



15-098

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Wednesday, April 01, 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

Thursday, April 02, 2015.

Current rates as of:

Wednesday, April 01, 2015.

The following products below have changes to the splitting methodology applied, as specified within this Advisory:

- BU2: 2-Yr Eurodollar Bundle Futures
- BU3: 3-Yr Eurodollar Bundle Futures
- BU5: 5-Yr Eurodollar Bundle Futures

Please refer to Advisory #12-259 for more detail regarding the Modified Split methodology.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
NONFAT DRY MILK FUTURES (NF)								
NF	Spec	Month 1-2	Decrease	USD	2,750	2,500	2,475	2,250
NF	Hedge/Member	Month 1-2	Decrease	USD	2,500	2,500	2,250	2,250
NF	Spec	Month 3+	Decrease	USD	2,750	2,500	2,475	2,250
NF	Hedge/Member	Month 3+	Decrease	USD	2,500	2,500	2,250	2,250
OATS FUTURES (O)								
O	Spec		Decrease	USD	990	900	880	800
O	Hedge/Member		Decrease	USD	900	900	800	800
ROUGH RICE FUTURES (14)								
14	Spec		Increase	USD	880	800	935	850
14	Hedge/Member		Increase	USD	800	800	850	850
ELECTRICITY - Outright Rates								
NYISO ZONE G 5MW D AH O PK (D2)								
D2	Spec	Mnths 5-11	Increase	USD	17	15	22	20
D2	Hedge/Member	Mnths 5-11	Increase	USD	15	15	20	20
EQUITY INDEX - Outright Rates								
E-MINI NIKKEI 225 YEN DENOMINATED (ENY)								
ENY	Spec		Increase	JPY	70,400	64,000	77,000	70,000
ENY	Hedge/Member		Increase	JPY	64,000	64,000	70,000	70,000
NIKKEI 225 DOLLAR FUTURES (NK)								
NK	Spec		Increase	USD	3,520	3,200	3,850	3,500
NK	Hedge/Member		Increase	USD	3,200	3,200	3,500	3,500
NIKKEI 225 YEN FUT (N1)								
N1	Spec		Increase	JPY	352,000	320,000	385,000	350,000
N1	Hedge/Member		Increase	JPY	320,000	320,000	350,000	350,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

Outright Rates

NATURAL GAS - Outright Rates

E-MINI NATURAL GAS FUTURES (QG)

QG	Spec	Mth 1	Decrease	USD	688	625	550	500
QG	Hedge/Member	Mth 1	Decrease	USD	625	625	500	500
QG	Spec	Mth 2	Decrease	USD	605	550	523	475
QG	Hedge/Member	Mth 2	Decrease	USD	550	550	475	475
QG	Spec	Summer 2015	Decrease	USD	550	500	495	450
QG	Hedge/Member	Summer 2015	Decrease	USD	500	500	450	450
QG	Spec	Winter 2015/2016	Decrease	USD	523	475	481	438
QG	Hedge/Member	Winter 2015/2016	Decrease	USD	475	475	438	438
QG	Spec	NOV 2017 - OCT 2019	Decrease	USD	330	300	316	288
QG	Hedge/Member	NOV 2017 - OCT 2019	Decrease	USD	300	300	288	288
QG	Spec	NOV 2019 - OCT 2021	Decrease	USD	454	413	426	388
QG	Hedge/Member	NOV 2019 - OCT 2021	Decrease	USD	413	413	388	388

HENRY HUB FUT (NN)

NN	Spec	Mth 1	Decrease	USD	688	625	550	500
NN	Hedge/Member	Mth 1	Decrease	USD	625	625	500	500
NN	Spec	Mth 2	Decrease	USD	605	550	523	475
NN	Hedge/Member	Mth 2	Decrease	USD	550	550	475	475
NN	Spec	Summer 2015	Decrease	USD	550	500	495	450
NN	Hedge/Member	Summer 2015	Decrease	USD	500	500	450	450
NN	Spec	Winter 2015/2016	Decrease	USD	523	475	481	438
NN	Hedge/Member	Winter 2015/2016	Decrease	USD	475	475	438	438
NN	Spec	NOV 2017 - OCT 2019	Decrease	USD	330	300	316	288
NN	Hedge/Member	NOV 2017 - OCT 2019	Decrease	USD	300	300	288	288
NN	Spec	NOV 2019 - OCT 2021	Decrease	USD	454	413	426	388
NN	Hedge/Member	NOV 2019 - OCT 2021	Decrease	USD	413	413	388	388

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

Outright Rates

HENRY HUB FUT TRADE AT SETTLEMENT (NNT)

NNT	Spec	Mth 1	Decrease	USD	688	625	550	500
NNT	Hedge/Member	Mth 1	Decrease	USD	625	625	500	500
NNT	Spec	Mth 2	Decrease	USD	605	550	523	475
NNT	Hedge/Member	Mth 2	Decrease	USD	550	550	475	475
NNT	Spec	Summer 2015	Decrease	USD	550	500	495	450
NNT	Hedge/Member	Summer 2015	Decrease	USD	500	500	450	450
NNT	Spec	Winter 2015/2016	Decrease	USD	523	475	481	438
NNT	Hedge/Member	Winter 2015/2016	Decrease	USD	475	475	438	438
NNT	Spec	NOV 2017 - OCT 2019	Decrease	USD	330	300	316	288
NNT	Hedge/Member	NOV 2017 - OCT 2019	Decrease	USD	300	300	288	288
NNT	Spec	NOV 2019 - OCT 2021	Decrease	USD	454	413	426	388
NNT	Hedge/Member	NOV 2019 - OCT 2021	Decrease	USD	413	413	388	388

HENRY HUB NAT GAS LAST DAY DELV (MNG)

MNG	Spec	Mth 1	Decrease	USD	688	625	550	500
MNG	Hedge/Member	Mth 1	Decrease	USD	625	625	500	500
MNG	Spec	Mth 2	Decrease	USD	605	550	523	475
MNG	Hedge/Member	Mth 2	Decrease	USD	550	550	475	475
MNG	Spec	Summer 2015	Decrease	USD	550	500	495	450
MNG	Hedge/Member	Summer 2015	Decrease	USD	500	500	450	450
MNG	Spec	Winter 2015/2016	Decrease	USD	523	475	481	438
MNG	Hedge/Member	Winter 2015/2016	Decrease	USD	475	475	438	438
MNG	Spec	NOV 2017 - OCT 2019	Decrease	USD	330	300	316	288
MNG	Hedge/Member	NOV 2017 - OCT 2019	Decrease	USD	300	300	288	288
MNG	Spec	NOV 2019 - OCT 2021	Decrease	USD	454	413	426	388
MNG	Hedge/Member	NOV 2019 - OCT 2021	Decrease	USD	413	413	388	388

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HENRY HUB PENULTIMATE (NP)								
NP	Spec	Mth 1	Decrease	USD	688	625	550	500
NP	Hedge/Member	Mth 1	Decrease	USD	625	625	500	500
NP	Spec	Mth 2	Decrease	USD	605	550	523	475
NP	Hedge/Member	Mth 2	Decrease	USD	550	550	475	475
NP	Spec	Summer 2015	Decrease	USD	550	500	495	450
NP	Hedge/Member	Summer 2015	Decrease	USD	500	500	450	450
NP	Spec	Winter 2015/2016	Decrease	USD	523	475	481	438
NP	Hedge/Member	Winter 2015/2016	Decrease	USD	475	475	438	438
NP	Spec	NOV 2017 - OCT 2019	Decrease	USD	330	300	316	288
NP	Hedge/Member	NOV 2017 - OCT 2019	Decrease	USD	300	300	288	288
NP	Spec	NOV 2019 - OCT 2021	Decrease	USD	454	413	426	388
NP	Hedge/Member	NOV 2019 - OCT 2021	Decrease	USD	413	413	388	388
HH TAS NYMEX NATURAL GAS FUTURES (HHT)								
HHT	Spec	Mth 1	Decrease	USD	2,750	2,500	2,200	2,000
HHT	Hedge/Member	Mth 1	Decrease	USD	2,500	2,500	2,000	2,000
HHT	Spec	Mth 2	Decrease	USD	2,420	2,200	2,090	1,900
HHT	Hedge/Member	Mth 2	Decrease	USD	2,200	2,200	1,900	1,900
HHT	Spec	Summer 2015	Decrease	USD	2,200	2,000	1,980	1,800
HHT	Hedge/Member	Summer 2015	Decrease	USD	2,000	2,000	1,800	1,800
HHT	Spec	Winter 2015/2016	Decrease	USD	2,090	1,900	1,925	1,750
HHT	Hedge/Member	Winter 2015/2016	Decrease	USD	1,900	1,900	1,750	1,750
HHT	Spec	NOV 2017 - OCT 2019	Decrease	USD	1,320	1,200	1,265	1,150
HHT	Hedge/Member	NOV 2017 - OCT 2019	Decrease	USD	1,200	1,200	1,150	1,150
HHT	Spec	NOV 2019 - OCT 2021	Decrease	USD	1,815	1,650	1,705	1,550
HHT	Hedge/Member	NOV 2019 - OCT 2021	Decrease	USD	1,650	1,650	1,550	1,550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

Outright Rates

NATURAL GAS HENRY HUB FUTURE (NG)

