



15-038

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, February 05, 2015

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, February 06, 2015.

Current rates as of:

Thursday, February 05, 2015.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COAL - Outright Rates								
AUSTRALIAN COKING (PLATTS) LOW VOL (ALW)								
ALW	Spec		Decrease	USD	4,950	4,500	4,400	4,000
ALW	Hedge/Member		Decrease	USD	4,500	4,500	4,000	4,000
COAL API2 CIF ARA ARG-MCCLOSKEY FUT (MTF)								
MTF	Spec	Mth 2-6	Increase	USD	2,640	2,400	2,750	2,500
MTF	Hedge/Member	Mth 2-6	Increase	USD	2,400	2,400	2,500	2,500
MTF	Spec	Mth 7+	Increase	USD	2,090	1,900	2,420	2,200
MTF	Hedge/Member	Mth 7+	Increase	USD	1,900	1,900	2,200	2,200
COAL API4 RCH BAY ARGS MCCLOSKEY FUT (MFF)								
MFF	Spec	Mnth 7+	Increase	USD	1,870	1,700	2,145	1,950
MFF	Hedge/Member	Mnth 7+	Increase	USD	1,700	1,700	1,950	1,950
EASTERN RAIL DELIVERY CSX COAL FUT (QX)								
QX	Spec	Mths 1-3	Increase	USD	2,200	2,000	2,750	2,500
QX	Hedge/Member	Mths 1-3	Increase	USD	2,000	2,000	2,500	2,500
QX	Spec	Mths 4-6	Increase	USD	1,705	1,550	1,870	1,700
QX	Hedge/Member	Mths 4-6	Increase	USD	1,550	1,550	1,700	1,700
QX	Spec	Mths 7+	Increase	USD	1,650	1,500	1,815	1,650
QX	Hedge/Member	Mths 7+	Increase	USD	1,500	1,500	1,650	1,650
INDONESIAN COAL MCCLOSKEY SUBBIT. (MCC)								
MCC	Spec	Mth 1	Increase	USD	3,300	3,000	3,850	3,500
MCC	Hedge/Member	Mth 1	Increase	USD	3,000	3,000	3,500	3,500
MCC	Spec	Mths 2-6	Increase	USD	1,760	1,600	2,200	2,000
MCC	Hedge/Member	Mths 2-6	Increase	USD	1,600	1,600	2,000	2,000
WESTERN RAIL DELIVERY PRB COAL FUT (QP)								
QP	Spec	Mnth 1	Increase	USD	825	750	990	900
QP	Hedge/Member	Mnth 1	Increase	USD	750	750	900	900
QP	Spec	Mnth 2	Increase	USD	660	600	825	750
QP	Hedge/Member	Mnth 2	Increase	USD	600	600	750	750
QP	Spec	Mnths 3-6	Increase	USD	660	600	825	750
QP	Hedge/Member	Mnths 3-6	Increase	USD	600	600	750	750
QP	Spec	Mnth 7+	Increase	USD	660	600	825	750
QP	Hedge/Member	Mnth 7+	Increase	USD	600	600	750	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

