



15-104

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, April 09, 2015

***To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to***

***<http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html>***

***and subscribe to the Performance Bond Rates Advisory Notice listserver.***

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below.

The rates will be effective after the close of business on

**Friday, April 10, 2015.**

Current rates as of:

**Thursday, April 09, 2015.**

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

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

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

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>CRUDE OIL - Outright Rates</b>								
<b>LOOP CRUDE OIL STORAGE FUTURES (LPS)</b>								
LPS	Spec	Mth 1	Decrease	USD	990	900	880	800
LPS	Hedge/Member	Mth 1	Decrease	USD	900	900	800	800
LPS	Spec	Mths 2-3	Decrease	USD	770	700	660	600
LPS	Hedge/Member	Mths 2-3	Decrease	USD	700	700	600	600
<b>CRUDE OIL SPREADS - Outright Rates</b>								
<b>ARGUS LLS VS. WTI (ARG) TRD M (E5)</b>								
E5	Spec	Mnth 1	Increase	USD	1,650	1,500	1,925	1,750
E5	Hedge/Member	Mnth 1	Increase	USD	1,500	1,500	1,750	1,750
<b>CANADIAN HEAVYCRUDE(NET ENRGY) FUT (WCC)</b>								
WCC	Spec	Mnths 1-2	Decrease	USD	2,090	1,900	1,650	1,500
WCC	Hedge/Member	Mnths 1-2	Decrease	USD	1,900	1,900	1,500	1,500
WCC	Spec	Mnths 3-6	Decrease	USD	1,540	1,400	1,375	1,250
WCC	Hedge/Member	Mnths 3-6	Decrease	USD	1,400	1,400	1,250	1,250
WCC	Spec	Mnths 7+	Decrease	USD	1,210	1,100	990	900
WCC	Hedge/Member	Mnths 7+	Decrease	USD	1,100	1,100	900	900
<b>ICE BRENT DUBAI FUT (DB)</b>								
DB	Spec	Mnth 1	Increase	USD	2,530	2,300	2,750	2,500
DB	Hedge/Member	Mnth 1	Increase	USD	2,300	2,300	2,500	2,500
<b>MARS (ARGUS) V WTI FUT (YX)</b>								
YX	Spec	Mnth 2	Increase	USD	1,100	1,000	1,430	1,300
YX	Hedge/Member	Mnth 2	Increase	USD	1,000	1,000	1,300	1,300
YX	Spec	Mnths 3+	New	USD			880	800
YX	Hedge/Member	Mnths 3+	New	USD			800	800
<b>WTI MIDLAND(ARGUS) VS WTI FINCL FUT (FF)</b>								
FF	Spec	Mnth1	Decrease	USD	4,675	4,250	3,300	3,000
FF	Hedge/Member	Mnth1	Decrease	USD	4,250	4,250	3,000	3,000
FF	Spec	Mnth 2	Decrease	USD	2,530	2,300	2,200	2,000
FF	Hedge/Member	Mnth 2	Decrease	USD	2,300	2,300	2,000	2,000
FF	Spec	Mnths 3+	Decrease	USD	1,650	1,500	1,375	1,250
FF	Hedge/Member	Mnths 3+	Decrease	USD	1,500	1,500	1,250	1,250
<b>WTS (ARGUS) V WTI TRD MTH FUT (FH)</b>								
FH	Spec	Mnth 1	Decrease	USD	3,850	3,500	2,475	2,250
FH	Hedge/Member	Mnth 1	Decrease	USD	3,500	3,500	2,250	2,250
FH	Spec	Mnths 2-3	Decrease	USD	2,530	2,300	1,925	1,750

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
FH	Hedge/Member	Mnths 2-3	Decrease	USD	2,300	2,300	1,750	1,750
FH	Spec	Mnths 4-7	Decrease	USD	1,540	1,400	1,100	1,000
FH	Hedge/Member	Mnths 4-7	Decrease	USD	1,400	1,400	1,000	1,000
FH	Spec	Mnths 8+	Decrease	USD	1,100	1,000	825	750
FH	Hedge/Member	Mnths 8+	Decrease	USD	1,000	1,000	750	750
<b>ENVIRONMENTAL - Outright Rates</b>								
<b>CERPLUS (CPL)</b>								
CPL	Spec		Decrease	EUR	110	100	88	80
CPL	Hedge/Member		Decrease	EUR	100	100	80	80
<b>IN DELIVERY MONTH EUA FUTURES (6T)</b>								
6T	Spec	Mth 1	Decrease	EUR	726	660	660	600
6T	Hedge/Member	Mth 1	Decrease	EUR	660	660	600	600
6T	Spec	Mths 2+	Decrease	EUR	726	660	660	600
6T	Hedge/Member	Mths 2+	Decrease	EUR	660	660	600	600
<b>EQUITY INDEX - Outright Rates</b>								
<b>EMINI SP 500 ENERGY SECTOR INDEX (XAE)</b>								
XAE	Spec		Decrease	USD	5,500	5,000	4,400	4,000
XAE	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
<b>SP 500 ENERGY SELECT SECTOR TIC (XET)</b>								
XET	Spec		Decrease	USD	5,500	5,000	4,400	4,000
XET	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
<b>SP 500 ENERGY SLCT SEC SYNTHETIC (1ET)</b>								
1ET	Spec		Decrease	USD	5,500	5,000	4,400	4,000
1ET	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

#### ETHANOL - Outright Rates

##### CHICAGO ETHANOL FUT (CU)

CU	Spec	Mth 1	Decrease	USD	7,700	7,000	6,600	6,000
CU	Hedge/Member	Mth 1	Decrease	USD	7,000	7,000	6,000	6,000
CU	Spec	Mth 3-7	Decrease	USD	4,400	4,000	3,960	3,600
CU	Hedge/Member	Mth 3-7	Decrease	USD	4,000	4,000	3,600	3,600
CU	Spec	Mnth 8+	Decrease	USD	3,740	3,400	3,300	3,000
CU	Hedge/Member	Mnth 8+	Decrease	USD	3,400	3,400	3,000	3,000

##### ETHANOL FUTURES (EH)

EH	Spec	Month 1	Decrease	USD	6,600	6,000	5,940	5,400
EH	Hedge/Member	Month 1	Decrease	USD	6,000	6,000	5,400	5,400
EH	Spec	Month 2	Decrease	USD	4,400	4,000	3,520	3,200
EH	Hedge/Member	Month 2	Decrease	USD	4,000	4,000	3,200	3,200
EH	Spec	Month 3+	Decrease	USD	3,300	3,000	2,640	2,400
EH	Hedge/Member	Month 3+	Decrease	USD	3,000	3,000	2,400	2,400

##### ETHANOL(PL) T2 FOB RTRDM INCL (Z1)

Z1	Spec	Mnth 1	Increase	EUR	2,200	2,000	2,640	2,400
Z1	Hedge/Member	Mnth 1	Increase	EUR	2,000	2,000	2,400	2,400

