z	Spec	Mnth 1	Increase	USD	50	45	61	55
5Z	Hedge/Member	Mnth 1	Increase	USD	45	45	55	55
5Z	Spec	Mnths 25+	Increase	USD	39	35	55	50
5Z	Hedge/Member	Mnths 25+	Increase	USD	35	35	50	50
COLUMBIA GULF NAT GAS SWING FUT (X2)								
X2	Spec		Increase	USD	3,300	3,000	3,960	3,600
X2	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
DAWN BASIS FUT (DW)								
DW	Spec	Mnth 1	Increase	USD	550	500	715	650
DW	Hedge/Member	Mnth 1	Increase	USD	500	500	650	650
DW	Spec	Mnths 2+	Increase	USD	440	400	572	520
DW	Hedge/Member	Mnths 2+	Increase	USD	400	400	520	520
DEMARC INDEX FUTURE (DI)								
DI	Spec	Mnths 1-2	Increase	USD	1,320	1,200	1,584	1,440
DI	Hedge/Member	Mnths 1-2	Increase	USD	1,200	1,200	1,440	1,440
DEMARC SWING FUT (DT)								
DT	Spec		Increase	USD	3,300	3,000	3,960	3,600
DT	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
DOMINION BASIS FUT (PLATTS IFERC) (PG)								
PG	Spec	Mnth 1	Increase	USD	666	605	704	640
PG	Hedge/Member	Mnth 1	Increase	USD	605	605	640	640
PG	Spec	Mnth 2	Increase	USD	627	570	688	625
PG	Hedge/Member	Mnth 2	Increase	USD	570	570	625	625
PG	Spec	Mnths 3-8	Increase	USD	550	500	682	620
PG	Hedge/Member	Mnths 3-8	Increase	USD	500	500	620	620

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ENABLE NAT GAS BASIS FUT (PW)								
PW	Spec	Mnth 1	Increase	USD	193	175	231	210
PW	Hedge/Member	Mnth 1	Increase	USD	175	175	210	210
PW	Spec	Mnths 2-6	Increase	USD	182	165	220	200
PW	Hedge/Member	Mnths 2-6	Increase	USD	165	165	200	200
PW	Spec	Mnths 7+	Increase	USD	182	165	209	190
PW	Hedge/Member	Mnths 7+	Increase	USD	165	165	190	190
ENABLE NAT GAS INDEX (II)								
II	Spec	Mnth 1-2	Increase	USD	2,200	2,000	2,640	2,400
II	Hedge/Member	Mnth 1-2	Increase	USD	2,000	2,000	2,400	2,400
ENABLE NAT GAS SWING FUT (VX)								
VX	Spec	All Months	Increase	USD	3,300	3,000	3,960	3,600
VX	Hedge/Member	All Months	Increase	USD	3,000	3,000	3,600	3,600
FL GAS ZONE 1 NAT GAS SWING FUT (Y9)								
Y9	Spec		Increase	USD	3,300	3,000	3,960	3,600
Y9	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
FLORIDA GAS ZONE 2 NAT GA SWING (X5)								
X5	Spec		Increase	USD	4,400	4,000	5,280	4,800
X5	Hedge/Member		Increase	USD	4,000	4,000	4,800	4,800
FLORIDA GAS ZONE3 BASIS FUT (FP)								
FP	Spec	Mnth 2	Increase	USD	132	120	160	145
FP	Hedge/Member	Mnth 2	Increase	USD	120	120	145	145
FP	Spec	Mnths 3-6	Increase	USD	143	130	160	145
FP	Hedge/Member	Mnths 3-6	Increase	USD	130	130	145	145
FP	Spec	Mnths 7-12	Increase	USD	132	120	149	135
FP	Hedge/Member	Mnths 7-12	Increase	USD	120	120	135	135
HENRY HUB SWING FUTURE (SN)								
SN	Spec	All Months	Increase	USD	2,200	2,000	2,640	2,400
SN	Hedge/Member	All Months	Increase	USD	2,000	2,000	2,400	2,400
HOUSTON SHIP CHANNEL BASIS FUT (NH)								
NH	Spec	Mnth 1	Increase	USD	204	185	248	225
NH	Hedge/Member	Mnth 1	Increase	USD	185	185	225	225
NH	Spec	Mnths 13+	Increase	USD	143	130	171	155
NH	Hedge/Member	Mnths 13+	Increase	USD	130	130	155	155
HOUSTON SHIP CHANNEL SWING (SM)								
SM	Spec	All Months	Increase	USD	3,300	3,000	3,960	3,600
SM	Hedge/Member	All Months	Increase	USD	3,000	3,000	3,600	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
KERN RIVER OPAL PLANT SWING FUT (SR)								
SR	Spec		Increase	USD	3,300	3,000	3,960	3,600
SR	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
KERN RIVER WY BASIS FUT (NV)								
NV	Spec	Mnth 1	Increase	USD	275	250	358	325
NV	Hedge/Member	Mnth 1	Increase	USD	250	250	325	325
NV	Spec	Mnth 2	Increase	USD	193	175	253	230
NV	Hedge/Member	Mnth 2	Increase	USD	175	175	230	230
NV	Spec	Mnths 3 - 6	Increase	USD	193	175	242	220
NV	Hedge/Member	Mnths 3 - 6	Increase	USD	175	175	220	220
NV	Spec	Mnths 7 - 12	Increase	USD	193	175	231	210
NV	Hedge/Member	Mnths 7 - 12	Increase	USD	175	175	210	210
NV	Spec	Mnths 13+	Increase	USD	193	175	220	200
NV	Hedge/Member	Mnths 13+	Increase	USD	175	175	200	200
MALIN (PB)								
PB	Spec	Mths 1	Increase	USD	495	450	644	585
PB	Hedge/Member	Mths 1	Increase	USD	450	450	585	585
PB	Spec	Mths 2-3	Increase	USD	220	200	286	260
PB	Hedge/Member	Mths 2-3	Increase	USD	200	200	260	260
PB	Spec	Mths 4+	Increase	USD	165	150	215	195
PB	Hedge/Member	Mths 4+	Increase	USD	150	150	195	195