CRUDE OIL - Outright Rates

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BRENT CRUDE TAM LONDON (BZL)								
BZL	Spec	Mnth1	Increase	USD	5,005	4,550	5,280	4,800
BZL	Hedge/Member	Mnth1	Increase	USD	4,550	4,550	4,800	4,800
BZL	Spec	Mnth2	Increase	USD	4,895	4,450	5,170	4,700
BZL	Hedge/Member	Mnth2	Increase	USD	4,450	4,450	4,700	4,700
BZL	Spec	Mnth3	Increase	USD	4,895	4,450	5,170	4,700
BZL	Hedge/Member	Mnth3	Increase	USD	4,450	4,450	4,700	4,700
BZL	Spec	Mnth4	Increase	USD	4,785	4,350	5,060	4,600
BZL	Hedge/Member	Mnth4	Increase	USD	4,350	4,350	4,600	4,600
BZL	Spec	Mnth5	Increase	USD	4,675	4,250	4,950	4,500
BZL	Hedge/Member	Mnth5	Increase	USD	4,250	4,250	4,500	4,500
BZL	Spec	Mnth6	Increase	USD	4,565	4,150	4,840	4,400
BZL	Hedge/Member	Mnth6	Increase	USD	4,150	4,150	4,400	4,400
BZL	Spec	Mnth7	Increase	USD	4,455	4,050	4,730	4,300
BZL	Hedge/Member	Mnth7	Increase	USD	4,050	4,050	4,300	4,300
BZL	Spec	Mnth8	Increase	USD	4,345	3,950	4,620	4,200
BZL	Hedge/Member	Mnth8	Increase	USD	3,950	3,950	4,200	4,200
BZL	Spec	Mnth9	Increase	USD	4,235	3,850	4,510	4,100
BZL	Hedge/Member	Mnth9	Increase	USD	3,850	3,850	4,100	4,100
BZL	Spec	Mnth10	Increase	USD	4,125	3,750	4,400	4,000
BZL	Hedge/Member	Mnth10	Increase	USD	3,750	3,750	4,000	4,000
BZL	Spec	Mnth11	Increase	USD	4,015	3,650	4,290	3,900
BZL	Hedge/Member	Mnth11	Increase	USD	3,650	3,650	3,900	3,900
BZL	Spec	Mnth12	Increase	USD	3,905	3,550	4,180	3,800
BZL	Hedge/Member	Mnth12	Increase	USD	3,550	3,550	3,800	3,800
BZL	Spec	Mnth13	Increase	USD	3,795	3,450	4,070	3,700
BZL	Hedge/Member	Mnth13	Increase	USD	3,450	3,450	3,700	3,700
BZL	Spec	Mnth14	Increase	USD	3,740	3,400	4,015	3,650
BZL	Hedge/Member	Mnth14	Increase	USD	3,400	3,400	3,650	3,650
BZL	Spec	Mnth15	Increase	USD	3,740	3,400	4,015	3,650
BZL	Hedge/Member	Mnth15	Increase	USD	3,400	3,400	3,650	3,650
BZL	Spec	Mnth16	Increase	USD	3,740	3,400	4,015	3,650
BZL	Hedge/Member	Mnth16	Increase	USD	3,400	3,400	3,650	3,650
BZL	Spec	Mnth17	Increase	USD	3,685	3,350	3,960	3,600
BZL	Hedge/Member	Mnth17	Increase	USD	3,350	3,350	3,600	3,600
BZL	Spec	Mnth18	Increase	USD	3,685	3,350	3,960	3,600
BZL	Hedge/Member	Mnth18	Increase	USD	3,350	3,350	3,600	3,600
BZL	Spec	Mnth19	Increase	USD	3,685	3,350	3,960	3,600
BZL	Hedge/Member	Mnth19	Increase	USD	3,350	3,350	3,600	3,600
BZL	Spec	Mnth20	Increase	USD	3,685	3,350	3,960	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BZL	Hedge/Member	Mnth20	Increase	USD	3,350	3,350	3,600	3,600
BZL	Spec	Mnth21	Increase	USD	3,685	3,350	3,960	3,600
BZL	Hedge/Member	Mnth21	Increase	USD	3,350	3,350	3,600	3,600
BZL	Spec	Mnth22	Increase	USD	3,630	3,300	3,905	3,550
BZL	Hedge/Member	Mnth22	Increase	USD	3,300	3,300	3,550	3,550
BZL	Spec	Mnth23	Increase	USD	3,630	3,300	3,905	3,550
BZL	Hedge/Member	Mnth23	Increase	USD	3,300	3,300	3,550	3,550
BZL	Spec	Mnth24	Increase	USD	3,630	3,300	3,905	3,550
BZL	Hedge/Member	Mnth24	Increase	USD	3,300	3,300	3,550	3,550
BZL	Spec	Mnth25	Increase	USD	3,630	3,300	3,905	3,550
BZL	Hedge/Member	Mnth25	Increase	USD	3,300	3,300	3,550	3,550
BZL	Spec	Mnth26	Increase	USD	3,630	3,300	3,905	3,550
BZL	Hedge/Member	Mnth26	Increase	USD	3,300	3,300	3,550	3,550
BZL	Spec	Mnth27	Increase	USD	3,630	3,300	3,905	3,550
BZL	Hedge/Member	Mnth27	Increase	USD	3,300	3,300	3,550	3,550
BZL	Spec	Mnth28	Increase	USD	3,575	3,250	3,850	3,500
BZL	Hedge/Member	Mnth28	Increase	USD	3,250	3,250	3,500	3,500
BZL	Spec	Mnth29	Increase	USD	3,575	3,250	3,850	3,500
BZL	Hedge/Member	Mnth29	Increase	USD	3,250	3,250	3,500	3,500
BZL	Spec	Mnth30	Increase	USD	3,575	3,250	3,850	3,500
BZL	Hedge/Member	Mnth30	Increase	USD	3,250	3,250	3,500	3,500
BZL	Spec	Mnth31	Increase	USD	3,575	3,250	3,850	3,500
BZL	Hedge/Member	Mnth31	Increase	USD	3,250	3,250	3,500	3,500
BZL	Spec	Mnth32	Increase	USD	3,575	3,250	3,850	3,500
BZL	Hedge/Member	Mnth32	Increase	USD	3,250	3,250	3,500	3,500
BZL	Spec	Mnth33	Increase	USD	3,575	3,250	3,850	3,500
BZL	Hedge/Member	Mnth33	Increase	USD	3,250	3,250	3,500	3,500
BZL	Spec	Mnth34	Increase	USD	3,575	3,250	3,850	3,500
BZL	Hedge/Member	Mnth34	Increase	USD	3,250	3,250	3,500	3,500
BZL	Spec	Mnth35	Increase	USD	3,520	3,200	3,795	3,450
BZL	Hedge/Member	Mnth35	Increase	USD	3,200	3,200	3,450	3,450
BZL	Spec	Mnth36	Increase	USD	3,520	3,200	3,795	3,450
BZL	Hedge/Member	Mnth36	Increase	USD	3,200	3,200	3,450	3,450
BZL	Spec	Mnth37	Increase	USD	3,520	3,200	3,795	3,450
BZL	Hedge/Member	Mnth37	Increase	USD	3,200	3,200	3,450	3,450
BZL	Spec	Mnth38	Increase	USD	3,520	3,200	3,795	3,450
BZL	Hedge/Member	Mnth38	Increase	USD	3,200	3,200	3,450	3,450
BZL	Spec	Mnth39	Increase	USD	3,520	3,200	3,795	3,450
BZL	Hedge/Member	Mnth39	Increase	USD	3,200	3,200	3,450	3,450
BZL	Spec	Mnth40	Increase	USD	3,520	3,200	3,795	3,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BZL	Hedge/Member	Mnth40	Increase	USD	3,200	3,200	3,450	3,450
BZL	Spec	Mnth41	Increase	USD	3,520	3,200	3,795	3,450
BZL	Hedge/Member	Mnth41	Increase	USD	3,200	3,200	3,450	3,450
BZL	Spec	Mnth42	Increase	USD	3,520	3,200	3,795	3,450
BZL	Hedge/Member	Mnth42	Increase	USD	3,200	3,200	3,450	3,450
BZL	Spec	Mnth43	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth43	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth44	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth44	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth45	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth45	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth46	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth46	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth47	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth47	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth48	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth48	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth49	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth49	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth50	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth50	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth51	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth51	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth52	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth52	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth53	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth53	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth54	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth54	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth55	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth55	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth56	Increase	USD	3,416	3,105	3,740	3,400
BZL	Hedge/Member	Mnth56	Increase	USD	3,105	3,105	3,400	3,400
BZL	Spec	Mnth57	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth57	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth58	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth58	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth59	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth59	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth60	Increase	USD	3,465	3,150	3,740	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BZL	Hedge/Member	Mnth60	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth61	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth61	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth62	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth62	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth63	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth63	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth64	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth64	Increase	USD	3,150	3,150	3,400	3,400
BZL	Spec	Mnth65+	Increase	USD	3,465	3,150	3,740	3,400
BZL	Hedge/Member	Mnth65+	Increase	USD	3,150	3,150	3,400	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BRENT CRUDE TAM SINGAPORE (BZS)								
BZS	Spec	Mnth1	Increase	USD	5,005	4,550	5,280	4,800
BZS	Hedge/Member	Mnth1	Increase	USD	4,550	4,550	4,800	4,800
BZS	Spec	Mnth2	Increase	USD	4,895	4,450	5,170	4,700
BZS	Hedge/Member	Mnth2	Increase	USD	4,450	4,450	4,700	4,700
BZS	Spec	Mnth3	Increase	USD	4,895	4,450	5,170	4,700
BZS	Hedge/Member	Mnth3	Increase	USD	4,450	4,450	4,700	4,700
BZS	Spec	Mnth4	Increase	USD	4,785	4,350	5,060	4,600
BZS	Hedge/Member	Mnth4	Increase	USD	4,350	4,350	4,600	4,600
BZS	Spec	Mnth5	Increase	USD	4,675	4,250	4,950	4,500
BZS	Hedge/Member	Mnth5	Increase	USD	4,250	4,250	4,500	4,500
BZS	Spec	Mnth6	Increase	USD	4,565	4,150	4,840	4,400
BZS	Hedge/Member	Mnth6	Increase	USD	4,150	4,150	4,400	4,400
BZS	Spec	Mnth7	Increase	USD	4,455	4,050	4,730	4,300
BZS	Hedge/Member	Mnth7	Increase	USD	4,050	4,050	4,300	4,300
BZS	Spec	Mnth8	Increase	USD	4,345	3,950	4,620	4,200
BZS	Hedge/Member	Mnth8	Increase	USD	3,950	3,950	4,200	4,200
BZS	Spec	Mnth9	Increase	USD	4,235	3,850	4,510	4,100
BZS	Hedge/Member	Mnth9	Increase	USD	3,850	3,850	4,100	4,100
BZS	Spec	Mnth10	Increase	USD	4,125	3,750	4,400	4,000
BZS	Hedge/Member	Mnth10	Increase	USD	3,750	3,750	4,000	4,000
BZS	Spec	Mnth11	Increase	USD	4,015	3,650	4,290	3,900
BZS	Hedge/Member	Mnth11	Increase	USD	3,650	3,650	3,900	3,900
BZS	Spec	Mnth12	Increase	USD	3,905	3,550	4,180	3,800
BZS	Hedge/Member	Mnth12	Increase	USD	3,550	3,550	3,800	3,800
BZS	Spec	Mnth13	Increase	USD	3,795	3,450	4,070	3,700
BZS	Hedge/Member	Mnth13	Increase	USD	3,450	3,450	3,700	3,700
BZS	Spec	Mnth14	Increase	USD	3,740	3,400	4,015	3,650
BZS	Hedge/Member	Mnth14	Increase	USD	3,400	3,400	3,650	3,650
BZS	Spec	Mnth15	Increase	USD	3,740	3,400	4,015	3,650
BZS	Hedge/Member	Mnth15	Increase	USD	3,400	3,400	3,650	3,650
BZS	Spec	Mnth16	Increase	USD	3,740	3,400	4,015	3,650
BZS	Hedge/Member	Mnth16	Increase	USD	3,400	3,400	3,650	3,650
BZS	Spec	Mnth17	Increase	USD	3,685	3,350	3,960	3,600
BZS	Hedge/Member	Mnth17	Increase	USD	3,350	3,350	3,600	3,600
BZS	Spec	Mnth18	Increase	USD	3,685	3,350	3,960	3,600
BZS	Hedge/Member	Mnth18	Increase	USD	3,350	3,350	3,600	3,600
BZS	Spec	Mnth19	Increase	USD	3,685	3,350	3,960	3,600
BZS	Hedge/Member	Mnth19	Increase	USD	3,350	3,350	3,600	3,600
BZS	Spec	Mnth20	Increase	USD	3,685	3,350	3,960	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BZS	Hedge/Member	Mnth20	Increase	USD	3,350	3,350	3,600	3,600
BZS	Spec	Mnth21	Increase	USD	3,685	3,350	3,960	3,600
BZS	Hedge/Member	Mnth21	Increase	USD	3,350	3,350	3,600	3,600
BZS	Spec	Mnth22	Increase	USD	3,630	3,300	3,905	3,550
BZS	Hedge/Member	Mnth22	Increase	USD	3,300	3,300	3,550	3,550
BZS	Spec	Mnth23	Increase	USD	3,630	3,300	3,905	3,550
BZS	Hedge/Member	Mnth23	Increase	USD	3,300	3,300	3,550	3,550
BZS	Spec	Mnth24	Increase	USD	3,630	3,300	3,905	3,550
BZS	Hedge/Member	Mnth24	Increase	USD	3,300	3,300	3,550	3,550
BZS	Spec	Mnth25	Increase	USD	3,630	3,300	3,905	3,550
BZS	Hedge/Member	Mnth25	Increase	USD	3,300	3,300	3,550	3,550
BZS	Spec	Mnth26	Increase	USD	3,630	3,300	3,905	3,550
BZS	Hedge/Member	Mnth26	Increase	USD	3,300	3,300	3,550	3,550
BZS	Spec	Mnth27	Increase	USD	3,630	3,300	3,905	3,550
BZS	Hedge/Member	Mnth27	Increase	USD	3,300	3,300	3,550	3,550
BZS	Spec	Mnth28	Increase	USD	3,575	3,250	3,850	3,500
BZS	Hedge/Member	Mnth28	Increase	USD	3,250	3,250	3,500	3,500
BZS	Spec	Mnth29	Increase	USD	3,575	3,250	3,850	3,500
BZS	Hedge/Member	Mnth29	Increase	USD	3,250	3,250	3,500	3,500
BZS	Spec	Mnth30	Increase	USD	3,575	3,250	3,850	3,500
BZS	Hedge/Member	Mnth30	Increase	USD	3,250	3,250	3,500	3,500
BZS	Spec	Mnth31	Increase	USD	3,575	3,250	3,850	3,500
BZS	Hedge/Member	Mnth31	Increase	USD	3,250	3,250	3,500	3,500
BZS	Spec	Mnth32	Increase	USD	3,575	3,250	3,850	3,500
BZS	Hedge/Member	Mnth32	Increase	USD	3,250	3,250	3,500	3,500
BZS	Spec	Mnth33	Increase	USD	3,575	3,250	3,850	3,500
BZS	Hedge/Member	Mnth33	Increase	USD	3,250	3,250	3,500	3,500
BZS	Spec	Mnth34	Increase	USD	3,575	3,250	3,850	3,500
BZS	Hedge/Member	Mnth34	Increase	USD	3,250	3,250	3,500	3,500
BZS	Spec	Mnth35	Increase	USD	3,520	3,200	3,795	3,450
BZS	Hedge/Member	Mnth35	Increase	USD	3,200	3,200	3,450	3,450
BZS	Spec	Mnth36	Increase	USD	3,520	3,200	3,795	3,450
BZS	Hedge/Member	Mnth36	Increase	USD	3,200	3,200	3,450	3,450
BZS	Spec	Mnth37	Increase	USD	3,520	3,200	3,795	3,450
BZS	Hedge/Member	Mnth37	Increase	USD	3,200	3,200	3,450	3,450
BZS	Spec	Mnth38	Increase	USD	3,520	3,200	3,795	3,450
BZS	Hedge/Member	Mnth38	Increase	USD	3,200	3,200	3,450	3,450
BZS	Spec	Mnth39	Increase	USD	3,520	3,200	3,795	3,450
BZS	Hedge/Member	Mnth39	Increase	USD	3,200	3,200	3,450	3,450
BZS	Spec	Mnth40	Increase	USD	3,520	3,200	3,795	3,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BZS	Hedge/Member	Mnth40	Increase	USD	3,200	3,200	3,450	3,450
BZS	Spec	Mnth41	Increase	USD	3,520	3,200	3,795	3,450
BZS	Hedge/Member	Mnth41	Increase	USD	3,200	3,200	3,450	3,450
BZS	Spec	Mnth42	Increase	USD	3,520	3,200	3,795	3,450
BZS	Hedge/Member	Mnth42	Increase	USD	3,200	3,200	3,450	3,450
BZS	Spec	Mnth43	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth43	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth44	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth44	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth45	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth45	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth46	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth46	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth47	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth47	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth48	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth48	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth49	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth49	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth50	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth50	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth51	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth51	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth52	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth52	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth53	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth53	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth54	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth54	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth55	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth55	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth56	Increase	USD	3,416	3,105	3,740	3,400
BZS	Hedge/Member	Mnth56	Increase	USD	3,105	3,105	3,400	3,400
BZS	Spec	Mnth57	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth57	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth58	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth58	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth59	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth59	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth60	Increase	USD	3,465	3,150	3,740	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BZS	Hedge/Member	Mnth60	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth61	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth61	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth62	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth62	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth63	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth63	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth64	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth64	Increase	USD	3,150	3,150	3,400	3,400
BZS	Spec	Mnth65+	Increase	USD	3,465	3,150	3,740	3,400
BZS	Hedge/Member	Mnth65+	Increase	USD	3,150	3,150	3,400	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BRENT FIN TRAD AT SETTLE FUTURES (BBT)								
BBT	Spec	Mnth1	Increase	USD	5,005	4,550	5,280	4,800
BBT	Hedge/Member	Mnth1	Increase	USD	4,550	4,550	4,800	4,800
BBT	Spec	Mnth2	Increase	USD	4,895	4,450	5,170	4,700
BBT	Hedge/Member	Mnth2	Increase	USD	4,450	4,450	4,700	4,700
BBT	Spec	Mnth3	Increase	USD	4,895	4,450	5,170	4,700
BBT	Hedge/Member	Mnth3	Increase	USD	4,450	4,450	4,700	4,700
BBT	Spec	Mnth4	Increase	USD	4,785	4,350	5,060	4,600
BBT	Hedge/Member	Mnth4	Increase	USD	4,350	4,350	4,600	4,600
BBT	Spec	Mnth5	Increase	USD	4,675	4,250	4,950	4,500
BBT	Hedge/Member	Mnth5	Increase	USD	4,250	4,250	4,500	4,500
BBT	Spec	Mnth6	Increase	USD	4,565	4,150	4,840	4,400
BBT	Hedge/Member	Mnth6	Increase	USD	4,150	4,150	4,400	4,400
BBT	Spec	Mnth7	Increase	USD	4,455	4,050	4,730	4,300
BBT	Hedge/Member	Mnth7	Increase	USD	4,050	4,050	4,300	4,300
BBT	Spec	Mnth8	Increase	USD	4,345	3,950	4,620	4,200
BBT	Hedge/Member	Mnth8	Increase	USD	3,950	3,950	4,200	4,200
BBT	Spec	Mnth9	Increase	USD	4,235	3,850	4,510	4,100
BBT	Hedge/Member	Mnth9	Increase	USD	3,850	3,850	4,100	4,100
BBT	Spec	Mnth10	Increase	USD	4,125	3,750	4,400	4,000
BBT	Hedge/Member	Mnth10	Increase	USD	3,750	3,750	4,000	4,000
BBT	Spec	Mnth11	Increase	USD	4,015	3,650	4,290	3,900
BBT	Hedge/Member	Mnth11	Increase	USD	3,650	3,650	3,900	3,900
BBT	Spec	Mnth12	Increase	USD	3,905	3,550	4,180	3,800
BBT	Hedge/Member	Mnth12	Increase	USD	3,550	3,550	3,800	3,800
BBT	Spec	Mnth13	Increase	USD	3,795	3,450	4,070	3,700
BBT	Hedge/Member	Mnth13	Increase	USD	3,450	3,450	3,700	3,700
BBT	Spec	Mnth14	Increase	USD	3,740	3,400	4,015	3,650
BBT	Hedge/Member	Mnth14	Increase	USD	3,400	3,400	3,650	3,650
BBT	Spec	Mnth15	Increase	USD	3,740	3,400	4,015	3,650
BBT	Hedge/Member	Mnth15	Increase	USD	3,400	3,400	3,650	3,650
BBT	Spec	Mnth16	Increase	USD	3,740	3,400	4,015	3,650
BBT	Hedge/Member	Mnth16	Increase	USD	3,400	3,400	3,650	3,650
BBT	Spec	Mnth17	Increase	USD	3,685	3,350	3,960	3,600
BBT	Hedge/Member	Mnth17	Increase	USD	3,350	3,350	3,600	3,600
BBT	Spec	Mnth18	Increase	USD	3,685	3,350	3,960	3,600
BBT	Hedge/Member	Mnth18	Increase	USD	3,350	3,350	3,600	3,600
BBT	Spec	Mnth19	Increase	USD	3,685	3,350	3,960	3,600
BBT	Hedge/Member	Mnth19	Increase	USD	3,350	3,350	3,600	3,600
BBT	Spec	Mnth20	Increase	USD	3,685	3,350	3,960	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BBT	Hedge/Member	Mnth20	Increase	USD	3,350	3,350	3,600	3,600
BBT	Spec	Mnth21	Increase	USD	3,685	3,350	3,960	3,600
BBT	Hedge/Member	Mnth21	Increase	USD	3,350	3,350	3,600	3,600
BBT	Spec	Mnth22	Increase	USD	3,300	3,000	3,905	3,550
BBT	Hedge/Member	Mnth22	Increase	USD	3,000	3,000	3,550	3,550
BBT	Spec	Mnth23	Increase	USD	3,630	3,300	3,905	3,550
BBT	Hedge/Member	Mnth23	Increase	USD	3,300	3,300	3,550	3,550
BBT	Spec	Mnth24	Increase	USD	3,630	3,300	3,905	3,550
BBT	Hedge/Member	Mnth24	Increase	USD	3,300	3,300	3,550	3,550
BBT	Spec	Mnth25	Increase	USD	3,630	3,300	3,905	3,550
BBT	Hedge/Member	Mnth25	Increase	USD	3,300	3,300	3,550	3,550
BBT	Spec	Mnth26	Increase	USD	3,630	3,300	3,905	3,550
BBT	Hedge/Member	Mnth26	Increase	USD	3,300	3,300	3,550	3,550
BBT	Spec	Mnth27	Increase	USD	3,630	3,300	3,905	3,550
BBT	Hedge/Member	Mnth27	Increase	USD	3,300	3,300	3,550	3,550
BBT	Spec	Mnth28	Increase	USD	3,575	3,250	3,850	3,500
BBT	Hedge/Member	Mnth28	Increase	USD	3,250	3,250	3,500	3,500
BBT	Spec	Mnth29	Increase	USD	3,575	3,250	3,850	3,500
BBT	Hedge/Member	Mnth29	Increase	USD	3,250	3,250	3,500	3,500
BBT	Spec	Mnth30	Increase	USD	3,575	3,250	3,850	3,500
BBT	Hedge/Member	Mnth30	Increase	USD	3,250	3,250	3,500	3,500
BBT	Spec	Mnth31	Increase	USD	3,575	3,250	3,850	3,500
BBT	Hedge/Member	Mnth31	Increase	USD	3,250	3,250	3,500	3,500
BBT	Spec	Mnth32	Increase	USD	3,575	3,250	3,850	3,500
BBT	Hedge/Member	Mnth32	Increase	USD	3,250	3,250	3,500	3,500
BBT	Spec	Mnth33	Increase	USD	3,575	3,250	3,850	3,500
BBT	Hedge/Member	Mnth33	Increase	USD	3,250	3,250	3,500	3,500
BBT	Spec	Mnth34	Increase	USD	3,575	3,250	3,850	3,500
BBT	Hedge/Member	Mnth34	Increase	USD	3,250	3,250	3,500	3,500
BBT	Spec	Mnth35	Increase	USD	3,520	3,200	3,795	3,450
BBT	Hedge/Member	Mnth35	Increase	USD	3,200	3,200	3,450	3,450
BBT	Spec	Mnth36	Increase	USD	3,520	3,200	3,795	3,450
BBT	Hedge/Member	Mnth36	Increase	USD	3,200	3,200	3,450	3,450
BBT	Spec	Mnth37	Increase	USD	3,520	3,200	3,795	3,450
BBT	Hedge/Member	Mnth37	Increase	USD	3,200	3,200	3,450	3,450
BBT	Spec	Mnth38	Increase	USD	3,520	3,200	3,795	3,450
BBT	Hedge/Member	Mnth38	Increase	USD	3,200	3,200	3,450	3,450
BBT	Spec	Mnth39	Increase	USD	3,520	3,200	3,795	3,450
BBT	Hedge/Member	Mnth39	Increase	USD	3,200	3,200	3,450	3,450
BBT	Spec	Mnth40	Increase	USD	3,520	3,200	3,795	3,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BBT	Hedge/Member	Mnth40	Increase	USD	3,200	3,200	3,450	3,450
BBT	Spec	Mnth41	Increase	USD	3,520	3,200	3,795	3,450
BBT	Hedge/Member	Mnth41	Increase	USD	3,200	3,200	3,450	3,450
BBT	Spec	Mnth42	Increase	USD	3,520	3,200	3,795	3,450
BBT	Hedge/Member	Mnth42	Increase	USD	3,200	3,200	3,450	3,450
BBT	Spec	Mnth43	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth43	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth44	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth44	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth45	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth45	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth46	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth46	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth47	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth47	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth48	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth48	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth49	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth49	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth50	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth50	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth51	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth51	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth52	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth52	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth53	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth53	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth54	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth54	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth55	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth55	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth56	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth56	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth57	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth57	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth58	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth58	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth59	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth59	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth60	Increase	USD	3,465	3,150	3,740	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BBT	Hedge/Member	Mnth60	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth61	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth61	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth62	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth62	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth63	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth63	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth64	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth64	Increase	USD	3,150	3,150	3,400	3,400
BBT	Spec	Mnth65+	Increase	USD	3,465	3,150	3,740	3,400
BBT	Hedge/Member	Mnth65+	Increase	USD	3,150	3,150	3,400	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BRENT FINANCIAL FUTURES (BB)								
BB	Spec	Mnth1	Increase	USD	5,005	4,550	5,280	4,800
BB	Hedge/Member	Mnth1	Increase	USD	4,550	4,550	4,800	4,800
BB	Spec	Mnth2	Increase	USD	4,895	4,450	5,170	4,700
BB	Hedge/Member	Mnth2	Increase	USD	4,450	4,450	4,700	4,700
BB	Spec	Mnth3	Increase	USD	4,895	4,450	5,170	4,700
BB	Hedge/Member	Mnth3	Increase	USD	4,450	4,450	4,700	4,700
BB	Spec	Mnth4	Increase	USD	4,785	4,350	5,060	4,600
BB	Hedge/Member	Mnth4	Increase	USD	4,350	4,350	4,600	4,600
BB	Spec	Mnth5	Increase	USD	4,675	4,250	4,950	4,500
BB	Hedge/Member	Mnth5	Increase	USD	4,250	4,250	4,500	4,500
BB	Spec	Mnth6	Increase	USD	4,565	4,150	4,840	4,400
BB	Hedge/Member	Mnth6	Increase	USD	4,150	4,150	4,400	4,400
BB	Spec	Mnth7	Increase	USD	4,455	4,050	4,730	4,300
BB	Hedge/Member	Mnth7	Increase	USD	4,050	4,050	4,300	4,300
BB	Spec	Mnth8	Increase	USD	4,345	3,950	4,620	4,200
BB	Hedge/Member	Mnth8	Increase	USD	3,950	3,950	4,200	4,200
BB	Spec	Mnth9	Increase	USD	4,235	3,850	4,510	4,100
BB	Hedge/Member	Mnth9	Increase	USD	3,850	3,850	4,100	4,100
BB	Spec	Mnth10	Increase	USD	4,125	3,750	4,400	4,000
BB	Hedge/Member	Mnth10	Increase	USD	3,750	3,750	4,000	4,000
BB	Spec	Mnth11	Increase	USD	4,015	3,650	4,290	3,900
BB	Hedge/Member	Mnth11	Increase	USD	3,650	3,650	3,900	3,900
BB	Spec	Mnth12	Increase	USD	3,905	3,550	4,180	3,800
BB	Hedge/Member	Mnth12	Increase	USD	3,550	3,550	3,800	3,800
BB	Spec	Mnth13	Increase	USD	3,795	3,450	4,070	3,700
BB	Hedge/Member	Mnth13	Increase	USD	3,450	3,450	3,700	3,700
BB	Spec	Mnth14	Increase	USD	3,740	3,400	4,015	3,650
BB	Hedge/Member	Mnth14	Increase	USD	3,400	3,400	3,650	3,650
BB	Spec	Mnth15	Increase	USD	3,740	3,400	4,015	3,650
BB	Hedge/Member	Mnth15	Increase	USD	3,400	3,400	3,650	3,650
BB	Spec	Mnth16	Increase	USD	3,740	3,400	4,015	3,650
BB	Hedge/Member	Mnth16	Increase	USD	3,400	3,400	3,650	3,650
BB	Spec	Mnth17	Increase	USD	3,685	3,350	3,960	3,600
BB	Hedge/Member	Mnth17	Increase	USD	3,350	3,350	3,600	3,600
BB	Spec	Mnth18	Increase	USD	3,685	3,350	3,960	3,600
BB	Hedge/Member	Mnth18	Increase	USD	3,350	3,350	3,600	3,600
BB	Spec	Mnth19	Increase	USD	3,685	3,350	3,960	3,600
BB	Hedge/Member	Mnth19	Increase	USD	3,350	3,350	3,600	3,600
BB	Spec	Mnth20	Increase	USD	3,685	3,350	3,960	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BB	Hedge/Member	Mnth20	Increase	USD	3,350	3,350	3,600	3,600
BB	Spec	Mnth21	Increase	USD	3,685	3,350	3,960	3,600
BB	Hedge/Member	Mnth21	Increase	USD	3,350	3,350	3,600	3,600
BB	Spec	Mnth22	Increase	USD	3,300	3,000	3,905	3,550
BB	Hedge/Member	Mnth22	Increase	USD	3,000	3,000	3,550	3,550
BB	Spec	Mnth23	Increase	USD	3,630	3,300	3,905	3,550
BB	Hedge/Member	Mnth23	Increase	USD	3,300	3,300	3,550	3,550
BB	Spec	Mnth24	Increase	USD	3,630	3,300	3,905	3,550
BB	Hedge/Member	Mnth24	Increase	USD	3,300	3,300	3,550	3,550
BB	Spec	Mnth25	Increase	USD	3,630	3,300	3,905	3,550
BB	Hedge/Member	Mnth25	Increase	USD	3,300	3,300	3,550	3,550
BB	Spec	Mnth26	Increase	USD	3,630	3,300	3,905	3,550
BB	Hedge/Member	Mnth26	Increase	USD	3,300	3,300	3,550	3,550
BB	Spec	Mnth27	Increase	USD	3,630	3,300	3,905	3,550
BB	Hedge/Member	Mnth27	Increase	USD	3,300	3,300	3,550	3,550
BB	Spec	Mnth28	Increase	USD	3,575	3,250	3,850	3,500
BB	Hedge/Member	Mnth28	Increase	USD	3,250	3,250	3,500	3,500
BB	Spec	Mnth29	Increase	USD	3,575	3,250	3,850	3,500
BB	Hedge/Member	Mnth29	Increase	USD	3,250	3,250	3,500	3,500
BB	Spec	Mnth30	Increase	USD	3,575	3,250	3,850	3,500
BB	Hedge/Member	Mnth30	Increase	USD	3,250	3,250	3,500	3,500
BB	Spec	Mnth31	Increase	USD	3,575	3,250	3,850	3,500
BB	Hedge/Member	Mnth31	Increase	USD	3,250	3,250	3,500	3,500
BB	Spec	Mnth32	Increase	USD	3,575	3,250	3,850	3,500
BB	Hedge/Member	Mnth32	Increase	USD	3,250	3,250	3,500	3,500
BB	Spec	Mnth33	Increase	USD	3,575	3,250	3,850	3,500
BB	Hedge/Member	Mnth33	Increase	USD	3,250	3,250	3,500	3,500
BB	Spec	Mnth34	Increase	USD	3,575	3,250	3,850	3,500
BB	Hedge/Member	Mnth34	Increase	USD	3,250	3,250	3,500	3,500
BB	Spec	Mnth35	Increase	USD	3,520	3,200	3,795	3,450
BB	Hedge/Member	Mnth35	Increase	USD	3,200	3,200	3,450	3,450
BB	Spec	Mnth36	Increase	USD	3,520	3,200	3,795	3,450
BB	Hedge/Member	Mnth36	Increase	USD	3,200	3,200	3,450	3,450
BB	Spec	Mnth37	Increase	USD	3,520	3,200	3,795	3,450
BB	Hedge/Member	Mnth37	Increase	USD	3,200	3,200	3,450	3,450
BB	Spec	Mnth38	Increase	USD	3,520	3,200	3,795	3,450
BB	Hedge/Member	Mnth38	Increase	USD	3,200	3,200	3,450	3,450
BB	Spec	Mnth39	Increase	USD	3,520	3,200	3,795	3,450
BB	Hedge/Member	Mnth39	Increase	USD	3,200	3,200	3,450	3,450
BB	Spec	Mnth40	Increase	USD	3,520	3,200	3,795	3,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BB	Hedge/Member	Mnth40	Increase	USD	3,200	3,200	3,450	3,450
BB	Spec	Mnth41	Increase	USD	3,520	3,200	3,795	3,450
BB	Hedge/Member	Mnth41	Increase	USD	3,200	3,200	3,450	3,450
BB	Spec	Mnth42	Increase	USD	3,520	3,200	3,795	3,450
BB	Hedge/Member	Mnth42	Increase	USD	3,200	3,200	3,450	3,450
BB	Spec	Mnth43	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth43	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth44	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth44	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth45	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth45	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth46	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth46	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth47	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth47	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth48	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth48	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth49	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth49	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth50	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth50	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth51	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth51	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth52	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth52	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth53	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth53	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth54	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth54	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth55	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth55	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth56	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth56	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth57	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth57	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth58	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth58	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth59	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth59	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth60	Increase	USD	3,465	3,150	3,740	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BB	Hedge/Member	Mnth60	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth61	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth61	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth62	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth62	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth63	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth63	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth64	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth64	Increase	USD	3,150	3,150	3,400	3,400
BB	Spec	Mnth65+	Increase	USD	3,465	3,150	3,740	3,400
BB	Hedge/Member	Mnth65+	Increase	USD	3,150	3,150	3,400	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BRENT FINANCIAL FUTURES (CY)								
CY	Spec	Mnth1	Increase	USD	5,005	4,550	5,280	4,800
CY	Hedge/Member	Mnth1	Increase	USD	4,550	4,550	4,800	4,800
CY	Spec	Mnth2	Increase	USD	4,895	4,450	5,170	4,700
CY	Hedge/Member	Mnth2	Increase	USD	4,450	4,450	4,700	4,700
CY	Spec	Mnth3	Increase	USD	4,895	4,450	5,170	4,700
CY	Hedge/Member	Mnth3	Increase	USD	4,450	4,450	4,700	4,700
CY	Spec	Mnth4	Increase	USD	4,785	4,350	5,060	4,600
CY	Hedge/Member	Mnth4	Increase	USD	4,350	4,350	4,600	4,600
CY	Spec	Mnth5	Increase	USD	4,675	4,250	4,950	4,500
CY	Hedge/Member	Mnth5	Increase	USD	4,250	4,250	4,500	4,500
CY	Spec	Mnth6	Increase	USD	4,565	4,150	4,840	4,400
CY	Hedge/Member	Mnth6	Increase	USD	4,150	4,150	4,400	4,400
CY	Spec	Mnth7	Increase	USD	4,455	4,050	4,730	4,300
CY	Hedge/Member	Mnth7	Increase	USD	4,050	4,050	4,300	4,300
CY	Spec	Mnth8	Increase	USD	4,345	3,950	4,620	4,200
CY	Hedge/Member	Mnth8	Increase	USD	3,950	3,950	4,200	4,200
CY	Spec	Mnth9	Increase	USD	4,235	3,850	4,510	4,100
CY	Hedge/Member	Mnth9	Increase	USD	3,850	3,850	4,100	4,100
CY	Spec	Mnth10	Increase	USD	4,125	3,750	4,400	4,000
CY	Hedge/Member	Mnth10	Increase	USD	3,750	3,750	4,000	4,000
CY	Spec	Mnth11	Increase	USD	4,015	3,650	4,290	3,900
CY	Hedge/Member	Mnth11	Increase	USD	3,650	3,650	3,900	3,900
CY	Spec	Mnth12	Increase	USD	3,905	3,550	4,180	3,800
CY	Hedge/Member	Mnth12	Increase	USD	3,550	3,550	3,800	3,800
CY	Spec	Mnth13	Increase	USD	3,795	3,450	4,070	3,700
CY	Hedge/Member	Mnth13	Increase	USD	3,450	3,450	3,700	3,700
CY	Spec	Mnth14	Increase	USD	3,740	3,400	4,015	3,650
CY	Hedge/Member	Mnth14	Increase	USD	3,400	3,400	3,650	3,650
CY	Spec	Mnth15	Increase	USD	3,740	3,400	4,015	3,650
CY	Hedge/Member	Mnth15	Increase	USD	3,400	3,400	3,650	3,650
CY	Spec	Mnth16	Increase	USD	3,740	3,400	4,015	3,650
CY	Hedge/Member	Mnth16	Increase	USD	3,400	3,400	3,650	3,650
CY	Spec	Mnth17	Increase	USD	3,685	3,350	3,960	3,600
CY	Hedge/Member	Mnth17	Increase	USD	3,350	3,350	3,600	3,600
CY	Spec	Mnth18	Increase	USD	3,685	3,350	3,960	3,600
CY	Hedge/Member	Mnth18	Increase	USD	3,350	3,350	3,600	3,600
CY	Spec	Mnth19	Increase	USD	3,685	3,350	3,960	3,600
CY	Hedge/Member	Mnth19	Increase	USD	3,350	3,350	3,600	3,600
CY	Spec	Mnth20	Increase	USD	3,685	3,350	3,960	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CY	Hedge/Member	Mnth20	Increase	USD	3,350	3,350	3,600	3,600
CY	Spec	Mnth21	Increase	USD	3,685	3,350	3,960	3,600
CY	Hedge/Member	Mnth21	Increase	USD	3,350	3,350	3,600	3,600
CY	Spec	Mnth22	Increase	USD	3,630	3,300	3,905	3,550
CY	Hedge/Member	Mnth22	Increase	USD	3,300	3,300	3,550	3,550
CY	Spec	Mnth23	Increase	USD	3,630	3,300	3,905	3,550
CY	Hedge/Member	Mnth23	Increase	USD	3,300	3,300	3,550	3,550
CY	Spec	Mnth24	Increase	USD	3,630	3,300	3,905	3,550
CY	Hedge/Member	Mnth24	Increase	USD	3,300	3,300	3,550	3,550
CY	Spec	Mnth25	Increase	USD	3,630	3,300	3,905	3,550
CY	Hedge/Member	Mnth25	Increase	USD	3,300	3,300	3,550	3,550
CY	Spec	Mnth26	Increase	USD	3,630	3,300	3,905	3,550
CY	Hedge/Member	Mnth26	Increase	USD	3,300	3,300	3,550	3,550
CY	Spec	Mnth27	Increase	USD	3,630	3,300	3,905	3,550
CY	Hedge/Member	Mnth27	Increase	USD	3,300	3,300	3,550	3,550
CY	Spec	Mnth28	Increase	USD	3,575	3,250	3,850	3,500
CY	Hedge/Member	Mnth28	Increase	USD	3,250	3,250	3,500	3,500
CY	Spec	Mnth29	Increase	USD	3,575	3,250	3,850	3,500
CY	Hedge/Member	Mnth29	Increase	USD	3,250	3,250	3,500	3,500
CY	Spec	Mnth30	Increase	USD	3,575	3,250	3,850	3,500
CY	Hedge/Member	Mnth30	Increase	USD	3,250	3,250	3,500	3,500
CY	Spec	Mnth31	Increase	USD	3,575	3,250	3,850	3,500
CY	Hedge/Member	Mnth31	Increase	USD	3,250	3,250	3,500	3,500
CY	Spec	Mnth32	Increase	USD	3,575	3,250	3,850	3,500
CY	Hedge/Member	Mnth32	Increase	USD	3,250	3,250	3,500	3,500
CY	Spec	Mnth33	Increase	USD	3,575	3,250	3,850	3,500
CY	Hedge/Member	Mnth33	Increase	USD	3,250	3,250	3,500	3,500
CY	Spec	Mnth34	Increase	USD	3,575	3,250	3,850	3,500
CY	Hedge/Member	Mnth34	Increase	USD	3,250	3,250	3,500	3,500
CY	Spec	Mnth35	Increase	USD	3,520	3,200	3,795	3,450
CY	Hedge/Member	Mnth35	Increase	USD	3,200	3,200	3,450	3,450
CY	Spec	Mnth36	Increase	USD	3,520	3,200	3,795	3,450
CY	Hedge/Member	Mnth36	Increase	USD	3,200	3,200	3,450	3,450
CY	Spec	Mnth37	Increase	USD	3,520	3,200	3,795	3,450
CY	Hedge/Member	Mnth37	Increase	USD	3,200	3,200	3,450	3,450
CY	Spec	Mnth38	Increase	USD	3,520	3,200	3,795	3,450
CY	Hedge/Member	Mnth38	Increase	USD	3,200	3,200	3,450	3,450
CY	Spec	Mnth39	Increase	USD	3,520	3,200	3,795	3,450
CY	Hedge/Member	Mnth39	Increase	USD	3,200	3,200	3,450	3,450
CY	Spec	Mnth40	Increase	USD	3,520	3,200	3,795	3,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CY	Hedge/Member	Mnth40	Increase	USD	3,200	3,200	3,450	3,450
CY	Spec	Mnth41	Increase	USD	3,520	3,200	3,795	3,450
CY	Hedge/Member	Mnth41	Increase	USD	3,200	3,200	3,450	3,450
CY	Spec	Mnth42	Increase	USD	3,520	3,200	3,795	3,450
CY	Hedge/Member	Mnth42	Increase	USD	3,200	3,200	3,450	3,450
CY	Spec	Mnth43	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth43	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth44	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth44	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth45	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth45	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth46	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth46	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth47	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth47	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth48	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth48	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth49	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth49	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth50	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth50	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth51	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth51	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth52	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth52	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth53	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth53	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth54	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth54	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth55	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth55	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth56	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth56	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth57	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth57	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth58	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth58	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth59	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth59	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth60	Increase	USD	3,465	3,150	3,740	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CY	Hedge/Member	Mnth60	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth61	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth61	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth62	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth62	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth63	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth63	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth64	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth64	Increase	USD	3,150	3,150	3,400	3,400
CY	Spec	Mnth65+	Increase	USD	3,465	3,150	3,740	3,400
CY	Hedge/Member	Mnth65+	Increase	USD	3,150	3,150	3,400	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BRENT LAST DAY CONTRACT (BZ)								
BZ	Spec	Mnth1	Increase	USD	5,005	4,550	5,280	4,800
BZ	Hedge/Member	Mnth1	Increase	USD	4,550	4,550	4,800	4,800
BZ	Spec	Mnth2	Increase	USD	4,895	4,450	5,170	4,700
BZ	Hedge/Member	Mnth2	Increase	USD	4,450	4,450	4,700	4,700
BZ	Spec	Mnth3	Increase	USD	4,895	4,450	5,170	4,700
BZ	Hedge/Member	Mnth3	Increase	USD	4,450	4,450	4,700	4,700
BZ	Spec	Mnth4	Increase	USD	4,785	4,350	5,060	4,600
BZ	Hedge/Member	Mnth4	Increase	USD	4,350	4,350	4,600	4,600
BZ	Spec	Mnth5	Increase	USD	4,675	4,250	4,950	4,500
BZ	Hedge/Member	Mnth5	Increase	USD	4,250	4,250	4,500	4,500
BZ	Spec	Mnth6	Increase	USD	4,565	4,150	4,840	4,400
BZ	Hedge/Member	Mnth6	Increase	USD	4,150	4,150	4,400	4,400
BZ	Spec	Mnth7	Increase	USD	4,455	4,050	4,730	4,300
BZ	Hedge/Member	Mnth7	Increase	USD	4,050	4,050	4,300	4,300
BZ	Spec	Mnth8	Increase	USD	4,345	3,950	4,620	4,200
BZ	Hedge/Member	Mnth8	Increase	USD	3,950	3,950	4,200	4,200
BZ	Spec	Mnth9	Increase	USD	4,235	3,850	4,510	4,100
BZ	Hedge/Member	Mnth9	Increase	USD	3,850	3,850	4,100	4,100
BZ	Spec	Mnth10	Increase	USD	4,125	3,750	4,400	4,000
BZ	Hedge/Member	Mnth10	Increase	USD	3,750	3,750	4,000	4,000
BZ	Spec	Mnth11	Increase	USD	4,015	3,650	4,290	3,900
BZ	Hedge/Member	Mnth11	Increase	USD	3,650	3,650	3,900	3,900
BZ	Spec	Mnth12	Increase	USD	3,905	3,550	4,180	3,800
BZ	Hedge/Member	Mnth12	Increase	USD	3,550	3,550	3,800	3,800
BZ	Spec	Mnth13	Increase	USD	3,795	3,450	4,070	3,700
BZ	Hedge/Member	Mnth13	Increase	USD	3,450	3,450	3,700	3,700
BZ	Spec	Mnth14	Increase	USD	3,740	3,400	4,015	3,650
BZ	Hedge/Member	Mnth14	Increase	USD	3,400	3,400	3,650	3,650
BZ	Spec	Mnth15	Increase	USD	3,740	3,400	4,015	3,650
BZ	Hedge/Member	Mnth15	Increase	USD	3,400	3,400	3,650	3,650
BZ	Spec	Mnth16	Increase	USD	3,740	3,400	4,015	3,650
BZ	Hedge/Member	Mnth16	Increase	USD	3,400	3,400	3,650	3,650
BZ	Spec	Mnth17	Increase	USD	3,685	3,350	3,960	3,600
BZ	Hedge/Member	Mnth17	Increase	USD	3,350	3,350	3,600	3,600
BZ	Spec	Mnth18	Increase	USD	3,685	3,350	3,960	3,600
BZ	Hedge/Member	Mnth18	Increase	USD	3,350	3,350	3,600	3,600
BZ	Spec	Mnth19	Increase	USD	3,685	3,350	3,960	3,600
BZ	Hedge/Member	Mnth19	Increase	USD	3,350	3,350	3,600	3,600
BZ	Spec	Mnth20	Increase	USD	3,685	3,350	3,960	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BZ	Hedge/Member	Mnth20	Increase	USD	3,350	3,350	3,600	3,600
BZ	Spec	Mnth21	Increase	USD	3,685	3,350	3,960	3,600
BZ	Hedge/Member	Mnth21	Increase	USD	3,350	3,350	3,600	3,600
BZ	Spec	Mnth22	Increase	USD	3,630	3,300	3,905	3,550
BZ	Hedge/Member	Mnth22	Increase	USD	3,300	3,300	3,550	3,550
BZ	Spec	Mnth23	Increase	USD	3,630	3,300	3,905	3,550
BZ	Hedge/Member	Mnth23	Increase	USD	3,300	3,300	3,550	3,550
BZ	Spec	Mnth24	Increase	USD	3,630	3,300	3,905	3,550
BZ	Hedge/Member	Mnth24	Increase	USD	3,300	3,300	3,550	3,550
BZ	Spec	Mnth25	Increase	USD	3,630	3,300	3,905	3,550
BZ	Hedge/Member	Mnth25	Increase	USD	3,300	3,300	3,550	3,550
BZ	Spec	Mnth26	Increase	USD	3,630	3,300	3,905	3,550
BZ	Hedge/Member	Mnth26	Increase	USD	3,300	3,300	3,550	3,550
BZ	Spec	Mnth27	Increase	USD	3,630	3,300	3,905	3,550
BZ	Hedge/Member	Mnth27	Increase	USD	3,300	3,300	3,550	3,550
BZ	Spec	Mnth28	Increase	USD	3,575	3,250	3,850	3,500
BZ	Hedge/Member	Mnth28	Increase	USD	3,250	3,250	3,500	3,500
BZ	Spec	Mnth29	Increase	USD	3,575	3,250	3,850	3,500
BZ	Hedge/Member	Mnth29	Increase	USD	3,250	3,250	3,500	3,500
BZ	Spec	Mnth30	Increase	USD	3,575	3,250	3,850	3,500
BZ	Hedge/Member	Mnth30	Increase	USD	3,250	3,250	3,500	3,500
BZ	Spec	Mnth31	Increase	USD	3,575	3,250	3,850	3,500
BZ	Hedge/Member	Mnth31	Increase	USD	3,250	3,250	3,500	3,500
BZ	Spec	Mnth32	Increase	USD	3,575	3,250	3,850	3,500
BZ	Hedge/Member	Mnth32	Increase	USD	3,250	3,250	3,500	3,500
BZ	Spec	Mnth33	Increase	USD	3,575	3,250	3,850	3,500
BZ	Hedge/Member	Mnth33	Increase	USD	3,250	3,250	3,500	3,500
BZ	Spec	Mnth34	Increase	USD	3,575	3,250	3,850	3,500
BZ	Hedge/Member	Mnth34	Increase	USD	3,250	3,250	3,500	3,500
BZ	Spec	Mnth35	Increase	USD	3,520	3,200	3,795	3,450
BZ	Hedge/Member	Mnth35	Increase	USD	3,200	3,200	3,450	3,450
BZ	Spec	Mnth36	Increase	USD	3,520	3,200	3,795	3,450
BZ	Hedge/Member	Mnth36	Increase	USD	3,200	3,200	3,450	3,450
BZ	Spec	Mnth37	Increase	USD	3,520	3,200	3,795	3,450
BZ	Hedge/Member	Mnth37	Increase	USD	3,200	3,200	3,450	3,450
BZ	Spec	Mnth38	Increase	USD	3,520	3,200	3,795	3,450
BZ	Hedge/Member	Mnth38	Increase	USD	3,200	3,200	3,450	3,450
BZ	Spec	Mnth39	Increase	USD	3,520	3,200	3,795	3,450
BZ	Hedge/Member	Mnth39	Increase	USD	3,200	3,200	3,450	3,450
BZ	Spec	Mnth40	Increase	USD	3,520	3,200	3,795	3,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BZ	Hedge/Member	Mnth40	Increase	USD	3,200	3,200	3,450	3,450
BZ	Spec	Mnth41	Increase	USD	3,520	3,200	3,795	3,450
BZ	Hedge/Member	Mnth41	Increase	USD	3,200	3,200	3,450	3,450
BZ	Spec	Mnth42	Increase	USD	3,520	3,200	3,795	3,450
BZ	Hedge/Member	Mnth42	Increase	USD	3,200	3,200	3,450	3,450
BZ	Spec	Mnth43	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth43	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth44	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth44	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth45	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth45	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth46	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth46	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth47	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth47	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth48	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth48	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth49	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth49	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth50	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth50	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth51	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth51	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth52	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth52	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth53	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth53	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth54	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth54	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth55	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth55	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth56	Increase	USD	3,416	3,105	3,740	3,400
BZ	Hedge/Member	Mnth56	Increase	USD	3,105	3,105	3,400	3,400
BZ	Spec	Mnth57	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth57	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth58	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth58	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth59	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth59	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth60	Increase	USD	3,465	3,150	3,740	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BZ	Hedge/Member	Mnth60	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth61	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth61	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth62	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth62	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth63	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth63	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth64	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth64	Increase	USD	3,150	3,150	3,400	3,400
BZ	Spec	Mnth65+	Increase	USD	3,465	3,150	3,740	3,400
BZ	Hedge/Member	Mnth65+	Increase	USD	3,150	3,150	3,400	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BRENT LAST DAYTRADE AT SETTLEMENT (BZT)								
BZT	Spec	Mnth1	Increase	USD	5,005	4,550	5,280	4,800
BZT	Hedge/Member	Mnth1	Increase	USD	4,550	4,550	4,800	4,800
BZT	Spec	Mnth2	Increase	USD	4,895	4,450	5,170	4,700
BZT	Hedge/Member	Mnth2	Increase	USD	4,450	4,450	4,700	4,700
BZT	Spec	Mnth3	Increase	USD	4,895	4,450	5,170	4,700
BZT	Hedge/Member	Mnth3	Increase	USD	4,450	4,450	4,700	4,700
BZT	Spec	Mnth4	Increase	USD	4,785	4,350	5,060	4,600
BZT	Hedge/Member	Mnth4	Increase	USD	4,350	4,350	4,600	4,600
BZT	Spec	Mnth5	Increase	USD	4,675	4,250	4,950	4,500
BZT	Hedge/Member	Mnth5	Increase	USD	4,250	4,250	4,500	4,500
BZT	Spec	Mnth6	Increase	USD	4,565	4,150	4,840	4,400
BZT	Hedge/Member	Mnth6	Increase	USD	4,150	4,150	4,400	4,400
BZT	Spec	Mnth7	Increase	USD	4,455	4,050	4,730	4,300
BZT	Hedge/Member	Mnth7	Increase	USD	4,050	4,050	4,300	4,300
BZT	Spec	Mnth8	Increase	USD	4,345	3,950	4,620	4,200
BZT	Hedge/Member	Mnth8	Increase	USD	3,950	3,950	4,200	4,200
BZT	Spec	Mnth9	Increase	USD	4,235	3,850	4,510	4,100
BZT	Hedge/Member	Mnth9	Increase	USD	3,850	3,850	4,100	4,100
BZT	Spec	Mnth10	Increase	USD	4,125	3,750	4,400	4,000
BZT	Hedge/Member	Mnth10	Increase	USD	3,750	3,750	4,000	4,000
BZT	Spec	Mnth11	Increase	USD	4,015	3,650	4,290	3,900
BZT	Hedge/Member	Mnth11	Increase	USD	3,650	3,650	3,900	3,900
BZT	Spec	Mnth12	Increase	USD	3,905	3,550	4,180	3,800
BZT	Hedge/Member	Mnth12	Increase	USD	3,550	3,550	3,800	3,800
BZT	Spec	Mnth13	Increase	USD	3,795	3,450	4,070	3,700
BZT	Hedge/Member	Mnth13	Increase	USD	3,450	3,450	3,700	3,700
BZT	Spec	Mnth14	Increase	USD	3,740	3,400	4,015	3,650
BZT	Hedge/Member	Mnth14	Increase	USD	3,400	3,400	3,650	3,650
BZT	Spec	Mnth15	Increase	USD	3,740	3,400	4,015	3,650
BZT	Hedge/Member	Mnth15	Increase	USD	3,400	3,400	3,650	3,650
BZT	Spec	Mnth16	Increase	USD	3,740	3,400	4,015	3,650
BZT	Hedge/Member	Mnth16	Increase	USD	3,400	3,400	3,650	3,650
BZT	Spec	Mnth17	Increase	USD	3,685	3,350	3,960	3,600
BZT	Hedge/Member	Mnth17	Increase	USD	3,350	3,350	3,600	3,600
BZT	Spec	Mnth18	Increase	USD	3,685	3,350	3,960	3,600
BZT	Hedge/Member	Mnth18	Increase	USD	3,350	3,350	3,600	3,600
BZT	Spec	Mnth19	Increase	USD	3,685	3,350	3,960	3,600
BZT	Hedge/Member	Mnth19	Increase	USD	3,350	3,350	3,600	3,600
BZT	Spec	Mnth20	Increase	USD	3,685	3,350	3,960	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BZT	Hedge/Member	Mnth20	Increase	USD	3,350	3,350	3,600	3,600
BZT	Spec	Mnth21	Increase	USD	3,685	3,350	3,960	3,600
BZT	Hedge/Member	Mnth21	Increase	USD	3,350	3,350	3,600	3,600
BZT	Spec	Mnth22	Increase	USD	3,630	3,300	3,905	3,550
BZT	Hedge/Member	Mnth22	Increase	USD	3,300	3,300	3,550	3,550
BZT	Spec	Mnth23	Increase	USD	3,630	3,300	3,905	3,550
BZT	Hedge/Member	Mnth23	Increase	USD	3,300	3,300	3,550	3,550
BZT	Spec	Mnth24	Increase	USD	3,630	3,300	3,905	3,550
BZT	Hedge/Member	Mnth24	Increase	USD	3,300	3,300	3,550	3,550
BZT	Spec	Mnth25	Increase	USD	3,630	3,300	3,905	3,550
BZT	Hedge/Member	Mnth25	Increase	USD	3,300	3,300	3,550	3,550
BZT	Spec	Mnth26	Increase	USD	3,630	3,300	3,905	3,550
BZT	Hedge/Member	Mnth26	Increase	USD	3,300	3,300	3,550	3,550
BZT	Spec	Mnth27	Increase	USD	3,630	3,300	3,905	3,550
BZT	Hedge/Member	Mnth27	Increase	USD	3,300	3,300	3,550	3,550
BZT	Spec	Mnth28	Increase	USD	3,575	3,250	3,850	3,500
BZT	Hedge/Member	Mnth28	Increase	USD	3,250	3,250	3,500	3,500
BZT	Spec	Mnth29	Increase	USD	3,575	3,250	3,850	3,500
BZT	Hedge/Member	Mnth29	Increase	USD	3,250	3,250	3,500	3,500
BZT	Spec	Mnth30	Increase	USD	3,575	3,250	3,850	3,500
BZT	Hedge/Member	Mnth30	Increase	USD	3,250	3,250	3,500	3,500
BZT	Spec	Mnth31	Increase	USD	3,575	3,250	3,850	3,500
BZT	Hedge/Member	Mnth31	Increase	USD	3,250	3,250	3,500	3,500
BZT	Spec	Mnth32	Increase	USD	3,575	3,250	3,850	3,500
BZT	Hedge/Member	Mnth32	Increase	USD	3,250	3,250	3,500	3,500
BZT	Spec	Mnth33	Increase	USD	3,575	3,250	3,850	3,500
BZT	Hedge/Member	Mnth33	Increase	USD	3,250	3,250	3,500	3,500
BZT	Spec	Mnth34	Increase	USD	3,575	3,250	3,850	3,500
BZT	Hedge/Member	Mnth34	Increase	USD	3,250	3,250	3,500	3,500
BZT	Spec	Mnth35	Increase	USD	3,520	3,200	3,795	3,450
BZT	Hedge/Member	Mnth35	Increase	USD	3,200	3,200	3,450	3,450
BZT	Spec	Mnth36	Increase	USD	3,520	3,200	3,795	3,450
BZT	Hedge/Member	Mnth36	Increase	USD	3,200	3,200	3,450	3,450
BZT	Spec	Mnth37	Increase	USD	3,520	3,200	3,795	3,450
BZT	Hedge/Member	Mnth37	Increase	USD	3,200	3,200	3,450	3,450
BZT	Spec	Mnth38	Increase	USD	3,520	3,200	3,795	3,450
BZT	Hedge/Member	Mnth38	Increase	USD	3,200	3,200	3,450	3,450
BZT	Spec	Mnth39	Increase	USD	3,520	3,200	3,795	3,450
BZT	Hedge/Member	Mnth39	Increase	USD	3,200	3,200	3,450	3,450
BZT	Spec	Mnth40	Increase	USD	3,520	3,200	3,795	3,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BZT	Hedge/Member	Mnth40	Increase	USD	3,200	3,200	3,450	3,450
BZT	Spec	Mnth41	Increase	USD	3,520	3,200	3,795	3,450
BZT	Hedge/Member	Mnth41	Increase	USD	3,200	3,200	3,450	3,450
BZT	Spec	Mnth42	Increase	USD	3,520	3,200	3,795	3,450
BZT	Hedge/Member	Mnth42	Increase	USD	3,200	3,200	3,450	3,450
BZT	Spec	Mnth43	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth43	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth44	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth44	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth45	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth45	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth46	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth46	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth47	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth47	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth48	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth48	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth49	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth49	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth50	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth50	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth51	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth51	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth52	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth52	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth53	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth53	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth54	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth54	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth55	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth55	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth56	Increase	USD	3,416	3,105	3,740	3,400
BZT	Hedge/Member	Mnth56	Increase	USD	3,105	3,105	3,400	3,400
BZT	Spec	Mnth57	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth57	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth58	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth58	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth59	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth59	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth60	Increase	USD	3,465	3,150	3,740	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BZT	Hedge/Member	Mnth60	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth61	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth61	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth62	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth62	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth63	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth63	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth64	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth64	Increase	USD	3,150	3,150	3,400	3,400
BZT	Spec	Mnth65+	Increase	USD	3,465	3,150	3,740	3,400
BZT	Hedge/Member	Mnth65+	Increase	USD	3,150	3,150	3,400	3,400
DME OMAN CRUDE FUT (DOO)								
DOO	Spec	Mnth1	Increase	USD	5,995	5,450	6,325	5,750
DOO	Hedge/Member	Mnth1	Increase	USD	5,450	5,450	5,750	5,750
DME OMAN CRUDE OIL (OQ)								
OQ	Spec	Mnth1	Increase	USD	5,995	5,450	6,325	5,750
OQ	Hedge/Member	Mnth1	Increase	USD	5,450	5,450	5,750	5,750
DUBAI CRUDE OIL CALENDAR FUT (DC)								
DC	Spec	Mnth1	Increase	USD	5,995	5,450	6,325	5,750
DC	Hedge/Member	Mnth1	Increase	USD	5,450	5,450	5,750	5,750
EUROPE DATED BRENT FUT (UB)								
UB	Spec	Mths 7+	Increase	USD	4,950	4,500	5,390	4,900
UB	Hedge/Member	Mths 7+	Increase	USD	4,500	4,500	4,900	4,900
UB	Spec	Mths 1 - 6	Increase	USD	5,280	4,800	5,720	5,200
UB	Hedge/Member	Mths 1 - 6	Increase	USD	4,800	4,800	5,200	5,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ICE BRENT (SINGAPORE MARKER) FUT (IBS)								
IBS	Spec	Mnth1	Increase	USD	5,005	4,550	5,280	4,800
IBS	Hedge/Member	Mnth1	Increase	USD	4,550	4,550	4,800	4,800
IBS	Spec	Mnth2	Increase	USD	4,895	4,450	5,170	4,700
IBS	Hedge/Member	Mnth2	Increase	USD	4,450	4,450	4,700	4,700
IBS	Spec	Mnth3	Increase	USD	4,895	4,450	5,170	4,700
IBS	Hedge/Member	Mnth3	Increase	USD	4,450	4,450	4,700	4,700
IBS	Spec	Mnth4	Increase	USD	4,785	4,350	5,060	4,600
IBS	Hedge/Member	Mnth4	Increase	USD	4,350	4,350	4,600	4,600
IBS	Spec	Mnth5	Increase	USD	4,675	4,250	4,950	4,500
IBS	Hedge/Member	Mnth5	Increase	USD	4,250	4,250	4,500	4,500
IBS	Spec	Mnth6	Increase	USD	4,565	4,150	4,840	4,400
IBS	Hedge/Member	Mnth6	Increase	USD	4,150	4,150	4,400	4,400
IBS	Spec	Mnth7	Increase	USD	4,455	4,050	4,730	4,300
IBS	Hedge/Member	Mnth7	Increase	USD	4,050	4,050	4,300	4,300
IBS	Spec	Mnth8	Increase	USD	4,345	3,950	4,620	4,200
IBS	Hedge/Member	Mnth8	Increase	USD	3,950	3,950	4,200	4,200
IBS	Spec	Mnth9	Increase	USD	4,235	3,850	4,510	4,100
IBS	Hedge/Member	Mnth9	Increase	USD	3,850	3,850	4,100	4,100
IBS	Spec	Mnth10	Increase	USD	4,125	3,750	4,400	4,000
IBS	Hedge/Member	Mnth10	Increase	USD	3,750	3,750	4,000	4,000
IBS	Spec	Mnth11	Increase	USD	4,015	3,650	4,290	3,900
IBS	Hedge/Member	Mnth11	Increase	USD	3,650	3,650	3,900	3,900
IBS	Spec	Mnth12	Increase	USD	3,905	3,550	4,180	3,800
IBS	Hedge/Member	Mnth12	Increase	USD	3,550	3,550	3,800	3,800
IBS	Spec	Mnth13	Increase	USD	3,795	3,450	4,070	3,700
IBS	Hedge/Member	Mnth13	Increase	USD	3,450	3,450	3,700	3,700
IBS	Spec	Mnth14	Increase	USD	3,740	3,400	4,015	3,650
IBS	Hedge/Member	Mnth14	Increase	USD	3,400	3,400	3,650	3,650
IBS	Spec	Mnth15	Increase	USD	3,740	3,400	4,015	3,650
IBS	Hedge/Member	Mnth15	Increase	USD	3,400	3,400	3,650	3,650
IBS	Spec	Mnth16	Increase	USD	3,740	3,400	4,015	3,650
IBS	Hedge/Member	Mnth16	Increase	USD	3,400	3,400	3,650	3,650
IBS	Spec	Mnth17	Increase	USD	3,685	3,350	3,960	3,600
IBS	Hedge/Member	Mnth17	Increase	USD	3,350	3,350	3,600	3,600
IBS	Spec	Mnth18	Increase	USD	3,685	3,350	3,960	3,600
IBS	Hedge/Member	Mnth18	Increase	USD	3,350	3,350	3,600	3,600
IBS	Spec	Mnth19	Increase	USD	3,685	3,350	3,960	3,600
IBS	Hedge/Member	Mnth19	Increase	USD	3,350	3,350	3,600	3,600
IBS	Spec	Mnth20	Increase	USD	3,685	3,350	3,960	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
IBS	Hedge/Member	Mnth20	Increase	USD	3,350	3,350	3,600	3,600
IBS	Spec	Mnth21	Increase	USD	3,685	3,350	3,960	3,600
IBS	Hedge/Member	Mnth21	Increase	USD	3,350	3,350	3,600	3,600
IBS	Spec	Mnth22	Increase	USD	3,630	3,300	3,905	3,550
IBS	Hedge/Member	Mnth22	Increase	USD	3,300	3,300	3,550	3,550
IBS	Spec	Mnth23	Increase	USD	3,630	3,300	3,905	3,550
IBS	Hedge/Member	Mnth23	Increase	USD	3,300	3,300	3,550	3,550
IBS	Spec	Mnth24	Increase	USD	3,630	3,300	3,905	3,550
IBS	Hedge/Member	Mnth24	Increase	USD	3,300	3,300	3,550	3,550
IBS	Spec	Mnth25	Increase	USD	3,630	3,300	3,905	3,550
IBS	Hedge/Member	Mnth25	Increase	USD	3,300	3,300	3,550	3,550
IBS	Spec	Mnth26	Increase	USD	3,630	3,300	3,905	3,550
IBS	Hedge/Member	Mnth26	Increase	USD	3,300	3,300	3,550	3,550
IBS	Spec	Mnth27	Increase	USD	3,630	3,300	3,905	3,550
IBS	Hedge/Member	Mnth27	Increase	USD	3,300	3,300	3,550	3,550
IBS	Spec	Mnth28	Increase	USD	3,575	3,250	3,850	3,500
IBS	Hedge/Member	Mnth28	Increase	USD	3,250	3,250	3,500	3,500
IBS	Spec	Mnth29	Increase	USD	3,575	3,250	3,850	3,500
IBS	Hedge/Member	Mnth29	Increase	USD	3,250	3,250	3,500	3,500
IBS	Spec	Mnth30	Increase	USD	3,575	3,250	3,850	3,500
IBS	Hedge/Member	Mnth30	Increase	USD	3,250	3,250	3,500	3,500
IBS	Spec	Mnth31	Increase	USD	3,575	3,250	3,850	3,500
IBS	Hedge/Member	Mnth31	Increase	USD	3,250	3,250	3,500	3,500
IBS	Spec	Mnth32	Increase	USD	3,575	3,250	3,850	3,500
IBS	Hedge/Member	Mnth32	Increase	USD	3,250	3,250	3,500	3,500
IBS	Spec	Mnth33	Increase	USD	3,575	3,250	3,850	3,500
IBS	Hedge/Member	Mnth33	Increase	USD	3,250	3,250	3,500	3,500
IBS	Spec	Mnth34	Increase	USD	3,575	3,250	3,850	3,500
IBS	Hedge/Member	Mnth34	Increase	USD	3,250	3,250	3,500	3,500
IBS	Spec	Mnth35	Increase	USD	3,520	3,200	3,795	3,450
IBS	Hedge/Member	Mnth35	Increase	USD	3,200	3,200	3,450	3,450
IBS	Spec	Mnth36	Increase	USD	3,520	3,200	3,795	3,450
IBS	Hedge/Member	Mnth36	Increase	USD	3,200	3,200	3,450	3,450
IBS	Spec	Mnth37	Increase	USD	3,520	3,200	3,795	3,450
IBS	Hedge/Member	Mnth37	Increase	USD	3,200	3,200	3,450	3,450
IBS	Spec	Mnth38	Increase	USD	3,520	3,200	3,795	3,450
IBS	Hedge/Member	Mnth38	Increase	USD	3,200	3,200	3,450	3,450
IBS	Spec	Mnth39	Increase	USD	3,520	3,200	3,795	3,450
IBS	Hedge/Member	Mnth39	Increase	USD	3,200	3,200	3,450	3,450
IBS	Spec	Mnth40	Increase	USD	3,520	3,200	3,795	3,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
IBS	Hedge/Member	Mnth40	Increase	USD	3,200	3,200	3,450	3,450
IBS	Spec	Mnth41	Increase	USD	3,520	3,200	3,795	3,450
IBS	Hedge/Member	Mnth41	Increase	USD	3,200	3,200	3,450	3,450
IBS	Spec	Mnth42	Increase	USD	3,520	3,200	3,795	3,450
IBS	Hedge/Member	Mnth42	Increase	USD	3,200	3,200	3,450	3,450
IBS	Spec	Mnth43	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth43	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth44	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth44	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth45	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth45	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth46	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth46	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth47	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth47	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth48	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth48	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth49	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth49	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth50	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth50	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth51	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth51	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth52	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth52	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth53	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth53	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth54	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth54	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth55	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth55	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth56	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth56	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth57	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth57	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth58	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth58	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth59	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth59	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth60	Increase	USD	3,465	3,150	3,740	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
IBS	Hedge/Member	Mnth60	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth61	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth61	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth62	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth62	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth63	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth63	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth64	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth64	Increase	USD	3,150	3,150	3,400	3,400
IBS	Spec	Mnth65+	Increase	USD	3,465	3,150	3,740	3,400
IBS	Hedge/Member	Mnth65+	Increase	USD	3,150	3,150	3,400	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO BRENT CRUDE OIL FUTURES (MBZ)								
MBZ	Spec	Mnth1	Increase	USD	5	5	5	5
MBZ	Hedge/Member	Mnth1	Increase	USD	5	5	5	5
MBZ	Spec	Mnth2	Increase	USD	5	4	5	5
MBZ	Hedge/Member	Mnth2	Increase	USD	4	4	5	5
MBZ	Spec	Mnth3	Increase	USD	5	4	5	5
MBZ	Hedge/Member	Mnth3	Increase	USD	4	4	5	5
MBZ	Spec	Mnth4	Increase	USD	5	4	5	5
MBZ	Hedge/Member	Mnth4	Increase	USD	4	4	5	5
MBZ	Spec	Mnth5	Increase	USD	5	4	5	5
MBZ	Hedge/Member	Mnth5	Increase	USD	4	4	5	5
MBZ	Spec	Mnth6	Increase	USD	5	4	5	4
MBZ	Hedge/Member	Mnth6	Increase	USD	4	4	4	4
MBZ	Spec	Mnth7	Increase	USD	4	4	5	4
MBZ	Hedge/Member	Mnth7	Increase	USD	4	4	4	4
MBZ	Spec	Mnth8	Increase	USD	4	4	5	4
MBZ	Hedge/Member	Mnth8	Increase	USD	4	4	4	4
MBZ	Spec	Mnth9	Increase	USD	4	4	5	4
MBZ	Hedge/Member	Mnth9	Increase	USD	4	4	4	4
MBZ	Spec	Mnth10	Increase	USD	4	4	4	4
MBZ	Hedge/Member	Mnth10	Increase	USD	4	4	4	4
MBZ	Spec	Mnth11	Increase	USD	4	4	4	4
MBZ	Hedge/Member	Mnth11	Increase	USD	4	4	4	4
MBZ	Spec	Mnth12	Increase	USD	4	4	4	4
MBZ	Hedge/Member	Mnth12	Increase	USD	4	4	4	4
MBZ	Spec	Mnth13	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth13	Increase	USD	3	3	4	4
MBZ	Spec	Mnth14	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth14	Increase	USD	3	3	4	4
MBZ	Spec	Mnth15	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth15	Increase	USD	3	3	4	4
MBZ	Spec	Mnth16	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth16	Increase	USD	3	3	4	4
MBZ	Spec	Mnth17	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth17	Increase	USD	3	3	4	4
MBZ	Spec	Mnth18	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth18	Increase	USD	3	3	4	4
MBZ	Spec	Mnth19	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth19	Increase	USD	3	3	4	4
MBZ	Spec	Mnth20	Increase	USD	4	3	4	4

