



15-064

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Tuesday, March 03, 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

Wednesday, March 04, 2015.

Current rates as of:

Tuesday, March 03, 2015.

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 ZONE G 5MW D AH O PK (D2)								
D2	Spec	Mnth 1	Increase	USD	88	80	99	90
D2	Hedge/Member	Mnth 1	Increase	USD	80	80	90	90
NYISO ZONE J 5MW D AH O PK (D4)								
D4	Spec	Mnth 1	Increase	USD	88	80	99	90
D4	Hedge/Member	Mnth 1	Increase	USD	80	80	90	90
INTEREST RATES - Outright Rates								
30 DAY FED FUND FUTURES (41)								
41	Spec	Month 1	Increase	USD	193	175	220	200
41	Hedge/Member	Month 1	Increase	USD	175	175	200	200
41	Spec	Months 2-4	Increase	USD	220	200	248	225
41	Hedge/Member	Months 2-4	Increase	USD	200	200	225	225
EURODOLLAR FUTURES (ED)								
ED	Spec	Tier 01 [contr 01-contr 03]	Increase	USD	198	180	231	210
ED	Hedge/Member	Tier 01 [contr 01-contr 03]	Increase	USD	180	180	210	210

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

PETROLEUM CRACKS AND SPREADS - Outright Rates

GASOIL 0.1CIF MED VS. ICE GAS (Z5)

Z5	Spec	Mnth 1	Increase	USD	2,420	2,200	2,750	2,500
Z5	Hedge/Member	Mnth 1	Increase	USD	2,200	2,200	2,500	2,500
Z5	Spec	Mnth 2	Increase	USD	1,980	1,800	2,640	2,400
Z5	Hedge/Member	Mnth 2	Increase	USD	1,800	1,800	2,400	2,400
Z5	Spec	Mnths 3+	Increase	USD	1,650	1,500	2,310	2,100
Z5	Hedge/Member	Mnths 3+	Increase	USD	1,500	1,500	2,100	2,100

GLFCST NO.2 PLATTS FIN UP/DN FUT (UT)

UT	Spec	Mnth 1	Increase	USD	3,740	3,400	4,400	4,000
UT	Hedge/Member	Mnth 1	Increase	USD	3,400	3,400	4,000	4,000
UT	Spec	Mnths 2-3	Increase	USD	2,200	2,000	2,640	2,400
UT	Hedge/Member	Mnths 2-3	Increase	USD	2,000	2,000	2,400	2,400

GULF COAST NO.6 FUEL OIL CRACK FUT (MG)

MG	Spec	Mnth 1-3	Increase	USD	1,980	1,800	2,310	2,100
MG	Hedge/Member	Mnth 1-3	Increase	USD	1,800	1,800	2,100	2,100
MG	Spec	Mnth 4+	Increase	USD	1,980	1,800	2,310	2,100
MG	Hedge/Member	Mnth 4+	Increase	USD	1,800	1,800	2,100	2,100

LA JT FL(PLATTS) VS.NY HRBR ULSD FU (MQ)

MQ	Spec		Increase	USD	2,420	2,200	2,860	2,600
MQ	Hedge/Member		Increase	USD	2,200	2,200	2,600	2,600

SINGAPORE GASOIL VS ICE (GA)

GA	Spec	Mnth 1	Increase	USD	605	550	715	650
GA	Hedge/Member	Mnth 1	Increase	USD	550	550	650	650
GA	Spec	Mnth 2	Increase	USD	550	500	605	550
GA	Hedge/Member	Mnth 2	Increase	USD	500	500	550	550

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	Mnth 1	Increase	USD	5,885	5,350	6,050	5,500
A5	Hedge/Member	Mnth 1	Increase	USD	5,350	5,350	5,500	5,500
A5	Spec	Mnths 2-6	Increase	USD	5,720	5,200	6,050	5,500
A5	Hedge/Member	Mnths 2-6	Increase	USD	5,200	5,200	5,500	5,500
A5	Spec	Mnths 7+	Increase	USD	5,060	4,600	5,390	4,900
A5	Hedge/Member	Mnths 7+	Increase	USD	4,600	4,600	4,900	4,900