NG	Spec	Mth 1	Decrease	USD	2,750	2,500	2,200	2,000
NG	Hedge/Member	Mth 1	Decrease	USD	2,500	2,500	2,000	2,000
NG	Spec	Mth 2	Decrease	USD	2,420	2,200	2,090	1,900
NG	Hedge/Member	Mth 2	Decrease	USD	2,200	2,200	1,900	1,900
NG	Spec	Summer 2015	Decrease	USD	2,200	2,000	1,980	1,800
NG	Hedge/Member	Summer 2015	Decrease	USD	2,000	2,000	1,800	1,800
NG	Spec	Winter 2015/2016	Decrease	USD	2,090	1,900	1,925	1,750
NG	Hedge/Member	Winter 2015/2016	Decrease	USD	1,900	1,900	1,750	1,750
NG	Spec	NOV 2017 - OCT 2019	Decrease	USD	1,320	1,200	1,265	1,150
NG	Hedge/Member	NOV 2017 - OCT 2019	Decrease	USD	1,200	1,200	1,150	1,150
NG	Spec	NOV 2019 - OCT 2021	Decrease	USD	1,815	1,650	1,705	1,550
NG	Hedge/Member	NOV 2019 - OCT 2021	Decrease	USD	1,650	1,650	1,550	1,550

NATURAL GAS TRADE AT SETTLEMENT (NGT)

NGT	Spec	Mth 1	Decrease	USD	2,750	2,500	2,200	2,000
NGT	Hedge/Member	Mth 1	Decrease	USD	2,500	2,500	2,000	2,000
NGT	Spec	Mth 2	Decrease	USD	2,420	2,200	2,090	1,900
NGT	Hedge/Member	Mth 2	Decrease	USD	2,200	2,200	1,900	1,900
NGT	Spec	Summer 2015	Decrease	USD	2,200	2,000	1,980	1,800
NGT	Hedge/Member	Summer 2015	Decrease	USD	2,000	2,000	1,800	1,800
NGT	Spec	Winter 2015/2016	Decrease	USD	2,090	1,900	1,925	1,750
NGT	Hedge/Member	Winter 2015/2016	Decrease	USD	1,900	1,900	1,750	1,750
NGT	Spec	NOV 2017 - OCT 2019	Decrease	USD	1,320	1,200	1,265	1,150
NGT	Hedge/Member	NOV 2017 - OCT 2019	Decrease	USD	1,200	1,200	1,150	1,150
NGT	Spec	NOV 2019 - OCT 2021	Decrease	USD	1,815	1,650	1,705	1,550
NGT	Hedge/Member	NOV 2019 - OCT 2021	Decrease	USD	1,650	1,650	1,550	1,550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYMEX NATURAL GAS (H.HUB LTD) FUT (HH)								
HH	Spec	Mth 1	Decrease	USD	2,750	2,500	2,200	2,000
HH	Hedge/Member	Mth 1	Decrease	USD	2,500	2,500	2,000	2,000
HH	Spec	Mth 2	Decrease	USD	2,420	2,200	2,090	1,900
HH	Hedge/Member	Mth 2	Decrease	USD	2,200	2,200	1,900	1,900
HH	Spec	Summer 2015	Decrease	USD	2,200	2,000	1,980	1,800
HH	Hedge/Member	Summer 2015	Decrease	USD	2,000	2,000	1,800	1,800
HH	Spec	Winter 2015/2016	Decrease	USD	2,090	1,900	1,925	1,750
HH	Hedge/Member	Winter 2015/2016	Decrease	USD	1,900	1,900	1,750	1,750
HH	Spec	NOV 2017 - OCT 2019	Decrease	USD	1,320	1,200	1,265	1,150
HH	Hedge/Member	NOV 2017 - OCT 2019	Decrease	USD	1,200	1,200	1,150	1,150
HH	Spec	NOV 2019 - OCT 2021	Decrease	USD	1,815	1,650	1,705	1,550
HH	Hedge/Member	NOV 2019 - OCT 2021	Decrease	USD	1,650	1,650	1,550	1,550
NYMEX NATURAL GAS FUTURES (HP)								
HP	Spec	Mth 1	Decrease	USD	2,750	2,500	2,200	2,000
HP	Hedge/Member	Mth 1	Decrease	USD	2,500	2,500	2,000	2,000
HP	Spec	Mth 2	Decrease	USD	2,420	2,200	2,090	1,900
HP	Hedge/Member	Mth 2	Decrease	USD	2,200	2,200	1,900	1,900
HP	Spec	Summer 2015	Decrease	USD	2,200	2,000	1,980	1,800
HP	Hedge/Member	Summer 2015	Decrease	USD	2,000	2,000	1,800	1,800
HP	Spec	Winter 2015/2016	Decrease	USD	2,090	1,900	1,925	1,750
HP	Hedge/Member	Winter 2015/2016	Decrease	USD	1,900	1,900	1,750	1,750
HP	Spec	NOV 2017 - OCT 2019	Decrease	USD	1,320	1,200	1,265	1,150
HP	Hedge/Member	NOV 2017 - OCT 2019	Decrease	USD	1,200	1,200	1,150	1,150
HP	Spec	NOV 2019 - OCT 2021	Decrease	USD	1,815	1,650	1,705	1,550
HP	Hedge/Member	NOV 2019 - OCT 2021	Decrease	USD	1,650	1,650	1,550	1,550
TCO BASIS FUT (TC)								
TC	Spec	Mnths 8-19	Increase	USD	143	130	160	145
TC	Hedge/Member	Mnths 8-19	Increase	USD	130	130	145	145

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

SINGAPORE FUEL OIL SPREAD FUT (SD)