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MBZ	Hedge/Member	Mnth20	Increase	USD	3	3	4	4
MBZ	Spec	Mnth21	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth21	Increase	USD	3	3	4	4
MBZ	Spec	Mnth22	Increase	USD	3	3	4	4
MBZ	Hedge/Member	Mnth22	Increase	USD	3	3	4	4
MBZ	Spec	Mnth23	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth23	Increase	USD	3	3	4	4
MBZ	Spec	Mnth24	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth24	Increase	USD	3	3	4	4
MBZ	Spec	Mnth25	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth25	Increase	USD	3	3	4	4
MBZ	Spec	Mnth26	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth26	Increase	USD	3	3	4	4
MBZ	Spec	Mnth27	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth27	Increase	USD	3	3	4	4
MBZ	Spec	Mnth28	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth28	Increase	USD	3	3	4	4
MBZ	Spec	Mnth29	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth29	Increase	USD	3	3	4	4
MBZ	Spec	Mnth30	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth30	Increase	USD	3	3	4	4
MBZ	Spec	Mnth31	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth31	Increase	USD	3	3	4	4
MBZ	Spec	Mnth32	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth32	Increase	USD	3	3	4	4
MBZ	Spec	Mnth33	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth33	Increase	USD	3	3	4	4
MBZ	Spec	Mnth34	Increase	USD	4	3	4	4
MBZ	Hedge/Member	Mnth34	Increase	USD	3	3	4	4
MBZ	Spec	Mnth35	Increase	USD	4	3	4	3
MBZ	Hedge/Member	Mnth35	Increase	USD	3	3	3	3
MBZ	Spec	Mnth36	Increase	USD	4	3	4	3
MBZ	Hedge/Member	Mnth36	Increase	USD	3	3	3	3
MBZ	Spec	Mnth37	Increase	USD	4	3	4	3
MBZ	Hedge/Member	Mnth37	Increase	USD	3	3	3	3
MBZ	Spec	Mnth38	Increase	USD	4	3	4	3
MBZ	Hedge/Member	Mnth38	Increase	USD	3	3	3	3
MBZ	Spec	Mnth39	Increase	USD	4	3	4	3
MBZ	Hedge/Member	Mnth39	Increase	USD	3	3	3	3
MBZ	Spec	Mnth40	Increase	USD	4	3	4	3