E-MINI GASOLINE FUTURES (QU)

QU	Spec	Mnth 1	Increase	USD	2,860	2,600	3,300	3,000
QU	Hedge/Member	Mnth 1	Increase	USD	2,600	2,600	3,000	3,000
QU	Spec	Mnth 2	Increase	USD	2,750	2,500	3,025	2,750
QU	Hedge/Member	Mnth 2	Increase	USD	2,500	2,500	2,750	2,750
QU	Spec	Summer 2015	Increase	USD	2,613	2,375	2,750	2,500
QU	Hedge/Member	Summer 2015	Increase	USD	2,375	2,375	2,500	2,500
QU	Spec	Winter 2015/2016	Increase	USD	2,200	2,000	2,310	2,100
QU	Hedge/Member	Winter 2015/2016	Increase	USD	2,000	2,000	2,100	2,100

E-MINI NY HRBR ULSD FUT (QH)

QH	Spec	Mnth1	Increase	USD	2,750	2,500	3,163	2,875
QH	Hedge/Member	Mnth1	Increase	USD	2,500	2,500	2,875	2,875
QH	Spec	Mnth2	Increase	USD	2,613	2,375	2,750	2,500
QH	Hedge/Member	Mnth2	Increase	USD	2,375	2,375	2,500	2,500
QH	Spec	Mnth3	Increase	USD	2,585	2,350	2,695	2,450
QH	Hedge/Member	Mnth3	Increase	USD	2,350	2,350	2,450	2,450
QH	Spec	Mnth4	Increase	USD	2,558	2,325	2,613	2,375
QH	Hedge/Member	Mnth4	Increase	USD	2,325	2,325	2,375	2,375

GAS EURO-BOB OXY (ARG) NEW BRG (7H)

7H	Spec	Mnth 1	Increase	USD	47,300	43,000	50,600	46,000
7H	Hedge/Member	Mnth 1	Increase	USD	43,000	43,000	46,000	46,000
7H	Spec	Mnths 2-6	Increase	USD	47,300	43,000	50,600	46,000
7H	Hedge/Member	Mnths 2-6	Increase	USD	43,000	43,000	46,000	46,000
7H	Spec	Mnths 7+	Increase	USD	47,300	43,000	50,600	46,000
7H	Hedge/Member	Mnths 7+	Increase	USD	43,000	43,000	46,000	46,000

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

GULF COAST GASOLINE CLNDR FUT (GS)

GS	Spec	Mths 1	Increase	USD	6,600	6,000	7,260	6,600
GS	Hedge/Member	Mths 1	Increase	USD	6,000	6,000	6,600	6,600
GS	Spec	Mths 2	Increase	USD	6,270	5,700	6,600	6,000
GS	Hedge/Member	Mths 2	Increase	USD	5,700	5,700	6,000	6,000
GS	Spec	Mths 3-8	Increase	USD	5,500	5,000	6,050	5,500
GS	Hedge/Member	Mths 3-8	Increase	USD	5,000	5,000	5,500	5,500
GS	Spec	Mnths 9+	Increase	USD	5,060	4,600	5,500	5,000
GS	Hedge/Member	Mnths 9+	Increase	USD	4,600	4,600	5,000	5,000

GULF COAST ULSD CALENDAR FUT (LY)

LY	Spec	Mnth 1	Increase	USD	5,390	4,900	5,500	5,000
LY	Hedge/Member	Mnth 1	Increase	USD	4,900	4,900	5,000	5,000
LY	Spec	Mnths 2-6	Increase	USD	5,280	4,800	5,500	5,000
LY	Hedge/Member	Mnths 2-6	Increase	USD	4,800	4,800	5,000	5,000
LY	Spec	Mnths 7-12	Increase	USD	4,730	4,300	4,950	4,500
LY	Hedge/Member	Mnths 7-12	Increase	USD	4,300	4,300	4,500	4,500
LY	Spec	Mnths 13+	Increase	USD	4,290	3,900	4,565	4,150
LY	Hedge/Member	Mnths 13+	Increase	USD	3,900	3,900	4,150	4,150

HEATING OIL TAM PLATTS PRIC (HOS)