SD	Spec	Mnths 5-25	Increase	USD	1,870	1,700	2,200	2,000
SD	Hedge/Member	Mnths 5-25	Increase	USD	1,700	1,700	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
AGRICULTURE - Intra Spreads								
Corn Spread: All Unspecified Spreads (CORN FUTURES)								
C	Spec		Increase	USD	440	400	495	450
C	Hedge/Member		Increase	USD	400	400	450	450
Corn Spread: All Unspecified Spreads (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	88	80	99	90
YC	Hedge/Member		Increase	USD	80	80	90	90
Nonfat Dry Milk (NF) - Tier 1 vs Tier 2 (NONFAT DRY MILK FUTURES)								
NF	Spec		Increase	USD	1,870	1,700	1,980	1,800
NF	Hedge/Member		Increase	USD	1,700	1,700	1,800	1,800
Wheat Spread All Unspecified Spreads (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	121	110	132	120
YW	Hedge/Member		Increase	USD	110	110	120	120
Wheat Spread All Unspecified Spreads (WHEAT FUTURES)								
W	Spec		Increase	USD	605	550	660	600
W	Hedge/Member		Increase	USD	550	550	600	600
CRUDE OIL SPREADS - Intra Spreads								
CANADIAN LIGHT SWEET OIL (NET ENERGY) INDEX FUTURES (CANADIAN LIGHT SWEET OIL)								
CIL	Spec		Increase	USD	330	300	550	500
CIL	Hedge/Member		Increase	USD	300	300	500	500
ELECTRICITY - Intra Spreads								
NYISO ZONE E 5MW DAY AHEAD PEAK - All Months (NYISO ZONE E 5MW PK CAL MO FUT)								
55	Spec		Increase	USD	275	250	440	400
55	Hedge/Member		Increase	USD	250	250	400	400
NYISO ZONE G 5MW DAY AHEAD OFF PEAK - All Months (NYISO ZONE G 5MW D AH O PK)								
D2	Spec		Increase	USD	22	20	28	25
D2	Hedge/Member		Increase	USD	20	20	25	25
NATURAL GAS - Intra Spreads								
Centerpoint Basis (Platts IFERC) Swap - All Months (ENABLE NAT GAS BASIS FUT)								
PW	Spec		Increase	USD	132	120	176	160
PW	Hedge/Member		Increase	USD	120	120	160	160
Houston Ship Channel Basis Swap (Platts IFERC) - All Months (HOUSTON SHIP CHANNEL BASIS FUT)								
NH	Spec		Increase	USD	99	90	110	100
NH	Hedge/Member		Increase	USD	90	90	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NGL/PETROCHEMICALS - Intra Spreads								
Conway Normal Butane (OPIS) Swap - All Months (CONWAY NORMAL BUTANE FUT)								
8M	Spec		Increase	USD	3,080	2,800	3,300	3,000
8M	Hedge/Member		Increase	USD	2,800	2,800	3,000	3,000
PETROLEUM CRACKS AND SPREADS - Intra Spreads								
Gasoline Euro-bob Oxy (Argus) NWE Barges Crack Spread Swap - All Months (ARGS GSOLNE E-BOB OXY BARGES NWE CK)								
EOB	Spec		Increase	USD	9,163	8,330	10,996	9,996
EOB	Hedge/Member		Increase	USD	8,330	8,330	9,996	9,996
Gasoline Euro-bob Oxy (Argus) NWE Barges Crack Spread Swap - All Months (GAS EURO-BOB OXY (ARG) CRACK)								
7K	Spec		Increase	USD	1,100	1,000	1,320	1,200
7K	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
REFINED PRODUCTS - Intra Spreads								
Calendar-Spread-HO-001-HO-002 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,073	975	413	375
QH	Hedge/Member		Decrease	USD	975	975	375	375
Calendar-Spread-HO-001-HO-002 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,145	1,950	825	750
HOS	Hedge/Member		Decrease	USD	1,950	1,950	750	750
Calendar-Spread-HO-001-HO-002 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,145	1,950	825	750
HO4	Hedge/Member		Decrease	USD	1,950	1,950	750	750
Calendar-Spread-HO-001-HO-002 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,145	1,950	825	750
HO	Hedge/Member		Decrease	USD	1,950	1,950	750	750
Calendar-Spread-HO-001-HO-002 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,145	1,950	825	750
BH	Hedge/Member		Decrease	USD	1,950	1,950	750	750
Calendar-Spread-HO-001-HO-002 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,145	1,950	825	750
HOL	Hedge/Member		Decrease	USD	1,950	1,950	750	750
Calendar-Spread-HO-001-HO-002 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,145	1,950	825	750
23	Hedge/Member		Decrease	USD	1,950	1,950	750	750
Calendar-Spread-HO-001-HO-002 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,145	1,950	825	750
HO3	Hedge/Member		Decrease	USD	1,950	1,950	750	750
Calendar-Spread-HO-001-HO-002 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,145	1,950	825	750
HOP	Hedge/Member		Decrease	USD	1,950	1,950	750	750
Calendar-Spread-HO-001-HO-002 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,145	1,950	825	750
HOT	Hedge/Member		Decrease	USD	1,950	1,950	750	750
Calendar-Spread-HO-001-HO-002 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,145	1,950	825	750
S23	Hedge/Member		Decrease	USD	1,950	1,950	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-003 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,007	915	385	350
QH	Hedge/Member		Decrease	USD	915	915	350	350
Calendar-Spread-HO-001-HO-003 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,013	1,830	770	700
HOS	Hedge/Member		Decrease	USD	1,830	1,830	700	700
Calendar-Spread-HO-001-HO-003 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,013	1,830	770	700
HO4	Hedge/Member		Decrease	USD	1,830	1,830	700	700
Calendar-Spread-HO-001-HO-003 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,013	1,830	770	700
HO	Hedge/Member		Decrease	USD	1,830	1,830	700	700
Calendar-Spread-HO-001-HO-003 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,013	1,830	770	700
BH	Hedge/Member		Decrease	USD	1,830	1,830	700	700
Calendar-Spread-HO-001-HO-003 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,013	1,830	770	700
HOL	Hedge/Member		Decrease	USD	1,830	1,830	700	700
Calendar-Spread-HO-001-HO-003 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,013	1,830	770	700
23	Hedge/Member		Decrease	USD	1,830	1,830	700	700
Calendar-Spread-HO-001-HO-003 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,013	1,830	770	700
HO3	Hedge/Member		Decrease	USD	1,830	1,830	700	700
Calendar-Spread-HO-001-HO-003 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,013	1,830	770	700
HOP	Hedge/Member		Decrease	USD	1,830	1,830	700	700
Calendar-Spread-HO-001-HO-003 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,013	1,830	770	700
HOT	Hedge/Member		Decrease	USD	1,830	1,830	700	700
Calendar-Spread-HO-001-HO-003 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,013	1,830	770	700
S23	Hedge/Member		Decrease	USD	1,830	1,830	700	700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-004 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,078	980	358	325
QH	Hedge/Member		Decrease	USD	980	980	325	325
Calendar-Spread-HO-001-HO-004 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,156	1,960	715	650
HOS	Hedge/Member		Decrease	USD	1,960	1,960	650	650
Calendar-Spread-HO-001-HO-004 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,156	1,960	715	650
HO4	Hedge/Member		Decrease	USD	1,960	1,960	650	650
Calendar-Spread-HO-001-HO-004 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,156	1,960	715	650
HO	Hedge/Member		Decrease	USD	1,960	1,960	650	650
Calendar-Spread-HO-001-HO-004 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,156	1,960	715	650
BH	Hedge/Member		Decrease	USD	1,960	1,960	650	650
Calendar-Spread-HO-001-HO-004 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,156	1,960	715	650
HOL	Hedge/Member		Decrease	USD	1,960	1,960	650	650
Calendar-Spread-HO-001-HO-004 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,156	1,960	715	650
23	Hedge/Member		Decrease	USD	1,960	1,960	650	650
Calendar-Spread-HO-001-HO-004 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,156	1,960	715	650
HO3	Hedge/Member		Decrease	USD	1,960	1,960	650	650
Calendar-Spread-HO-001-HO-004 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,156	1,960	715	650
HOP	Hedge/Member		Decrease	USD	1,960	1,960	650	650
Calendar-Spread-HO-001-HO-004 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,156	1,960	715	650
HOT	Hedge/Member		Decrease	USD	1,960	1,960	650	650
Calendar-Spread-HO-001-HO-004 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,156	1,960	715	650
S23	Hedge/Member		Decrease	USD	1,960	1,960	650	650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-005 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,089	990	303	275
QH	Hedge/Member		Decrease	USD	990	990	275	275
Calendar-Spread-HO-001-HO-005 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,178	1,980	605	550
HOS	Hedge/Member		Decrease	USD	1,980	1,980	550	550
Calendar-Spread-HO-001-HO-005 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,178	1,980	605	550
HO4	Hedge/Member		Decrease	USD	1,980	1,980	550	550
Calendar-Spread-HO-001-HO-005 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,178	1,980	605	550
HO	Hedge/Member		Decrease	USD	1,980	1,980	550	550
Calendar-Spread-HO-001-HO-005 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,178	1,980	605	550
BH	Hedge/Member		Decrease	USD	1,980	1,980	550	550
Calendar-Spread-HO-001-HO-005 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,178	1,980	605	550
HOL	Hedge/Member		Decrease	USD	1,980	1,980	550	550
Calendar-Spread-HO-001-HO-005 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,178	1,980	605	550
23	Hedge/Member		Decrease	USD	1,980	1,980	550	550
Calendar-Spread-HO-001-HO-005 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,178	1,980	605	550
HO3	Hedge/Member		Decrease	USD	1,980	1,980	550	550
Calendar-Spread-HO-001-HO-005 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,178	1,980	605	550
HOP	Hedge/Member		Decrease	USD	1,980	1,980	550	550
Calendar-Spread-HO-001-HO-005 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,178	1,980	605	550
HOT	Hedge/Member		Decrease	USD	1,980	1,980	550	550
Calendar-Spread-HO-001-HO-005 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,178	1,980	605	550
S23	Hedge/Member		Decrease	USD	1,980	1,980	550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-006 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,064	968	316	288
QH	Hedge/Member		Decrease	USD	968	968	288	288
Calendar-Spread-HO-001-HO-006 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,129	1,935	633	575
HOS	Hedge/Member		Decrease	USD	1,935	1,935	575	575
Calendar-Spread-HO-001-HO-006 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,129	1,935	633	575
HO4	Hedge/Member		Decrease	USD	1,935	1,935	575	575
Calendar-Spread-HO-001-HO-006 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,129	1,935	633	575
HO	Hedge/Member		Decrease	USD	1,935	1,935	575	575
Calendar-Spread-HO-001-HO-006 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,129	1,935	633	575
BH	Hedge/Member		Decrease	USD	1,935	1,935	575	575
Calendar-Spread-HO-001-HO-006 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,129	1,935	633	575
HOL	Hedge/Member		Decrease	USD	1,935	1,935	575	575
Calendar-Spread-HO-001-HO-006 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,129	1,935	633	575
23	Hedge/Member		Decrease	USD	1,935	1,935	575	575
Calendar-Spread-HO-001-HO-006 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,129	1,935	633	575
HO3	Hedge/Member		Decrease	USD	1,935	1,935	575	575
Calendar-Spread-HO-001-HO-006 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,129	1,935	633	575
HOP	Hedge/Member		Decrease	USD	1,935	1,935	575	575
Calendar-Spread-HO-001-HO-006 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,129	1,935	633	575
HOT	Hedge/Member		Decrease	USD	1,935	1,935	575	575
Calendar-Spread-HO-001-HO-006 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,129	1,935	633	575
S23	Hedge/Member		Decrease	USD	1,935	1,935	575	575

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-007 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,034	940	330	300
QH	Hedge/Member		Decrease	USD	940	940	300	300
Calendar-Spread-HO-001-HO-007 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,068	1,880	660	600
HOS	Hedge/Member		Decrease	USD	1,880	1,880	600	600
Calendar-Spread-HO-001-HO-007 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,068	1,880	660	600
HO4	Hedge/Member		Decrease	USD	1,880	1,880	600	600
Calendar-Spread-HO-001-HO-007 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,068	1,880	660	600
HO	Hedge/Member		Decrease	USD	1,880	1,880	600	600
Calendar-Spread-HO-001-HO-007 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,068	1,880	660	600
BH	Hedge/Member		Decrease	USD	1,880	1,880	600	600
Calendar-Spread-HO-001-HO-007 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,068	1,880	660	600
HOL	Hedge/Member		Decrease	USD	1,880	1,880	600	600
Calendar-Spread-HO-001-HO-007 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,068	1,880	660	600
23	Hedge/Member		Decrease	USD	1,880	1,880	600	600
Calendar-Spread-HO-001-HO-007 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,068	1,880	660	600
HO3	Hedge/Member		Decrease	USD	1,880	1,880	600	600
Calendar-Spread-HO-001-HO-007 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,068	1,880	660	600
HOP	Hedge/Member		Decrease	USD	1,880	1,880	600	600
Calendar-Spread-HO-001-HO-007 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,068	1,880	660	600
HOT	Hedge/Member		Decrease	USD	1,880	1,880	600	600
Calendar-Spread-HO-001-HO-007 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,068	1,880	660	600
S23	Hedge/Member		Decrease	USD	1,880	1,880	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-008 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,015	923	344	313
QH	Hedge/Member		Decrease	USD	923	923	313	313
Calendar-Spread-HO-001-HO-008 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,030	1,845	688	625
HOS	Hedge/Member		Decrease	USD	1,845	1,845	625	625
Calendar-Spread-HO-001-HO-008 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,030	1,845	688	625
HO4	Hedge/Member		Decrease	USD	1,845	1,845	625	625
Calendar-Spread-HO-001-HO-008 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,030	1,845	688	625
HO	Hedge/Member		Decrease	USD	1,845	1,845	625	625
Calendar-Spread-HO-001-HO-008 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,030	1,845	688	625
BH	Hedge/Member		Decrease	USD	1,845	1,845	625	625
Calendar-Spread-HO-001-HO-008 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,030	1,845	688	625
HOL	Hedge/Member		Decrease	USD	1,845	1,845	625	625
Calendar-Spread-HO-001-HO-008 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,030	1,845	688	625
23	Hedge/Member		Decrease	USD	1,845	1,845	625	625
Calendar-Spread-HO-001-HO-008 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,030	1,845	688	625
HO3	Hedge/Member		Decrease	USD	1,845	1,845	625	625
Calendar-Spread-HO-001-HO-008 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,030	1,845	688	625
HOP	Hedge/Member		Decrease	USD	1,845	1,845	625	625
Calendar-Spread-HO-001-HO-008 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,030	1,845	688	625
HOT	Hedge/Member		Decrease	USD	1,845	1,845	625	625
Calendar-Spread-HO-001-HO-008 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,030	1,845	688	625
S23	Hedge/Member		Decrease	USD	1,845	1,845	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-009 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	976	888	316	288
QH	Hedge/Member		Decrease	USD	888	888	288	288
Calendar-Spread-HO-001-HO-009 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,953	1,775	633	575
HOS	Hedge/Member		Decrease	USD	1,775	1,775	575	575
Calendar-Spread-HO-001-HO-009 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,953	1,775	633	575
HO4	Hedge/Member		Decrease	USD	1,775	1,775	575	575
Calendar-Spread-HO-001-HO-009 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,953	1,775	633	575
HO	Hedge/Member		Decrease	USD	1,775	1,775	575	575
Calendar-Spread-HO-001-HO-009 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,953	1,775	633	575
BH	Hedge/Member		Decrease	USD	1,775	1,775	575	575
Calendar-Spread-HO-001-HO-009 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,953	1,775	633	575
HOL	Hedge/Member		Decrease	USD	1,775	1,775	575	575
Calendar-Spread-HO-001-HO-009 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,953	1,775	633	575
23	Hedge/Member		Decrease	USD	1,775	1,775	575	575
Calendar-Spread-HO-001-HO-009 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,953	1,775	633	575
HO3	Hedge/Member		Decrease	USD	1,775	1,775	575	575
Calendar-Spread-HO-001-HO-009 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,953	1,775	633	575
HOP	Hedge/Member		Decrease	USD	1,775	1,775	575	575
Calendar-Spread-HO-001-HO-009 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,953	1,775	633	575
HOT	Hedge/Member		Decrease	USD	1,775	1,775	575	575
Calendar-Spread-HO-001-HO-009 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,953	1,775	633	575
S23	Hedge/Member		Decrease	USD	1,775	1,775	575	575