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MBZ	Hedge/Member	Mnth40	Increase	USD	3	3	3	3
MBZ	Spec	Mnth41	Increase	USD	4	3	4	3
MBZ	Hedge/Member	Mnth41	Increase	USD	3	3	3	3
MBZ	Spec	Mnth42	Increase	USD	4	3	4	3
MBZ	Hedge/Member	Mnth42	Increase	USD	3	3	3	3
MBZ	Spec	Mnth43	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth43	Increase	USD	3	3	3	3
MBZ	Spec	Mnth44	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth44	Increase	USD	3	3	3	3
MBZ	Spec	Mnth45	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth45	Increase	USD	3	3	3	3
MBZ	Spec	Mnth46	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth46	Increase	USD	3	3	3	3
MBZ	Spec	Mnth47	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth47	Increase	USD	3	3	3	3
MBZ	Spec	Mnth48	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth48	Increase	USD	3	3	3	3
MBZ	Spec	Mnth49	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth49	Increase	USD	3	3	3	3
MBZ	Spec	Mnth50	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth50	Increase	USD	3	3	3	3
MBZ	Spec	Mnth51	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth51	Increase	USD	3	3	3	3
MBZ	Spec	Mnth52	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth52	Increase	USD	3	3	3	3
MBZ	Spec	Mnth53	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth53	Increase	USD	3	3	3	3
MBZ	Spec	Mnth54	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth54	Increase	USD	3	3	3	3
MBZ	Spec	Mnth55	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth55	Increase	USD	3	3	3	3
MBZ	Spec	Mnth56	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth56	Increase	USD	3	3	3	3
MBZ	Spec	Mnth57	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth57	Increase	USD	3	3	3	3
MBZ	Spec	Mnth58	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth58	Increase	USD	3	3	3	3
MBZ	Spec	Mnth59	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth59	Increase	USD	3	3	3	3
MBZ	Spec	Mnth60	Increase	USD	3	3	4	3