##### NEW YORK ETHANOL FUT (EZ)

EZ	Spec	Mth 1	Decrease	USD	14,256	12,960	11,000	10,000
EZ	Hedge/Member	Mth 1	Decrease	USD	12,960	12,960	10,000	10,000
EZ	Spec	Mth 2	Decrease	USD	8,800	8,000	7,920	7,200
EZ	Hedge/Member	Mth 2	Decrease	USD	8,000	8,000	7,200	7,200
EZ	Spec	Mths 3-7	Decrease	USD	7,920	7,200	6,050	5,500
EZ	Hedge/Member	Mths 3-7	Decrease	USD	7,200	7,200	5,500	5,500
EZ	Spec	Mnths 8+	Decrease	USD	7,865	7,150	5,500	5,000
EZ	Hedge/Member	Mnths 8+	Decrease	USD	7,150	7,150	5,000	5,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>PETROLEUM CRACKS AND SPREADS - Outright Rates</b>								
<b>1% FOIL(PLTS) CARGOES FOB NWE CRACK (FVB)</b>								
FVB	Spec	Mnth 1	Decrease	USD	15,367	13,970	11,875	10,795
FVB	Hedge/Member	Mnth 1	Decrease	USD	13,970	13,970	10,795	10,795
<b>1% FUEL OIL RDM VS 1% OIL NWE PLTS (33)</b>								
33	Spec	Mnth 1	Decrease	USD	2,750	2,500	2,420	2,200
33	Hedge/Member	Mnth 1	Decrease	USD	2,500	2,500	2,200	2,200
33	Spec	Mnth 2	Decrease	USD	1,870	1,700	1,650	1,500
33	Hedge/Member	Mnth 2	Decrease	USD	1,700	1,700	1,500	1,500
<b>3.5% F OIL(PLTS) BRGES FOB RDM CRCK (BOB)</b>								
BOB	Spec	Mnth 1	Decrease	USD	20,955	19,050	17,463	15,875
BOB	Hedge/Member	Mnth 1	Decrease	USD	19,050	19,050	15,875	15,875
BOB	Spec	Mnth 2	Decrease	USD	8,382	7,620	6,985	6,350
BOB	Hedge/Member	Mnth 2	Decrease	USD	7,620	7,620	6,350	6,350
BOB	Spec	Mnths 3-7	Decrease	USD	7,684	6,985	6,287	5,715
BOB	Hedge/Member	Mnths 3-7	Decrease	USD	6,985	6,985	5,715	5,715
BOB	Spec	Mnths 8+	Decrease	USD	7,684	6,985	6,287	5,715
BOB	Hedge/Member	Mnths 8+	Decrease	USD	6,985	6,985	5,715	5,715
<b>ARGS GSOLNE E-BOB OXY BARGES NWE CK (EOB)</b>								
EOB	Spec	Mnth 1	Decrease	USD	21,991	19,992	21,075	19,159
EOB	Hedge/Member	Mnth 1	Decrease	USD	19,992	19,992	19,159	19,159
EOB	Spec	Mnth 2-6	Decrease	USD	17,868	16,244	15,577	14,161
EOB	Hedge/Member	Mnth 2-6	Decrease	USD	16,244	16,244	14,161	14,161
EOB	Spec	Mnths 7-16	Decrease	USD	23,824	21,658	13,745	12,495
EOB	Hedge/Member	Mnths 7-16	Decrease	USD	21,658	21,658	12,495	12,495
EOB	Spec	Mnths 17+	New	USD			23,824	21,658
EOB	Hedge/Member	Mnths 17+	New	USD			21,658	21,658
<b>CHI ULSD (PLATTS) VS. NY HRBR ULSD (5C)</b>								
5C	Spec	Mnth 1	Decrease	USD	7,700	7,000	6,050	5,500
5C	Hedge/Member	Mnth 1	Decrease	USD	7,000	7,000	5,500	5,500
5C	Spec	Mnth 2-3	Decrease	USD	4,400	4,000	3,300	3,000
5C	Hedge/Member	Mnth 2-3	Decrease	USD	4,000	4,000	3,000	3,000
<b>CHICAGO UNL GAS PL VS RBOB SPR (3C)</b>								
3C	Spec	Mnth 1	Decrease	USD	6,270	5,700	4,400	4,000
3C	Hedge/Member	Mnth 1	Decrease	USD	5,700	5,700	4,000	4,000
3C	Spec	Mnth 2+	Decrease	USD	4,400	4,000	3,300	3,000
3C	Hedge/Member	Mnth 2+	Decrease	USD	4,000	4,000	3,000	3,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>E/W NAPHTHA JAPAN CF VS CRGOES CIF (EWN)</b>								
EWN	Spec		Decrease	USD	5,500	5,000	4,400	4,000
EWN	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
<b>EAST/WEST FUEL OIL SPREAD FUT (EW)</b>								
EW	Spec	Mth 1	Decrease	USD	9,350	8,500	8,580	7,800
EW	Hedge/Member	Mth 1	Decrease	USD	8,500	8,500	7,800	7,800
EW	Spec	Mths 2-3	Decrease	USD	5,500	5,000	4,400	4,000
EW	Hedge/Member	Mths 2-3	Decrease	USD	5,000	5,000	4,000	4,000
EW	Spec	Mths 4-9	Decrease	USD	2,750	2,500	2,310	2,100
EW	Hedge/Member	Mths 4-9	Decrease	USD	2,500	2,500	2,100	2,100
EW	Spec	Mnths 10+	Decrease	USD	2,750	2,500	2,310	2,100
EW	Hedge/Member	Mnths 10+	Decrease	USD	2,500	2,500	2,100	2,100
<b>EUR1%FUEL OIL CARG FOB MED V FOBNWE (ENS)</b>								
ENS	Spec	Mth 1	Decrease	USD	7,260	6,600	3,300	3,000
ENS	Hedge/Member	Mth 1	Decrease	USD	6,600	6,600	3,000	3,000
ENS	Spec	Mths 2+	Decrease	USD	3,300	3,000	2,200	2,000
ENS	Hedge/Member	Mths 2+	Decrease	USD	3,000	3,000	2,000	2,000
<b>EURO 3.5% FUEL OIL SPREAD (FK)</b>								
FK	Spec	Mnth 1	Decrease	USD	11,000	10,000	7,700	7,000
FK	Hedge/Member	Mnth 1	Decrease	USD	10,000	10,000	7,000	7,000
FK	Spec	Mnths 3+	Decrease	USD	2,200	2,000	1,870	1,700
FK	Hedge/Member	Mnths 3+	Decrease	USD	2,000	2,000	1,700	1,700
<b>EURO DIESEL 10PPM VS. ICE (ET)</b>								
ET	Spec	Mnths 1	Increase	USD	3,080	2,800	3,300	3,000
ET	Hedge/Member	Mnths 1	Increase	USD	2,800	2,800	3,000	3,000
ET	Spec	Mnths 3-6	Decrease	USD	2,200	2,000	1,650	1,500
ET	Hedge/Member	Mnths 3-6	Decrease	USD	2,000	2,000	1,500	1,500
ET	Spec	Mnth 2	Decrease	USD	3,080	2,800	2,750	2,500
ET	Hedge/Member	Mnth 2	Decrease	USD	2,800	2,800	2,500	2,500
ET	Spec	Mnths 7+	Increase	USD	1,210	1,100	1,320	1,200
ET	Hedge/Member	Mnths 7+	Increase	USD	1,100	1,100	1,200	1,200
<b>EUROPEAN NAPHTHA CRACK SPREAD FUT (EN)</b>								
EN	Spec	Mnth 1	Increase	USD	3,300	3,000	4,180	3,800
EN	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	3,800	3,800
EN	Spec	Mnths 2-4	Decrease	USD	2,640	2,400	2,200	2,000
EN	Hedge/Member	Mnths 2-4	Decrease	USD	2,400	2,400	2,000	2,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>FUEL OIL CRACK VS. ICE (FO)</b>								
FO	Spec	Mnth 1	Decrease	USD	3,300	3,000	2,750	2,500
FO	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,500	2,500
FO	Spec	Mnth 2	Decrease	USD	1,320	1,200	1,100	1,000
FO	Hedge/Member	Mnth 2	Decrease	USD	1,200	1,200	1,000	1,000
FO	Spec	Mnths 3-7	Decrease	USD	1,210	1,100	990	900
FO	Hedge/Member	Mnths 3-7	Decrease	USD	1,100	1,100	900	900
FO	Spec	Mnths 8+	Decrease	USD	1,210	1,100	990	900
FO	Hedge/Member	Mnths 8+	Decrease	USD	1,100	1,100	900	900
<b>FUEL OIL NWE CRACK VS. ICE (FI)</b>								
FI	Spec	Mnth 1	Decrease	USD	2,420	2,200	1,870	1,700
FI	Hedge/Member	Mnth 1	Decrease	USD	2,200	2,200	1,700	1,700
<b>FUELOIL FUT:CARGOES VS.BARGES (FS)</b>								
FS	Spec	Mnth 1	Decrease	USD	9,350	8,500	7,700	7,000
FS	Hedge/Member	Mnth 1	Decrease	USD	8,500	8,500	7,000	7,000
FS	Spec	Mnths 2-5	Decrease	USD	5,720	5,200	4,400	4,000
FS	Hedge/Member	Mnths 2-5	Decrease	USD	5,200	5,200	4,000	4,000
FS	Spec	Mnths 6+	Decrease	USD	3,520	3,200	2,310	2,100
FS	Hedge/Member	Mnths 6+	Decrease	USD	3,200	3,200	2,100	2,100
<b>G. COAST #6 FUEL OIL 3.0% VS BRENT (GCI)</b>								
GCI	Spec		Decrease	USD	1,980	1,800	1,760	1,600
GCI	Hedge/Member		Decrease	USD	1,800	1,800	1,600	1,600
<b>GAS EURO-BOB OXY (ARG) CRACK (7K)</b>								
7K	Spec	Mnth 1	Decrease	USD	2,640	2,400	2,530	2,300
7K	Hedge/Member	Mnth 1	Decrease	USD	2,400	2,400	2,300	2,300
7K	Spec	Mnth 2-6	Decrease	USD	2,145	1,950	1,870	1,700
7K	Hedge/Member	Mnth 2-6	Decrease	USD	1,950	1,950	1,700	1,700
7K	Spec	Mnths 7-16	Decrease	USD	2,860	2,600	1,650	1,500
7K	Hedge/Member	Mnths 7-16	Decrease	USD	2,600	2,600	1,500	1,500
7K	Spec	Mnths 17+	New	USD			2,860	2,600
7K	Hedge/Member	Mnths 17+	New	USD			2,600	2,600
<b>GASOIL 0.1 RDAM BRGS V. ICE (WQ)</b>								
WQ	Spec	Mnth 1	Increase	USD	2,640	2,400	3,080	2,800
WQ	Hedge/Member	Mnth 1	Increase	USD	2,400	2,400	2,800	2,800
WQ	Spec	Mnths 2-5	Increase	USD	2,200	2,000	2,640	2,400
WQ	Hedge/Member	Mnths 2-5	Increase	USD	2,000	2,000	2,400	2,400
WQ	Spec	Mnths 6+	Increase	USD	1,320	1,200	1,540	1,400
WQ	Hedge/Member	Mnths 6+	Increase	USD	1,200	1,200	1,400	1,400