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-010 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	932	848	289	263
QH	Hedge/Member		Decrease	USD	848	848	263	263
Calendar-Spread-HO-001-HO-010 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,865	1,695	578	525
HOS	Hedge/Member		Decrease	USD	1,695	1,695	525	525
Calendar-Spread-HO-001-HO-010 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,865	1,695	578	525
HO4	Hedge/Member		Decrease	USD	1,695	1,695	525	525
Calendar-Spread-HO-001-HO-010 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,865	1,695	578	525
HO	Hedge/Member		Decrease	USD	1,695	1,695	525	525
Calendar-Spread-HO-001-HO-010 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,865	1,695	578	525
BH	Hedge/Member		Decrease	USD	1,695	1,695	525	525
Calendar-Spread-HO-001-HO-010 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,865	1,695	578	525
HOL	Hedge/Member		Decrease	USD	1,695	1,695	525	525
Calendar-Spread-HO-001-HO-010 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,865	1,695	578	525
23	Hedge/Member		Decrease	USD	1,695	1,695	525	525
Calendar-Spread-HO-001-HO-010 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,865	1,695	578	525
HO3	Hedge/Member		Decrease	USD	1,695	1,695	525	525
Calendar-Spread-HO-001-HO-010 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,865	1,695	578	525
HOP	Hedge/Member		Decrease	USD	1,695	1,695	525	525
Calendar-Spread-HO-001-HO-010 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,865	1,695	578	525
HOT	Hedge/Member		Decrease	USD	1,695	1,695	525	525
Calendar-Spread-HO-001-HO-010 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,865	1,695	578	525
S23	Hedge/Member		Decrease	USD	1,695	1,695	525	525

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-011 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	908	825	275	250
QH	Hedge/Member		Decrease	USD	825	825	250	250
Calendar-Spread-HO-001-HO-011 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,815	1,650	550	500
HOS	Hedge/Member		Decrease	USD	1,650	1,650	500	500
Calendar-Spread-HO-001-HO-011 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,815	1,650	550	500
HO4	Hedge/Member		Decrease	USD	1,650	1,650	500	500
Calendar-Spread-HO-001-HO-011 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,815	1,650	550	500
HO	Hedge/Member		Decrease	USD	1,650	1,650	500	500
Calendar-Spread-HO-001-HO-011 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,815	1,650	550	500
BH	Hedge/Member		Decrease	USD	1,650	1,650	500	500
Calendar-Spread-HO-001-HO-011 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,815	1,650	550	500
HOL	Hedge/Member		Decrease	USD	1,650	1,650	500	500
Calendar-Spread-HO-001-HO-011 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,815	1,650	550	500
23	Hedge/Member		Decrease	USD	1,650	1,650	500	500
Calendar-Spread-HO-001-HO-011 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,815	1,650	550	500
HO3	Hedge/Member		Decrease	USD	1,650	1,650	500	500
Calendar-Spread-HO-001-HO-011 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,815	1,650	550	500
HOP	Hedge/Member		Decrease	USD	1,650	1,650	500	500
Calendar-Spread-HO-001-HO-011 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,815	1,650	550	500
HOT	Hedge/Member		Decrease	USD	1,650	1,650	500	500
Calendar-Spread-HO-001-HO-011 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,815	1,650	550	500
S23	Hedge/Member		Decrease	USD	1,650	1,650	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-012 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	891	810	275	250
QH	Hedge/Member		Decrease	USD	810	810	250	250
Calendar-Spread-HO-001-HO-012 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,782	1,620	550	500
HOS	Hedge/Member		Decrease	USD	1,620	1,620	500	500
Calendar-Spread-HO-001-HO-012 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,782	1,620	550	500
HO4	Hedge/Member		Decrease	USD	1,620	1,620	500	500
Calendar-Spread-HO-001-HO-012 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,782	1,620	550	500
HO	Hedge/Member		Decrease	USD	1,620	1,620	500	500
Calendar-Spread-HO-001-HO-012 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,782	1,620	550	500
BH	Hedge/Member		Decrease	USD	1,620	1,620	500	500
Calendar-Spread-HO-001-HO-012 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,782	1,620	550	500
HOL	Hedge/Member		Decrease	USD	1,620	1,620	500	500
Calendar-Spread-HO-001-HO-012 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,782	1,620	550	500
23	Hedge/Member		Decrease	USD	1,620	1,620	500	500
Calendar-Spread-HO-001-HO-012 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,782	1,620	550	500
HO3	Hedge/Member		Decrease	USD	1,620	1,620	500	500
Calendar-Spread-HO-001-HO-012 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,782	1,620	550	500
HOP	Hedge/Member		Decrease	USD	1,620	1,620	500	500
Calendar-Spread-HO-001-HO-012 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,782	1,620	550	500
HOT	Hedge/Member		Decrease	USD	1,620	1,620	500	500
Calendar-Spread-HO-001-HO-012 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,782	1,620	550	500
S23	Hedge/Member		Decrease	USD	1,620	1,620	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-013 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	866	788	261	238
QH	Hedge/Member		Decrease	USD	788	788	238	238
Calendar-Spread-HO-001-HO-013 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,733	1,575	523	475
HOS	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-013 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,733	1,575	523	475
HO4	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-013 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,733	1,575	523	475
HO	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-013 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,733	1,575	523	475
BH	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-013 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,733	1,575	523	475
HOL	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-013 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,733	1,575	523	475
23	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-013 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,733	1,575	523	475
HO3	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-013 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,733	1,575	523	475
HOP	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-013 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,733	1,575	523	475
HOT	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-013 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,733	1,575	523	475
S23	Hedge/Member		Decrease	USD	1,575	1,575	475	475

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-014 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	866	788	261	238
QH	Hedge/Member		Decrease	USD	788	788	238	238
Calendar-Spread-HO-001-HO-014 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,733	1,575	523	475
HOS	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-014 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,733	1,575	523	475
HO4	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-014 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,733	1,575	523	475
HO	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-014 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,733	1,575	523	475
BH	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-014 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,733	1,575	523	475
HOL	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-014 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,733	1,575	523	475
23	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-014 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,733	1,575	523	475
HO3	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-014 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,733	1,575	523	475
HOP	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-014 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,733	1,575	523	475
HOT	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-HO-001-HO-014 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,733	1,575	523	475
S23	Hedge/Member		Decrease	USD	1,575	1,575	475	475