MALIN NG SWING (W9)								
W9	Spec		Increase	USD	3,300	3,000	3,960	3,600
W9	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
MICHCON NG SWING (T8)								
T8	Spec		Increase	USD	3,300	3,000	3,960	3,600
T8	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
MICHIGAN BASIS (NF)								
NF	Spec	Mnth 1	Increase	USD	660	600	770	700
NF	Hedge/Member	Mnth 1	Increase	USD	600	600	700	700
NF	Spec	Mnth 2	Increase	USD	352	320	605	550
NF	Hedge/Member	Mnth 2	Increase	USD	320	320	550	550
NATIONAL BALANCING POINT BASIS FUT (E2)								
E2	Spec		Increase	USD	1,760	1,600	2,200	2,000
E2	Hedge/Member		Increase	USD	1,600	1,600	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS PIPELINE TEXOK BASIS FUT (PD)								
PD	Spec	Mnth 1	Increase	USD	110	100	132	120
PD	Hedge/Member	Mnth 1	Increase	USD	100	100	120	120
PD	Spec	Mnths 2	Increase	USD	55	50	66	60
PD	Hedge/Member	Mnths 2	Increase	USD	50	50	60	60
NGPL MIDCONTINENT BASIS FUT (NL)								
NL	Spec	Mnth 1	Increase	USD	286	260	352	320
NL	Hedge/Member	Mnth 1	Increase	USD	260	260	320	320
NL	Spec	Mnth 2	Increase	USD	248	225	275	250
NL	Hedge/Member	Mnth 2	Increase	USD	225	225	250	250
NL	Spec	Mnths 3-6	Increase	USD	220	200	264	240
NL	Hedge/Member	Mnths 3-6	Increase	USD	200	200	240	240
NGPL STX NAT GAS SWING FUT (Q7)								
Q7	Spec	All Months	Increase	USD	3,300	3,000	3,850	3,500
Q7	Hedge/Member	All Months	Increase	USD	3,000	3,000	3,500	3,500
NGPL, TEXOK SWING FUT (OX)								
OX	Spec		Increase	USD	2,200	2,000	2,750	2,500
OX	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500
NORTHERN NATURAL GAS DEMAR BASIS FUT (PE)								
PE	Spec	Mnths 6+	Increase	USD	264	240	330	300
PE	Hedge/Member	Mnths 6+	Increase	USD	240	240	300	300
NORTHWEST PIPELINE BASIS FUT (NR)								
NR	Spec	Mnth 1	Increase	USD	495	450	550	500
NR	Hedge/Member	Mnth 1	Increase	USD	450	450	500	500
NR	Spec	Mnths 7-9	Increase	USD	176	160	193	175
NR	Hedge/Member	Mnths 7-9	Increase	USD	160	160	175	175
ONEOK OKLAHOMA NG BASIS (8X)								
8X	Spec	Mnth 1	Increase	USD	264	240	330	300
8X	Hedge/Member	Mnth 1	Increase	USD	240	240	300	300
PANHANDLE BASIS FUT (PH)								
PH	Spec	Mnth 1	Increase	USD	220	200	264	240
PH	Hedge/Member	Mnth 1	Increase	USD	200	200	240	240
PH	Spec	Mnth 2	Increase	USD	132	120	160	145
PH	Hedge/Member	Mnth 2	Increase	USD	120	120	145	145
PANHANDLE SWING FUTURE (SV)								
SV	Spec		Increase	USD	3,300	3,000	3,960	3,600
SV	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PERMIAN BASIS FUT (PM)								
PM	Spec	Mths 1	Increase	USD	451	410	605	550
PM	Hedge/Member	Mths 1	Increase	USD	410	410	550	550
PM	Spec	Mths 13+	Increase	USD	193	175	204	185
PM	Hedge/Member	Mths 13+	Increase	USD	175	175	185	185
PG&E CITYGATE SWING FUT (SK)								
SK	Spec		Increase	USD	3,300	3,000	3,960	3,600
SK	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
SAN JUAN BASIS FUT (NJ)								
NJ	Spec	Mth 2	Increase	USD	160	145	193	175
NJ	Hedge/Member	Mth 2	Increase	USD	145	145	175	175
NJ	Spec	Mths 7-12	Increase	USD	138	125	187	170
NJ	Hedge/Member	Mths 7-12	Increase	USD	125	125	170	170
NJ	Spec	Mths 13+	Increase	USD	116	105	154	140
NJ	Hedge/Member	Mths 13+	Increase	USD	105	105	140	140
SAN JUAN SWING FUT (SJ)								
SJ	Spec		Increase	USD	3,300	3,000	3,960	3,600
SJ	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
SOCAL BASIS FUT (NS)								
NS	Spec	Mnth 2	Increase	USD	209	190	253	230
NS	Hedge/Member	Mnth 2	Increase	USD	190	190	230	230
NS	Spec	Mnth 3-6	Increase	USD	198	180	242	220
NS	Hedge/Member	Mnth 3-6	Increase	USD	180	180	220	220
NS	Spec	Mnth 7-12	Increase	USD	154	140	182	165
NS	Hedge/Member	Mnth 7-12	Increase	USD	140	140	165	165
SOCAL CITY-GATE BASIS (9A)								
9A	Spec	Mnth 1	Increase	USD	303	275	363	330
9A	Hedge/Member	Mnth 1	Increase	USD	275	275	330	330
9A	Spec	Mnths 2+	Increase	USD	259	235	308	280
9A	Hedge/Member	Mnths 2+	Increase	USD	235	235	280	280
SOCAL CITY-GATE NAT GAS SWING FUT (T9)								
T9	Spec		Increase	USD	3,300	3,000	3,960	3,600
T9	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
SONAT BASIS FUT (SZ)								
SZ	Spec	Mnths 8-14	Increase	USD	28	25	33	30
SZ	Hedge/Member	Mnths 8-14	Increase	USD	25	25	30	30