HOS	Spec	Mnth1	Increase	USD	5,500	5,000	6,325	5,750
HOS	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	5,750	5,750
HOS	Spec	Mnth2	Increase	USD	5,225	4,750	5,500	5,000
HOS	Hedge/Member	Mnth2	Increase	USD	4,750	4,750	5,000	5,000
HOS	Spec	Mnth3	Increase	USD	5,170	4,700	5,390	4,900
HOS	Hedge/Member	Mnth3	Increase	USD	4,700	4,700	4,900	4,900
HOS	Spec	Mnth4	Increase	USD	5,115	4,650	5,225	4,750
HOS	Hedge/Member	Mnth4	Increase	USD	4,650	4,650	4,750	4,750

HEATING OIL TAM PLATTS PRICE (HO4)

HO4	Spec	Mnth1	Increase	USD	5,500	5,000	6,325	5,750
HO4	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	5,750	5,750
HO4	Spec	Mnth2	Increase	USD	5,225	4,750	5,500	5,000
HO4	Hedge/Member	Mnth2	Increase	USD	4,750	4,750	5,000	5,000
HO4	Spec	Mnth3	Increase	USD	5,170	4,700	5,390	4,900
HO4	Hedge/Member	Mnth3	Increase	USD	4,700	4,700	4,900	4,900
HO4	Spec	Mnth4	Increase	USD	5,115	4,650	5,225	4,750
HO4	Hedge/Member	Mnth4	Increase	USD	4,650	4,650	4,750	4,750

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

LA CARB DIESEL (OPIS) (LX)

LX	Spec	Mnth 1	Increase	USD	6,600	6,000	7,425	6,750
LX	Hedge/Member	Mnth 1	Increase	USD	6,000	6,000	6,750	6,750
LX	Spec	Mnths 2-6	Increase	USD	6,600	6,000	7,425	6,750
LX	Hedge/Member	Mnths 2-6	Increase	USD	6,000	6,000	6,750	6,750

MINI GAS EUROBOB OXY BARGES FUT (MEO)

MEO	Spec	Mnth 1	Increase	USD	4,730	4,300	5,060	4,600
MEO	Hedge/Member	Mnth 1	Increase	USD	4,300	4,300	4,600	4,600
MEO	Spec	Mnths 2-6	Increase	USD	4,730	4,300	5,060	4,600
MEO	Hedge/Member	Mnths 2-6	Increase	USD	4,300	4,300	4,600	4,600
MEO	Spec	Mnths 7+	Increase	USD	4,730	4,300	5,060	4,600
MEO	Hedge/Member	Mnths 7+	Increase	USD	4,300	4,300	4,600	4,600

NY HARBOR ULSD FUT (HO)

HO	Spec	Mnth1	Increase	USD	5,500	5,000	6,325	5,750
HO	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	5,750	5,750
HO	Spec	Mnth2	Increase	USD	5,225	4,750	5,500	5,000
HO	Hedge/Member	Mnth2	Increase	USD	4,750	4,750	5,000	5,000
HO	Spec	Mnth3	Increase	USD	5,170	4,700	5,390	4,900
HO	Hedge/Member	Mnth3	Increase	USD	4,700	4,700	4,900	4,900
HO	Spec	Mnth4	Increase	USD	5,115	4,650	5,225	4,750
HO	Hedge/Member	Mnth4	Increase	USD	4,650	4,650	4,750	4,750

NY HRBR ULSD BULL FUT (BH)