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-015 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	886	805	275	250
QH	Hedge/Member		Decrease	USD	805	805	250	250
Calendar-Spread-HO-001-HO-015 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,771	1,610	550	500
HOS	Hedge/Member		Decrease	USD	1,610	1,610	500	500
Calendar-Spread-HO-001-HO-015 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,771	1,610	550	500
HO4	Hedge/Member		Decrease	USD	1,610	1,610	500	500
Calendar-Spread-HO-001-HO-015 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,771	1,610	550	500
HO	Hedge/Member		Decrease	USD	1,610	1,610	500	500
Calendar-Spread-HO-001-HO-015 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,771	1,610	550	500
BH	Hedge/Member		Decrease	USD	1,610	1,610	500	500
Calendar-Spread-HO-001-HO-015 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,771	1,610	550	500
HOL	Hedge/Member		Decrease	USD	1,610	1,610	500	500
Calendar-Spread-HO-001-HO-015 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,771	1,610	550	500
23	Hedge/Member		Decrease	USD	1,610	1,610	500	500
Calendar-Spread-HO-001-HO-015 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,771	1,610	550	500
HO3	Hedge/Member		Decrease	USD	1,610	1,610	500	500
Calendar-Spread-HO-001-HO-015 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,771	1,610	550	500
HOP	Hedge/Member		Decrease	USD	1,610	1,610	500	500
Calendar-Spread-HO-001-HO-015 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,771	1,610	550	500
HOT	Hedge/Member		Decrease	USD	1,610	1,610	500	500
Calendar-Spread-HO-001-HO-015 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,771	1,610	550	500
S23	Hedge/Member		Decrease	USD	1,610	1,610	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-016 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	894	813	289	263
QH	Hedge/Member		Decrease	USD	813	813	263	263
Calendar-Spread-HO-001-HO-016 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,788	1,625	578	525
HOS	Hedge/Member		Decrease	USD	1,625	1,625	525	525
Calendar-Spread-HO-001-HO-016 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,788	1,625	578	525
HO4	Hedge/Member		Decrease	USD	1,625	1,625	525	525
Calendar-Spread-HO-001-HO-016 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,788	1,625	578	525
HO	Hedge/Member		Decrease	USD	1,625	1,625	525	525
Calendar-Spread-HO-001-HO-016 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,788	1,625	578	525
BH	Hedge/Member		Decrease	USD	1,625	1,625	525	525
Calendar-Spread-HO-001-HO-016 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,788	1,625	578	525
HOL	Hedge/Member		Decrease	USD	1,625	1,625	525	525
Calendar-Spread-HO-001-HO-016 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,788	1,625	578	525
23	Hedge/Member		Decrease	USD	1,625	1,625	525	525
Calendar-Spread-HO-001-HO-016 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,788	1,625	578	525
HO3	Hedge/Member		Decrease	USD	1,625	1,625	525	525
Calendar-Spread-HO-001-HO-016 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,788	1,625	578	525
HOP	Hedge/Member		Decrease	USD	1,625	1,625	525	525
Calendar-Spread-HO-001-HO-016 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,788	1,625	578	525
HOT	Hedge/Member		Decrease	USD	1,625	1,625	525	525
Calendar-Spread-HO-001-HO-016 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,788	1,625	578	525
S23	Hedge/Member		Decrease	USD	1,625	1,625	525	525

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-017 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	902	820	303	275
QH	Hedge/Member		Decrease	USD	820	820	275	275
Calendar-Spread-HO-001-HO-017 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,804	1,640	605	550
HOS	Hedge/Member		Decrease	USD	1,640	1,640	550	550
Calendar-Spread-HO-001-HO-017 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,804	1,640	605	550
HO4	Hedge/Member		Decrease	USD	1,640	1,640	550	550
Calendar-Spread-HO-001-HO-017 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,804	1,640	605	550
HO	Hedge/Member		Decrease	USD	1,640	1,640	550	550
Calendar-Spread-HO-001-HO-017 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,804	1,640	605	550
BH	Hedge/Member		Decrease	USD	1,640	1,640	550	550
Calendar-Spread-HO-001-HO-017 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,804	1,640	605	550
HOL	Hedge/Member		Decrease	USD	1,640	1,640	550	550
Calendar-Spread-HO-001-HO-017 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,804	1,640	605	550
23	Hedge/Member		Decrease	USD	1,640	1,640	550	550
Calendar-Spread-HO-001-HO-017 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,804	1,640	605	550
HO3	Hedge/Member		Decrease	USD	1,640	1,640	550	550
Calendar-Spread-HO-001-HO-017 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,804	1,640	605	550
HOP	Hedge/Member		Decrease	USD	1,640	1,640	550	550
Calendar-Spread-HO-001-HO-017 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,804	1,640	605	550
HOT	Hedge/Member		Decrease	USD	1,640	1,640	550	550
Calendar-Spread-HO-001-HO-017 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,804	1,640	605	550
S23	Hedge/Member		Decrease	USD	1,640	1,640	550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-018 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	910	828	316	288
QH	Hedge/Member		Decrease	USD	828	828	288	288
Calendar-Spread-HO-001-HO-018 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,821	1,655	633	575
HOS	Hedge/Member		Decrease	USD	1,655	1,655	575	575
Calendar-Spread-HO-001-HO-018 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,821	1,655	633	575
HO4	Hedge/Member		Decrease	USD	1,655	1,655	575	575
Calendar-Spread-HO-001-HO-018 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,821	1,655	633	575
HO	Hedge/Member		Decrease	USD	1,655	1,655	575	575
Calendar-Spread-HO-001-HO-018 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,821	1,655	633	575
BH	Hedge/Member		Decrease	USD	1,655	1,655	575	575
Calendar-Spread-HO-001-HO-018 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,821	1,655	633	575
HOL	Hedge/Member		Decrease	USD	1,655	1,655	575	575
Calendar-Spread-HO-001-HO-018 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,821	1,655	633	575
23	Hedge/Member		Decrease	USD	1,655	1,655	575	575
Calendar-Spread-HO-001-HO-018 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,821	1,655	633	575
HO3	Hedge/Member		Decrease	USD	1,655	1,655	575	575
Calendar-Spread-HO-001-HO-018 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,821	1,655	633	575
HOP	Hedge/Member		Decrease	USD	1,655	1,655	575	575
Calendar-Spread-HO-001-HO-018 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,821	1,655	633	575
HOT	Hedge/Member		Decrease	USD	1,655	1,655	575	575
Calendar-Spread-HO-001-HO-018 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,821	1,655	633	575
S23	Hedge/Member		Decrease	USD	1,655	1,655	575	575

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-019 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	990	900	330	300
QH	Hedge/Member		Decrease	USD	900	900	300	300
Calendar-Spread-HO-001-HO-019 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,980	1,800	660	600
HOS	Hedge/Member		Decrease	USD	1,800	1,800	600	600
Calendar-Spread-HO-001-HO-019 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,980	1,800	660	600
HO4	Hedge/Member		Decrease	USD	1,800	1,800	600	600
Calendar-Spread-HO-001-HO-019 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,980	1,800	660	600
HO	Hedge/Member		Decrease	USD	1,800	1,800	600	600
Calendar-Spread-HO-001-HO-019 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,980	1,800	660	600
BH	Hedge/Member		Decrease	USD	1,800	1,800	600	600
Calendar-Spread-HO-001-HO-019 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,980	1,800	660	600
HOL	Hedge/Member		Decrease	USD	1,800	1,800	600	600
Calendar-Spread-HO-001-HO-019 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,980	1,800	660	600
23	Hedge/Member		Decrease	USD	1,800	1,800	600	600
Calendar-Spread-HO-001-HO-019 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,980	1,800	660	600
HO3	Hedge/Member		Decrease	USD	1,800	1,800	600	600
Calendar-Spread-HO-001-HO-019 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,980	1,800	660	600
HOP	Hedge/Member		Decrease	USD	1,800	1,800	600	600
Calendar-Spread-HO-001-HO-019 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,980	1,800	660	600
HOT	Hedge/Member		Decrease	USD	1,800	1,800	600	600
Calendar-Spread-HO-001-HO-019 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,980	1,800	660	600
S23	Hedge/Member		Decrease	USD	1,800	1,800	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-020 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	987	898	316	288
QH	Hedge/Member		Decrease	USD	898	898	288	288
Calendar-Spread-HO-001-HO-020 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,975	1,795	633	575
HOS	Hedge/Member		Decrease	USD	1,795	1,795	575	575
Calendar-Spread-HO-001-HO-020 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,975	1,795	633	575
HO4	Hedge/Member		Decrease	USD	1,795	1,795	575	575
Calendar-Spread-HO-001-HO-020 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,975	1,795	633	575
HO	Hedge/Member		Decrease	USD	1,795	1,795	575	575
Calendar-Spread-HO-001-HO-020 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,975	1,795	633	575
BH	Hedge/Member		Decrease	USD	1,795	1,795	575	575
Calendar-Spread-HO-001-HO-020 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,975	1,795	633	575
HOL	Hedge/Member		Decrease	USD	1,795	1,795	575	575
Calendar-Spread-HO-001-HO-020 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,975	1,795	633	575
23	Hedge/Member		Decrease	USD	1,795	1,795	575	575
Calendar-Spread-HO-001-HO-020 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,975	1,795	633	575
HO3	Hedge/Member		Decrease	USD	1,795	1,795	575	575
Calendar-Spread-HO-001-HO-020 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,975	1,795	633	575
HOP	Hedge/Member		Decrease	USD	1,795	1,795	575	575
Calendar-Spread-HO-001-HO-020 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,975	1,795	633	575
HOT	Hedge/Member		Decrease	USD	1,795	1,795	575	575
Calendar-Spread-HO-001-HO-020 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,975	1,795	633	575
S23	Hedge/Member		Decrease	USD	1,795	1,795	575	575

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-021 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	998	908	316	288
QH	Hedge/Member		Decrease	USD	908	908	288	288
Calendar-Spread-HO-001-HO-021 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,997	1,815	633	575
HOS	Hedge/Member		Decrease	USD	1,815	1,815	575	575
Calendar-Spread-HO-001-HO-021 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,997	1,815	633	575
HO4	Hedge/Member		Decrease	USD	1,815	1,815	575	575
Calendar-Spread-HO-001-HO-021 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,997	1,815	633	575
HO	Hedge/Member		Decrease	USD	1,815	1,815	575	575
Calendar-Spread-HO-001-HO-021 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,997	1,815	633	575
BH	Hedge/Member		Decrease	USD	1,815	1,815	575	575
Calendar-Spread-HO-001-HO-021 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,997	1,815	633	575
HOL	Hedge/Member		Decrease	USD	1,815	1,815	575	575
Calendar-Spread-HO-001-HO-021 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,997	1,815	633	575
23	Hedge/Member		Decrease	USD	1,815	1,815	575	575
Calendar-Spread-HO-001-HO-021 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,997	1,815	633	575
HO3	Hedge/Member		Decrease	USD	1,815	1,815	575	575
Calendar-Spread-HO-001-HO-021 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,997	1,815	633	575
HOP	Hedge/Member		Decrease	USD	1,815	1,815	575	575
Calendar-Spread-HO-001-HO-021 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,997	1,815	633	575
HOT	Hedge/Member		Decrease	USD	1,815	1,815	575	575
Calendar-Spread-HO-001-HO-021 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,997	1,815	633	575
S23	Hedge/Member		Decrease	USD	1,815	1,815	575	575