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SOUTH STAR TEX OKLHM KNS NG B (8Z)								
8Z	Spec	Mnth 1	Increase	USD	286	260	352	320
8Z	Hedge/Member	Mnth 1	Increase	USD	260	260	320	320
8Z	Spec	Mnths 8+	Increase	USD	149	135	193	175
8Z	Hedge/Member	Mnths 8+	Increase	USD	135	135	175	175
SUMAS BASIS FUT (NK)								
NK	Spec	Mnth 1	Increase	USD	484	440	627	570
NK	Hedge/Member	Mnth 1	Increase	USD	440	440	570	570
NK	Spec	Mnths 2-5	Increase	USD	286	260	358	325
NK	Hedge/Member	Mnths 2-5	Increase	USD	260	260	325	325
NK	Spec	Mnths 6-14	Increase	USD	319	290	352	320
NK	Hedge/Member	Mnths 6-14	Increase	USD	290	290	320	320
SUMAS SWING FUT (SU)								
SU	Spec		Increase	USD	3,300	3,000	3,960	3,600
SU	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
TCO BASIS FUT (TC)								
TC	Spec	Mnth 1	Increase	USD	182	165	204	185
TC	Hedge/Member	Mnth 1	Increase	USD	165	165	185	185
TC	Spec	Mnths 20+	Increase	USD	176	160	220	200
TC	Hedge/Member	Mnths 20+	Increase	USD	160	160	200	200
TCO NG INDEX FUT (Q1)								
Q1	Spec	Mnth 1-2	Increase	USD	1,650	1,500	1,898	1,725
Q1	Hedge/Member	Mnth 1-2	Increase	USD	1,500	1,500	1,725	1,725
TCO NG SWING (A1)								
A1	Spec		Increase	USD	3,300	3,000	3,960	3,600
A1	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
TENNESSEE 500 LEG NG SWING (T7)								
T7	Spec	All Months	Increase	USD	3,300	3,000	3,960	3,600
T7	Hedge/Member	All Months	Increase	USD	3,000	3,000	3,600	3,600
TENNESSEE 800 LEG NAT GAS SWING (W5)								
W5	Spec		Increase	USD	3,300	3,000	3,960	3,600
W5	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
TENNESSEE ZONE 0 NG SWING (T4)								
T4	Spec	All Months	Increase	USD	3,300	3,000	3,960	3,600
T4	Hedge/Member	All Months	Increase	USD	3,000	3,000	3,600	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TETCO NG STX SWING (T2)								
T2	Spec	All Months	Increase	USD	3,300	3,000	3,960	3,600
T2	Hedge/Member	All Months	Increase	USD	3,000	3,000	3,600	3,600
TETCO STX BASIS (TX)								
TX	Spec	Mth 1	Increase	USD	165	150	198	180
TX	Hedge/Member	Mth 1	Increase	USD	150	150	180	180
TX	Spec	Mth 2	Increase	USD	94	85	121	110
TX	Hedge/Member	Mth 2	Increase	USD	85	85	110	110
TX	Spec	Mths 3 - 6	Increase	USD	77	70	94	85
TX	Hedge/Member	Mths 3 - 6	Increase	USD	70	70	85	85
TX	Spec	Mths 7 - 12	Increase	USD	55	50	94	85
TX	Hedge/Member	Mths 7 - 12	Increase	USD	50	50	85	85
TX	Spec	Mths 13+	Increase	USD	55	50	88	80
TX	Hedge/Member	Mths 13+	Increase	USD	50	50	80	80
TEXAS EASTERN WLA NAT GAS SWING (X8)								
X8	Spec	All Months	Increase	USD	4,290	3,900	4,950	4,500
X8	Hedge/Member	All Months	Increase	USD	3,900	3,900	4,500	4,500
TEXAS EASTERN ZONE M-3 BASIS FUT (NX)								
NX	Spec	Mth 1	Increase	USD	4,400	4,000	6,050	5,500
NX	Hedge/Member	Mth 1	Increase	USD	4,000	4,000	5,500	5,500
NX	Spec	Mth 2	Increase	USD	3,300	3,000	3,850	3,500
NX	Hedge/Member	Mth 2	Increase	USD	3,000	3,000	3,500	3,500
NX	Spec	Summer 2015	Increase	USD	715	650	825	750
NX	Hedge/Member	Summer 2015	Increase	USD	650	650	750	750
TEXAS GAS ZONE1 NG BASIS (9F)								
9F	Spec	Mnth 1	Increase	USD	286	260	330	300
9F	Hedge/Member	Mnth 1	Increase	USD	260	260	300	300
TRANSCO ZONE 1 NAT GAS INDEX FUT (C4)								
C4	Spec	Mths 1-2	Increase	USD	3,190	2,900	3,520	3,200
C4	Hedge/Member	Mths 1-2	Increase	USD	2,900	2,900	3,200	3,200
TRANSCO ZONE 1 NAT GAS SWING FUT (X4)								
X4	Spec		Increase	USD	4,400	4,000	5,280	4,800
X4	Hedge/Member		Increase	USD	4,000	4,000	4,800	4,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TRANSCO ZONE 1 NG BASIS (8E)								
8E	Spec	Mnth 1	Increase	USD	198	180	242	220
8E	Hedge/Member	Mnth 1	Increase	USD	180	180	220	220
8E	Spec	Mnths 2+	Increase	USD	176	160	220	200
8E	Hedge/Member	Mnths 2+	Increase	USD	160	160	200	200
TRANSCO ZONE 2 NAT GAS SWING FUT (X3)								
X3	Spec		Increase	USD	3,300	3,000	3,960	3,600
X3	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
TRANSCO ZONE 3 NG SWING (T6)								
T6	Spec		Increase	USD	3,300	3,000	3,960	3,600
T6	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
TRANSCO ZONE 5 GAS SWING FUT (TZ5)								
TZ5	Spec	All Months	Increase	USD	4,400	4,000	5,280	4,800
TZ5	Hedge/Member	All Months	Increase	USD	4,000	4,000	4,800	4,800