BH	Spec	Mnth1	Increase	USD	5,500	5,000	6,325	5,750
BH	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	5,750	5,750
BH	Spec	Mnth2	Increase	USD	5,225	4,750	5,500	5,000
BH	Hedge/Member	Mnth2	Increase	USD	4,750	4,750	5,000	5,000
BH	Spec	Mnth3	Increase	USD	5,170	4,700	5,390	4,900
BH	Hedge/Member	Mnth3	Increase	USD	4,700	4,700	4,900	4,900
BH	Spec	Mnth4	Increase	USD	5,115	4,650	5,225	4,750
BH	Hedge/Member	Mnth4	Increase	USD	4,650	4,650	4,750	4,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD FIN FUT (MP)								
MP	Spec	Mnth1	Increase	USD	5,500	5,000	6,325	5,750
MP	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	5,750	5,750
MP	Spec	Mnth2	Increase	USD	5,225	4,750	5,500	5,000
MP	Hedge/Member	Mnth2	Increase	USD	4,750	4,750	5,000	5,000
MP	Spec	Mnth3	Increase	USD	5,170	4,700	5,390	4,900
MP	Hedge/Member	Mnth3	Increase	USD	4,700	4,700	4,900	4,900
MP	Spec	Mnth4	Increase	USD	5,115	4,650	5,225	4,750
MP	Hedge/Member	Mnth4	Increase	USD	4,650	4,650	4,750	4,750
NY HRBR ULSD LNDN TRD MRK (HOL)								
HOL	Spec	Mnth1	Increase	USD	5,500	5,000	6,325	5,750
HOL	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	5,750	5,750
HOL	Spec	Mnth2	Increase	USD	5,225	4,750	5,500	5,000
HOL	Hedge/Member	Mnth2	Increase	USD	4,750	4,750	5,000	5,000
HOL	Spec	Mnth3	Increase	USD	5,170	4,700	5,390	4,900
HOL	Hedge/Member	Mnth3	Increase	USD	4,700	4,700	4,900	4,900
HOL	Spec	Mnth4	Increase	USD	5,115	4,650	5,225	4,750
HOL	Hedge/Member	Mnth4	Increase	USD	4,650	4,650	4,750	4,750
NY HRBR ULSD LST DAY FIN FUT (23)								
23	Spec	Mnth1	Increase	USD	5,500	5,000	6,325	5,750
23	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	5,750	5,750
23	Spec	Mnth2	Increase	USD	5,225	4,750	5,500	5,000
23	Hedge/Member	Mnth2	Increase	USD	4,750	4,750	5,000	5,000
23	Spec	Mnth3	Increase	USD	5,170	4,700	5,390	4,900
23	Hedge/Member	Mnth3	Increase	USD	4,700	4,700	4,900	4,900
23	Spec	Mnth4	Increase	USD	5,115	4,650	5,225	4,750
23	Hedge/Member	Mnth4	Increase	USD	4,650	4,650	4,750	4,750
NY HRBR ULSD PLATTS 3:15 MRK (HO3)								
HO3	Spec	Mnth1	Increase	USD	5,500	5,000	6,325	5,750
HO3	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	5,750	5,750
HO3	Spec	Mnth2	Increase	USD	5,225	4,750	5,500	5,000
HO3	Hedge/Member	Mnth2	Increase	USD	4,750	4,750	5,000	5,000
HO3	Spec	Mnth3	Increase	USD	5,170	4,700	5,390	4,900
HO3	Hedge/Member	Mnth3	Increase	USD	4,700	4,700	4,900	4,900
HO3	Spec	Mnth4	Increase	USD	5,115	4,650	5,225	4,750
HO3	Hedge/Member	Mnth4	Increase	USD	4,650	4,650	4,750	4,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD PLATTS 3:15 TRD MRK (HOP)								
HOP	Spec	Mnth1	Increase	USD	5,500	5,000	6,325	5,750
HOP	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	5,750	5,750
HOP	Spec	Mnth2	Increase	USD	5,225	4,750	5,500	5,000
HOP	Hedge/Member	Mnth2	Increase	USD	4,750	4,750	5,000	5,000
HOP	Spec	Mnth3	Increase	USD	5,170	4,700	5,390	4,900
HOP	Hedge/Member	Mnth3	Increase	USD	4,700	4,700	4,900	4,900
HOP	Spec	Mnth4	Increase	USD	5,115	4,650	5,225	4,750
HOP	Hedge/Member	Mnth4	Increase	USD	4,650	4,650	4,750	4,750
NY HRBR ULSD TAS (HOT)								
HOT	Spec	Mnth1	Increase	USD	5,500	5,000	6,325	5,750
HOT	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	5,750	5,750
HOT	Spec	Mnth2	Increase	USD	5,225	4,750	5,500	5,000
HOT	Hedge/Member	Mnth2	Increase	USD	4,750	4,750	5,000	5,000
HOT	Spec	Mnth3	Increase	USD	5,170	4,700	5,390	4,900
HOT	Hedge/Member	Mnth3	Increase	USD	4,700	4,700	4,900	4,900
HOT	Spec	Mnth4	Increase	USD	5,115	4,650	5,225	4,750
HOT	Hedge/Member	Mnth4	Increase	USD	4,650	4,650	4,750	4,750
RBOB CALENDAR FUT (RL)								
RL	Spec	Mnth 1	Increase	USD	5,720	5,200	6,600	6,000
RL	Hedge/Member	Mnth 1	Increase	USD	5,200	5,200	6,000	6,000
RL	Spec	Mnth 2	Increase	USD	5,500	5,000	6,050	5,500
RL	Hedge/Member	Mnth 2	Increase	USD	5,000	5,000	5,500	5,500
RL	Spec	Summer 2015	Increase	USD	5,225	4,750	5,500	5,000
RL	Hedge/Member	Summer 2015	Increase	USD	4,750	4,750	5,000	5,000
RL	Spec	Winter 2015/2016	Increase	USD	4,400	4,000	4,620	4,200
RL	Hedge/Member	Winter 2015/2016	Increase	USD	4,000	4,000	4,200	4,200
RBOB GASOLINE FINANCIAL FUTURES (RT)								
RT	Spec	Mnth 1	Increase	USD	5,720	5,200	6,600	6,000
RT	Hedge/Member	Mnth 1	Increase	USD	5,200	5,200	6,000	6,000
RT	Spec	Mnth 2	Increase	USD	5,500	5,000	6,050	5,500
RT	Hedge/Member	Mnth 2	Increase	USD	5,000	5,000	5,500	5,500
RT	Spec	Summer 2015	Increase	USD	5,225	4,750	5,500	5,000
RT	Hedge/Member	Summer 2015	Increase	USD	4,750	4,750	5,000	5,000
RT	Spec	Winter 2015/2016	Increase	USD	4,400	4,000	4,620	4,200
RT	Hedge/Member	Winter 2015/2016	Increase	USD	4,000	4,000	4,200	4,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