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MBZ	Hedge/Member	Mnth60	Increase	USD	3	3	3	3
MBZ	Spec	Mnth61	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth61	Increase	USD	3	3	3	3
MBZ	Spec	Mnth62	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth62	Increase	USD	3	3	3	3
MBZ	Spec	Mnth63	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth63	Increase	USD	3	3	3	3
MBZ	Spec	Mnth64	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth64	Increase	USD	3	3	3	3
MBZ	Spec	Mnth65+	Increase	USD	3	3	4	3
MBZ	Hedge/Member	Mnth65+	Increase	USD	3	3	3	3
MINI DUBAI CRUDE OIL (PLATTS) FUT (DBL)								
DBL	Spec	Mnth1	Increase	USD	600	545	633	575
DBL	Hedge/Member	Mnth1	Increase	USD	545	545	575	575
OMAN CRUDE FINANCIAL (ZG)								
ZG	Spec	Mnth1	Increase	USD	5,995	5,450	6,325	5,750
ZG	Hedge/Member	Mnth1	Increase	USD	5,450	5,450	5,750	5,750
OMAN CRUDE OIL TAM FUT (OQB)								
OQB	Spec	Mnth1	Increase	USD	5,995	5,450	6,325	5,750
OQB	Hedge/Member	Mnth1	Increase	USD	5,450	5,450	5,750	5,750
OMAN CRUDE OIL TAM MARKER SYN (OQ1)								
OQ1	Spec	Mnth1	Increase	USD	5,995	5,450	6,325	5,750
OQ1	Hedge/Member	Mnth1	Increase	USD	5,450	5,450	5,750	5,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SYNTHETIC BRENT FINANCIAL FUTURES (SBB)								
SBB	Spec	Mnth1	Increase	USD	5,005	4,550	5,280	4,800
SBB	Hedge/Member	Mnth1	Increase	USD	4,550	4,550	4,800	4,800
SBB	Spec	Mnth2	Increase	USD	4,895	4,450	5,170	4,700
SBB	Hedge/Member	Mnth2	Increase	USD	4,450	4,450	4,700	4,700
SBB	Spec	Mnth3	Increase	USD	4,895	4,450	5,170	4,700
SBB	Hedge/Member	Mnth3	Increase	USD	4,450	4,450	4,700	4,700
SBB	Spec	Mnth4	Increase	USD	4,785	4,350	5,060	4,600
SBB	Hedge/Member	Mnth4	Increase	USD	4,350	4,350	4,600	4,600
SBB	Spec	Mnth5	Increase	USD	4,675	4,250	4,950	4,500
SBB	Hedge/Member	Mnth5	Increase	USD	4,250	4,250	4,500	4,500
SBB	Spec	Mnth6	Increase	USD	4,565	4,150	4,840	4,400
SBB	Hedge/Member	Mnth6	Increase	USD	4,150	4,150	4,400	4,400
SBB	Spec	Mnth7	Increase	USD	4,455	4,050	4,730	4,300
SBB	Hedge/Member	Mnth7	Increase	USD	4,050	4,050	4,300	4,300
SBB	Spec	Mnth8	Increase	USD	4,345	3,950	4,620	4,200
SBB	Hedge/Member	Mnth8	Increase	USD	3,950	3,950	4,200	4,200
SBB	Spec	Mnth9	Increase	USD	4,235	3,850	4,510	4,100
SBB	Hedge/Member	Mnth9	Increase	USD	3,850	3,850	4,100	4,100
SBB	Spec	Mnth10	Increase	USD	4,125	3,750	4,400	4,000
SBB	Hedge/Member	Mnth10	Increase	USD	3,750	3,750	4,000	4,000
SBB	Spec	Mnth11	Increase	USD	4,015	3,650	4,290	3,900
SBB	Hedge/Member	Mnth11	Increase	USD	3,650	3,650	3,900	3,900
SBB	Spec	Mnth12	Increase	USD	3,905	3,550	4,180	3,800
SBB	Hedge/Member	Mnth12	Increase	USD	3,550	3,550	3,800	3,800
SBB	Spec	Mnth13	Increase	USD	3,795	3,450	4,070	3,700
SBB	Hedge/Member	Mnth13	Increase	USD	3,450	3,450	3,700	3,700
SBB	Spec	Mnth14	Increase	USD	3,740	3,400	4,015	3,650
SBB	Hedge/Member	Mnth14	Increase	USD	3,400	3,400	3,650	3,650
SBB	Spec	Mnth15	Increase	USD	3,740	3,400	4,015	3,650
SBB	Hedge/Member	Mnth15	Increase	USD	3,400	3,400	3,650	3,650
SBB	Spec	Mnth16	Increase	USD	3,740	3,400	4,015	3,650
SBB	Hedge/Member	Mnth16	Increase	USD	3,400	3,400	3,650	3,650
SBB	Spec	Mnth17	Increase	USD	3,685	3,350	3,960	3,600
SBB	Hedge/Member	Mnth17	Increase	USD	3,350	3,350	3,600	3,600
SBB	Spec	Mnth18	Increase	USD	3,685	3,350	3,960	3,600
SBB	Hedge/Member	Mnth18	Increase	USD	3,350	3,350	3,600	3,600
SBB	Spec	Mnth19	Increase	USD	3,685	3,350	3,960	3,600
SBB	Hedge/Member	Mnth19	Increase	USD	3,350	3,350	3,600	3,600
SBB	Spec	Mnth20	Increase	USD	3,685	3,350	3,960	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SBB	Hedge/Member	Mnth20	Increase	USD	3,350	3,350	3,600	3,600
SBB	Spec	Mnth21	Increase	USD	3,685	3,350	3,960	3,600
SBB	Hedge/Member	Mnth21	Increase	USD	3,350	3,350	3,600	3,600
SBB	Spec	Mnth22	Increase	USD	3,300	3,000	3,905	3,550
SBB	Hedge/Member	Mnth22	Increase	USD	3,000	3,000	3,550	3,550
SBB	Spec	Mnth23	Increase	USD	3,630	3,300	3,905	3,550
SBB	Hedge/Member	Mnth23	Increase	USD	3,300	3,300	3,550	3,550
SBB	Spec	Mnth24	Increase	USD	3,630	3,300	3,905	3,550
SBB	Hedge/Member	Mnth24	Increase	USD	3,300	3,300	3,550	3,550
SBB	Spec	Mnth25	Increase	USD	3,630	3,300	3,905	3,550
SBB	Hedge/Member	Mnth25	Increase	USD	3,300	3,300	3,550	3,550
SBB	Spec	Mnth26	Increase	USD	3,630	3,300	3,905	3,550
SBB	Hedge/Member	Mnth26	Increase	USD	3,300	3,300	3,550	3,550
SBB	Spec	Mnth27	Increase	USD	3,630	3,300	3,905	3,550
SBB	Hedge/Member	Mnth27	Increase	USD	3,300	3,300	3,550	3,550
SBB	Spec	Mnth28	Increase	USD	3,575	3,250	3,850	3,500
SBB	Hedge/Member	Mnth28	Increase	USD	3,250	3,250	3,500	3,500
SBB	Spec	Mnth29	Increase	USD	3,575	3,250	3,850	3,500
SBB	Hedge/Member	Mnth29	Increase	USD	3,250	3,250	3,500	3,500
SBB	Spec	Mnth30	Increase	USD	3,575	3,250	3,850	3,500
SBB	Hedge/Member	Mnth30	Increase	USD	3,250	3,250	3,500	3,500
SBB	Spec	Mnth31	Increase	USD	3,575	3,250	3,850	3,500
SBB	Hedge/Member	Mnth31	Increase	USD	3,250	3,250	3,500	3,500
SBB	Spec	Mnth32	Increase	USD	3,575	3,250	3,850	3,500
SBB	Hedge/Member	Mnth32	Increase	USD	3,250	3,250	3,500	3,500
SBB	Spec	Mnth33	Increase	USD	3,575	3,250	3,850	3,500
SBB	Hedge/Member	Mnth33	Increase	USD	3,250	3,250	3,500	3,500
SBB	Spec	Mnth34	Increase	USD	3,575	3,250	3,850	3,500
SBB	Hedge/Member	Mnth34	Increase	USD	3,250	3,250	3,500	3,500
SBB	Spec	Mnth35	Increase	USD	3,520	3,200	3,795	3,450
SBB	Hedge/Member	Mnth35	Increase	USD	3,200	3,200	3,450	3,450
SBB	Spec	Mnth36	Increase	USD	3,520	3,200	3,795	3,450
SBB	Hedge/Member	Mnth36	Increase	USD	3,200	3,200	3,450	3,450
SBB	Spec	Mnth37	Increase	USD	3,520	3,200	3,795	3,450
SBB	Hedge/Member	Mnth37	Increase	USD	3,200	3,200	3,450	3,450
SBB	Spec	Mnth38	Increase	USD	3,520	3,200	3,795	3,450
SBB	Hedge/Member	Mnth38	Increase	USD	3,200	3,200	3,450	3,450
SBB	Spec	Mnth39	Increase	USD	3,520	3,200	3,795	3,450
SBB	Hedge/Member	Mnth39	Increase	USD	3,200	3,200	3,450	3,450
SBB	Spec	Mnth40	Increase	USD	3,520	3,200	3,795	3,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SBB	Hedge/Member	Mnth40	Increase	USD	3,200	3,200	3,450	3,450
SBB	Spec	Mnth41	Increase	USD	3,520	3,200	3,795	3,450
SBB	Hedge/Member	Mnth41	Increase	USD	3,200	3,200	3,450	3,450
SBB	Spec	Mnth42	Increase	USD	3,520	3,200	3,795	3,450
SBB	Hedge/Member	Mnth42	Increase	USD	3,200	3,200	3,450	3,450
SBB	Spec	Mnth43	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth43	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth44	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth44	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth45	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth45	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth46	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth46	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth47	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth47	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth48	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth48	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth49	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth49	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth50	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth50	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth51	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth51	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth52	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth52	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth53	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth53	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth54	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth54	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth55	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth55	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth56	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth56	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth57	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth57	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth58	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth58	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth59	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth59	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth60	Increase	USD	3,465	3,150	3,740	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SBB	Hedge/Member	Mnth60	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth61	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth61	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth62	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth62	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth63	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth63	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth64	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth64	Increase	USD	3,150	3,150	3,400	3,400
SBB	Spec	Mnth65+	Increase	USD	3,465	3,150	3,740	3,400
SBB	Hedge/Member	Mnth65+	Increase	USD	3,150	3,150	3,400	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL SPREADS - Outright Rates								
ARGUS LLS VS. WTI (ARG) TRD M (E5)								
E5	Spec	Mnth 1	Decrease	USD	2,200	2,000	1,650	1,500
E5	Hedge/Member	Mnth 1	Decrease	USD	2,000	2,000	1,500	1,500
E5	Spec	Mnth 2	Decrease	USD	1,375	1,250	1,100	1,000
E5	Hedge/Member	Mnth 2	Decrease	USD	1,250	1,250	1,000	1,000
E5	Spec	Mnth 3+	Decrease	USD	1,100	1,000	880	800
E5	Hedge/Member	Mnth 3+	Decrease	USD	1,000	1,000	800	800
ARGUS SOUR CRD IDX VS WTI DIFF CAL (38)								
38	Spec		Decrease	USD	3,300	3,000	2,750	2,500
38	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
CANADIAN HEAVYCRUDE(NET ENRGY) FUT (WCC)								
WCC	Spec	Mnths 7+	Decrease	USD	1,320	1,200	1,210	1,100
WCC	Hedge/Member	Mnths 7+	Decrease	USD	1,200	1,200	1,100	1,100
CANADIAN LIGHT SWEET OIL (CIL)								
CIL	Spec	Mnths 1-2	Decrease	USD	2,750	2,500	2,200	2,000
CIL	Hedge/Member	Mnths 1-2	Decrease	USD	2,500	2,500	2,000	2,000
CIL	Spec	Mnths 3-6	Decrease	USD	2,200	2,000	1,760	1,600
CIL	Hedge/Member	Mnths 3-6	Decrease	USD	2,000	2,000	1,600	1,600
CIL	Spec	Mnths 7+	Decrease	USD	1,650	1,500	1,540	1,400
CIL	Hedge/Member	Mnths 7+	Decrease	USD	1,500	1,500	1,400	1,400
DATED TO FRONTLINE BRENT CLNDR FUT (FY)								
FY	Spec	Mnth 1	Increase	USD	1,265	1,150	1,485	1,350
FY	Hedge/Member	Mnth 1	Increase	USD	1,150	1,150	1,350	1,350
FY	Spec	Mnths 2 - 3	Increase	USD	550	500	660	600
FY	Hedge/Member	Mnths 2 - 3	Increase	USD	500	500	600	600
ICE BRENT DUBAI FUT (DB)								
DB	Spec	Mnth 1	Increase	USD	1,320	1,200	1,980	1,800
DB	Hedge/Member	Mnth 1	Increase	USD	1,200	1,200	1,800	1,800
MARS (ARGUS) V WTI FUT (YX)								
YX	Spec	Mnth 1	Decrease	USD	4,290	3,900	2,970	2,700
YX	Hedge/Member	Mnth 1	Decrease	USD	3,900	3,900	2,700	2,700
YX	Spec	Mnth 2+	Decrease	USD	1,870	1,700	1,650	1,500
YX	Hedge/Member	Mnth 2+	Decrease	USD	1,700	1,700	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ELECTRICITY - Outright Rates								
NYISO A OFF-PEAK (KB)								
KB	Spec	Mnths 12+	Increase	USD	2,200	2,000	2,585	2,350
KB	Hedge/Member	Mnths 12+	Increase	USD	2,000	2,000	2,350	2,350
NYISO ZONE A 5MW D AH O PK (K4)								
K4	Spec	Mnths 12+	Increase	USD	11	10	17	15
K4	Hedge/Member	Mnths 12+	Increase	USD	10	10	15	15
NYISO ZONE F 5MW PK FUT (4L)								
4L	Spec	Mnths 12+	Increase	USD	605	550	770	700
4L	Hedge/Member	Mnths 12+	Increase	USD	550	550	700	700
EQUITY INDEX - Outright Rates								
E-MICRO CNX NIFTY INDEX FUTURES (II)								
II	Spec		Increase	USD	605	550	770	700
II	Hedge/Member		Increase	USD	550	550	700	700
E-MINI CNX NIFTY INDEX FUTURES (EMF)								
EMF	Spec		Increase	USD	3,025	2,750	3,850	3,500
EMF	Hedge/Member		Increase	USD	2,750	2,750	3,500	3,500
EMINI SP 500 ENERGY SECTOR INDEX (XAE)								
XAE	Spec		Increase	USD	4,950	4,500	5,500	5,000
XAE	Hedge/Member		Increase	USD	4,500	4,500	5,000	5,000
SP 500 ENERGY SELECT SECTOR TIC (XET)								
XET	Spec		Increase	USD	4,950	4,500	5,500	5,000
XET	Hedge/Member		Increase	USD	4,500	4,500	5,000	5,000
SP 500 ENERGY SLCT SEC SYNTHETIC (1ET)								
1ET	Spec		Increase	USD	4,950	4,500	5,500	5,000
1ET	Hedge/Member		Increase	USD	4,500	4,500	5,000	5,000

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

FREIGHT - Outright Rates

PANAMAX TIMECHARTER AVE FUTURES (PFU)

PFU	Spec	Mths 1	Increase	USD	2,750	2,500	5,500	5,000
PFU	Hedge/Member	Mths 1	Increase	USD	2,500	2,500	5,000	5,000
PFU	Spec	Mths 2-5	Increase	USD	1,650	1,500	5,500	5,000
PFU	Hedge/Member	Mths 2-5	Increase	USD	1,500	1,500	5,000	5,000
PFU	Spec	Mths 6+	Increase	USD	1,100	1,000	5,500	5,000
PFU	Hedge/Member	Mths 6+	Increase	USD	1,000	1,000	5,000	5,000

SUPRAMAX TIMECHARTER AVE FUTURES (SFT)

SFT	Spec	Mnth 1	Increase	USD	2,200	2,000	4,400	4,000
SFT	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	4,000	4,000
SFT	Spec	Mnths 2-5	Increase	USD	1,925	1,750	3,300	3,000
SFT	Hedge/Member	Mnths 2-5	Increase	USD	1,750	1,750	3,000	3,000
SFT	Spec	Mnths 6+	Increase	USD	1,375	1,250	2,750	2,500
SFT	Hedge/Member	Mnths 6+	Increase	USD	1,250	1,250	2,500	2,500

TC2 ROTTERDAM TO USAC 37K MT (TM)

TM	Spec	Mnth 1	Increase	USD	7,700	7,000	11,000	10,000
TM	Hedge/Member	Mnth 1	Increase	USD	7,000	7,000	10,000	10,000
TM	Spec	Mnths 3+	Increase	USD	2,750	2,500	3,300	3,000
TM	Hedge/Member	Mnths 3+	Increase	USD	2,500	2,500	3,000	3,000

TC5 RAS TANURA TO YOKOHAMA 55K MT (TH)

TH	Spec	Mth 1	Increase	USD	2,970	2,700	3,300	3,000
TH	Hedge/Member	Mth 1	Increase	USD	2,700	2,700	3,000	3,000

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

TD3 MEG TO JAPAN 250K MT (TL)

TL	Spec	Mnth 1	Increase	USD	2,750	2,500	4,950	4,500
TL	Hedge/Member	Mnth 1	Increase	USD	2,500	2,500	4,500	4,500
TL	Spec	Mnth 2	Increase	USD	2,200	2,000	4,400	4,000
TL	Hedge/Member	Mnth 2	Increase	USD	2,000	2,000	4,000	4,000
TL	Spec	Mnths 3+	Increase	USD	2,200	2,000	4,400	4,000
TL	Hedge/Member	Mnths 3+	Increase	USD	2,000	2,000	4,000	4,000

TD7 NORTH SEA TO CONTINENT 80K MT (TK)

TK	Spec		Increase	USD	770	700	1,540	1,400
TK	Hedge/Member		Increase	USD	700	700	1,400	1,400

INTEREST RATES - Outright Rates

30 DAY FED FUND FUTURES (41)

41	Spec	Month 1	Increase	USD	165	150	193	175
41	Hedge/Member	Month 1	Increase	USD	150	150	175	175
41	Spec	Months 2-4	Increase	USD	198	180	220	200
41	Hedge/Member	Months 2-4	Increase	USD	180	180	200	200

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

17	Spec		Increase	USD	2,860	2,600	3,080	2,800
17	Hedge/Member		Increase	USD	2,600	2,600	2,800	2,800

5 YR TREASURY NOTE FUTURES (25)

25	Spec		Decrease	USD	990	900	880	800
25	Hedge/Member		Decrease	USD	900	900	800	800

EURODOLLAR FUTURES (ED)

ED	Spec	Tier 01 [contr 01-contr 03]	Increase	USD	176	160	198	180
ED	Hedge/Member	Tier 01 [contr 01-contr 03]	Increase	USD	160	160	180	180

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

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

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

METALS - Outright Rates

1000 OZ SILVER FUTURES (SIL)

SIL	Spec	Mnths 1-4	Increase	USD	1,584	1,440	1,694	1,540
SIL	Hedge/Member	Mnths 1-4	Increase	USD	1,440	1,440	1,540	1,540
SIL	Spec	Mnths 5-6	Increase	USD	1,584	1,440	1,694	1,540
SIL	Hedge/Member	Mnths 5-6	Increase	USD	1,440	1,440	1,540	1,540
SIL	Spec	Mnths 7-12	Increase	USD	1,584	1,440	1,694	1,540
SIL	Hedge/Member	Mnths 7-12	Increase	USD	1,440	1,440	1,540	1,540
SIL	Spec	Mnths 13+	Increase	USD	1,584	1,440	1,694	1,540
SIL	Hedge/Member	Mnths 13+	Increase	USD	1,440	1,440	1,540	1,540

ASIAN IRON ORE FUTURES (TIC)

TIC	Spec	Mnth 1	Decrease	USD	3,300	3,000	2,530	2,300
TIC	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,300	2,300

COMEX 5000 SILVER FUTURES (SI)

SI	Spec	Mnths 1-4	Increase	USD	7,920	7,200	8,470	7,700
SI	Hedge/Member	Mnths 1-4	Increase	USD	7,200	7,200	7,700	7,700
SI	Spec	Mnths 5-6	Increase	USD	7,920	7,200	8,470	7,700
SI	Hedge/Member	Mnths 5-6	Increase	USD	7,200	7,200	7,700	7,700
SI	Spec	Mnths 7-12	Increase	USD	7,920	7,200	8,470	7,700
SI	Hedge/Member	Mnths 7-12	Increase	USD	7,200	7,200	7,700	7,700
SI	Spec	Mnths 13+	Increase	USD	7,920	7,200	8,470	7,700
SI	Hedge/Member	Mnths 13+	Increase	USD	7,200	7,200	7,700	7,700

COMEX 5000 SILVER TRADE AT SETTLE (SIT)

SIT	Spec	Mnths 1-4	Increase	USD	7,920	7,200	8,470	7,700
SIT	Hedge/Member	Mnths 1-4	Increase	USD	7,200	7,200	7,700	7,700
SIT	Spec	Mnths 5-6	Increase	USD	7,920	7,200	8,470	7,700
SIT	Hedge/Member	Mnths 5-6	Increase	USD	7,200	7,200	7,700	7,700
SIT	Spec	Mnths 7-12	Increase	USD	7,920	7,200	8,470	7,700
SIT	Hedge/Member	Mnths 7-12	Increase	USD	7,200	7,200	7,700	7,700
SIT	Spec	Mnths 13+	Increase	USD	7,920	7,200	8,470	7,700
SIT	Hedge/Member	Mnths 13+	Increase	USD	7,200	7,200	7,700	7,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COMEX MINY SILVER FUTURES (QI)								
QI	Spec	Mnths 1-4	Increase	USD	3,960	3,600	4,235	3,850
QI	Hedge/Member	Mnths 1-4	Increase	USD	3,600	3,600	3,850	3,850
QI	Spec	Mnths 5-6	Increase	USD	3,960	3,600	4,235	3,850
QI	Hedge/Member	Mnths 5-6	Increase	USD	3,600	3,600	3,850	3,850
QI	Spec	Mnths 7-12	Increase	USD	3,960	3,600	4,235	3,850
QI	Hedge/Member	Mnths 7-12	Increase	USD	3,600	3,600	3,850	3,850
QI	Spec	Mnths 13+	Increase	USD	3,960	3,600	4,235	3,850
QI	Hedge/Member	Mnths 13+	Increase	USD	3,600	3,600	3,850	3,850
E-MINI SILVER FUTURES (6Q)								
6Q	Spec	Mnths 1-4	Increase	USD	1,584	1,440	1,694	1,540
6Q	Hedge/Member	Mnths 1-4	Increase	USD	1,440	1,440	1,540	1,540
6Q	Spec	Mnths 5-6	Increase	USD	1,584	1,440	1,694	1,540
6Q	Hedge/Member	Mnths 5-6	Increase	USD	1,440	1,440	1,540	1,540
6Q	Spec	Mnths 7-12	Increase	USD	1,584	1,440	1,694	1,540
6Q	Hedge/Member	Mnths 7-12	Increase	USD	1,440	1,440	1,540	1,540
6Q	Spec	Mnths 13+	Increase	USD	1,584	1,440	1,694	1,540
6Q	Hedge/Member	Mnths 13+	Increase	USD	1,440	1,440	1,540	1,540
IRON ORE FUTURES (TIO)								
TIO	Spec	Mths 1-4	Decrease	USD	2,695	2,450	2,420	2,200
TIO	Hedge/Member	Mths 1-4	Decrease	USD	2,450	2,450	2,200	2,200
TIO	Spec	Mths 5+	Decrease	USD	2,640	2,400	2,530	2,300
TIO	Hedge/Member	Mths 5+	Decrease	USD	2,400	2,400	2,300	2,300
IRON ORE(PLATTS) FUT (PIO)								
PIO	Spec		Decrease	USD	4,400	4,000	3,520	3,200
PIO	Hedge/Member		Decrease	USD	4,000	4,000	3,200	3,200
NYMEX HOT ROLLED STEEL FUTURES (HR)								
HR	Spec		Increase	USD	248	225	286	260
HR	Hedge/Member		Increase	USD	225	225	260	260
URANIUM FUTURES (UX)								
UX	Spec		Increase	USD	660	600	880	800
UX	Hedge/Member		Increase	USD	600	600	800	800

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 LOUISIANA BASIS FUT (ND)

ND	Spec	Mth 1	Increase	USD	132	120	204	185
ND	Hedge/Member	Mth 1	Increase	USD	120	120	185	185
ND	Spec	Mths 2 - 5	Increase	USD	121	110	182	165
ND	Hedge/Member	Mths 2 - 5	Increase	USD	110	110	165	165
ND	Spec	Mths 6+	Increase	USD	110	100	165	150
ND	Hedge/Member	Mths 6+	Increase	USD	100	100	150	150

ANR OKLAHOMA (NE)

NE	Spec	Mnth 1	Decrease	USD	451	410	402	365
NE	Hedge/Member	Mnth 1	Decrease	USD	410	410	365	365
NE	Spec	Mnth 2	Decrease	USD	297	270	264	240
NE	Hedge/Member	Mnth 2	Decrease	USD	270	270	240	240

CHICAGO BASIS FUT (NB)

NB	Spec	Mnths 2+	Increase	USD	215	195	275	250
NB	Hedge/Member	Mnths 2+	Increase	USD	195	195	250	250

CIG BASIS (CI)

CI	Spec	Mnths 13+	Decrease	USD	308	280	248	225
CI	Hedge/Member	Mnths 13+	Decrease	USD	280	280	225	225

COLUMB GULF MAINLINE NG BASIS (5Z)

5Z	Spec	Mnth 1	Decrease	USD	61	55	55	50
5Z	Hedge/Member	Mnth 1	Decrease	USD	55	55	50	50
5Z	Spec	Mnths 2-5	Decrease	USD	44	40	39	35
5Z	Hedge/Member	Mnths 2-5	Decrease	USD	40	40	35	35
5Z	Spec	Mnths 6-12	Decrease	USD	39	35	33	30
5Z	Hedge/Member	Mnths 6-12	Decrease	USD	35	35	30	30
5Z	Spec	Mnths 13-24	Decrease	USD	39	35	33	30
5Z	Hedge/Member	Mnths 13-24	Decrease	USD	35	35	30	30

DOMINION BASIS FUT (PLATTS IFERC) (PG)

PG	Spec	Mnths 3-8	Decrease	USD	682	620	572	520
PG	Hedge/Member	Mnths 3-8	Decrease	USD	620	620	520	520

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	Decrease	USD	231	210	193	175
PW	Hedge/Member	Mnth 1	Decrease	USD	210	210	175	175
PW	Spec	Mnths 2-2	Decrease	USD	220	200	165	150
PW	Hedge/Member	Mnths 2-2	Decrease	USD	200	200	150	150
PW	Spec	Mnths 3-6	Decrease	USD	220	200	165	150
PW	Hedge/Member	Mnths 3-6	Decrease	USD	200	200	150	150
PW	Spec	Mnths 7-19	Decrease	USD	275	250	220	200
PW	Hedge/Member	Mnths 7-19	Decrease	USD	250	250	200	200
PW	Spec	Mnths 20+	Decrease	USD	275	250	220	200
PW	Hedge/Member	Mnths 20+	Decrease	USD	250	250	200	200
FLORIDA GAS ZONE3 BASIS FUT (FP)								
FP	Spec	Mnth 1	Decrease	USD	176	160	160	145
FP	Hedge/Member	Mnth 1	Decrease	USD	160	160	145	145
FP	Spec	Mnth 2	Decrease	USD	160	145	116	105
FP	Hedge/Member	Mnth 2	Decrease	USD	145	145	105	105
FP	Spec	Mnths 3-6	Decrease	USD	160	145	110	100
FP	Hedge/Member	Mnths 3-6	Decrease	USD	145	145	100	100
FP	Spec	Mnths 7-12	Decrease	USD	149	135	105	95
FP	Hedge/Member	Mnths 7-12	Decrease	USD	135	135	95	95
HENRY HUB INDEX FUT (IN)								
IN	Spec	Mnth 1-2	Increase	USD	1,540	1,400	2,002	1,820
IN	Hedge/Member	Mnth 1-2	Increase	USD	1,400	1,400	1,820	1,820
HOUSTON SHIP CHANNEL INDEX FUT (IP)								
IP	Spec	Mnth 1-2	Increase	USD	1,320	1,200	1,716	1,560
IP	Hedge/Member	Mnth 1-2	Increase	USD	1,200	1,200	1,560	1,560
KERN RIVER WY BASIS FUT (NV)								
NV	Spec	Mnth 1	Increase	USD	358	325	440	400
NV	Hedge/Member	Mnth 1	Increase	USD	325	325	400	400
NV	Spec	Mnth 2	Increase	USD	253	230	330	300
NV	Hedge/Member	Mnth 2	Increase	USD	230	230	300	300
NV	Spec	Mnths 3 - 6	Increase	USD	242	220	319	290
NV	Hedge/Member	Mnths 3 - 6	Increase	USD	220	220	290	290
NV	Spec	Mnths 7 - 12	Increase	USD	231	210	308	280
NV	Hedge/Member	Mnths 7 - 12	Increase	USD	210	210	280	280