TRANSCO ZONE 6 BASIS FUT (NZ)								
NZ	Spec	Mnth 1	Increase	USD	8,250	7,500	11,550	10,500
NZ	Hedge/Member	Mnth 1	Increase	USD	7,500	7,500	10,500	10,500
NZ	Spec	Mnth 2	Increase	USD	6,050	5,500	7,150	6,500
NZ	Hedge/Member	Mnth 2	Increase	USD	5,500	5,500	6,500	6,500
NZ	Spec	Summer 2015	Increase	USD	1,188	1,080	1,320	1,200
NZ	Hedge/Member	Summer 2015	Increase	USD	1,080	1,080	1,200	1,200
NZ	Spec	Nov 2015+	Increase	USD	1,573	1,430	1,980	1,800
NZ	Hedge/Member	Nov 2015+	Increase	USD	1,430	1,430	1,800	1,800
TRANSCO ZONE 6 INDEX (IT)								
IT	Spec	Mnth 1-2	Increase	USD	8,800	8,000	11,000	10,000
IT	Hedge/Member	Mnth 1-2	Increase	USD	8,000	8,000	10,000	10,000
TRANSCO ZONE 6 NON NY BASIS FUT (TZ6)								
TZ6	Spec	Mnth 1	Increase	USD	3,872	3,520	4,950	4,500
TZ6	Hedge/Member	Mnth 1	Increase	USD	3,520	3,520	4,500	4,500
TZ6	Spec	Nov 2015+	Increase	USD	1,452	1,320	1,815	1,650
TZ6	Hedge/Member	Nov 2015+	Increase	USD	1,320	1,320	1,650	1,650
VENTURA BASIS FUT (PF)								
PF	Spec	Mnth 1	Increase	USD	1,100	1,000	1,650	1,500
PF	Hedge/Member	Mnth 1	Increase	USD	1,000	1,000	1,500	1,500
PF	Spec	Mnths 2-5	Increase	USD	550	500	715	650
PF	Hedge/Member	Mnths 2-5	Increase	USD	500	500	650	650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
VENTURA SWING FUT (VS)								
VS	Spec		Increase	USD	3,300	3,000	3,960	3,600
VS	Hedge/Member		Increase	USD	3,000	3,000	3,600	3,600
WAHA SWING FUTURE (SY)								
SY	Spec	All Months	Increase	USD	3,300	3,000	3,960	3,600
SY	Hedge/Member	All Months	Increase	USD	3,000	3,000	3,600	3,600
WAHA TEXAS BASIS FUT (NW)								
NW	Spec	Mnth 1	Increase	USD	495	450	770	700
NW	Hedge/Member	Mnth 1	Increase	USD	450	450	700	700
NW	Spec	Mnth 2	Increase	USD	121	110	143	130
NW	Hedge/Member	Mnth 2	Increase	USD	110	110	130	130
NW	Spec	Mnths 13+	Increase	USD	121	110	143	130
NW	Hedge/Member	Mnths 13+	Increase	USD	110	110	130	130
PETROLEUM CRACKS AND SPREADS - Outright Rates								
LA CARBD (OPIS) VS. NY HRBR ULSD (KL)								
KL	Spec	Mnth 1	Increase	USD	1,980	1,800	2,200	2,000
KL	Hedge/Member	Mnth 1	Increase	USD	1,800	1,800	2,000	2,000
REFINED PRODUCTS - Outright Rates								
EIA FLAT TAX ONHWAY DIESEL FUT (A5)								
A5	Spec	Mnth 1	Increase	USD	5,060	4,600	5,610	5,100
A5	Hedge/Member	Mnth 1	Increase	USD	4,600	4,600	5,100	5,100
A5	Spec	Mnths 2-6	Increase	USD	4,620	4,200	5,060	4,600
A5	Hedge/Member	Mnths 2-6	Increase	USD	4,200	4,200	4,600	4,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL - Intra Spreads								
Central Appalachian Coal Futures - All Months (NYMEX COAL FUTURES)								
QL	Spec		Increase	USD	1,925	1,750	2,118	1,925
QL	Hedge/Member		Increase	USD	1,750	1,750	1,925	1,925
Coal (API 5) fob Newcastle (Argus/McCloskey) Futures - All Months (COAL API5 FOB NEWCASTLE ARG/MC FUT)								
ACM	Spec		Increase	USD	1,760	1,600	2,200	2,000
ACM	Hedge/Member		Increase	USD	1,600	1,600	2,000	2,000
Coal (API 8) CFR South China (Argus/McCloskey) Swap Futures - All Months (COAL API 8 CFR SOUTH CHINA)								
SSI	Spec		Increase	USD	1,430	1,300	1,540	1,400
SSI	Hedge/Member		Increase	USD	1,300	1,300	1,400	1,400
FREIGHT - Intra Spreads								
Tanker Route TC5 Ras Tanura to Yokohama - All Months (TC5 RAS TANURA TO YOKOHAMA 55K MT)								
TH	Spec		Increase	USD	1,650	1,500	2,200	2,000
TH	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
TC2 Rotterdam To USA 37K MT - All Months (TC2 ROTTERDAM TO USAC 37K MT)								
TM	Spec		Increase	USD	1,155	1,050	1,320	1,200
TM	Hedge/Member		Increase	USD	1,050	1,050	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								
NGL/PETROCHEMICALS - Intra Spreads								
Argus Propane (Saudi Aramco) Swap - All Months (ARGUS PROPAN(SAUDI ARAMCO) FUT)								
9N	Spec		Increase	USD	33,000	30,000	55,000	50,000
9N	Hedge/Member		Increase	USD	30,000	30,000	50,000	50,000
Argus Propane (Saudi Aramco) Swap - All Months (MIN ARGUS PROPANE SAUDI ARAMCO FUT)								
MAS	Spec		Increase	USD	3,300	3,000	5,500	5,000
MAS	Hedge/Member		Increase	USD	3,000	3,000	5,000	5,000
Argus Propane Far East Index Swap - All Months (ARGUS PROPAN FAR EST INDEX FUT)								
7E	Spec		Increase	USD	33,000	30,000	59,400	54,000