RBOB GASOLINE FUTURES (RB)

RB	Spec	Mnth 1	Increase	USD	5,720	5,200	6,600	6,000
RB	Hedge/Member	Mnth 1	Increase	USD	5,200	5,200	6,000	6,000
RB	Spec	Mnth 2	Increase	USD	5,500	5,000	6,050	5,500
RB	Hedge/Member	Mnth 2	Increase	USD	5,000	5,000	5,500	5,500
RB	Spec	Summer 2015	Increase	USD	5,225	4,750	5,500	5,000
RB	Hedge/Member	Summer 2015	Increase	USD	4,750	4,750	5,000	5,000
RB	Spec	Winter 2015/2016	Increase	USD	4,400	4,000	4,620	4,200
RB	Hedge/Member	Winter 2015/2016	Increase	USD	4,000	4,000	4,200	4,200

RBOB GASOLINE TAM LONDON (RBL)

RBL	Spec	Mnth 1	Increase	USD	5,720	5,200	6,600	6,000
RBL	Hedge/Member	Mnth 1	Increase	USD	5,200	5,200	6,000	6,000
RBL	Spec	Mnth 2	Increase	USD	5,500	5,000	6,050	5,500
RBL	Hedge/Member	Mnth 2	Increase	USD	5,000	5,000	5,500	5,500
RBL	Spec	Summer 2015	Increase	USD	5,225	4,750	5,500	5,000
RBL	Hedge/Member	Summer 2015	Increase	USD	4,750	4,750	5,000	5,000
RBL	Spec	Winter 2015/2016	Increase	USD	4,400	4,000	4,620	4,200
RBL	Hedge/Member	Winter 2015/2016	Increase	USD	4,000	4,000	4,200	4,200

RBOB GASOLINE TAM PLATTS PR (RBS)