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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>GASOIL CRACK SPREAD CALENDAR FUT (GZ)</b>								
GZ	Spec	Mnth 1	Decrease	USD	3,850	3,500	3,025	2,750
GZ	Hedge/Member	Mnth 1	Decrease	USD	3,500	3,500	2,750	2,750
GZ	Spec	Mnths 2-6	Decrease	USD	3,850	3,500	3,025	2,750
GZ	Hedge/Member	Mnths 2-6	Decrease	USD	3,500	3,500	2,750	2,750
GZ	Spec	Mnths 7+	Decrease	USD	3,850	3,500	3,025	2,750
GZ	Hedge/Member	Mnths 7+	Decrease	USD	3,500	3,500	2,750	2,750
<b>GASOIL(ICE) CRACK SPREAD 1000MT FUT (GOC)</b>								
GOC	Spec	Mnth 1	Decrease	USD	28,683	26,075	22,536	20,488
GOC	Hedge/Member	Mnth 1	Decrease	USD	26,075	26,075	20,488	20,488
GOC	Spec	Mnths 2-6	Decrease	USD	28,683	26,075	22,536	20,488
GOC	Hedge/Member	Mnths 2-6	Decrease	USD	26,075	26,075	20,488	20,488
GOC	Spec	Mnths 7+	Decrease	USD	28,683	26,075	22,536	20,488
GOC	Hedge/Member	Mnths 7+	Decrease	USD	26,075	26,075	20,488	20,488
<b>GLFCST NO.2 PLATTS FIN UP/DN FUT (UT)</b>								
UT	Spec	Mnth 1	Decrease	USD	4,400	4,000	4,070	3,700
UT	Hedge/Member	Mnth 1	Decrease	USD	4,000	4,000	3,700	3,700
<b>GRP THREE SUB-OCT GS (PLT) VS RBOB (A8)</b>								
A8	Spec	Mnth 1	Decrease	USD	3,740	3,400	3,080	2,800
A8	Hedge/Member	Mnth 1	Decrease	USD	3,400	3,400	2,800	2,800
A8	Spec	Mnths 2-4	Decrease	USD	2,860	2,600	2,530	2,300
A8	Hedge/Member	Mnths 2-4	Decrease	USD	2,600	2,600	2,300	2,300
A8	Spec	Mnths 5+	Decrease	USD	2,860	2,600	1,980	1,800
A8	Hedge/Member	Mnths 5+	Decrease	USD	2,600	2,600	1,800	1,800
<b>GRP3 ULSD VS NY HRBR ULSD FUT (A6)</b>								
A6	Spec	Mnth 1	Decrease	USD	6,380	5,800	3,300	3,000
A6	Hedge/Member	Mnth 1	Decrease	USD	5,800	5,800	3,000	3,000
A6	Spec	Mnths 3+	Decrease	USD	1,650	1,500	1,100	1,000
A6	Hedge/Member	Mnths 3+	Decrease	USD	1,500	1,500	1,000	1,000
<b>GULF CO NO6 FUELOIL 3% V. EURO 3.5% (GCU)</b>								
GCU	Spec	Mnth 1	Decrease	USD	1,870	1,700	1,650	1,500
GCU	Hedge/Member	Mnth 1	Decrease	USD	1,700	1,700	1,500	1,500
<b>GULF COAST CBOB GAS A2 VS RBOB SRRD (CRB)</b>								
CRB	Spec	Mnth 1	Increase	USD	5,060	4,600	6,050	5,500
CRB	Hedge/Member	Mnth 1	Increase	USD	4,600	4,600	5,500	5,500