7E	Hedge/Member		Increase	USD	30,000	30,000	54,000	54,000
Argus Propane Far East Index Swap - All Months (MINI ARGUS PROPANE FAR EAST IDX)								
MAE	Spec		Increase	USD	3,300	3,000	5,940	5,400
MAE	Hedge/Member		Increase	USD	3,000	3,000	5,400	5,400
Conway Normal Butane (OPIS) Swap - All Months (CONWAY NORMAL BUTANE FUT)								
8M	Spec		Increase	USD	1,980	1,800	3,080	2,800
8M	Hedge/Member		Increase	USD	1,800	1,800	2,800	2,800
Conway Physical Propane In-Well (OPIS) Futures - All Months (CONWAY PHYPROPANE OPIS INWELL)								
CPP	Spec		Increase	USD	880	800	1,540	1,400
CPP	Hedge/Member		Increase	USD	800	800	1,400	1,400
Conway Propane (OPIS) Swap - All Months (CONWAY PROPANE 5 DEC. FUT)								
8K	Spec		Increase	USD	1,870	1,700	3,740	3,400
8K	Hedge/Member		Increase	USD	1,700	1,700	3,400	3,400
Daily Mont Belvieu LDH Propane Swap Futures - All Months (DLY MT BELVIEU LDH PROPNE FUTURES)								
C3D	Spec		Increase	USD	770	700	1,540	1,400
C3D	Hedge/Member		Increase	USD	700	700	1,400	1,400
Daily Mont Belvieu Natural Gasoline (Non-LDH) Swap Futures - All Months (DLY MT BELVIEU NAT GAS FUT)								
C5D	Spec		Increase	USD	880	800	1,760	1,600
C5D	Hedge/Member		Increase	USD	800	800	1,600	1,600
Daily Mont Belvieu Normal Butane (Non-LDH) Swap Futures - All Months (DLY MT BELVIEU BUTANE FUT)								
C4D	Spec		Increase	USD	990	900	1,650	1,500
C4D	Hedge/Member		Increase	USD	900	900	1,500	1,500
European Propane CIF ARA (Argus) Swap - All Months (EURO PROPANE CIF ARA FUT)								
PS	Spec		Increase	USD	38,500	35,000	51,700	47,000
PS	Hedge/Member		Increase	USD	35,000	35,000	47,000	47,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
LLDPE Linear Low Density Polyethylene (PCW) Calendar Swap Futures - All Months (LLDPE LI LW DSTY POLYETHYLENE FUT)								
LPE	Spec		Increase	USD	770	700	1,540	1,400
LPE	Hedge/Member		Increase	USD	700	700	1,400	1,400
Mont Belvieu Ethane (OPIS) Swap - Tier 1 vs. Tier 1 (ETHANE 5 DECIMAL)								
C0	Spec		Increase	USD	660	600	770	700
C0	Hedge/Member		Increase	USD	600	600	700	700
Mont Belvieu Natural Gasoline (OPIS) Swap - All Months (MONT BELVIEU NAT GAS (OPIS) FUT)								
W3	Spec		Increase	USD	1,650	1,500	2,200	2,000
W3	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Mont Belvieu Natural Gasoline (OPIS) Swap - All Months (MT BELVIEU NAT GAS 5 D. OPIS)								
7Q	Spec		Increase	USD	1,650	1,500	2,200	2,000
7Q	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Mont Belvieu Normal Butane (OPIS) Swap - All Months (BUTANE 5 DECIMAL)								
D0	Spec		Increase	USD	1,210	1,100	1,650	1,500
D0	Hedge/Member		Increase	USD	1,100	1,100	1,500	1,500
MONT BELVIEU PHYSICAL ETHANE (OPIS) - All Months (MT. BELVIEU PHSCL ETHANE OPIS)								
3Q	Spec		Increase	USD	935	850	1,430	1,300
3Q	Hedge/Member		Increase	USD	850	850	1,300	1,300
MONT BELVIEU PHYSICAL ISO-BUTANE (OPIS) - All Months (MT. BLVU PHSCL ISOBUTANE OPIS)								
3L	Spec		Increase	USD	1,155	1,050	2,310	2,100
3L	Hedge/Member		Increase	USD	1,050	1,050	2,100	2,100
MONT BELVIEU PHYSICAL NATURAL GASOLINE (OPIS) - All Months (MT. BELVIEU PHSL NAT GAS OPIS)								
3R	Spec		Increase	USD	1,210	1,100	2,420	2,200
3R	Hedge/Member		Increase	USD	1,100	1,100	2,200	2,200
MONT BELVIEU PHYSICAL NON-LDH PROPANE (OPIS) - All Months (MT. BLVU PHSCL NONLDH PN OPIS)								
3P	Spec		Increase	USD	1,100	1,000	2,200	2,000
3P	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000
Mont Belvieu Spot Ethylene In-Well (PCW) Futures - All Months (MT BELVIEU ETHYLENE IN-WELL(PCW))								
MBE	Spec		Increase	USD	2,090	1,900	2,640	2,400
MBE	Hedge/Member		Increase	USD	1,900	1,900	2,400	2,400
Mt Belvieu Propane (OPIS) Swap - All Months (MT. BELVIEU MINI LDH PROPANE FUT)								
81	Spec		Increase	USD	138	125	275	250
81	Hedge/Member		Increase	USD	125	125	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Mt Belvieu Propane (OPIS) Swap - All Months (MT. BLVU PHSCL LDH PROPAN OPIS)								
3N	Spec		Increase	USD	550	500	1,100	1,000
3N	Hedge/Member		Increase	USD	500	500	1,000	1,000
Mt Belvieu Propane (OPIS) Swap - All Months (PROPANE 5 DECIMAL)								
B0	Spec		Increase	USD	1,375	1,250	2,750	2,500
B0	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