RBS	Spec	Mnth 1	Increase	USD	5,720	5,200	6,600	6,000
RBS	Hedge/Member	Mnth 1	Increase	USD	5,200	5,200	6,000	6,000
RBS	Spec	Mnth 2	Increase	USD	5,500	5,000	6,050	5,500
RBS	Hedge/Member	Mnth 2	Increase	USD	5,000	5,000	5,500	5,500
RBS	Spec	Summer 2015	Increase	USD	5,225	4,750	5,500	5,000
RBS	Hedge/Member	Summer 2015	Increase	USD	4,750	4,750	5,000	5,000
RBS	Spec	Winter 2015/2016	Increase	USD	4,400	4,000	4,620	4,200
RBS	Hedge/Member	Winter 2015/2016	Increase	USD	4,000	4,000	4,200	4,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

RBOB GASOLINE TAM PLATTS PRICE (4RB)

4RB	Spec	Mnth 1	Increase	USD	5,720	5,200	6,600	6,000
4RB	Hedge/Member	Mnth 1	Increase	USD	5,200	5,200	6,000	6,000
4RB	Spec	Mnth 2	Increase	USD	5,500	5,000	6,050	5,500
4RB	Hedge/Member	Mnth 2	Increase	USD	5,000	5,000	5,500	5,500
4RB	Spec	Summer 2015	Increase	USD	5,225	4,750	5,500	5,000
4RB	Hedge/Member	Summer 2015	Increase	USD	4,750	4,750	5,000	5,000
4RB	Spec	Winter 2015/2016	Increase	USD	4,400	4,000	4,620	4,200
4RB	Hedge/Member	Winter 2015/2016	Increase	USD	4,000	4,000	4,200	4,200

RBOB GASOLINE TAM PLATTS PRICING (3RB)

3RB	Spec	Mnth 1	Increase	USD	5,720	5,200	6,600	6,000
3RB	Hedge/Member	Mnth 1	Increase	USD	5,200	5,200	6,000	6,000
3RB	Spec	Mnth 2	Increase	USD	5,500	5,000	6,050	5,500
3RB	Hedge/Member	Mnth 2	Increase	USD	5,000	5,000	5,500	5,500
3RB	Spec	Summer 2015	Increase	USD	5,225	4,750	5,500	5,000
3RB	Hedge/Member	Summer 2015	Increase	USD	4,750	4,750	5,000	5,000
3RB	Spec	Winter 2015/2016	Increase	USD	4,400	4,000	4,620	4,200
3RB	Hedge/Member	Winter 2015/2016	Increase	USD	4,000	4,000	4,200	4,200

RBOB LAST DAY FINANCIAL FUTURES (27)

27	Spec	Mnth 1	Increase	USD	5,720	5,200	6,600	6,000
27	Hedge/Member	Mnth 1	Increase	USD	5,200	5,200	6,000	6,000
27	Spec	Mnth 2	Increase	USD	5,500	5,000	6,050	5,500
27	Hedge/Member	Mnth 2	Increase	USD	5,000	5,000	5,500	5,500
27	Spec	Summer 2015	Increase	USD	5,225	4,750	5,500	5,000
27	Hedge/Member	Summer 2015	Increase	USD	4,750	4,750	5,000	5,000
27	Spec	Winter 2015/2016	Increase	USD	4,400	4,000	4,620	4,200
27	Hedge/Member	Winter 2015/2016	Increase	USD	4,000	4,000	4,200	4,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

RBOB PLATTS 3:15 TRADABLE MARKER (RBP)

RBP	Spec	Mnth 1	Increase	USD	5,720	5,200	6,600	6,000
RBP	Hedge/Member	Mnth 1	Increase	USD	5,200	5,200	6,000	6,000
RBP	Spec	Mnth 2	Increase	USD	5,500	5,000	6,050	5,500
RBP	Hedge/Member	Mnth 2	Increase	USD	5,000	5,000	5,500	5,500
RBP	Spec	Summer 2015	Increase	USD	5,225	4,750	5,500	5,000
RBP	Hedge/Member	Summer 2015	Increase	USD	4,750	4,750	5,000	5,000
RBP	Spec	Winter 2015/2016	Increase	USD	4,400	4,000	4,620	4,200
RBP	Hedge/Member	Winter 2015/2016	Increase	USD	4,000	4,000	4,200	4,200