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MALIN (PB)								
PB	Spec	Mths 1	Increase	USD	644	585	770	700
PB	Hedge/Member	Mths 1	Increase	USD	585	585	700	700
PB	Spec	Mths 2-3	Increase	USD	286	260	363	330
PB	Hedge/Member	Mths 2-3	Increase	USD	260	260	330	330
NATURAL GAS PIPELINE TEXOK BASIS FUT (PD)								
PD	Spec	Mnths 2	Increase	USD	66	60	105	95
PD	Hedge/Member	Mnths 2	Increase	USD	60	60	95	95
PD	Spec	Mnths 3-6	Increase	USD	66	60	105	95
PD	Hedge/Member	Mnths 3-6	Increase	USD	60	60	95	95
NGPL STX BASIS (T5)								
T5	Spec		Increase	USD	220	200	330	300
T5	Hedge/Member		Increase	USD	200	200	300	300
NORTHWEST PIPELINE BASIS FUT (NR)								
NR	Spec	Mnth 1	Decrease	USD	550	500	495	450
NR	Hedge/Member	Mnth 1	Decrease	USD	500	500	450	450
NR	Spec	Mnths 2-6	Decrease	USD	363	330	325	295
NR	Hedge/Member	Mnths 2-6	Decrease	USD	330	330	295	295
NR	Spec	Mnths 17+	Decrease	USD	248	225	220	200
NR	Hedge/Member	Mnths 17+	Decrease	USD	225	225	200	200
PANHANDLE BASIS FUT (PH)								
PH	Spec	Winter 2015/2016	Decrease	USD	198	180	171	155
PH	Hedge/Member	Winter 2015/2016	Decrease	USD	180	180	155	155
PERMIAN BASIS FUT (PM)								
PM	Spec	Mths 1	Decrease	USD	605	550	545	495
PM	Hedge/Member	Mths 1	Decrease	USD	550	550	495	495
PM	Spec	Mths 2	Decrease	USD	220	200	171	155
PM	Hedge/Member	Mths 2	Decrease	USD	200	200	155	155
PM	Spec	Mths 3-6	Decrease	USD	220	200	165	150
PM	Hedge/Member	Mths 3-6	Decrease	USD	200	200	150	150
PM	Spec	Mths 7-12	Decrease	USD	209	190	160	145
PM	Hedge/Member	Mths 7-12	Decrease	USD	190	190	145	145

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PGE&E CITYGATE (PC)								
PC	Spec	Mnth 1	Increase	USD	506	460	660	600
PC	Hedge/Member	Mnth 1	Increase	USD	460	460	600	600
PC	Spec	Mnth 2	Increase	USD	275	250	341	310
PC	Hedge/Member	Mnth 2	Increase	USD	250	250	310	310
SOCAL CITY-GATE BASIS (9A)								
9A	Spec	Mnth 1	Increase	USD	363	330	418	380
9A	Hedge/Member	Mnth 1	Increase	USD	330	330	380	380
TCO NG INDEX FUT (Q1)								
Q1	Spec	Mnth 1-2	Increase	USD	1,898	1,725	2,464	2,240
Q1	Hedge/Member	Mnth 1-2	Increase	USD	1,725	1,725	2,240	2,240
TENNESSEE ZONE 0 BASIS FUT (NQ)								
NQ	Spec	Mnth 1	Increase	USD	220	200	363	330
NQ	Hedge/Member	Mnth 1	Increase	USD	200	200	330	330
NQ	Spec	Mnths 2+	Increase	USD	165	150	330	300
NQ	Hedge/Member	Mnths 2+	Increase	USD	150	150	300	300
TETCO STX BASIS (TX)								
TX	Spec	Mth 1	Increase	USD	198	180	286	260
TX	Hedge/Member	Mth 1	Increase	USD	180	180	260	260
TX	Spec	Mth 2	Increase	USD	121	110	165	150
TX	Hedge/Member	Mth 2	Increase	USD	110	110	150	150
TX	Spec	Mths 3 - 6	Increase	USD	94	85	116	105
TX	Hedge/Member	Mths 3 - 6	Increase	USD	85	85	105	105
TX	Spec	Mths 7 - 12	Increase	USD	94	85	110	100
TX	Hedge/Member	Mths 7 - 12	Increase	USD	85	85	100	100
TX	Spec	Mths 13+	Increase	USD	88	80	99	90
TX	Hedge/Member	Mths 13+	Increase	USD	80	80	90	90
TEXAS EASTERN ZONE M-3 BASIS FUT (NX)								
NX	Spec	Mth 1	Decrease	USD	6,050	5,500	4,400	4,000
NX	Hedge/Member	Mth 1	Decrease	USD	5,500	5,500	4,000	4,000
NX	Spec	Mth 2	Decrease	USD	3,850	3,500	1,100	1,000
NX	Hedge/Member	Mth 2	Decrease	USD	3,500	3,500	1,000	1,000
TEXAS EASTERN ZONE M-3 SWING FUT (SX)								
SX	Spec		Increase	USD	11,000	10,000	14,300	13,000
SX	Hedge/Member		Increase	USD	10,000	10,000	13,000	13,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TEXAS GAS ZONE1 NG BASIS (9F)								
9F	Spec	Mnth 1	Decrease	USD	330	300	275	250
9F	Hedge/Member	Mnth 1	Decrease	USD	300	300	250	250
9F	Spec	Mnth 2-2	Increase	USD	226	205	264	240
9F	Hedge/Member	Mnth 2-2	Increase	USD	205	205	240	240
TRANSCO ZONE 3 BASIS (CZ)								
CZ	Spec	Mth 1	Decrease	USD	154	140	138	125
CZ	Hedge/Member	Mth 1	Decrease	USD	140	140	125	125
CZ	Spec	Mth 2	Decrease	USD	143	130	127	115
CZ	Hedge/Member	Mth 2	Decrease	USD	130	130	115	115
CZ	Spec	Mths 3 - 6	Decrease	USD	105	95	94	85
CZ	Hedge/Member	Mths 3 - 6	Decrease	USD	95	95	85	85
TRANSCO ZONE 6 BASIS FUT (NZ)								
NZ	Spec	Mnth 1	Decrease	USD	11,550	10,500	7,700	7,000
NZ	Hedge/Member	Mnth 1	Decrease	USD	10,500	10,500	7,000	7,000
NZ	Spec	Mnth 2	Decrease	USD	7,150	6,500	2,200	2,000
NZ	Hedge/Member	Mnth 2	Decrease	USD	6,500	6,500	2,000	2,000
TRANSCO ZONE 6 INDEX (IT)								
IT	Spec	Mnth 1-2	Increase	USD	11,000	10,000	14,300	13,000
IT	Hedge/Member	Mnth 1-2	Increase	USD	10,000	10,000	13,000	13,000
TRANSCO ZONE 6 NON NY BASIS FUT (TZ6)								
TZ6	Spec	Mnth 1	Decrease	USD	4,950	4,500	3,850	3,500
TZ6	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	3,500	3,500
TZ6	Spec	Mnth 2	Decrease	USD	3,509	3,190	2,200	2,000
TZ6	Hedge/Member	Mnth 2	Decrease	USD	3,190	3,190	2,000	2,000
TRANSCO ZONE 6 SWING FUT (ST)								
ST	Spec	All Months	Increase	USD	16,500	15,000	22,000	20,000
ST	Hedge/Member	All Months	Increase	USD	15,000	15,000	20,000	20,000
WAHA TEXAS BASIS FUT (NW)								
NW	Spec	Mnth 2	Decrease	USD	143	130	127	115
NW	Hedge/Member	Mnth 2	Decrease	USD	130	130	115	115

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

NGL/PETROCHEMICALS - Outright Rates

ARGUS PROPAN FAR EST INDEX FUT (7E)

7E	Spec	Mnth 2+	Increase	USD	59,400	54,000	63,800	58,000
7E	Hedge/Member	Mnth 2+	Increase	USD	54,000	54,000	58,000	58,000

CONWAY PROPANE 5 DEC. FUT (8K)

8K	Spec	Mth 1	Decrease	USD	16,500	15,000	9,900	9,000
8K	Hedge/Member	Mth 1	Decrease	USD	15,000	15,000	9,000	9,000
8K	Spec	Mth 2	Decrease	USD	6,600	6,000	5,500	5,000
8K	Hedge/Member	Mth 2	Decrease	USD	6,000	6,000	5,000	5,000
8K	Spec	Mth 3+	Decrease	USD	4,950	4,500	4,400	4,000
8K	Hedge/Member	Mth 3+	Decrease	USD	4,500	4,500	4,000	4,000

MINI ARGUS PROPANE FAR EAST IDX (MAE)

MAE	Spec	Mnth 2+	Increase	USD	5,940	5,400	6,380	5,800
MAE	Hedge/Member	Mnth 2+	Increase	USD	5,400	5,400	5,800	5,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PETROLEUM CRACKS AND SPREADS - Outright Rates								
1% FUEL OIL RDM VS 1% OIL NWE PLTS (33)								
33	Spec	Mnths 3+	Increase	USD	880	800	1,210	1,100
33	Hedge/Member	Mnths 3+	Increase	USD	800	800	1,100	1,100
EAST/WEST FUEL OIL SPREAD FUT (EW)								
EW	Spec	Mths 4-9	Increase	USD	2,420	2,200	2,750	2,500
EW	Hedge/Member	Mths 4-9	Increase	USD	2,200	2,200	2,500	2,500
GASOIL CRACK SPREAD CALENDAR FUT (GZ)								
GZ	Spec	Mnth 1	Increase	USD	3,300	3,000	3,850	3,500
GZ	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	3,500	3,500
GZ	Spec	Mnths 2-6	Increase	USD	3,300	3,000	3,850	3,500
GZ	Hedge/Member	Mnths 2-6	Increase	USD	3,000	3,000	3,500	3,500
GZ	Spec	Mnths 7+	Increase	USD	3,300	3,000	3,850	3,500
GZ	Hedge/Member	Mnths 7+	Increase	USD	3,000	3,000	3,500	3,500
GASOIL(ICE) CRACK SPREAD 1000MT FUT (GOC)								
GOC	Spec	Mnth 1	Increase	USD	24,585	22,350	28,683	26,075
GOC	Hedge/Member	Mnth 1	Increase	USD	22,350	22,350	26,075	26,075
GOC	Spec	Mnths 2-6	Increase	USD	24,585	22,350	28,683	26,075
GOC	Hedge/Member	Mnths 2-6	Increase	USD	22,350	22,350	26,075	26,075
GOC	Spec	Mnths 7+	Increase	USD	24,585	22,350	28,683	26,075
GOC	Hedge/Member	Mnths 7+	Increase	USD	22,350	22,350	26,075	26,075
GULF CO NO6 FUELOIL 3% V. EURO 3.5% (GCU)								
GCU	Spec	Mnth 1	Increase	USD	1,430	1,300	1,870	1,700
GCU	Hedge/Member	Mnth 1	Increase	USD	1,300	1,300	1,700	1,700
GULF COAST CBOB GAS A2 VS RBOB SRRD (CRB)								
CRB	Spec	Mnth 1	Increase	USD	4,400	4,000	5,060	4,600
CRB	Hedge/Member	Mnth 1	Increase	USD	4,000	4,000	4,600	4,600
LA CARBD (OPIS) VS. NY HRBR ULSD (KL)								
KL	Spec	Mnth 1	Increase	USD	2,200	2,000	2,640	2,400
KL	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	2,400	2,400
KL	Spec	Mnth 2	Increase	USD	1,980	1,800	2,420	2,200
KL	Hedge/Member	Mnth 2	Increase	USD	1,800	1,800	2,200	2,200
RBOB UP-DOWN CALENDAR FUT (RV)								
RV	Spec	Mnth 1	Increase	USD	2,970	2,700	3,410	3,100
RV	Hedge/Member	Mnth 1	Increase	USD	2,700	2,700	3,100	3,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SINGAPORE FUEL OIL SPREAD FUT (SD)								
SD	Spec	Mnths 26+	Increase	USD	5,720	5,200	6,600	6,000
SD	Hedge/Member	Mnths 26+	Increase	USD	5,200	5,200	6,000	6,000
SINGAPORE GASOIL VS ICE (GA)								
GA	Spec	Mnth 1	Increase	USD	550	500	605	550
GA	Hedge/Member	Mnth 1	Increase	USD	500	500	550	550
GA	Spec	Mnth 2	Increase	USD	484	440	550	500
GA	Hedge/Member	Mnth 2	Increase	USD	440	440	500	500
GA	Spec	Mnths 3+	Increase	USD	413	375	468	425
GA	Hedge/Member	Mnths 3+	Increase	USD	375	375	425	425
SINGAPORE JET KERO GASOIL FUT (RK)								
RK	Spec	Mnth 1	Increase	USD	990	900	1,100	1,000
RK	Hedge/Member	Mnth 1	Increase	USD	900	900	1,000	1,000
RK	Spec	Mnth 2	Increase	USD	660	600	935	850
RK	Hedge/Member	Mnth 2	Increase	USD	600	600	850	850

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

EIA FLAT TAX ONHWAY DIESEL FUT (A5)

A5	Spec	Mnths 2-6	Increase	USD	5,060	4,600	5,500	5,000
A5	Hedge/Member	Mnths 2-6	Increase	USD	4,600	4,600	5,000	5,000
A5	Spec	Mnths 7+	Increase	USD	4,180	3,800	4,840	4,400
A5	Hedge/Member	Mnths 7+	Increase	USD	3,800	3,800	4,400	4,400

E-MINI GASOLINE FUTURES (QU)

QU	Spec	Mnth 1	Increase	USD	2,585	2,350	2,860	2,600
QU	Hedge/Member	Mnth 1	Increase	USD	2,350	2,350	2,600	2,600
QU	Spec	Mnth 2	Increase	USD	2,420	2,200	2,640	2,400
QU	Hedge/Member	Mnth 2	Increase	USD	2,200	2,200	2,400	2,400
QU	Spec	Summer 2015	Increase	USD	2,310	2,100	2,475	2,250
QU	Hedge/Member	Summer 2015	Increase	USD	2,100	2,100	2,250	2,250
QU	Spec	Winter 2015/2016	Increase	USD	1,925	1,750	2,090	1,900
QU	Hedge/Member	Winter 2015/2016	Increase	USD	1,750	1,750	1,900	1,900
QU	Spec	Summer 2016+	Increase	USD	1,925	1,750	2,090	1,900
QU	Hedge/Member	Summer 2016+	Increase	USD	1,750	1,750	1,900	1,900

EUROPE 1% FUEL OIL RDAM CALFUT (UH)

UH	Spec	Mnths 8+	Increase	USD	16,500	15,000	22,000	20,000
UH	Hedge/Member	Mnths 8+	Increase	USD	15,000	15,000	20,000	20,000

EUROPE NAPHTHA CALFUT (UN)

UN	Spec	Mths 1	Increase	USD	41,800	38,000	45,100	41,000
UN	Hedge/Member	Mths 1	Increase	USD	38,000	38,000	41,000	41,000
UN	Spec	Mths 2-6	Increase	USD	40,700	37,000	44,000	40,000
UN	Hedge/Member	Mths 2-6	Increase	USD	37,000	37,000	40,000	40,000
UN	Spec	Mnths 7+	Increase	USD	39,600	36,000	42,900	39,000
UN	Hedge/Member	Mnths 7+	Increase	USD	36,000	36,000	39,000	39,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPEAN GASOIL ICE FUTURE (7F)								
7F	Spec	Mnth 1	Increase	USD	3,300	3,000	3,850	3,500
7F	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	3,500	3,500
7F	Spec	Mnths 2-6	Increase	USD	3,080	2,800	3,630	3,300
7F	Hedge/Member	Mnths 2-6	Increase	USD	2,800	2,800	3,300	3,300
7F	Spec	Mnths 7-11	Increase	USD	2,970	2,700	3,520	3,200
7F	Hedge/Member	Mnths 7-11	Increase	USD	2,700	2,700	3,200	3,200
7F	Spec	Mnths 12+	Increase	USD	2,860	2,600	3,410	3,100
7F	Hedge/Member	Mnths 12+	Increase	USD	2,600	2,600	3,100	3,100
EUROPEAN GASOIL ICE TAS FUTURE (7FT)								
7FT	Spec	Mnth 1	Increase	USD	3,300	3,000	3,850	3,500
7FT	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	3,500	3,500
7FT	Spec	Mnths 2-6	Increase	USD	3,080	2,800	3,630	3,300
7FT	Hedge/Member	Mnths 2-6	Increase	USD	2,800	2,800	3,300	3,300
7FT	Spec	Mnths 7-11	Increase	USD	2,970	2,700	3,520	3,200
7FT	Hedge/Member	Mnths 7-11	Increase	USD	2,700	2,700	3,200	3,200
7FT	Spec	Mnths 12+	Increase	USD	2,860	2,600	3,410	3,100
7FT	Hedge/Member	Mnths 12+	Increase	USD	2,600	2,600	3,100	3,100
GASOIL BULLET FUT (BG)								
BG	Spec	Mnth 1	Increase	USD	33,000	30,000	38,500	35,000
BG	Hedge/Member	Mnth 1	Increase	USD	30,000	30,000	35,000	35,000
BG	Spec	Mnths 2-6	Increase	USD	30,800	28,000	36,300	33,000
BG	Hedge/Member	Mnths 2-6	Increase	USD	28,000	28,000	33,000	33,000
BG	Spec	Mnths 7-11	Increase	USD	29,700	27,000	35,200	32,000
BG	Hedge/Member	Mnths 7-11	Increase	USD	27,000	27,000	32,000	32,000
BG	Spec	Mnths 12+	Increase	USD	28,600	26,000	34,100	31,000
BG	Hedge/Member	Mnths 12+	Increase	USD	26,000	26,000	31,000	31,000
GASOIL CALENDAR FUT (GX)								
GX	Spec	Mth 1	Increase	USD	33,000	30,000	38,500	35,000
GX	Hedge/Member	Mth 1	Increase	USD	30,000	30,000	35,000	35,000
GX	Spec	Mnths 2-6	Increase	USD	30,800	28,000	36,300	33,000
GX	Hedge/Member	Mnths 2-6	Increase	USD	28,000	28,000	33,000	33,000
GX	Spec	Mnths 7-11	Increase	USD	29,700	27,000	35,200	32,000
GX	Hedge/Member	Mnths 7-11	Increase	USD	27,000	27,000	32,000	32,000
GX	Spec	Mnths 12+	Increase	USD	28,600	26,000	34,100	31,000
GX	Hedge/Member	Mnths 12+	Increase	USD	26,000	26,000	31,000	31,000

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

GASOIL MINI CALENDAR FUT (QA)

QA	Spec	Mth 1	Increase	USD	3,300	3,000	3,850	3,500
QA	Hedge/Member	Mth 1	Increase	USD	3,000	3,000	3,500	3,500
QA	Spec	Mnths 2-6	Increase	USD	3,080	2,800	3,630	3,300
QA	Hedge/Member	Mnths 2-6	Increase	USD	2,800	2,800	3,300	3,300
QA	Spec	Mnths 7-11	Increase	USD	2,970	2,700	3,520	3,200
QA	Hedge/Member	Mnths 7-11	Increase	USD	2,700	2,700	3,200	3,200
QA	Spec	Mnths 12+	Increase	USD	2,860	2,600	3,410	3,100
QA	Hedge/Member	Mnths 12+	Increase	USD	2,600	2,600	3,100	3,100

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

MF	Spec	Mnth 1	Increase	USD	3,630	3,300	4,620	4,200
MF	Hedge/Member	Mnth 1	Increase	USD	3,300	3,300	4,200	4,200
MF	Spec	Mnths 2-6	Increase	USD	3,520	3,200	4,510	4,100
MF	Hedge/Member	Mnths 2-6	Increase	USD	3,200	3,200	4,100	4,100
MF	Spec	Mnths 7+	Increase	USD	3,300	3,000	4,290	3,900
MF	Hedge/Member	Mnths 7+	Increase	USD	3,000	3,000	3,900	3,900

JAPAN C&F NAPHTHA FUT (JA)

JA	Spec	Mnth 1	Increase	USD	47,300	43,000	51,700	47,000
JA	Hedge/Member	Mnth 1	Increase	USD	43,000	43,000	47,000	47,000
JA	Spec	Mnths 2-6	Increase	USD	46,200	42,000	50,600	46,000
JA	Hedge/Member	Mnths 2-6	Increase	USD	42,000	42,000	46,000	46,000
JA	Spec	Mnths 7+	Increase	USD	44,000	40,000	49,500	45,000
JA	Hedge/Member	Mnths 7+	Increase	USD	40,000	40,000	45,000	45,000

JET AVIA FUEL(PLTT) CRGS FOB M (1T)

1T	Spec		Increase	USD	33,000	30,000	39,600	36,000
1T	Hedge/Member		Increase	USD	30,000	30,000	36,000	36,000

MIN EURO NPHTHA CIF NWE FUT (MNC)