PGP Polymer Grade Propylene (PCW) Calendar Swap Futures - All Months (PGP POLYMER GRD PROPYLENE CAL FUT)								
PGP	Spec		Increase	USD	2,750	2,500	3,300	3,000
PGP	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
Polyethylene - All Months (POLYETHYLENE FUTURES)								
P6	Spec		Increase	USD	1,650	1,500	3,300	3,000
P6	Hedge/Member		Increase	USD	1,500	1,500	3,000	3,000
PROPANE NON LDH MT BELVIEU - All Months (PROPANE NON LDH MT BELVIEU)								
1R	Spec		Increase	USD	1,100	1,000	1,650	1,500
1R	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
AGRICULTURE - Inter-commodity Spread Rates						
Corn vs. Feeder Cattle						
Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%
DRY WHEY (DY - CME) vs CASH SETTLED CHEESE (CSC - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
ELECTRICITY - Inter-commodity Spread Rates						
ISO NEW ENGLAND INTERNAL HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-U6 - CME) vs ISO NEW ENGLAND NEW HAMPSHIRE ZONE 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-U2 - CME)						
Spread Credit Rate	Decrease	+1:-1	95%	95%	90%	90%
MIDWEST ISO CINERGY HUB 5 MW OFF-PEAK CALENDAR MONTH REAL-TIME SWAP FUT (NY-H4- CME) vs MIDWEST ISO CINERGY HUB OFF-PEAK LMP SWAP FUT (NY-EJ- CME)						
Spread Credit Rate	Decrease	+202:-1	75%	75%	70%	70%
MIDWEST ISO CINERGY HUB 5MW OFF-PEAK CAL DA SWAP FUT (NY-K2- CME) vs MIDWEST ISO CINERGY HUB OFF-PEAK LMP SWAP FUT (NY-EJ- CME)						
Spread Credit Rate	Decrease	+202:-1	75%	75%	70%	70%
NEPOOL INTER HUB 5MW DAY AHEAD OFF PEAK (NYM-H2 - CME) vs NEPOOL NEW HAMPSHIRE 5MW DAY AHEAD OFF PEAK (NYM-U3 - CME)						
Spread Credit Rate	Decrease	+1:-1	95%	95%	90%	90%
NEPOOL RHD ISLD 5MW D AH PK (NY-U4- CME) vs NE INTERNAL HUB PEAK LMP SWAP FUT (NY-NI- CME)						
Spread Credit Rate	Decrease	+11:-1	85%	85%	80%	80%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
INTEREST RATES - Inter-commodity Spread Rates						
10 YEAR EUR INTEREST RATE DSF (N1E - CME) vs 10 YEAR USD INTEREST RATE DSF (N1U - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
10 YEAR EUR INTEREST RATE DSF (N1E - CME) vs 30 YEAR USD INTEREST RATE DSF (B1U - CME)						
Spread Credit Rate	Decrease	+5:-3	40%	40%	0%	0%
10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME) vs 10-YEAR T-NOTE (21 - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
10YR DELIVERABLE SWAP FUTURE vs 30YR DELIVERABLE SWAP FUTURE						
Spread Credit Rate	Decrease	+5:-3	70%	70%	50%	50%
2 YEAR EUR INTEREST RATE DSF (T1E - CME) vs 2 YEAR USD INTEREST RATE DSF (T1U - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	40%	40%
2 YEAR EUR INTEREST RATE DSF (T1E - CME) vs 2-YEAR T-NOTE (26 - CME)						
Spread Credit Rate	Decrease	+2:-1	50%	50%	40%	40%
2 YEAR EUR INTEREST RATE DSF (T1E - CME) vs 5 YEAR USD INTEREST RATE DSF (F1U - CME)						
Spread Credit Rate	Decrease	+5:-2	60%	60%	50%	50%
2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME) vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Decrease	+5:-2	70%	70%	60%	60%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 02						
Spread Credit Rate	Decrease	+2:-3	60%	60%	50%	50%
30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME) vs 10-YEAR T-NOTE (21 - CME)						
Spread Credit Rate	Decrease	+3:-5	70%	70%	60%	60%
30YR TREASURY vs 30YR DELIVERABLE SWAP FUTURE						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
5 YEAR EUR INTEREST RATE DSF (F1E - CME) vs 10 YEAR USD INTEREST RATE DSF (N1U - CME)						
Spread Credit Rate	Decrease	+3:-2	60%	60%	45%	45%
5 YEAR EUR INTEREST RATE DSF (F1E - CME) vs 2 YEAR USD INTEREST RATE DSF (T1U - CME)						
Spread Credit Rate	Decrease	+2:-5	60%	60%	55%	55%
5 YEAR EUR INTEREST RATE DSF (F1E - CME) vs 30 YEAR USD INTEREST RATE DSF (B1U - CME)						
Spread Credit Rate	Decrease	+4:-1	50%	50%	0%	0%
5 Year Note (25) vs. Eurodollar (ED) Tier 07 [contracts 25-28]						
Spread Credit Rate	Decrease	+2:-1	80%	80%	70%	70%
5YR DELIVERABLE SWAP FUTURE vs 10YR DELIVERABLE SWAP FUTURE						
Spread Credit Rate	Decrease	+3:-2	70%	70%	65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EURODOLLAR (ED - CME) Contracts 1-3 vs 2 YEAR EUR INTEREST RATE DSF (T1E - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