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<b>Outright Rates</b>								
<b>GULF COAST NO.6 FUEL OIL CRACK FUT (MG)</b>								
MG	Spec	Mnth 4+	Decrease	USD	2,310	2,100	1,980	1,800
MG	Hedge/Member	Mnth 4+	Decrease	USD	2,100	2,100	1,800	1,800
<b>JAPAN C&amp;F NAPHTHA CRACK SPREAD (JB)</b>								
JB	Spec		Decrease	USD	3,850	3,500	2,200	2,000
JB	Hedge/Member		Decrease	USD	3,500	3,500	2,000	2,000
<b>JET AVIA FUEL(PLTT) FOB V. ICE (1V)</b>								
1V	Spec	Mnth 1	Decrease	USD	7,150	6,500	6,600	6,000
1V	Hedge/Member	Mnth 1	Decrease	USD	6,500	6,500	6,000	6,000
1V	Spec	Mnth 2	Decrease	USD	6,600	6,000	6,050	5,500
1V	Hedge/Member	Mnth 2	Decrease	USD	6,000	6,000	5,500	5,500
1V	Spec	Mnths 3+	New	USD			4,950	4,500
1V	Hedge/Member	Mnths 3+	New	USD			4,500	4,500
<b>JET CIF NWE VS ICE (JC)</b>								
JC	Spec	Mnth 1	Decrease	USD	7,370	6,700	6,710	6,100
JC	Hedge/Member	Mnth 1	Decrease	USD	6,700	6,700	6,100	6,100
JC	Spec	Mnths 3-6	Decrease	USD	4,620	4,200	4,290	3,900
JC	Hedge/Member	Mnths 3-6	Decrease	USD	4,200	4,200	3,900	3,900
<b>LA CARBOB GASOLINE(OPIS)FUT (JL)</b>								
JL	Spec		Decrease	USD	5,500	5,000	4,400	4,000
JL	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
<b>LA JT FL(PLATTS) VS.NY HRBR ULSD FU (MQ)</b>								
MQ	Spec		Increase	USD	2,860	2,600	3,850	3,500
MQ	Hedge/Member		Increase	USD	2,600	2,600	3,500	3,500
<b>MIN JETKERO CRGOS CIF NWE VS GASOIL (MJC)</b>								
MJC	Spec	Mnth 1	Decrease	USD	737	670	671	610
MJC	Hedge/Member	Mnth 1	Decrease	USD	670	670	610	610
MJC	Spec	Mnths 3-6	Decrease	USD	462	420	429	390
MJC	Hedge/Member	Mnths 3-6	Decrease	USD	420	420	390	390
<b>MIN ULSD 10PPM CRGOS CIF MED VS GSL (UCM)</b>								
UCM	Spec	Mnth 1	Increase	USD	825	750	957	870
UCM	Hedge/Member	Mnth 1	Increase	USD	750	750	870	870

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>MIN ULSD 10PPM CRGS CIF NWE VS GSL (MGN)</b>								
MGN	Spec	Mnth 1	Decrease	USD	770	700	660	600
MGN	Hedge/Member	Mnth 1	Decrease	USD	700	700	600	600
MGN	Spec	Mnth 2	Decrease	USD	440	400	330	300
MGN	Hedge/Member	Mnth 2	Decrease	USD	400	400	300	300
MGN	Spec	Mnths 3-4	Decrease	USD	275	250	198	180
MGN	Hedge/Member	Mnths 3-4	Decrease	USD	250	250	180	180
MGN	Spec	Mnths 5+	Decrease	USD	198	180	110	100
MGN	Hedge/Member	Mnths 5+	Decrease	USD	180	180	100	100
<b>MINI 1% FUEL OIL CARGO CRACK (MNS)</b>								
MNS	Spec	Mnth 1	Decrease	USD	1,537	1,397	1,187	1,080
MNS	Hedge/Member	Mnth 1	Decrease	USD	1,397	1,397	1,080	1,080
<b>MINI 3.5% FUEL OIL FOB CRK SPD FUT (MFR)</b>								
MFR	Spec	Mnth 1	Decrease	USD	2,096	1,905	1,746	1,588
MFR	Hedge/Member	Mnth 1	Decrease	USD	1,905	1,905	1,588	1,588
MFR	Spec	Mnth 2	Decrease	USD	838	762	699	635
MFR	Hedge/Member	Mnth 2	Decrease	USD	762	762	635	635
MFR	Spec	Mnths 3-7	Decrease	USD	768	699	629	572
MFR	Hedge/Member	Mnths 3-7	Decrease	USD	699	699	572	572
MFR	Spec	Mnths 8+	Decrease	USD	768	699	629	572
MFR	Hedge/Member	Mnths 8+	Decrease	USD	699	699	572	572
<b>MINI 380CST VS 3.5% FUEL OIL FUT (MSB)</b>								
MSB	Spec	Mnth 1	Decrease	USD	1,210	1,100	990	900
MSB	Hedge/Member	Mnth 1	Decrease	USD	1,100	1,100	900	900
MSB	Spec	Mnth 2-15	Decrease	USD	660	600	550	500
MSB	Hedge/Member	Mnth 2-15	Decrease	USD	600	600	500	500
<b>MINI EAST-WEST FUEL OIL FUTURES (MEW)</b>								
MEW	Spec	Mth 1	Decrease	USD	935	850	858	780
MEW	Hedge/Member	Mth 1	Decrease	USD	850	850	780	780
MEW	Spec	Mths 2-3	Decrease	USD	550	500	440	400
MEW	Hedge/Member	Mths 2-3	Decrease	USD	500	500	400	400
MEW	Spec	Mths 4-9	Decrease	USD	275	250	231	210
MEW	Hedge/Member	Mths 4-9	Decrease	USD	250	250	210	210
MEW	Spec	Mnths 10+	Decrease	USD	275	250	231	210
MEW	Hedge/Member	Mnths 10+	Decrease	USD	250	250	210	210