MNC	Spec	Mths 1	Increase	USD	4,180	3,800	4,510	4,100
MNC	Hedge/Member	Mths 1	Increase	USD	3,800	3,800	4,100	4,100
MNC	Spec	Mths 2-6	Increase	USD	4,070	3,700	4,400	4,000
MNC	Hedge/Member	Mths 2-6	Increase	USD	3,700	3,700	4,000	4,000
MNC	Spec	Mnths 7+	Increase	USD	3,960	3,600	4,290	3,900
MNC	Hedge/Member	Mnths 7+	Increase	USD	3,600	3,600	3,900	3,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MIN JAPAN C&F NAPHTHA PLATTS FUT (MJN)								
MJN	Spec	Mnth 1	Increase	USD	4,730	4,300	5,170	4,700
MJN	Hedge/Member	Mnth 1	Increase	USD	4,300	4,300	4,700	4,700
MJN	Spec	Mnths 2-6	Increase	USD	4,620	4,200	5,060	4,600
MJN	Hedge/Member	Mnths 2-6	Increase	USD	4,200	4,200	4,600	4,600
MJN	Spec	Mnths 7+	Increase	USD	4,400	4,000	4,950	4,500
MJN	Hedge/Member	Mnths 7+	Increase	USD	4,000	4,000	4,500	4,500
MINI EURO 1% FUEL OIL FOBRDM FUT (T0)								
T0	Spec	Mnths 8+	Increase	USD	1,650	1,500	2,200	2,000
T0	Hedge/Member	Mnths 8+	Increase	USD	1,500	1,500	2,000	2,000
MINI SINGAPORE GASOIL PLATS FUTURES (MSG)								
MSG	Spec	Mnth 1	Increase	USD	429	390	473	430
MSG	Hedge/Member	Mnth 1	Increase	USD	390	390	430	430
MSG	Spec	Mnths 2-6	Increase	USD	418	380	462	420
MSG	Hedge/Member	Mnths 2-6	Increase	USD	380	380	420	420
MSG	Spec	Mnths 7+	Increase	USD	374	340	418	380
MSG	Hedge/Member	Mnths 7+	Increase	USD	340	340	380	380
MINI SINGP FUEL OIL 180CST FUTURES (OF)								
OF	Spec	Mnths 3-7	Increase	USD	2,750	2,500	2,915	2,650
OF	Hedge/Member	Mnths 3-7	Increase	USD	2,500	2,500	2,650	2,650
OF	Spec	Mnths 8+	Increase	USD	2,530	2,300	2,860	2,600
OF	Hedge/Member	Mnths 8+	Increase	USD	2,300	2,300	2,600	2,600
NY HARBOR RESIDUAL FUEL 1.0% S FUT (MM)								
MM	Spec	Mnth 1	Increase	USD	3,850	3,500	4,510	4,100
MM	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	4,100	4,100
MM	Spec	Mnths 2-6	Increase	USD	3,740	3,400	4,400	4,000
MM	Hedge/Member	Mnths 2-6	Increase	USD	3,400	3,400	4,000	4,000
MM	Spec	Mnths 7+	Increase	USD	3,520	3,200	4,180	3,800
MM	Hedge/Member	Mnths 7+	Increase	USD	3,200	3,200	3,800	3,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

RBOB CALENDAR FUT (RL)

RL	Spec	Mnth 1	Increase	USD	5,170	4,700	5,720	5,200
RL	Hedge/Member	Mnth 1	Increase	USD	4,700	4,700	5,200	5,200
RL	Spec	Mnth 2	Increase	USD	4,840	4,400	5,280	4,800
RL	Hedge/Member	Mnth 2	Increase	USD	4,400	4,400	4,800	4,800
RL	Spec	Summer 2015	Increase	USD	4,620	4,200	4,950	4,500
RL	Hedge/Member	Summer 2015	Increase	USD	4,200	4,200	4,500	4,500
RL	Spec	Winter 2015/2016	Increase	USD	3,850	3,500	4,180	3,800
RL	Hedge/Member	Winter 2015/2016	Increase	USD	3,500	3,500	3,800	3,800
RL	Spec	Summer 2016+	Increase	USD	3,850	3,500	4,180	3,800
RL	Hedge/Member	Summer 2016+	Increase	USD	3,500	3,500	3,800	3,800

RBOB GASOLINE FINANCIAL FUTURES (RT)

RT	Spec	Mnth 1	Increase	USD	5,170	4,700	5,720	5,200
RT	Hedge/Member	Mnth 1	Increase	USD	4,700	4,700	5,200	5,200
RT	Spec	Mnth 2	Increase	USD	4,840	4,400	5,280	4,800
RT	Hedge/Member	Mnth 2	Increase	USD	4,400	4,400	4,800	4,800
RT	Spec	Summer 2015	Increase	USD	4,620	4,200	4,950	4,500
RT	Hedge/Member	Summer 2015	Increase	USD	4,200	4,200	4,500	4,500
RT	Spec	Winter 2015/2016	Increase	USD	3,850	3,500	4,180	3,800
RT	Hedge/Member	Winter 2015/2016	Increase	USD	3,500	3,500	3,800	3,800
RT	Spec	Summer 2016+	Increase	USD	3,850	3,500	4,180	3,800
RT	Hedge/Member	Summer 2016+	Increase	USD	3,500	3,500	3,800	3,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

RBOB GASOLINE FUTURES (RB)

RB	Spec	Mnth 1	Increase	USD	5,170	4,700	5,720	5,200
RB	Hedge/Member	Mnth 1	Increase	USD	4,700	4,700	5,200	5,200
RB	Spec	Mnth 2	Increase	USD	4,840	4,400	5,280	4,800
RB	Hedge/Member	Mnth 2	Increase	USD	4,400	4,400	4,800	4,800
RB	Spec	Summer 2015	Increase	USD	4,620	4,200	4,950	4,500
RB	Hedge/Member	Summer 2015	Increase	USD	4,200	4,200	4,500	4,500
RB	Spec	Winter 2015/2016	Increase	USD	3,850	3,500	4,180	3,800
RB	Hedge/Member	Winter 2015/2016	Increase	USD	3,500	3,500	3,800	3,800
RB	Spec	Summer 2016+	Increase	USD	3,850	3,500	4,180	3,800
RB	Hedge/Member	Summer 2016+	Increase	USD	3,500	3,500	3,800	3,800

RBOB GASOLINE TAM LONDON (RBL)

RBL	Spec	Mnth 1	Increase	USD	5,170	4,700	5,720	5,200
RBL	Hedge/Member	Mnth 1	Increase	USD	4,700	4,700	5,200	5,200
RBL	Spec	Mnth 2	Increase	USD	4,840	4,400	5,280	4,800
RBL	Hedge/Member	Mnth 2	Increase	USD	4,400	4,400	4,800	4,800
RBL	Spec	Summer 2015	Increase	USD	4,620	4,200	4,950	4,500
RBL	Hedge/Member	Summer 2015	Increase	USD	4,200	4,200	4,500	4,500
RBL	Spec	Winter 2015/2016	Increase	USD	3,850	3,500	4,180	3,800
RBL	Hedge/Member	Winter 2015/2016	Increase	USD	3,500	3,500	3,800	3,800
RBL	Spec	Summer 2016+	Increase	USD	3,850	3,500	4,180	3,800
RBL	Hedge/Member	Summer 2016+	Increase	USD	3,500	3,500	3,800	3,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

RBOB GASOLINE TAM PLATTS PR (RBS)

RBS	Spec	Mnth 1	Increase	USD	5,170	4,700	5,720	5,200
RBS	Hedge/Member	Mnth 1	Increase	USD	4,700	4,700	5,200	5,200
RBS	Spec	Mnth 2	Increase	USD	4,840	4,400	5,280	4,800
RBS	Hedge/Member	Mnth 2	Increase	USD	4,400	4,400	4,800	4,800
RBS	Spec	Summer 2015	Increase	USD	4,620	4,200	4,950	4,500
RBS	Hedge/Member	Summer 2015	Increase	USD	4,200	4,200	4,500	4,500
RBS	Spec	Winter 2015/2016	Increase	USD	3,850	3,500	4,180	3,800
RBS	Hedge/Member	Winter 2015/2016	Increase	USD	3,500	3,500	3,800	3,800
RBS	Spec	Summer 2016+	Increase	USD	3,850	3,500	4,180	3,800
RBS	Hedge/Member	Summer 2016+	Increase	USD	3,500	3,500	3,800	3,800

RBOB GASOLINE TAM PLATTS PRICE (4RB)

4RB	Spec	Mnth 1	Increase	USD	5,170	4,700	5,720	5,200
4RB	Hedge/Member	Mnth 1	Increase	USD	4,700	4,700	5,200	5,200
4RB	Spec	Mnth 2	Increase	USD	4,840	4,400	5,280	4,800
4RB	Hedge/Member	Mnth 2	Increase	USD	4,400	4,400	4,800	4,800
4RB	Spec	Summer 2015	Increase	USD	4,620	4,200	4,950	4,500
4RB	Hedge/Member	Summer 2015	Increase	USD	4,200	4,200	4,500	4,500
4RB	Spec	Winter 2015/2016	Increase	USD	3,850	3,500	4,180	3,800
4RB	Hedge/Member	Winter 2015/2016	Increase	USD	3,500	3,500	3,800	3,800
4RB	Spec	Summer 2016+	Increase	USD	3,850	3,500	4,180	3,800
4RB	Hedge/Member	Summer 2016+	Increase	USD	3,500	3,500	3,800	3,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

RBOB GASOLINE TAM PLATTS PRICING (3RB)

3RB	Spec	Mnth 1	Increase	USD	5,170	4,700	5,720	5,200
3RB	Hedge/Member	Mnth 1	Increase	USD	4,700	4,700	5,200	5,200
3RB	Spec	Mnth 2	Increase	USD	4,840	4,400	5,280	4,800
3RB	Hedge/Member	Mnth 2	Increase	USD	4,400	4,400	4,800	4,800
3RB	Spec	Summer 2015	Increase	USD	4,620	4,200	4,950	4,500
3RB	Hedge/Member	Summer 2015	Increase	USD	4,200	4,200	4,500	4,500
3RB	Spec	Winter 2015/2016	Increase	USD	3,850	3,500	4,180	3,800
3RB	Hedge/Member	Winter 2015/2016	Increase	USD	3,500	3,500	3,800	3,800
3RB	Spec	Summer 2016+	Increase	USD	3,850	3,500	4,180	3,800
3RB	Hedge/Member	Summer 2016+	Increase	USD	3,500	3,500	3,800	3,800

RBOB LAST DAY FINANCIAL FUTURES (27)

27	Spec	Mnth 1	Increase	USD	5,170	4,700	5,720	5,200
27	Hedge/Member	Mnth 1	Increase	USD	4,700	4,700	5,200	5,200
27	Spec	Mnth 2	Increase	USD	4,840	4,400	5,280	4,800
27	Hedge/Member	Mnth 2	Increase	USD	4,400	4,400	4,800	4,800
27	Spec	Summer 2015	Increase	USD	4,620	4,200	4,950	4,500
27	Hedge/Member	Summer 2015	Increase	USD	4,200	4,200	4,500	4,500
27	Spec	Winter 2015/2016	Increase	USD	3,850	3,500	4,180	3,800
27	Hedge/Member	Winter 2015/2016	Increase	USD	3,500	3,500	3,800	3,800
27	Spec	Summer 2016+	Increase	USD	3,850	3,500	4,180	3,800
27	Hedge/Member	Summer 2016+	Increase	USD	3,500	3,500	3,800	3,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RBOB PLATTS 3:15 TRADABLE MARKER (RBP)								
RBP	Spec	Mnth 1	Increase	USD	5,170	4,700	5,720	5,200
RBP	Hedge/Member	Mnth 1	Increase	USD	4,700	4,700	5,200	5,200
RBP	Spec	Mnth 2	Increase	USD	4,840	4,400	5,280	4,800
RBP	Hedge/Member	Mnth 2	Increase	USD	4,400	4,400	4,800	4,800
RBP	Spec	Summer 2015	Increase	USD	4,620	4,200	4,950	4,500
RBP	Hedge/Member	Summer 2015	Increase	USD	4,200	4,200	4,500	4,500
RBP	Spec	Winter 2015/2016	Increase	USD	3,850	3,500	4,180	3,800
RBP	Hedge/Member	Winter 2015/2016	Increase	USD	3,500	3,500	3,800	3,800
RBP	Spec	Summer 2016+	Increase	USD	3,850	3,500	4,180	3,800
RBP	Hedge/Member	Summer 2016+	Increase	USD	3,500	3,500	3,800	3,800
RBOB TRADE AT SETTLEMENT (RBT)								
RBT	Spec	Mnth 1	Increase	USD	5,170	4,700	5,720	5,200
RBT	Hedge/Member	Mnth 1	Increase	USD	4,700	4,700	5,200	5,200
RBT	Spec	Mnth 2	Increase	USD	4,840	4,400	5,280	4,800
RBT	Hedge/Member	Mnth 2	Increase	USD	4,400	4,400	4,800	4,800
RBT	Spec	Summer 2015	Increase	USD	4,620	4,200	4,950	4,500
RBT	Hedge/Member	Summer 2015	Increase	USD	4,200	4,200	4,500	4,500
RBT	Spec	Winter 2015/2016	Increase	USD	3,850	3,500	4,180	3,800
RBT	Hedge/Member	Winter 2015/2016	Increase	USD	3,500	3,500	3,800	3,800
RBT	Spec	Summer 2016+	Increase	USD	3,850	3,500	4,180	3,800
RBT	Hedge/Member	Summer 2016+	Increase	USD	3,500	3,500	3,800	3,800
SINGAPORE FUEL 180CST CALFUT (UA)								
UA	Spec	Mnths 3-7	Increase	USD	27,500	25,000	29,150	26,500
UA	Hedge/Member	Mnths 3-7	Increase	USD	25,000	25,000	26,500	26,500
UA	Spec	Mnths 8+	Increase	USD	25,300	23,000	28,600	26,000
UA	Hedge/Member	Mnths 8+	Increase	USD	23,000	23,000	26,000	26,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SINGAPORE GASOIL FUT (SG)								
SG	Spec	Mnth 1	Increase	USD	4,290	3,900	4,730	4,300
SG	Hedge/Member	Mnth 1	Increase	USD	3,900	3,900	4,300	4,300
SG	Spec	Mnths 2-6	Increase	USD	4,180	3,800	4,620	4,200
SG	Hedge/Member	Mnths 2-6	Increase	USD	3,800	3,800	4,200	4,200
SG	Spec	Mnths 7+	Increase	USD	3,740	3,400	4,180	3,800
SG	Hedge/Member	Mnths 7+	Increase	USD	3,400	3,400	3,800	3,800
SINGAPORE JET KEROSENE FUT (KS)								
KS	Spec	Mnth 1	Increase	USD	4,950	4,500	5,280	4,800
KS	Hedge/Member	Mnth 1	Increase	USD	4,500	4,500	4,800	4,800
KS	Spec	Mnths 2-6	Increase	USD	4,290	3,900	4,730	4,300
KS	Hedge/Member	Mnths 2-6	Increase	USD	3,900	3,900	4,300	4,300
KS	Spec	Mnths 7+	Increase	USD	4,070	3,700	4,510	4,100
KS	Hedge/Member	Mnths 7+	Increase	USD	3,700	3,700	4,100	4,100
SINGAPORE MOGAS 97 FUT (X0)								
X0	Spec		Increase	USD	6,050	5,500	7,150	6,500
X0	Hedge/Member		Increase	USD	5,500	5,500	6,500	6,500
SINGAPORE NAPHTHA FUT (SP)								
SP	Spec		Increase	USD	4,730	4,300	5,500	5,000
SP	Hedge/Member		Increase	USD	4,300	4,300	5,000	5,000
SYNRBOB LAST DAY FINANCIAL FUT (S27)								
S27	Spec	Mnth 1	Increase	USD	5,170	4,700	5,720	5,200
S27	Hedge/Member	Mnth 1	Increase	USD	4,700	4,700	5,200	5,200
S27	Spec	Mnth 2	Increase	USD	4,840	4,400	5,280	4,800
S27	Hedge/Member	Mnth 2	Increase	USD	4,400	4,400	4,800	4,800
S27	Spec	Summer 2015	Increase	USD	4,620	4,200	4,950	4,500
S27	Hedge/Member	Summer 2015	Increase	USD	4,200	4,200	4,500	4,500
S27	Spec	Winter 2015/2016	Increase	USD	3,850	3,500	4,180	3,800
S27	Hedge/Member	Winter 2015/2016	Increase	USD	3,500	3,500	3,800	3,800
S27	Spec	Summer 2016+	Increase	USD	3,850	3,500	4,180	3,800
S27	Hedge/Member	Summer 2016+	Increase	USD	3,500	3,500	3,800	3,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
EQUITY INDEX - Intra Spreads								
(CONSUMER STAPLES SECTOR TIC)								
XPT	Spec		Increase	USD	44	40	88	80
XPT	Hedge/Member		Increase	USD	40	40	80	80
(E-MICRO CNX NIFTY INDEX FUTURES)								
II	Spec		Increase	USD	55	50	77	70
II	Hedge/Member		Increase	USD	50	50	70	70
(EMINI SP 500 CONS STAPLES SECTOR IX)								
XAP	Spec		Increase	USD	44	40	88	80
XAP	Hedge/Member		Increase	USD	40	40	80	80
(EMINI SP 500 ENERGY SECTOR INDEX)								
XAE	Spec		Increase	USD	44	40	88	80
XAE	Hedge/Member		Increase	USD	40	40	80	80
(EMINI SP500 - FINANCIAL SECT INDEX)								
XAF	Spec		Increase	USD	44	40	88	80
XAF	Hedge/Member		Increase	USD	40	40	80	80
(E-MINI SP500 CONS DISCRET SECTOR IX)								
XAY	Spec		Increase	USD	44	40	88	80
XAY	Hedge/Member		Increase	USD	40	40	80	80
(E-MINI SP500 CONS DISCRET SYNTHETIC)								
1YT	Spec		Increase	USD	44	40	88	80
1YT	Hedge/Member		Increase	USD	40	40	80	80
(E-MINI SP500 CONS DISCRET TAI)								
XYT	Spec		Increase	USD	44	40	88	80
XYT	Hedge/Member		Increase	USD	40	40	80	80
(EMINI SP500- HEALTH CARE SECT INDEX)								
XAV	Spec		Increase	USD	44	40	88	80
XAV	Hedge/Member		Increase	USD	40	40	80	80
(EMINI SP500 MATERIALS SECTOR INDEX)								
XAB	Spec		Increase	USD	44	40	88	80
XAB	Hedge/Member		Increase	USD	40	40	80	80
(SP 500 - CONS STAPLES SYNTHETIC)								
1PT	Spec		Increase	USD	44	40	88	80
1PT	Hedge/Member		Increase	USD	40	40	80	80

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
(SP 500 ENERGY SELECT SECTOR TIC)								
XET	Spec		Increase	USD	44	40	88	80
XET	Hedge/Member		Increase	USD	40	40	80	80
(SP 500 ENERGY SLCT SEC SYNTHETIC)								
1ET	Spec		Increase	USD	44	40	88	80
1ET	Hedge/Member		Increase	USD	40	40	80	80
(SP 500 FINANCIAL SECTOR TIC)								
XFT	Spec		Increase	USD	44	40	88	80
XFT	Hedge/Member		Increase	USD	40	40	80	80
(SP 500 FINANCIAL SLCT SEC SYNT)								
1FT	Spec		Increase	USD	44	40	88	80
1FT	Hedge/Member		Increase	USD	40	40	80	80
(SP 500 HEALTH CARE SECTOR SYNTHETIC)								
1VT	Spec		Increase	USD	44	40	88	80
1VT	Hedge/Member		Increase	USD	40	40	80	80
(SP 500 HEALTH CARE SECTOR TIC)								
XVT	Spec		Increase	USD	44	40	88	80
XVT	Hedge/Member		Increase	USD	40	40	80	80
(SP 500 MATERIALS SEL SECTOR SYNTH)								
1BT	Spec		Increase	USD	44	40	88	80
1BT	Hedge/Member		Increase	USD	40	40	80	80
(SP 500 MATERIALS SEL SECTOR TIC)								
XBT	Spec		Increase	USD	44	40	88	80
XBT	Hedge/Member		Increase	USD	40	40	80	80
Dow Jones (CBOT) (11) - All Months (\$10DOW JONES FUTURES)								
11	Spec		Increase	USD	132	120	165	150
11	Hedge/Member		Increase	USD	120	120	150	150
Dow Jones (CBOT) (11) - All Months ()								
DO	Spec		Increase	USD	330	300	413	375
DO	Hedge/Member		Increase	USD	300	300	375	375
Dow Jones (CBOT) (11) - All Months (MINI DOW JONES INDEX)								
YM	Spec		Increase	USD	66	60	83	75
YM	Hedge/Member		Increase	USD	60	60	75	75

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

E-mini S&P CNX Nifty Index Futures - All Months (E-MINI CNX NIFTY INDEX FUTURES)