EURODOLLAR (ED - CME) Contracts 13-16 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Decrease	+5:-2	80%	80%	55%	55%
EURODOLLAR (ED - CME) Contracts 13-16 vs 2 YEAR EUR INTEREST RATE DSF (T1E - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%
EURODOLLAR (ED - CME) Contracts 13-16 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	60%	60%	45%	45%
EURODOLLAR (ED - CME) Contracts 17-20 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Decrease	+5:-2	80%	80%	55%	55%
EURODOLLAR (ED - CME) Contracts 17-20 vs 2 YEAR EUR INTEREST RATE DSF (T1E - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%
EURODOLLAR (ED - CME) Contracts 17-20 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	60%	60%	45%	45%
EURODOLLAR (ED - CME) Contracts 17-20 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Decrease	+4:-1	60%	60%	40%	40%
EURODOLLAR (ED - CME) Contracts 21-24 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	50%	50%	45%	45%
EURODOLLAR (ED - CME) Contracts 21-24 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Decrease	+5:-2	80%	80%	55%	55%
EURODOLLAR (ED - CME) Contracts 21-24 vs 2 YEAR EUR INTEREST RATE DSF (T1E - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%
EURODOLLAR (ED - CME) Contracts 21-24 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Decrease	+4:-1	75%	75%	40%	40%
EURODOLLAR (ED - CME) Contracts 25-28 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Decrease	+5:-2	80%	80%	55%	55%
EURODOLLAR (ED - CME) Contracts 25-28 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Decrease	+4:-1	75%	75%	40%	40%
EURODOLLAR (ED - CME) Contracts 29-32 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Decrease	+5:-2	80%	80%	55%	55%
EURODOLLAR (ED - CME) Contracts 29-32 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Decrease	+4:-1	75%	75%	40%	40%
EURODOLLAR (ED - CME) Contracts 29-32 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Decrease	+5:-3	75%	75%	65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EURODOLLAR (ED - CME) Contracts 33-36 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Decrease	+5:-2	80%	80%	55%	55%
EURODOLLAR (ED - CME) Contracts 33-36 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Decrease	+4:-1	75%	75%	40%	40%
EURODOLLAR (ED - CME) Contracts 33-36 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Decrease	+5:-3	75%	75%	65%	65%
EURODOLLAR (ED - CME) Contracts 37-40 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Decrease	+5:-2	80%	80%	55%	55%
EURODOLLAR (ED - CME) Contracts 37-40 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Decrease	+4:-1	75%	75%	40%	40%
EURODOLLAR (ED - CME) Contracts 37-40 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Decrease	+5:-3	75%	75%	65%	65%
EURODOLLAR (ED - CME) Contracts 41-44 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Decrease	+5:-2	80%	80%	55%	55%
EURODOLLAR (ED - CME) Contracts 41-44 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Decrease	+4:-1	75%	75%	40%	40%
EURODOLLAR (ED - CME) Contracts 41-44 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Decrease	+5:-3	75%	75%	65%	65%
EURODOLLAR (ED - CME) Contracts 4-8 vs 2 YEAR EUR INTEREST RATE DSF (T1E - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%
EURODOLLAR (ED - CME) Contracts 5-8 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	60%	60%	50%	50%
EURODOLLAR (ED - CME) Contracts 9-12 vs 2 YEAR EUR INTEREST RATE DSF (T1E - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%
EURODOLLAR (ED - CME) Contracts 9-12 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Decrease	+10:-7	60%	60%	45%	45%
Eurodollar (ED) Tier 2 vs. LIBOR (1-Month) (EM)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
Eurodollar (ED) Tier 4 vs. LIBOR (1-Month) (EM)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	45%	45%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 3 [contracts 9-12]						
Spread Credit Rate	Decrease	+3:-5	50%	50%	0%	0%
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Decrease	+3:-5	50%	50%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Decrease	+3:-5	50%	50%	0%	0%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 1 [contracts 1-4]						