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>MINI EUR DIESEL10PPM VS ICE GS FUT (MUD)</b>								
MUD	Spec	Mnths 1	Increase	USD	308	280	330	300
MUD	Hedge/Member	Mnths 1	Increase	USD	280	280	300	300
MUD	Spec	Mnths 3-6	Decrease	USD	220	200	165	150
MUD	Hedge/Member	Mnths 3-6	Decrease	USD	200	200	150	150
MUD	Spec	Mnth 2	Decrease	USD	308	280	275	250
MUD	Hedge/Member	Mnth 2	Decrease	USD	280	280	250	250
MUD	Spec	Mnths 7+	Increase	USD	121	110	132	120
MUD	Hedge/Member	Mnths 7+	Increase	USD	110	110	120	120
<b>MINI GSOIL .1 PLTTS VS ICE GSOIL FU (MGB)</b>								
MGB	Spec	Mnth 1	Increase	USD	264	240	308	280
MGB	Hedge/Member	Mnth 1	Increase	USD	240	240	280	280
MGB	Spec	Mnths 2-5	Increase	USD	220	200	264	240
MGB	Hedge/Member	Mnths 2-5	Increase	USD	200	200	240	240
MGB	Spec	Mnths 6+	Increase	USD	132	120	154	140
MGB	Hedge/Member	Mnths 6+	Increase	USD	120	120	140	140
<b>MINI RBOB V. EBOB(ARGUS) NWE BRGS (MXB)</b>								
MXB	Spec	Mnth 2	Decrease	USD	1,210	1,100	1,100	1,000
MXB	Hedge/Member	Mnth 2	Decrease	USD	1,100	1,100	1,000	1,000
<b>NAPHTHA (PLTS) CARGES CIF NWE CRACK (NOB)</b>								
NOB	Spec	Mnth 1	Increase	USD	29,370	26,700	37,202	33,820
NOB	Hedge/Member	Mnth 1	Increase	USD	26,700	26,700	33,820	33,820
NOB	Spec	Mnths 2-4	Decrease	USD	23,496	21,360	19,580	17,800
NOB	Hedge/Member	Mnths 2-4	Decrease	USD	21,360	21,360	17,800	17,800
<b>NEW YORK FUEL OIL 1% V. EURO 1% FO (NYF)</b>								
NYF	Spec	Mnth 1	Decrease	USD	2,860	2,600	2,310	2,100
NYF	Hedge/Member	Mnth 1	Decrease	USD	2,600	2,600	2,100	2,100
<b>NY HARBOR LOW SULPUR GAS 1000MBBL (NLS)</b>								
NLS	Spec	Mnths 1	Decrease	USD	4,400	4,000	3,960	3,600
NLS	Hedge/Member	Mnths 1	Decrease	USD	4,000	4,000	3,600	3,600
NLS	Spec	Mnths 6+	Decrease	USD	4,400	4,000	3,960	3,600
NLS	Hedge/Member	Mnths 6+	Decrease	USD	4,000	4,000	3,600	3,600
NLS	Spec	Mths 2-5	Decrease	USD	4,400	4,000	3,960	3,600
NLS	Hedge/Member	Mths 2-5	Decrease	USD	4,000	4,000	3,600	3,600
<b>NY HO (PLATTS) VS NY HRBR ULSD (YH)</b>								
YH	Spec	Mnth 1	Increase	USD	3,080	2,800	3,630	3,300
YH	Hedge/Member	Mnth 1	Increase	USD	2,800	2,800	3,300	3,300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>NY ULSD VS. NY HRBR ULSD FUT (7Y)</b>								
7Y	Spec	Mnth 1	Decrease	USD	2,860	2,600	2,420	2,200
7Y	Hedge/Member	Mnth 1	Decrease	USD	2,600	2,600	2,200	2,200
7Y	Spec	Mnth 2	Decrease	USD	2,200	2,000	1,980	1,800
7Y	Hedge/Member	Mnth 2	Decrease	USD	2,000	2,000	1,800	1,800
7Y	Spec	Mnths 3+	Decrease	USD	1,980	1,800	1,870	1,700
7Y	Hedge/Member	Mnths 3+	Decrease	USD	1,800	1,800	1,700	1,700
<b>NY1% V. GC3PREAD S (VR)</b>								
VR	Spec	Mnth 1	Decrease	USD	1,980	1,800	1,210	1,100
VR	Hedge/Member	Mnth 1	Decrease	USD	1,800	1,800	1,100	1,100
VR	Spec	Mnth 2	Decrease	USD	1,210	1,100	990	900
VR	Hedge/Member	Mnth 2	Decrease	USD	1,100	1,100	900	900
VR	Spec	Mnths 3+	Decrease	USD	880	800	660	600
VR	Hedge/Member	Mnths 3+	Decrease	USD	800	800	600	600
<b>RBOB GAS VS EURO BOB OXY NWE BARGES (XER)</b>								
XER	Spec	Mnth 2	Decrease	USD	1,452	1,320	1,320	1,200
XER	Hedge/Member	Mnth 2	Decrease	USD	1,320	1,320	1,200	1,200
<b>RBOB GAS VS EUROBOB(ARGUS) NWE BRGS (EXR)</b>								
EXR	Spec	Mnth 2	Decrease	USD	12,100	11,000	11,000	10,000
EXR	Hedge/Member	Mnth 2	Decrease	USD	11,000	11,000	10,000	10,000
<b>RBOB UP-DOWN CALENDAR FUT (RV)</b>								
RV	Spec	Mnth 1	Decrease	USD	3,410	3,100	3,080	2,800
RV	Hedge/Member	Mnth 1	Decrease	USD	3,100	3,100	2,800	2,800
<b>RME BIO ARGUS RDM RED VS ICS GAS (BFR)</b>								
BFR	Spec	Mnth 1	Decrease	USD	5,720	5,200	5,500	5,000
BFR	Hedge/Member	Mnth 1	Decrease	USD	5,200	5,200	5,000	5,000
BFR	Spec	Mnths 2+	Decrease	USD	3,630	3,300	3,080	2,800
BFR	Hedge/Member	Mnths 2+	Decrease	USD	3,300	3,300	2,800	2,800
<b>SING 380 FUEL OIL VS FUEL OIL ROTDM (EVC)</b>								
EVC	Spec	Mnth 1	Decrease	USD	12,100	11,000	9,900	9,000
EVC	Hedge/Member	Mnth 1	Decrease	USD	11,000	11,000	9,000	9,000
EVC	Spec	Mnth 2-15	Decrease	USD	6,600	6,000	5,500	5,000
EVC	Hedge/Member	Mnth 2-15	Decrease	USD	6,000	6,000	5,000	5,000
<b>SINGAPORE GASOIL VS ICE (GA)</b>								
GA	Spec	Mnths 3+	Decrease	USD	468	425	413	375
GA	Hedge/Member	Mnths 3+	Decrease	USD	425	425	375	375

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>SINGAPORE JET KERO GASOIL FUT (RK)</b>								
RK	Spec	Mnth 1	Increase	USD	1,100	1,000	1,210	1,100
RK	Hedge/Member	Mnth 1	Increase	USD	1,000	1,000	1,100	1,100
RK	Spec	Mnth 3+	Increase	USD	495	450	550	500
RK	Hedge/Member	Mnth 3+	Increase	USD	450	450	500	500
<b>SPORE FUEL OIL 180CST 6.35 CK (STR)</b>								
STR	Spec		Decrease	USD	4,620	4,200	2,750	2,500
STR	Hedge/Member		Decrease	USD	4,200	4,200	2,500	2,500
<b>SPORE MOGAS92 UNLD BRENT SPRD FUT (1NB)</b>								
1NB	Spec	Mnths 2+	Decrease	USD	2,750	2,500	2,200	2,000
1NB	Hedge/Member	Mnths 2+	Decrease	USD	2,500	2,500	2,000	2,000
<b>ULSD 10PPM CIF MED VS. ICE GAS (Z7)</b>								
Z7	Spec	Mnth 1	Increase	USD	8,250	7,500	9,570	8,700
Z7	Hedge/Member	Mnth 1	Increase	USD	7,500	7,500	8,700	8,700
<b>ULSD 10PPM V. ICE FUT (TP)</b>								
TP	Spec	Mnth 1	Decrease	USD	7,700	7,000	6,600	6,000
TP	Hedge/Member	Mnth 1	Decrease	USD	7,000	7,000	6,000	6,000
TP	Spec	Mnth 2	Decrease	USD	4,400	4,000	3,300	3,000
TP	Hedge/Member	Mnth 2	Decrease	USD	4,000	4,000	3,000	3,000
TP	Spec	Mnths 3-4	Decrease	USD	2,750	2,500	1,980	1,800
TP	Hedge/Member	Mnths 3-4	Decrease	USD	2,500	2,500	1,800	1,800
TP	Spec	Mnths 5+	Decrease	USD	1,980	1,800	1,100	1,000
TP	Hedge/Member	Mnths 5+	Decrease	USD	1,800	1,800	1,000	1,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