EMF	Spec		Increase	USD	275	250	385	350
EMF	Hedge/Member		Increase	USD	250	250	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
INTEREST RATES - Intra Spreads								
10 Year Treasury Note (21) - All Months (10Y TREASURY NOTE FUTURES)								
21	Spec		Increase	USD	275	250	330	300
21	Hedge/Member		Increase	USD	250	250	300	300
10 Year Treasury Note (21) - All Months Butterfly (10Y TREASURY NOTE FUTURES)								
21	Spec		Increase	USD	55	50	110	100
21	Hedge/Member		Increase	USD	50	50	100	100
Eurodollar (ED) - Tier 1 vs. Tier 5 [mth 01-04 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	176	160	149	135
ED	Hedge/Member		Decrease	USD	160	160	135	135
Eurodollar (ED) - Tier 2 vs. Tier 2 [mth 05-08 vs. mth 05-08] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	110	100	193	175
ED	Hedge/Member		Increase	USD	100	100	175	175
Eurodollar (ED) - Tier 2 vs. Tier 5 [mth 05-08 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	275	250	248	225
ED	Hedge/Member		Decrease	USD	250	250	225	225
Eurodollar (ED) - Tier 3 vs. Tier 10 [mth 09-12 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	160	145	220	200
ED	Hedge/Member		Increase	USD	145	145	200	200
Eurodollar (ED) - Tier 3 vs. Tier 11 [mth 09-12 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	160	145	220	200
ED	Hedge/Member		Increase	USD	145	145	200	200
Eurodollar (ED) - Tier 3 vs. Tier 6 [mth 09-12 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	160	145	220	200
ED	Hedge/Member		Increase	USD	145	145	200	200
Eurodollar (ED) - Tier 3 vs. Tier 7 [mth 09-12 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	160	145	220	200
ED	Hedge/Member		Increase	USD	145	145	200	200
Eurodollar (ED) - Tier 3 vs. Tier 8 [mth 09-12 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	160	145	220	200
ED	Hedge/Member		Increase	USD	145	145	200	200
Eurodollar (ED) - Tier 3 vs. Tier 9 [mth 09-12 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	160	145	220	200
ED	Hedge/Member		Increase	USD	145	145	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 4 vs. Tier 10 [mth 13-16 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	281	255	358	325
ED	Hedge/Member		Increase	USD	255	255	325	325
Eurodollar (ED) - Tier 4 vs. Tier 11 [mth 13-16 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	281	255	358	325
ED	Hedge/Member		Increase	USD	255	255	325	325
Eurodollar (ED) - Tier 4 vs. Tier 6 [mth 13-16 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	171	155	303	275
ED	Hedge/Member		Increase	USD	155	155	275	275
Eurodollar (ED) - Tier 4 vs. Tier 7 [mth 13-16 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	220	200	358	325
ED	Hedge/Member		Increase	USD	200	200	325	325
Eurodollar (ED) - Tier 4 vs. Tier 8 [mth 13-16 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	253	230	358	325
ED	Hedge/Member		Increase	USD	230	230	325	325
Eurodollar (ED) - Tier 4 vs. Tier 9 [mth 13-16 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	281	255	358	325
ED	Hedge/Member		Increase	USD	255	255	325	325
Eurodollar (ED) - Tier 5 vs. Tier 10 [mth 17-20 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	330	300	358	325
ED	Hedge/Member		Increase	USD	300	300	325	325
Eurodollar (ED) - Tier 5 vs. Tier 11 [mth 17-20 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	330	300	358	325
ED	Hedge/Member		Increase	USD	300	300	325	325
Eurodollar (ED) - Tier 5 vs. Tier 8 [mth 17-20 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	303	275	358	325
ED	Hedge/Member		Increase	USD	275	275	325	325
Eurodollar (ED) - Tier 5 vs. Tier 9 [mth 17-20 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	330	300	358	325
ED	Hedge/Member		Increase	USD	300	300	325	325
Fed Funds (CBOT) (41) - Butterfly [Mos. 1] (30 DAY FED FUND FUTURES)								
41	Spec		Increase	USD	110	100	220	200
41	Hedge/Member		Increase	USD	100	100	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Fed Funds (CBOT) (41) - Tier 1 vs. Tier 2 [mth 1 vs. mth 2-4] (30 DAY FED FUND FUTURES)								
41	Spec		Increase	USD	275	250	330	300
41	Hedge/Member		Increase	USD	250	250	300	300
Fed Funds (CBOT) (41) - Tier 3 vs. Tier 3 [mth 5-12 vs. mth 5-12] (30 DAY FED FUND FUTURES)								
41	Spec		Increase	USD	154	140	198	180
41	Hedge/Member		Increase	USD	140	140	180	180
Fed Funds (CBOT) (41) - Tier 3 vs. Tier 4 [mth 5-12 vs. mth 13-24] (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	330	300	275	250
41	Hedge/Member		Decrease	USD	300	300	250	250
Fed Funds (CBOT) (41) - Tier 4 vs. Tier 4 [mth 13-24 vs. mth 13-24] (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	374	340	314	285
41	Hedge/Member		Decrease	USD	340	340	285	285
U.S. Treasury Bond (17) - All Months (30 YR U.S. TREASURY BOND FUTURES)								
17	Spec		Increase	USD	798	725	1,100	1,000
17	Hedge/Member		Increase	USD	725	725	1,000	1,000
U.S. Treasury Bond (17) - All Months Butterfly (30 YR U.S. TREASURY BOND FUTURES)								
17	Spec		Increase	USD	330	300	660	600
17	Hedge/Member		Increase	USD	300	300	600	600
Ultra Long Bond (UBE) - All Months (LONG TERM U.S. TREASURY BOND FUTURE)								
UBE	Spec		Increase	USD	495	450	550	500
UBE	Hedge/Member		Increase	USD	450	450	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
METALS - Intra Spreads								
All Months (ALUMINUM FUTURES)								
ALI	Spec		Increase	USD	550	500	935	850
ALI	Hedge/Member		Increase	USD	500	500	850	850
Aluminum MW US Transaction Premium Platts (25MT) Swap Futures - All Months (ALUMINUM MW TRANS PREM PLATTS SWAPS)								
AUP	Spec		Increase	USD	495	450	990	900
AUP	Hedge/Member		Increase	USD	450	450	900	900
COMEX Gold - Mths 13-16 vs. Mths 13-16 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Increase	USD	39	35	44	40
MGC	Hedge/Member		Increase	USD	35	35	40	40
COMEX Gold - Mths 13-16 vs. Mths 13-16 (COMEX 100 GOLD FUTURES)								
GC	Spec		Increase	USD	385	350	440	400
GC	Hedge/Member		Increase	USD	350	350	400	400
COMEX Gold - Mths 13-16 vs. Mths 13-16 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Increase	USD	385	350	440	400
GCT	Hedge/Member		Increase	USD	350	350	400	400
COMEX Gold - Mths 13-16 vs. Mths 13-16 (COMEX MINY GOLD FUTURES)								
QO	Spec		Increase	USD	193	175	220	200
QO	Hedge/Member		Increase	USD	175	175	200	200
COMEX Gold - Mths 13-16 vs. Mths 17+ (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Increase	USD	66	60	99	90
MGC	Hedge/Member		Increase	USD	60	60	90	90
COMEX Gold - Mths 13-16 vs. Mths 17+ (COMEX 100 GOLD FUTURES)								
GC	Spec		Increase	USD	660	600	990	900
GC	Hedge/Member		Increase	USD	600	600	900	900
COMEX Gold - Mths 13-16 vs. Mths 17+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Increase	USD	660	600	990	900
GCT	Hedge/Member		Increase	USD	600	600	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COMEX Gold - Mths 13-16 vs. Mths 17+ (COMEX MINY GOLD FUTURES)								
QO	Spec		Increase	USD	330	300	495	450
QO	Hedge/Member		Increase	USD	300	300	450	450
COMEX Gold - Mths 1-4 vs. Mths 13-16 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Increase	USD	39	35	44	40
MGC	Hedge/Member		Increase	USD	35	35	40	40
COMEX Gold - Mths 1-4 vs. Mths 13-16 (COMEX 100 GOLD FUTURES)								
GC	Spec		Increase	USD	385	350	440	400
GC	Hedge/Member		Increase	USD	350	350	400	400
COMEX Gold - Mths 1-4 vs. Mths 13-16 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Increase	USD	385	350	440	400
GCT	Hedge/Member		Increase	USD	350	350	400	400
COMEX Gold - Mths 1-4 vs. Mths 13-16 (COMEX MINY GOLD FUTURES)								
QO	Spec		Increase	USD	193	175	220	200
QO	Hedge/Member		Increase	USD	175	175	200	200
COMEX Gold - Mths 1-4 vs. Mths 17+ (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Increase	USD	66	60	99	90
MGC	Hedge/Member		Increase	USD	60	60	90	90
COMEX Gold - Mths 1-4 vs. Mths 17+ (COMEX 100 GOLD FUTURES)								
GC	Spec		Increase	USD	660	600	990	900
GC	Hedge/Member		Increase	USD	600	600	900	900
COMEX Gold - Mths 1-4 vs. Mths 17+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Increase	USD	660	600	990	900
GCT	Hedge/Member		Increase	USD	600	600	900	900
COMEX Gold - Mths 1-4 vs. Mths 17+ (COMEX MINY GOLD FUTURES)								
QO	Spec		Increase	USD	330	300	495	450
QO	Hedge/Member		Increase	USD	300	300	450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COMEX Gold - Mths 1-4 vs. Mths 7-12 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Increase	USD	14	13	17	15
MGC	Hedge/Member		Increase	USD	13	13	15	15
COMEX Gold - Mths 1-4 vs. Mths 7-12 (COMEX 100 GOLD FUTURES)								
GC	Spec		Increase	USD	138	125	165	150
GC	Hedge/Member		Increase	USD	125	125	150	150
COMEX Gold - Mths 1-4 vs. Mths 7-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Increase	USD	138	125	165	150
GCT	Hedge/Member		Increase	USD	125	125	150	150
COMEX Gold - Mths 1-4 vs. Mths 7-12 (COMEX MINY GOLD FUTURES)								
QO	Spec		Increase	USD	69	63	83	75
QO	Hedge/Member		Increase	USD	63	63	75	75
COMEX Gold - Mths 17+ vs. Mths 17+ (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Increase	USD	66	60	99	90
MGC	Hedge/Member		Increase	USD	60	60	90	90
COMEX Gold - Mths 17+ vs. Mths 17+ (COMEX 100 GOLD FUTURES)								
GC	Spec		Increase	USD	660	600	990	900
GC	Hedge/Member		Increase	USD	600	600	900	900
COMEX Gold - Mths 17+ vs. Mths 17+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Increase	USD	660	600	990	900
GCT	Hedge/Member		Increase	USD	600	600	900	900
COMEX Gold - Mths 17+ vs. Mths 17+ (COMEX MINY GOLD FUTURES)								
QO	Spec		Increase	USD	330	300	495	450
QO	Hedge/Member		Increase	USD	300	300	450	450
COMEX Gold - Mths 5-6 vs. Mths 13-16 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Increase	USD	39	35	44	40
MGC	Hedge/Member		Increase	USD	35	35	40	40

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COMEX Gold - Mths 5-6 vs. Mths 13-16 (COMEX 100 GOLD FUTURES)								
GC	Spec		Increase	USD	385	350	440	400
GC	Hedge/Member		Increase	USD	350	350	400	400
COMEX Gold - Mths 5-6 vs. Mths 13-16 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Increase	USD	385	350	440	400
GCT	Hedge/Member		Increase	USD	350	350	400	400
COMEX Gold - Mths 5-6 vs. Mths 13-16 (COMEX MINY GOLD FUTURES)								
QO	Spec		Increase	USD	193	175	220	200
QO	Hedge/Member		Increase	USD	175	175	200	200
COMEX Gold - Mths 5-6 vs. Mths 17+ (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Increase	USD	66	60	99	90
MGC	Hedge/Member		Increase	USD	60	60	90	90
COMEX Gold - Mths 5-6 vs. Mths 17+ (COMEX 100 GOLD FUTURES)								
GC	Spec		Increase	USD	660	600	990	900
GC	Hedge/Member		Increase	USD	600	600	900	900
COMEX Gold - Mths 5-6 vs. Mths 17+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Increase	USD	660	600	990	900
GCT	Hedge/Member		Increase	USD	600	600	900	900
COMEX Gold - Mths 5-6 vs. Mths 17+ (COMEX MINY GOLD FUTURES)								
QO	Spec		Increase	USD	330	300	495	450
QO	Hedge/Member		Increase	USD	300	300	450	450
COMEX Gold - Mths 5-6 vs. Mths 7-12 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Increase	USD	11	10	17	15
MGC	Hedge/Member		Increase	USD	10	10	15	15
COMEX Gold - Mths 5-6 vs. Mths 7-12 (COMEX 100 GOLD FUTURES)								
GC	Spec		Increase	USD	110	100	165	150
GC	Hedge/Member		Increase	USD	100	100	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COMEX Gold - Mths 5-6 vs. Mths 7-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Increase	USD	110	100	165	150
GCT	Hedge/Member		Increase	USD	100	100	150	150
COMEX Gold - Mths 5-6 vs. Mths 7-12 (COMEX MINY GOLD FUTURES)								
QO	Spec		Increase	USD	55	50	83	75
QO	Hedge/Member		Increase	USD	50	50	75	75
COMEX Gold - Mths 7-12 vs. Mths 13-16 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Increase	USD	39	35	44	40
MGC	Hedge/Member		Increase	USD	35	35	40	40
COMEX Gold - Mths 7-12 vs. Mths 13-16 (COMEX 100 GOLD FUTURES)								
GC	Spec		Increase	USD	385	350	440	400
GC	Hedge/Member		Increase	USD	350	350	400	400
COMEX Gold - Mths 7-12 vs. Mths 13-16 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Increase	USD	385	350	440	400
GCT	Hedge/Member		Increase	USD	350	350	400	400
COMEX Gold - Mths 7-12 vs. Mths 13-16 (COMEX MINY GOLD FUTURES)								
QO	Spec		Increase	USD	193	175	220	200
QO	Hedge/Member		Increase	USD	175	175	200	200
COMEX Gold - Mths 7-12 vs. Mths 17+ (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Increase	USD	66	60	99	90
MGC	Hedge/Member		Increase	USD	60	60	90	90
COMEX Gold - Mths 7-12 vs. Mths 17+ (COMEX 100 GOLD FUTURES)								
GC	Spec		Increase	USD	660	600	990	900
GC	Hedge/Member		Increase	USD	600	600	900	900
COMEX Gold - Mths 7-12 vs. Mths 17+ (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Increase	USD	660	600	990	900
GCT	Hedge/Member		Increase	USD	600	600	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COMEX Gold - Mths 7-12 vs. Mths 17+ (COMEX MINY GOLD FUTURES)								
QO	Spec		Increase	USD	330	300	495	450
QO	Hedge/Member		Increase	USD	300	300	450	450
COMEX Gold - Mths 7-12 vs. Mths 7-12 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Increase	USD	11	10	17	15
MGC	Hedge/Member		Increase	USD	10	10	15	15
COMEX Gold - Mths 7-12 vs. Mths 7-12 (COMEX 100 GOLD FUTURES)								
GC	Spec		Increase	USD	110	100	165	150
GC	Hedge/Member		Increase	USD	100	100	150	150
COMEX Gold - Mths 7-12 vs. Mths 7-12 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Increase	USD	110	100	165	150
GCT	Hedge/Member		Increase	USD	100	100	150	150
COMEX Gold - Mths 7-12 vs. Mths 7-12 (COMEX MINY GOLD FUTURES)								
QO	Spec		Increase	USD	55	50	83	75
QO	Hedge/Member		Increase	USD	50	50	75	75
Iron Ore Futures - All Months (IRON ORE FUTURES)								
TIO	Spec		Increase	USD	1,650	1,500	1,870	1,700
TIO	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
Palladium - Tier 1 vs Tier 2 (PALLADIUM FUTURES NYMEX)								
PA	Spec		Decrease	USD	550	500	330	300
PA	Hedge/Member		Decrease	USD	500	500	300	300
Palladium - Tier 2 vs Tier 2 (PALLADIUM FUTURES NYMEX)								
PA	Spec		Decrease	USD	550	500	330	300
PA	Hedge/Member		Decrease	USD	500	500	300	300
Platinum - Tier 1 vs Tier 2 (PLATINUM FUTURES NYMEX)								
PL	Spec		Decrease	USD	550	500	330	300
PL	Hedge/Member		Decrease	USD	500	500	300	300
Platinum - Tier 2 vs Tier 2 (PLATINUM FUTURES NYMEX)								
PL	Spec		Decrease	USD	550	500	330	300
PL	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
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Intra Spreads

U.S. Midwest Domestic Hot-Rolled Coil Steel - All Months (NYMEX HOT ROLLED STEEL FUTURES)

HR	Spec		Increase	USD	275	250	385	350
HR	Hedge/Member		Increase	USD	250	250	350	350

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						
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+2:-1	55%	55%	50%	50%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+2:-1	55%	55%	50%	50%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Increase	+2:-1	0%	0%	50%	50%
Spread Credit Rate	Increase	+2:-1	0%	0%	50%	50%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)						
Spread Credit Rate	New	+1:-2			50%	50%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)						
Spread Credit Rate	New	+1:-2			50%	50%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)						
Spread Credit Rate	Increase	+1:-2	0%	0%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)						
Spread Credit Rate	New	+1:-2			50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME).						
Spread Credit Rate	New	+1:-2			50%	50%
ELECTRICITY - Inter-commodity Spread Rates						
NEPOOL INTER HUB 5MW DAY AHEAD OFF PEAK (NYM-H2 - CME) vs NEPOOL NE MASS 5 MW DAY AHEAD OFF PEAK (NYM-P8 - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	65%	65%
NEPOOL INTERNAL HUB 5 MW PEAK CALENDAR-MONTH DAY AHEAD SWAP (NYM-U6 - CME) vs NEPOOL CONNECTICUT 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP (NYM-P2 - CME)						
Spread Credit Rate	Decrease	+1:-1	95%	95%	85%	85%
FX - Inter-commodity Spread Rates						
Australian Dollar (AD) vs. British Pound (BP)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	20%	20%
British Pound (BP) vs. Swiss Franc (SF)						
Spread Credit Rate	Decrease	+4:-5	30%	30%	0%	0%
CZECH KORUNA (CZ - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	Decrease	+1:-2	30%	30%	0%	0%
EURO FX (EC - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	Decrease	+2:-3	30%	30%	0%	0%
Euro FX (EC) vs. New Zealand Dollar (NE)						
Spread Credit Rate	Decrease	+1:-2	45%	45%	30%	30%
ISRAELI SHEKEL (IS - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+3:-4	30%	30%	0%	0%
Japanese Yen (JY) vs. Swiss Franc (SF)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
KOREAN WON (KRW - CME) vs POLISH ZLOTY (PZ - CME)						
Spread Credit Rate	Decrease	+5:-3	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						

METALS - Inter-commodity Spread Rates

ALUMINUM FUTURES (CX-ALI - CME) vs SILVER FUTURES (CX-SI - CME)

Spread Credit Rate	Decrease	+1:-1	30%	30%	20%	20%
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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						
NGL/PETROCHEMICALS - Inter-commodity Spread Rates						
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+2:-1	55%	55%	50%	50%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+2:-1	55%	55%	50%	50%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K) vs. BRENT FINANCIAL FUTURES (NY-BB)						
Spread Credit Rate	Increase	+2:-1	0%	0%	50%	50%
Spread Credit Rate	Increase	+2:-1	0%	0%	50%	50%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)						
Spread Credit Rate	New	+1:-2			50%	50%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)						
Spread Credit Rate	New	+1:-2			50%	50%
LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)						
Spread Credit Rate	Increase	+1:-2	0%	0%	50%	50%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	35%	35%
Spread Credit Rate	Decrease	+1:-1	45%	45%	35%	35%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
MT BELVIEU NAT GAS 5 D. OPIS (NY-7Q) vs. SINGAPORE GASOIL SWAP (NY-SG)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)						
Spread Credit Rate	New	+1:-2			50%	50%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME).						
Spread Credit Rate	New	+1:-2			50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PETROLEUM CRACKS AND SPREADS - Inter-commodity Spread Rates						
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX, BG) vs EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	30%	30%
EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	30%	30%
EUROPEAN PROPANE CIF ARA (ARGUS) VS. NAPHTHA CIF NEW (PLATTS) SWAP FUTURES (NY-EPN - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
GAS EURO-BOB OXY (ARG) CRACK (NY-7k) vs PREMIUM UNLD 10P FOB MED SWP (NY-3G)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
GULF COAST UNLEADED 87 GASOLINE CRACK SPREAD CALEN (NYM-RU - CME) vs NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	45%	45%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	45%	45%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	45%	45%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	45%	45%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-RU - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs GULF COAST UNL 87 (PLATTS) CRACK SPREAD SWAP FUTURES (NY-RU - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%

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						
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	Decrease	+15:-2	65%	65%	35%	35%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	70%	70%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	75%	75%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, BH, MP)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	75%	75%
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	35%	35%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EIA FLAT TAX ONHWAY DIESEL SWP (NY-A5) vs NY 2.2% FUEL OIL (PLATTS) SWP (NY-Y3)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
EUROPEAN 1% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UH - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+2:-15	50%	50%	35%	35%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Decrease	+2:-15	60%	60%	45%	45%
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX, BG) vs EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	30%	30%
EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME)						
Spread Credit Rate	Decrease	+2:-15	45%	45%	30%	30%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs JAPAN C&F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	45%	45%
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	35%	35%
EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)						
Spread Credit Rate	Decrease	+2:-15	50%	50%	35%	35%
EUROPEAN PROPANE CIF ARA (ARGUS) VS. NAPHTHA CIF NEW (PLATTS) SWAP FUTURES (NY-EPN - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	0%	0%
GAS EURO-BOB OXY (ARG) CRACK (NY-7k) vs PREMIUM UNLD 10P FOB MED SWP (NY-3G)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUT (NY-GE) vs. EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUT (NY-A5)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	65%	65%
GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	50%	50%
GULF COAST UNLEADED 87 GASOLINE CRACK SPREAD CALEN (NYM-RU - CME) vs NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
JAPAN C&F NAPHTHA (PLATTS) SWAP FUT (NY-JA) vs. EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUT (NY-A5)						
Spread Credit Rate	Decrease	+2:-15	70%	70%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	35%	35%
Spread Credit Rate	Decrease	+1:-1	45%	45%	35%	35%
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (NY-MNB) vs. SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
MT BELVIEU NAT GAS 5 D. OPIS (NY-7Q) vs. SINGAPORE GASOIL SWAP (NY-SG)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	45%	45%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	45%	45%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	45%	45%
NY HARBOR ULSD VS. LOW SULPHUR GASOIL (1,000BBL) FUTURES (NY-NLS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	45%	45%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-RU - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs GULF COAST UNL 87 (PLATTS) CRACK SPREAD SWAP FUTURES (NY-RU - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	30%	30%
SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME) vs SINGAPORE MOGAS 95 UNLEADED (PLATTS) SWAP FUTURES (NY-V0 - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	40%	40%
SINGAPORE NAPHTHA (PLATTS) SWAP FUT (NY-SP) vs. EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUT (NY-A5)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	45%	45%
SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS