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-022 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,075	978	344	313
QH	Hedge/Member		Decrease	USD	978	978	313	313
Calendar-Spread-HO-001-HO-022 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,151	1,955	688	625
HOS	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-022 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,151	1,955	688	625
HO4	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-022 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,151	1,955	688	625
HO	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-022 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,151	1,955	688	625
BH	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-022 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,151	1,955	688	625
HOL	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-022 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,151	1,955	688	625
23	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-022 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,151	1,955	688	625
HO3	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-022 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,151	1,955	688	625
HOP	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-022 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,151	1,955	688	625
HOT	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-022 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,151	1,955	688	625
S23	Hedge/Member		Decrease	USD	1,955	1,955	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-023 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,009	918	344	313
QH	Hedge/Member		Decrease	USD	918	918	313	313
Calendar-Spread-HO-001-HO-023 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,019	1,835	688	625
HOS	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-023 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,019	1,835	688	625
HO4	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-023 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,019	1,835	688	625
HO	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-023 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,019	1,835	688	625
BH	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-023 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,019	1,835	688	625
HOL	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-023 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,019	1,835	688	625
23	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-023 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,019	1,835	688	625
HO3	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-023 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,019	1,835	688	625
HOP	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-023 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,019	1,835	688	625
HOT	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-023 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,019	1,835	688	625
S23	Hedge/Member		Decrease	USD	1,835	1,835	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-024 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,009	918	344	313
QH	Hedge/Member		Decrease	USD	918	918	313	313
Calendar-Spread-HO-001-HO-024 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,019	1,835	688	625
HOS	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-024 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,019	1,835	688	625
HO4	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-024 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,019	1,835	688	625
HO	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-024 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,019	1,835	688	625
BH	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-024 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,019	1,835	688	625
HOL	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-024 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,019	1,835	688	625
23	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-024 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,019	1,835	688	625
HO3	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-024 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,019	1,835	688	625
HOP	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-024 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,019	1,835	688	625
HOT	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-HO-001-HO-024 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,019	1,835	688	625
S23	Hedge/Member		Decrease	USD	1,835	1,835	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-025 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,075	978	344	313
QH	Hedge/Member		Decrease	USD	978	978	313	313
Calendar-Spread-HO-001-HO-025 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,151	1,955	688	625
HOS	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-025 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,151	1,955	688	625
HO4	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-025 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,151	1,955	688	625
HO	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-025 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,151	1,955	688	625
BH	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-025 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,151	1,955	688	625
HOL	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-025 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,151	1,955	688	625
23	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-025 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,151	1,955	688	625
HO3	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-025 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,151	1,955	688	625
HOP	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-025 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,151	1,955	688	625
HOT	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-025 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,151	1,955	688	625
S23	Hedge/Member		Decrease	USD	1,955	1,955	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-026 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,075	978	344	313
QH	Hedge/Member		Decrease	USD	978	978	313	313
Calendar-Spread-HO-001-HO-026 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,151	1,955	688	625
HOS	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-026 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,151	1,955	688	625
HO4	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-026 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,151	1,955	688	625
HO	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-026 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,151	1,955	688	625
BH	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-026 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,151	1,955	688	625
HOL	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-026 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,151	1,955	688	625
23	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-026 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,151	1,955	688	625
HO3	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-026 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,151	1,955	688	625
HOP	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-026 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,151	1,955	688	625
HOT	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-HO-001-HO-026 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,151	1,955	688	625
S23	Hedge/Member		Decrease	USD	1,955	1,955	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-027 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,213	1,103	344	313
QH	Hedge/Member		Decrease	USD	1,103	1,103	313	313
Calendar-Spread-HO-001-HO-027 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,426	2,205	688	625
HOS	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-027 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,426	2,205	688	625
HO4	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-027 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,426	2,205	688	625
HO	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-027 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,426	2,205	688	625
BH	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-027 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,426	2,205	688	625
HOL	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-027 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,426	2,205	688	625
23	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-027 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,426	2,205	688	625
HO3	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-027 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,426	2,205	688	625
HOP	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-027 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,426	2,205	688	625
HOT	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-027 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,426	2,205	688	625
S23	Hedge/Member		Decrease	USD	2,205	2,205	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-028 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,213	1,103	344	313
QH	Hedge/Member		Decrease	USD	1,103	1,103	313	313
Calendar-Spread-HO-001-HO-028 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,426	2,205	688	625
HOS	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-028 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,426	2,205	688	625
HO4	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-028 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,426	2,205	688	625
HO	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-028 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,426	2,205	688	625
BH	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-028 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,426	2,205	688	625
HOL	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-028 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,426	2,205	688	625
23	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-028 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,426	2,205	688	625
HO3	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-028 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,426	2,205	688	625
HOP	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-028 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,426	2,205	688	625
HOT	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-028 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,426	2,205	688	625
S23	Hedge/Member		Decrease	USD	2,205	2,205	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-029 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,213	1,103	344	313
QH	Hedge/Member		Decrease	USD	1,103	1,103	313	313
Calendar-Spread-HO-001-HO-029 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,426	2,205	688	625
HOS	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-029 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,426	2,205	688	625
HO4	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-029 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,426	2,205	688	625
HO	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-029 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,426	2,205	688	625
BH	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-029 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,426	2,205	688	625
HOL	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-029 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,426	2,205	688	625
23	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-029 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,426	2,205	688	625
HO3	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-029 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,426	2,205	688	625
HOP	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-029 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,426	2,205	688	625
HOT	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-HO-001-HO-029 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,426	2,205	688	625
S23	Hedge/Member		Decrease	USD	2,205	2,205	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-030 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,067	970	344	313
QH	Hedge/Member		Decrease	USD	970	970	313	313
Calendar-Spread-HO-001-HO-030 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,134	1,940	688	625
HOS	Hedge/Member		Decrease	USD	1,940	1,940	625	625
Calendar-Spread-HO-001-HO-030 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,134	1,940	688	625
HO4	Hedge/Member		Decrease	USD	1,940	1,940	625	625
Calendar-Spread-HO-001-HO-030 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,134	1,940	688	625
HO	Hedge/Member		Decrease	USD	1,940	1,940	625	625
Calendar-Spread-HO-001-HO-030 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,134	1,940	688	625
BH	Hedge/Member		Decrease	USD	1,940	1,940	625	625
Calendar-Spread-HO-001-HO-030 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,134	1,940	688	625
HOL	Hedge/Member		Decrease	USD	1,940	1,940	625	625
Calendar-Spread-HO-001-HO-030 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,134	1,940	688	625
23	Hedge/Member		Decrease	USD	1,940	1,940	625	625
Calendar-Spread-HO-001-HO-030 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,134	1,940	688	625
HO3	Hedge/Member		Decrease	USD	1,940	1,940	625	625
Calendar-Spread-HO-001-HO-030 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,134	1,940	688	625
HOP	Hedge/Member		Decrease	USD	1,940	1,940	625	625
Calendar-Spread-HO-001-HO-030 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,134	1,940	688	625
HOT	Hedge/Member		Decrease	USD	1,940	1,940	625	625
Calendar-Spread-HO-001-HO-030 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,134	1,940	688	625
S23	Hedge/Member		Decrease	USD	1,940	1,940	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-031 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,064	968	344	313
QH	Hedge/Member		Decrease	USD	968	968	313	313
Calendar-Spread-HO-001-HO-031 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,129	1,935	688	625
HOS	Hedge/Member		Decrease	USD	1,935	1,935	625	625
Calendar-Spread-HO-001-HO-031 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,129	1,935	688	625
HO4	Hedge/Member		Decrease	USD	1,935	1,935	625	625
Calendar-Spread-HO-001-HO-031 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,129	1,935	688	625
HO	Hedge/Member		Decrease	USD	1,935	1,935	625	625
Calendar-Spread-HO-001-HO-031 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,129	1,935	688	625
BH	Hedge/Member		Decrease	USD	1,935	1,935	625	625
Calendar-Spread-HO-001-HO-031 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,129	1,935	688	625
HOL	Hedge/Member		Decrease	USD	1,935	1,935	625	625
Calendar-Spread-HO-001-HO-031 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,129	1,935	688	625
23	Hedge/Member		Decrease	USD	1,935	1,935	625	625
Calendar-Spread-HO-001-HO-031 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,129	1,935	688	625
HO3	Hedge/Member		Decrease	USD	1,935	1,935	625	625
Calendar-Spread-HO-001-HO-031 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,129	1,935	688	625
HOP	Hedge/Member		Decrease	USD	1,935	1,935	625	625
Calendar-Spread-HO-001-HO-031 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,129	1,935	688	625
HOT	Hedge/Member		Decrease	USD	1,935	1,935	625	625
Calendar-Spread-HO-001-HO-031 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,129	1,935	688	625
S23	Hedge/Member		Decrease	USD	1,935	1,935	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-032 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,059	963	344	313
QH	Hedge/Member		Decrease	USD	963	963	313	313
Calendar-Spread-HO-001-HO-032 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,118	1,925	688	625
HOS	Hedge/Member		Decrease	USD	1,925	1,925	625	625
Calendar-Spread-HO-001-HO-032 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,118	1,925	688	625
HO4	Hedge/Member		Decrease	USD	1,925	1,925	625	625
Calendar-Spread-HO-001-HO-032 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,118	1,925	688	625
HO	Hedge/Member		Decrease	USD	1,925	1,925	625	625
Calendar-Spread-HO-001-HO-032 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,118	1,925	688	625
BH	Hedge/Member		Decrease	USD	1,925	1,925	625	625
Calendar-Spread-HO-001-HO-032 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,118	1,925	688	625
HOL	Hedge/Member		Decrease	USD	1,925	1,925	625	625
Calendar-Spread-HO-001-HO-032 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,118	1,925	688	625
23	Hedge/Member		Decrease	USD	1,925	1,925	625	625
Calendar-Spread-HO-001-HO-032 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,118	1,925	688	625
HO3	Hedge/Member		Decrease	USD	1,925	1,925	625	625
Calendar-Spread-HO-001-HO-032 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,118	1,925	688	625
HOP	Hedge/Member		Decrease	USD	1,925	1,925	625	625
Calendar-Spread-HO-001-HO-032 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,118	1,925	688	625
HOT	Hedge/Member		Decrease	USD	1,925	1,925	625	625
Calendar-Spread-HO-001-HO-032 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,118	1,925	688	625
S23	Hedge/Member		Decrease	USD	1,925	1,925	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-033 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	987	898	344	313
QH	Hedge/Member		Decrease	USD	898	898	313	313
Calendar-Spread-HO-001-HO-033 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,975	1,795	688	625
HOS	Hedge/Member		Decrease	USD	1,795	1,795	625	625
Calendar-Spread-HO-001-HO-033 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,975	1,795	688	625
HO4	Hedge/Member		Decrease	USD	1,795	1,795	625	625
Calendar-Spread-HO-001-HO-033 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,975	1,795	688	625
HO	Hedge/Member		Decrease	USD	1,795	1,795	625	625
Calendar-Spread-HO-001-HO-033 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,975	1,795	688	625
BH	Hedge/Member		Decrease	USD	1,795	1,795	625	625
Calendar-Spread-HO-001-HO-033 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,975	1,795	688	625
HOL	Hedge/Member		Decrease	USD	1,795	1,795	625	625
Calendar-Spread-HO-001-HO-033 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,975	1,795	688	625
23	Hedge/Member		Decrease	USD	1,795	1,795	625	625
Calendar-Spread-HO-001-HO-033 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,975	1,795	688	625
HO3	Hedge/Member		Decrease	USD	1,795	1,795	625	625
Calendar-Spread-HO-001-HO-033 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,975	1,795	688	625
HOP	Hedge/Member		Decrease	USD	1,795	1,795	625	625
Calendar-Spread-HO-001-HO-033 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,975	1,795	688	625
HOT	Hedge/Member		Decrease	USD	1,795	1,795	625	625
Calendar-Spread-HO-001-HO-033 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,975	1,795	688	625
S23	Hedge/Member		Decrease	USD	1,795	1,795	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-034 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	982	893	344	313
QH	Hedge/Member		Decrease	USD	893	893	313	313
Calendar-Spread-HO-001-HO-034 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,964	1,785	688	625
HOS	Hedge/Member		Decrease	USD	1,785	1,785	625	625
Calendar-Spread-HO-001-HO-034 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,964	1,785	688	625
HO4	Hedge/Member		Decrease	USD	1,785	1,785	625	625
Calendar-Spread-HO-001-HO-034 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,964	1,785	688	625
HO	Hedge/Member		Decrease	USD	1,785	1,785	625	625
Calendar-Spread-HO-001-HO-034 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,964	1,785	688	625
BH	Hedge/Member		Decrease	USD	1,785	1,785	625	625
Calendar-Spread-HO-001-HO-034 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,964	1,785	688	625
HOL	Hedge/Member		Decrease	USD	1,785	1,785	625	625
Calendar-Spread-HO-001-HO-034 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,964	1,785	688	625
23	Hedge/Member		Decrease	USD	1,785	1,785	625	625
Calendar-Spread-HO-001-HO-034 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,964	1,785	688	625
HO3	Hedge/Member		Decrease	USD	1,785	1,785	625	625
Calendar-Spread-HO-001-HO-034 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,964	1,785	688	625
HOP	Hedge/Member		Decrease	USD	1,785	1,785	625	625
Calendar-Spread-HO-001-HO-034 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,964	1,785	688	625
HOT	Hedge/Member		Decrease	USD	1,785	1,785	625	625
Calendar-Spread-HO-001-HO-034 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,964	1,785	688	625
S23	Hedge/Member		Decrease	USD	1,785	1,785	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-035 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	976	888	344	313
QH	Hedge/Member		Decrease	USD	888	888	313	313
Calendar-Spread-HO-001-HO-035 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,953	1,775	688	625
HOS	Hedge/Member		Decrease	USD	1,775	1,775	625	625
Calendar-Spread-HO-001-HO-035 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,953	1,775	688	625
HO4	Hedge/Member		Decrease	USD	1,775	1,775	625	625
Calendar-Spread-HO-001-HO-035 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,953	1,775	688	625
HO	Hedge/Member		Decrease	USD	1,775	1,775	625	625
Calendar-Spread-HO-001-HO-035 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,953	1,775	688	625
BH	Hedge/Member		Decrease	USD	1,775	1,775	625	625
Calendar-Spread-HO-001-HO-035 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,953	1,775	688	625
HOL	Hedge/Member		Decrease	USD	1,775	1,775	625	625
Calendar-Spread-HO-001-HO-035 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,953	1,775	688	625
23	Hedge/Member		Decrease	USD	1,775	1,775	625	625
Calendar-Spread-HO-001-HO-035 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,953	1,775	688	625
HO3	Hedge/Member		Decrease	USD	1,775	1,775	625	625
Calendar-Spread-HO-001-HO-035 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,953	1,775	688	625
HOP	Hedge/Member		Decrease	USD	1,775	1,775	625	625
Calendar-Spread-HO-001-HO-035 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,953	1,775	688	625
HOT	Hedge/Member		Decrease	USD	1,775	1,775	625	625
Calendar-Spread-HO-001-HO-035 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,953	1,775	688	625
S23	Hedge/Member		Decrease	USD	1,775	1,775	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-036 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	971	883	344	313
QH	Hedge/Member		Decrease	USD	883	883	313	313
Calendar-Spread-HO-001-HO-036 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,942	1,765	688	625
HOS	Hedge/Member		Decrease	USD	1,765	1,765	625	625
Calendar-Spread-HO-001-HO-036 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,942	1,765	688	625
HO4	Hedge/Member		Decrease	USD	1,765	1,765	625	625
Calendar-Spread-HO-001-HO-036 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,942	1,765	688	625
HO	Hedge/Member		Decrease	USD	1,765	1,765	625	625
Calendar-Spread-HO-001-HO-036 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,942	1,765	688	625
BH	Hedge/Member		Decrease	USD	1,765	1,765	625	625
Calendar-Spread-HO-001-HO-036 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,942	1,765	688	625
HOL	Hedge/Member		Decrease	USD	1,765	1,765	625	625
Calendar-Spread-HO-001-HO-036 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,942	1,765	688	625
23	Hedge/Member		Decrease	USD	1,765	1,765	625	625
Calendar-Spread-HO-001-HO-036 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,942	1,765	688	625
HO3	Hedge/Member		Decrease	USD	1,765	1,765	625	625
Calendar-Spread-HO-001-HO-036 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,942	1,765	688	625
HOP	Hedge/Member		Decrease	USD	1,765	1,765	625	625
Calendar-Spread-HO-001-HO-036 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,942	1,765	688	625
HOT	Hedge/Member		Decrease	USD	1,765	1,765	625	625
Calendar-Spread-HO-001-HO-036 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,942	1,765	688	625