#### REFINED PRODUCTS - Outright Rates

##### 1% FUEL OIL (PLT) CARG CIF MED (1W)

1W	Spec		Decrease	USD	41,800	38,000	33,000	30,000
1W	Hedge/Member		Decrease	USD	38,000	38,000	30,000	30,000

##### 1% FUEL OIL (PLT) CARG CIF NWE (1X)

1X	Spec		Decrease	USD	41,800	38,000	33,000	30,000
1X	Hedge/Member		Decrease	USD	38,000	38,000	30,000	30,000

##### 3.5% FUEL OIL CID MED FUT (7D)

7D	Spec		Decrease	USD	41,800	38,000	33,000	30,000
7D	Hedge/Member		Decrease	USD	38,000	38,000	30,000	30,000

##### CHICAGO ULSD (PLATTS) FUT (4C)

4C	Spec		Decrease	USD	7,700	7,000	6,600	6,000
4C	Hedge/Member		Decrease	USD	7,000	7,000	6,000	6,000

##### EIA FLAT TAX US RETAIL GASOLINE FUT (JE)

JE	Spec	Month 1	Decrease	USD	6,600	6,000	6,050	5,500
JE	Hedge/Member	Month 1	Decrease	USD	6,000	6,000	5,500	5,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>E-MINI NY HRBR ULSD FUT (QH)</b>								
QH	Spec	Mnth1	Decrease	USD	3,163	2,875	2,860	2,600
QH	Hedge/Member	Mnth1	Decrease	USD	2,875	2,875	2,600	2,600
QH	Spec	Mnth2	Decrease	USD	2,750	2,500	2,695	2,450
QH	Hedge/Member	Mnth2	Decrease	USD	2,500	2,500	2,450	2,450
QH	Spec	Mnth3	Decrease	USD	2,695	2,450	2,640	2,400
QH	Hedge/Member	Mnth3	Decrease	USD	2,450	2,450	2,400	2,400
QH	Spec	Mnth4	Decrease	USD	2,613	2,375	2,585	2,350
QH	Hedge/Member	Mnth4	Decrease	USD	2,375	2,375	2,350	2,350
QH	Spec	Mnth6	Decrease	USD	2,489	2,263	2,475	2,250
QH	Hedge/Member	Mnth6	Decrease	USD	2,263	2,263	2,250	2,250
QH	Spec	Mnth7	Decrease	USD	2,448	2,225	2,420	2,200
QH	Hedge/Member	Mnth7	Decrease	USD	2,225	2,225	2,200	2,200
QH	Spec	Mnth8	Decrease	USD	2,406	2,188	2,365	2,150
QH	Hedge/Member	Mnth8	Decrease	USD	2,188	2,188	2,150	2,150
QH	Spec	Mnth9	Decrease	USD	2,351	2,138	2,310	2,100
QH	Hedge/Member	Mnth9	Decrease	USD	2,138	2,138	2,100	2,100
QH	Spec	Mnth10	Decrease	USD	2,296	2,088	2,255	2,050
QH	Hedge/Member	Mnth10	Decrease	USD	2,088	2,088	2,050	2,050
QH	Spec	Mnth11	Decrease	USD	2,255	2,050	2,228	2,025
QH	Hedge/Member	Mnth11	Decrease	USD	2,050	2,050	2,025	2,025
QH	Spec	Mnth12	Decrease	USD	2,228	2,025	2,173	1,975
QH	Hedge/Member	Mnth12	Decrease	USD	2,025	2,025	1,975	1,975
QH	Spec	Mnth13	Decrease	USD	2,186	1,988	2,145	1,950
QH	Hedge/Member	Mnth13	Decrease	USD	1,988	1,988	1,950	1,950
QH	Spec	Mnth14	Decrease	USD	2,159	1,963	2,090	1,900
QH	Hedge/Member	Mnth14	Decrease	USD	1,963	1,963	1,900	1,900
QH	Spec	Mnth15	Decrease	USD	2,145	1,950	2,063	1,875
QH	Hedge/Member	Mnth15	Decrease	USD	1,950	1,950	1,875	1,875
QH	Spec	Mnth16	Decrease	USD	2,131	1,938	2,035	1,850
QH	Hedge/Member	Mnth16	Decrease	USD	1,938	1,938	1,850	1,850
QH	Spec	Mnth17	Decrease	USD	2,118	1,925	2,008	1,825
QH	Hedge/Member	Mnth17	Decrease	USD	1,925	1,925	1,825	1,825
QH	Spec	Mnth18	Decrease	USD	2,104	1,913	1,994	1,813
QH	Hedge/Member	Mnth18	Decrease	USD	1,913	1,913	1,813	1,813
QH	Spec	Mnth19	Decrease	USD	2,090	1,900	1,980	1,800
QH	Hedge/Member	Mnth19	Decrease	USD	1,900	1,900	1,800	1,800
QH	Spec	Mnth20	Decrease	USD	2,076	1,888	1,953	1,775
QH	Hedge/Member	Mnth20	Decrease	USD	1,888	1,888	1,775	1,775
QH	Spec	Mnth21	Decrease	USD	2,076	1,888	1,925	1,750