Spread Credit Rate	Decrease	+3:-5	60%	60%	50%	50%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 10 [contracts 37-40]						
Spread Credit Rate	Decrease	+3:-5	20%	20%	0%	0%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 11 [contracts 41-44]						
Spread Credit Rate	Decrease	+3:-5	20%	20%	0%	0%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 2 [contracts 5-8]						
Spread Credit Rate	Decrease	+3:-5	70%	70%	50%	50%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 3 [contracts 9-12]						
Spread Credit Rate	Decrease	+3:-5	60%	60%	50%	50%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Decrease	+3:-5	50%	50%	0%	0%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Decrease	+3:-5	50%	50%	0%	0%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 6 [contracts 21-24]						
Spread Credit Rate	Decrease	+3:-5	50%	50%	0%	0%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 7 [contracts 25-28]						
Spread Credit Rate	Decrease	+3:-5	20%	20%	0%	0%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 8 [contracts 29-32]						
Spread Credit Rate	Decrease	+3:-5	20%	20%	0%	0%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 9 [contracts 33-36]						
Spread Credit Rate	Decrease	+3:-5	20%	20%	0%	0%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 1 [contracts 1-4]						
Spread Credit Rate	Decrease	+3:-5	60%	60%	50%	50%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 2 [contracts 5-8]						
Spread Credit Rate	Decrease	+3:-5	70%	70%	50%	50%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 3 [contracts 9-12]						
Spread Credit Rate	Decrease	+3:-5	70%	70%	50%	50%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 7 [contracts 25-28]						
Spread Credit Rate	Decrease	+3:-5	20%	20%	0%	0%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 8 [contracts 29-32]						
Spread Credit Rate	Decrease	+3:-5	20%	20%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 9 [contracts 33-36]						
Spread Credit Rate	Decrease	+3:-5	20%	20%	0%	0%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 1 [contracts 1-4]						
Spread Credit Rate	Decrease	+3:-5	30%	30%	0%	0%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 2 [contracts 5-8]						
Spread Credit Rate	Decrease	+3:-5	50%	50%	0%	0%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 3 [contracts 9-12]						
Spread Credit Rate	Decrease	+3:-5	70%	70%	0%	0%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) TIER 04						
Spread Credit Rate	Decrease	+1:-5	75%	75%	50%	50%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) TIER 05						
Spread Credit Rate	Decrease	+1:-5	75%	75%	60%	60%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) TIER 06						
Spread Credit Rate	Decrease	+1:-5	75%	75%	70%	70%
NGL/PETROCHEMICALS - Inter-commodity Spread Rates						
MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	55%	55%

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						
Expand 0. NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME). 44946						
Spread Credit Rate	Increase	+15:-2	60%	60%	65%	65%
HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+15:-2			68%	68%
Spread Credit Rate	Increase	+15:-2	60%	60%	63%	63%
HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	New	+15:-2			68%	68%
Spread Credit Rate	Increase	+15:-2	60%	60%	65%	65%
HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP) vs EUROPEAN GASOIL (ICE) CALENDAR SWAP (NYM-GX - CME)						
Spread Credit Rate	New	+15:-2			68%	68%
Spread Credit Rate	Increase	+15:-2	60%	60%	65%	65%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+15:-2			65%	65%
Spread Credit Rate	Increase	+15:-2	60%	60%	68%	68%
HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	New	+15:-2			63%	63%
Spread Credit Rate	New	+15:-2			68%	68%
Spread Credit Rate	Decrease	+15:-2	75%	75%	65%	65%
MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	55%	55%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	New	+15:-2			68%	68%
Spread Credit Rate	New	+15:-2			63%	63%
Spread Credit Rate	Decrease	+15:-2	75%	75%	65%	65%