S23	Hedge/Member		Decrease	USD	1,765	1,765	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-HO-001-HO-037 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	1,026	933	344	313
QH	Hedge/Member		Decrease	USD	933	933	313	313
Calendar-Spread-HO-001-HO-037 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	2,052	1,865	688	625
HOS	Hedge/Member		Decrease	USD	1,865	1,865	625	625
Calendar-Spread-HO-001-HO-037 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	2,052	1,865	688	625
HO4	Hedge/Member		Decrease	USD	1,865	1,865	625	625
Calendar-Spread-HO-001-HO-037 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	2,052	1,865	688	625
HO	Hedge/Member		Decrease	USD	1,865	1,865	625	625
Calendar-Spread-HO-001-HO-037 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	2,052	1,865	688	625
BH	Hedge/Member		Decrease	USD	1,865	1,865	625	625
Calendar-Spread-HO-001-HO-037 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	2,052	1,865	688	625
HOL	Hedge/Member		Decrease	USD	1,865	1,865	625	625
Calendar-Spread-HO-001-HO-037 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	2,052	1,865	688	625
23	Hedge/Member		Decrease	USD	1,865	1,865	625	625
Calendar-Spread-HO-001-HO-037 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	2,052	1,865	688	625
HO3	Hedge/Member		Decrease	USD	1,865	1,865	625	625
Calendar-Spread-HO-001-HO-037 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	2,052	1,865	688	625
HOP	Hedge/Member		Decrease	USD	1,865	1,865	625	625
Calendar-Spread-HO-001-HO-037 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	2,052	1,865	688	625
HOT	Hedge/Member		Decrease	USD	1,865	1,865	625	625
Calendar-Spread-HO-001-HO-037 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	2,052	1,865	688	625
S23	Hedge/Member		Decrease	USD	1,865	1,865	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-MP-001-MP-002 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,145	1,950	825	750
MP	Hedge/Member		Decrease	USD	1,950	1,950	750	750
Calendar-Spread-MP-001-MP-003 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,013	1,830	770	700
MP	Hedge/Member		Decrease	USD	1,830	1,830	700	700
Calendar-Spread-MP-001-MP-004 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,156	1,960	715	650
MP	Hedge/Member		Decrease	USD	1,960	1,960	650	650
Calendar-Spread-MP-001-MP-005 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,178	1,980	605	550
MP	Hedge/Member		Decrease	USD	1,980	1,980	550	550
Calendar-Spread-MP-001-MP-006 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,129	1,935	633	575
MP	Hedge/Member		Decrease	USD	1,935	1,935	575	575
Calendar-Spread-MP-001-MP-007 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,068	1,880	660	600
MP	Hedge/Member		Decrease	USD	1,880	1,880	600	600
Calendar-Spread-MP-001-MP-008 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,030	1,845	688	625
MP	Hedge/Member		Decrease	USD	1,845	1,845	625	625
Calendar-Spread-MP-001-MP-009 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,953	1,775	633	575
MP	Hedge/Member		Decrease	USD	1,775	1,775	575	575
Calendar-Spread-MP-001-MP-010 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,865	1,695	578	525
MP	Hedge/Member		Decrease	USD	1,695	1,695	525	525
Calendar-Spread-MP-001-MP-011 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,815	1,650	550	500
MP	Hedge/Member		Decrease	USD	1,650	1,650	500	500
Calendar-Spread-MP-001-MP-012 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,782	1,620	550	500
MP	Hedge/Member		Decrease	USD	1,620	1,620	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-MP-001-MP-013 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,733	1,575	523	475
MP	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-MP-001-MP-014 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,733	1,575	523	475
MP	Hedge/Member		Decrease	USD	1,575	1,575	475	475
Calendar-Spread-MP-001-MP-015 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,771	1,610	550	500
MP	Hedge/Member		Decrease	USD	1,610	1,610	500	500
Calendar-Spread-MP-001-MP-016 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,788	1,625	578	525
MP	Hedge/Member		Decrease	USD	1,625	1,625	525	525
Calendar-Spread-MP-001-MP-017 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,804	1,640	605	550
MP	Hedge/Member		Decrease	USD	1,640	1,640	550	550
Calendar-Spread-MP-001-MP-018 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,821	1,655	633	575
MP	Hedge/Member		Decrease	USD	1,655	1,655	575	575
Calendar-Spread-MP-001-MP-019 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,980	1,800	660	600
MP	Hedge/Member		Decrease	USD	1,800	1,800	600	600
Calendar-Spread-MP-001-MP-020 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,975	1,795	633	575
MP	Hedge/Member		Decrease	USD	1,795	1,795	575	575
Calendar-Spread-MP-001-MP-021 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,997	1,815	633	575
MP	Hedge/Member		Decrease	USD	1,815	1,815	575	575
Calendar-Spread-MP-001-MP-022 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,151	1,955	688	625
MP	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-MP-001-MP-023 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,019	1,835	688	625
MP	Hedge/Member		Decrease	USD	1,835	1,835	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-MP-001-MP-024 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,019	1,835	688	625
MP	Hedge/Member		Decrease	USD	1,835	1,835	625	625
Calendar-Spread-MP-001-MP-025 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,151	1,955	688	625
MP	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-MP-001-MP-026 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,151	1,955	688	625
MP	Hedge/Member		Decrease	USD	1,955	1,955	625	625
Calendar-Spread-MP-001-MP-027 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,426	2,205	688	625
MP	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-MP-001-MP-028 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,426	2,205	688	625
MP	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-MP-001-MP-029 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,426	2,205	688	625
MP	Hedge/Member		Decrease	USD	2,205	2,205	625	625
Calendar-Spread-MP-001-MP-030 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,134	1,940	688	625
MP	Hedge/Member		Decrease	USD	1,940	1,940	625	625
Calendar-Spread-MP-001-MP-031 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,129	1,935	688	625
MP	Hedge/Member		Decrease	USD	1,935	1,935	625	625
Calendar-Spread-MP-001-MP-032 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,118	1,925	688	625
MP	Hedge/Member		Decrease	USD	1,925	1,925	625	625
Calendar-Spread-MP-001-MP-033 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,975	1,795	688	625
MP	Hedge/Member		Decrease	USD	1,795	1,795	625	625
Calendar-Spread-MP-001-MP-034 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,964	1,785	688	625
MP	Hedge/Member		Decrease	USD	1,785	1,785	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calendar-Spread-MP-001-MP-035 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,953	1,775	688	625
MP	Hedge/Member		Decrease	USD	1,775	1,775	625	625
Calendar-Spread-MP-001-MP-036 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,942	1,765	688	625
MP	Hedge/Member		Decrease	USD	1,765	1,765	625	625
Calendar-Spread-MP-001-MP-037 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	2,052	1,865	688	625
MP	Hedge/Member		Decrease	USD	1,865	1,865	625	625
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	523	475	550	500
QU	Hedge/Member		Increase	USD	475	475	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	1,045	950	1,100	1,000
RL	Hedge/Member		Increase	USD	950	950	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	1,045	950	1,100	1,000
RT	Hedge/Member		Increase	USD	950	950	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	1,045	950	1,100	1,000
RB	Hedge/Member		Increase	USD	950	950	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	1,045	950	1,100	1,000
RBL	Hedge/Member		Increase	USD	950	950	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Increase	USD	1,045	950	1,100	1,000
RBS	Hedge/Member		Increase	USD	950	950	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	1,045	950	1,100	1,000
4RB	Hedge/Member		Increase	USD	950	950	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	1,045	950	1,100	1,000
3RB	Hedge/Member		Increase	USD	950	950	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	1,045	950	1,100	1,000
27	Hedge/Member		Increase	USD	950	950	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	1,045	950	1,100	1,000
RBP	Hedge/Member		Increase	USD	950	950	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	1,045	950	1,100	1,000
RBT	Hedge/Member		Increase	USD	950	950	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	1,045	950	1,100	1,000
S27	Hedge/Member		Increase	USD	950	950	1,000	1,000
Singapore Naphtha Swap - All Months (SINGAPORE NAPHTHA FUT)								
SP	Spec		Increase	USD	2,035	1,850	2,640	2,400
SP	Hedge/Member		Increase	USD	1,850	1,850	2,400	2,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
AGRICULTURE - Inter-commodity Spread Rates						
CORN (C - CME) vs SOYBEAN OIL (07 - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	55%	55%
Corn (CBOT) (C) vs. Soybean (CBOT) (S)						
Spread Credit Rate	Decrease	+2:-1	65%	65%	50%	50%
REFINED PRODUCTS - Inter-commodity Spread Rates						
1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-1X - CME)						
Spread Credit Rate	New	+1:-1			80%	80%
1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME) vs 3.5% FUEL OIL (PLATTS) CIF MED SWAP FUTURES (NY-7D - CME)						
Spread Credit Rate	New	+1:-1			80%	80%
3.5% FUEL OIL (PLATTS) CIF MED SWAP FUTURES (NY-7D - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME)						
Spread Credit Rate	New	+1:-1			80%	80%
EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs JET AVIATION FUEL (PLATTS) CARGOES FOB MED SWAP FUTURES (NY-1T - CME)						
Spread Credit Rate	New	-1:+1			50%	50%
JET AVIATION FUEL (PLATTS) CARGOES FOB MED SWAP FUTURES (NY-1T - CME) vs 3.5% FUEL OIL (PLATTS) CIF MED SWAP FUTURES (NY-7D - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
JET AVIATION FUEL (PLATTS) CARGOES FOB MED SWAP FUTURES (NY-1T - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
JET AVIATION FUEL (PLATTS) CARGOES FOB MED SWAP FUTURES (NY-1T - CME) vs EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
JET AVIATION FUEL (PLATTS) CARGOES FOB MED SWAP FUTURES (NY-1T - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
JET AVIATION FUEL (PLATTS) CARGOES FOB MED SWAP FUTURES (NY-1T - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
JET AVIATION FUEL (PLATTS) CARGOES FOB MED SWAP FUTURES (NY-1T - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	New	+1:-1			80%	80%
JET AVIATION FUEL (PLATTS) CARGOES FOB MED SWAP FUTURES (NY-1T - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - 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	New	+1:-1			80%	80%
JET AVIATION FUEL (PLATTS) CARGOES FOB MED SWAP FUTURES (NY-1T - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	New	+1:-1			45%	45%
JET AVIATION FUEL (PLATTS) CARGOES FOB MED SWAP FUTURES (NY-1T - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)						
Spread Credit Rate	New	+1:-1			50%	50%
JET AVIATION FUEL (PLATTS) CARGOES FOB MED SWAP FUTURES (NY-1T - CME) vs PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME)						
Spread Credit Rate	New	+1:-1			50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Rate Change	ISO	Current Initial	Current Maintenance	Current Splitting	New Splitting	Child Product(s)
Outright Rates									
INTEREST RATES – Splitting Methodology									
Parent: 2-YR EURODOLLAR BUNDLE FUTURE (BU2)									
BU2	Spec		None	USD	4,098	3,725			
BU2	Hedge/Member		None	USD	3,725	3,725	None	Modified Split	ED
Parent: 3-YR EURODOLLAR BUNDLE FUTURE (BU3)									
BU3	Spec		None	USD	6,628	6,025			
BU3	Hedge/Member		None	USD	6,025	6,025	None	Modified Split	ED
Parent: 5-YR EURODOLLAR BUNDLE FUTURE (BU5)									
BU5	Spec		None	USD	12,128	11,025			
BU5	Hedge/Member		None	USD	11,025	11,025	None	Modified Split	ED