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
QH	Hedge/Member	Mnth21	Decrease	USD	1,888	1,888	1,750	1,750
QH	Spec	Mnth22	Decrease	USD	2,076	1,888	1,898	1,725
QH	Hedge/Member	Mnth22	Decrease	USD	1,888	1,888	1,725	1,725
QH	Spec	Mnth23	Decrease	USD	2,076	1,888	1,898	1,725
QH	Hedge/Member	Mnth23	Decrease	USD	1,888	1,888	1,725	1,725
QH	Spec	Mnth24	Decrease	USD	2,076	1,888	1,898	1,725
QH	Hedge/Member	Mnth24	Decrease	USD	1,888	1,888	1,725	1,725
QH	Spec	Mnth25	Decrease	USD	2,076	1,888	1,898	1,725
QH	Hedge/Member	Mnth25	Decrease	USD	1,888	1,888	1,725	1,725
QH	Spec	Mnth26	Decrease	USD	2,076	1,888	1,898	1,725
QH	Hedge/Member	Mnth26	Decrease	USD	1,888	1,888	1,725	1,725
QH	Spec	Mnth27	Decrease	USD	2,076	1,888	1,898	1,725
QH	Hedge/Member	Mnth27	Decrease	USD	1,888	1,888	1,725	1,725
QH	Spec	Mnth28	Decrease	USD	2,076	1,888	1,898	1,725
QH	Hedge/Member	Mnth28	Decrease	USD	1,888	1,888	1,725	1,725
QH	Spec	Mnth29	Decrease	USD	2,076	1,888	1,870	1,700
QH	Hedge/Member	Mnth29	Decrease	USD	1,888	1,888	1,700	1,700
QH	Spec	Mnth30	Decrease	USD	2,068	1,880	1,870	1,700
QH	Hedge/Member	Mnth30	Decrease	USD	1,880	1,880	1,700	1,700
QH	Spec	Mnth31	Decrease	USD	2,065	1,878	1,870	1,700
QH	Hedge/Member	Mnth31	Decrease	USD	1,878	1,878	1,700	1,700
QH	Spec	Mnth32	Decrease	USD	2,060	1,873	1,843	1,675
QH	Hedge/Member	Mnth32	Decrease	USD	1,873	1,873	1,675	1,675
QH	Spec	Mnth33	Decrease	USD	2,054	1,868	1,843	1,675
QH	Hedge/Member	Mnth33	Decrease	USD	1,868	1,868	1,675	1,675
QH	Spec	Mnth34	Decrease	USD	2,049	1,863	1,843	1,675
QH	Hedge/Member	Mnth34	Decrease	USD	1,863	1,863	1,675	1,675
QH	Spec	Mnth35	Decrease	USD	2,043	1,858	1,815	1,650
QH	Hedge/Member	Mnth35	Decrease	USD	1,858	1,858	1,650	1,650
QH	Spec	Mnth36	Decrease	USD	2,038	1,853	1,815	1,650
QH	Hedge/Member	Mnth36	Decrease	USD	1,853	1,853	1,650	1,650
QH	Spec	Mnth37+	Decrease	USD	2,027	1,843	1,815	1,650
QH	Hedge/Member	Mnth37+	Decrease	USD	1,843	1,843	1,650	1,650
<b>EUR 1%FUEL OIL CARG FOB MED(PLATTS) (EFM)</b>								
EFM	Spec		Decrease	USD	41,800	38,000	33,000	30,000
EFM	Hedge/Member		Decrease	USD	38,000	38,000	30,000	30,000
<b>EURO DIESEL 10 CAL FUT (GT)</b>								
GT	Spec		Increase	USD	30,250	27,500	38,500	35,000
GT	Hedge/Member		Increase	USD	27,500	27,500	35,000	35,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>EUROPE 1% FUEL OIL NWE CALFUT (UF)</b>								
UF	Spec	Mnth 1	Decrease	USD	36,300	33,000	31,900	29,000
UF	Hedge/Member	Mnth 1	Decrease	USD	33,000	33,000	29,000	29,000
UF	Spec	Mnths 2-6	Decrease	USD	36,300	33,000	30,800	28,000
UF	Hedge/Member	Mnths 2-6	Decrease	USD	33,000	33,000	28,000	28,000
UF	Spec	Mnths 7+	Decrease	USD	33,000	30,000	29,700	27,000
UF	Hedge/Member	Mnths 7+	Decrease	USD	30,000	30,000	27,000	27,000
<b>EUROPE NAPHTHA CALFUT (UN)</b>								
UN	Spec	Mths 1	Increase	USD	55,000	50,000	60,500	55,000
UN	Hedge/Member	Mths 1	Increase	USD	50,000	50,000	55,000	55,000
UN	Spec	Mths 2-6	Increase	USD	55,000	50,000	60,500	55,000
UN	Hedge/Member	Mths 2-6	Increase	USD	50,000	50,000	55,000	55,000
UN	Spec	Mnths 7+	Increase	USD	49,500	45,000	55,000	50,000
UN	Hedge/Member	Mnths 7+	Increase	USD	45,000	45,000	50,000	50,000
<b>FAME 0 ARGUS BIODIESEL FOB RDA RED (FBD)</b>								
FBD	Spec		Increase	USD	3,850	3,500	4,730	4,300
FBD	Hedge/Member		Increase	USD	3,500	3,500	4,300	4,300
<b>GULF COAST JET FUEL CLNDR FUT (GE)</b>								
GE	Spec	Mnths 7+	Increase	USD	4,730	4,300	4,950	4,500
GE	Hedge/Member	Mnths 7+	Increase	USD	4,300	4,300	4,500	4,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>HEATING OIL TAM PLATTS PRIC (HOS)</b>								
HOS	Spec	Mnth1	Decrease	USD	6,325	5,750	5,720	5,200
HOS	Hedge/Member	Mnth1	Decrease	USD	5,750	5,750	5,200	5,200
HOS	Spec	Mnth2	Decrease	USD	5,500	5,000	5,390	4,900
HOS	Hedge/Member	Mnth2	Decrease	USD	5,000	5,000	4,900	4,900
HOS	Spec	Mnth3	Decrease	USD	5,390	4,900	5,280	4,800
HOS	Hedge/Member	Mnth3	Decrease	USD	4,900	4,900	4,800	4,800
HOS	Spec	Mnth4	Decrease	USD	5,225	4,750	5,170	4,700
HOS	Hedge/Member	Mnth4	Decrease	USD	4,750	4,750	4,700	4,700
HOS	Spec	Mnth6	Decrease	USD	4,978	4,525	4,950	4,500
HOS	Hedge/Member	Mnth6	Decrease	USD	4,525	4,525	4,500	4,500
HOS	Spec	Mnth7	Decrease	USD	4,895	4,450	4,840	4,400
HOS	Hedge/Member	Mnth7	Decrease	USD	4,450	4,450	4,400	4,400
HOS	Spec	Mnth8	Decrease	USD	4,813	4,375	4,730	4,300
HOS	Hedge/Member	Mnth8	Decrease	USD	4,375	4,375	4,300	4,300
HOS	Spec	Mnth9	Decrease	USD	4,703	4,275	4,620	4,200
HOS	Hedge/Member	Mnth9	Decrease	USD	4,275	4,275	4,200	4,200
HOS	Spec	Mnth10	Decrease	USD	4,593	4,175	4,510	4,100
HOS	Hedge/Member	Mnth10	Decrease	USD	4,175	4,175	4,100	4,100
HOS	Spec	Mnth11	Decrease	USD	4,510	4,100	4,455	4,050
HOS	Hedge/Member	Mnth11	Decrease	USD	4,100	4,100	4,050	4,050
HOS	Spec	Mnth12	Decrease	USD	4,455	4,050	4,345	3,950
HOS	Hedge/Member	Mnth12	Decrease	USD	4,050	4,050	3,950	3,950
HOS	Spec	Mnth13	Decrease	USD	4,373	3,975	4,290	3,900
HOS	Hedge/Member	Mnth13	Decrease	USD	3,975	3,975	3,900	3,900
HOS	Spec	Mnth14	Decrease	USD	4,318	3,925	4,180	3,800
HOS	Hedge/Member	Mnth14	Decrease	USD	3,925	3,925	3,800	3,800
HOS	Spec	Mnth15	Decrease	USD	4,290	3,900	4,125	3,750