RBOB TRADE AT SETTLEMENT (RBT)

RBT	Spec	Mnth 1	Increase	USD	5,720	5,200	6,600	6,000
RBT	Hedge/Member	Mnth 1	Increase	USD	5,200	5,200	6,000	6,000
RBT	Spec	Mnth 2	Increase	USD	5,500	5,000	6,050	5,500
RBT	Hedge/Member	Mnth 2	Increase	USD	5,000	5,000	5,500	5,500
RBT	Spec	Summer 2015	Increase	USD	5,225	4,750	5,500	5,000
RBT	Hedge/Member	Summer 2015	Increase	USD	4,750	4,750	5,000	5,000
RBT	Spec	Winter 2015/2016	Increase	USD	4,400	4,000	4,620	4,200
RBT	Hedge/Member	Winter 2015/2016	Increase	USD	4,000	4,000	4,200	4,200

SYNRBOB LAST DAY FINANCIAL FUT (S27)

S27	Spec	Mnth 1	Increase	USD	5,720	5,200	6,600	6,000
S27	Hedge/Member	Mnth 1	Increase	USD	5,200	5,200	6,000	6,000
S27	Spec	Mnth 2	Increase	USD	5,500	5,000	6,050	5,500
S27	Hedge/Member	Mnth 2	Increase	USD	5,000	5,000	5,500	5,500
S27	Spec	Summer 2015	Increase	USD	5,225	4,750	5,500	5,000
S27	Hedge/Member	Summer 2015	Increase	USD	4,750	4,750	5,000	5,000
S27	Spec	Winter 2015/2016	Increase	USD	4,400	4,000	4,620	4,200
S27	Hedge/Member	Winter 2015/2016	Increase	USD	4,000	4,000	4,200	4,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SYNTHET GULF COAST GASOLINE CLNDR F (SGS)								
SGS	Spec	Mths 1	Increase	USD	6,600	6,000	7,260	6,600
SGS	Hedge/Member	Mths 1	Increase	USD	6,000	6,000	6,600	6,600
SGS	Spec	Mths 2	Increase	USD	6,270	5,700	6,600	6,000
SGS	Hedge/Member	Mths 2	Increase	USD	5,700	5,700	6,000	6,000
SGS	Spec	Mths 3-8	Increase	USD	5,500	5,000	6,050	5,500
SGS	Hedge/Member	Mths 3-8	Increase	USD	5,000	5,000	5,500	5,500
SGS	Spec	Mnths 9+	Increase	USD	5,060	4,600	5,500	5,000
SGS	Hedge/Member	Mnths 9+	Increase	USD	4,600	4,600	5,000	5,000
SYNTHETIHEATING OIL LAST DAY FINANC (S23)								
S23	Spec	Mnth1	Increase	USD	5,500	5,000	6,325	5,750
S23	Hedge/Member	Mnth1	Increase	USD	5,000	5,000	5,750	5,750
S23	Spec	Mnth2	Increase	USD	5,225	4,750	5,500	5,000
S23	Hedge/Member	Mnth2	Increase	USD	4,750	4,750	5,000	5,000
S23	Spec	Mnth3	Increase	USD	5,170	4,700	5,390	4,900
S23	Hedge/Member	Mnth3	Increase	USD	4,700	4,700	4,900	4,900
S23	Spec	Mnth4	Increase	USD	5,115	4,650	5,225	4,750
S23	Hedge/Member	Mnth4	Increase	USD	4,650	4,650	4,750	4,750
ULSD 10PPM CIF MED FUT (Z6)								
Z6	Spec		Increase	USD	46,200	42,000	50,600	46,000
Z6	Hedge/Member		Increase	USD	42,000	42,000	46,000	46,000

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
AGRICULTURE - Inter-commodity Spread Rates						
Crush Spread: Soybeans (S) vs. Soybean Meal (06) vs Soybean Oil (07)						
Spread Credit Rate	Decrease	+10:-11:-9	90%	90%	80%	80%
Spread Credit Rate	Decrease	+1:-1:-1	90%	90%	80%	80%