HOS	Hedge/Member	Mnth15	Decrease	USD	3,900	3,900	3,750	3,750
HOS	Spec	Mnth16	Decrease	USD	4,263	3,875	4,070	3,700
HOS	Hedge/Member	Mnth16	Decrease	USD	3,875	3,875	3,700	3,700
HOS	Spec	Mnth17	Decrease	USD	4,235	3,850	4,015	3,650
HOS	Hedge/Member	Mnth17	Decrease	USD	3,850	3,850	3,650	3,650
HOS	Spec	Mnth18	Decrease	USD	4,208	3,825	3,988	3,625
HOS	Hedge/Member	Mnth18	Decrease	USD	3,825	3,825	3,625	3,625
HOS	Spec	Mnth19	Decrease	USD	4,180	3,800	3,960	3,600
HOS	Hedge/Member	Mnth19	Decrease	USD	3,800	3,800	3,600	3,600
HOS	Spec	Mnth20	Decrease	USD	4,153	3,775	3,905	3,550
HOS	Hedge/Member	Mnth20	Decrease	USD	3,775	3,775	3,550	3,550
HOS	Spec	Mnth21	Decrease	USD	4,153	3,775	3,850	3,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
HOS	Hedge/Member	Mnth21	Decrease	USD	3,775	3,775	3,500	3,500
HOS	Spec	Mnth22	Decrease	USD	4,153	3,775	3,795	3,450
HOS	Hedge/Member	Mnth22	Decrease	USD	3,775	3,775	3,450	3,450
HOS	Spec	Mnth23	Decrease	USD	4,153	3,775	3,795	3,450
HOS	Hedge/Member	Mnth23	Decrease	USD	3,775	3,775	3,450	3,450
HOS	Spec	Mnth24	Decrease	USD	4,153	3,775	3,795	3,450
HOS	Hedge/Member	Mnth24	Decrease	USD	3,775	3,775	3,450	3,450
HOS	Spec	Mnth25	Decrease	USD	4,153	3,775	3,795	3,450
HOS	Hedge/Member	Mnth25	Decrease	USD	3,775	3,775	3,450	3,450
HOS	Spec	Mnth26	Decrease	USD	4,153	3,775	3,795	3,450
HOS	Hedge/Member	Mnth26	Decrease	USD	3,775	3,775	3,450	3,450
HOS	Spec	Mnth27	Decrease	USD	4,153	3,775	3,795	3,450
HOS	Hedge/Member	Mnth27	Decrease	USD	3,775	3,775	3,450	3,450
HOS	Spec	Mnth28	Decrease	USD	4,153	3,775	3,795	3,450
HOS	Hedge/Member	Mnth28	Decrease	USD	3,775	3,775	3,450	3,450
HOS	Spec	Mnth29	Decrease	USD	4,153	3,775	3,740	3,400
HOS	Hedge/Member	Mnth29	Decrease	USD	3,775	3,775	3,400	3,400
HOS	Spec	Mnth30	Decrease	USD	4,136	3,760	3,740	3,400
HOS	Hedge/Member	Mnth30	Decrease	USD	3,760	3,760	3,400	3,400
HOS	Spec	Mnth31	Decrease	USD	4,131	3,755	3,740	3,400
HOS	Hedge/Member	Mnth31	Decrease	USD	3,755	3,755	3,400	3,400
HOS	Spec	Mnth32	Decrease	USD	4,120	3,745	3,685	3,350
HOS	Hedge/Member	Mnth32	Decrease	USD	3,745	3,745	3,350	3,350
HOS	Spec	Mnth33	Decrease	USD	4,109	3,735	3,685	3,350
HOS	Hedge/Member	Mnth33	Decrease	USD	3,735	3,735	3,350	3,350
HOS	Spec	Mnth34	Decrease	USD	4,098	3,725	3,685	3,350
HOS	Hedge/Member	Mnth34	Decrease	USD	3,725	3,725	3,350	3,350
HOS	Spec	Mnth35	Decrease	USD	4,087	3,715	3,630	3,300
HOS	Hedge/Member	Mnth35	Decrease	USD	3,715	3,715	3,300	3,300
HOS	Spec	Mnth36	Decrease	USD	4,076	3,705	3,630	3,300
HOS	Hedge/Member	Mnth36	Decrease	USD	3,705	3,705	3,300	3,300
HOS	Spec	Mnth37+	Decrease	USD	4,054	3,685	3,630	3,300
HOS	Hedge/Member	Mnth37+	Decrease	USD	3,685	3,685	3,300	3,300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>HEATING OIL TAM PLATTS PRICE (HO4)</b>								
HO4	Spec	Mnth1	Decrease	USD	6,325	5,750	5,720	5,200
HO4	Hedge/Member	Mnth1	Decrease	USD	5,750	5,750	5,200	5,200
HO4	Spec	Mnth2	Decrease	USD	5,500	5,000	5,390	4,900
HO4	Hedge/Member	Mnth2	Decrease	USD	5,000	5,000	4,900	4,900
HO4	Spec	Mnth3	Decrease	USD	5,390	4,900	5,280	4,800
HO4	Hedge/Member	Mnth3	Decrease	USD	4,900	4,900	4,800	4,800
HO4	Spec	Mnth4	Decrease	USD	5,225	4,750	5,170	4,700
HO4	Hedge/Member	Mnth4	Decrease	USD	4,750	4,750	4,700	4,700
HO4	Spec	Mnth6	Decrease	USD	4,978	4,525	4,950	4,500
HO4	Hedge/Member	Mnth6	Decrease	USD	4,525	4,525	4,500	4,500
HO4	Spec	Mnth7	Decrease	USD	4,895	4,450	4,840	4,400
HO4	Hedge/Member	Mnth7	Decrease	USD	4,450	4,450	4,400	4,400
HO4	Spec	Mnth8	Decrease	USD	4,813	4,375	4,730	4,300
HO4	Hedge/Member	Mnth8	Decrease	USD	4,375	4,375	4,300	4,300
HO4	Spec	Mnth9	Decrease	USD	4,703	4,275	4,620	4,200
HO4	Hedge/Member	Mnth9	Decrease	USD	4,275	4,275	4,200	4,200
HO4	Spec	Mnth10	Decrease	USD	4,593	4,175	4,510	4,100
HO4	Hedge/Member	Mnth10	Decrease	USD	4,175	4,175	4,100	4,100
HO4	Spec	Mnth11	Decrease	USD	4,510	4,100	4,455	4,050
HO4	Hedge/Member	Mnth11	Decrease	USD	4,100	4,100	4,050	4,050
HO4	Spec	Mnth12	Decrease	USD	4,455	4,050	4,345	3,950
HO4	Hedge/Member	Mnth12	Decrease	USD	4,050	4,050	3,950	3,950
HO4	Spec	Mnth13	Decrease	USD	4,373	3,975	4,290	3,900
HO4	Hedge/Member	Mnth13	Decrease	USD	3,975	3,975	3,900	3,900
HO4	Spec	Mnth14	Decrease	USD	4,318	3,925	4,180	3,800
HO4	Hedge/Member	Mnth14	Decrease	USD	3,925	3,925	3,800	3,800
HO4	Spec	Mnth15	Decrease	USD	4,290	3,900	4,125	3,750
HO4	Hedge/Member	Mnth15	Decrease	USD	3,900	3,900	3,750	3,750
HO4	Spec	Mnth16	Decrease	USD	4,263	3,875	4,070	3,700
HO4	Hedge/Member	Mnth16	Decrease	USD	3,875	3,875	3,700	3,700
HO4	Spec	Mnth17	Decrease	USD	4,235	3,850	4,015	3,650
HO4	Hedge/Member	Mnth17	Decrease	USD	3,850	3,850	3,650	3,650
HO4	Spec	Mnth18	Decrease	USD	4,208	3,825	3,988	3,625
HO4	Hedge/Member	Mnth18	Decrease	USD	3,825	3,825	3,625	3,625
HO4	Spec	Mnth19	Decrease	USD	4,180	3,800	3,960	3,600
HO4	Hedge/Member	Mnth19	Decrease	USD	3,800	3,800	3,600	3,600
HO4	Spec	Mnth20	Decrease	USD	4,153	3,775	3,905	3,550
HO4	Hedge/Member	Mnth20	Decrease	USD	3,775	3,775	3,550	3,550
HO4	Spec	Mnth21	Decrease	USD	4,153	3,775	3,850	3,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
HO4	Hedge/Member	Mnth21	Decrease	USD	3,775	3,775	3,500	3,500
HO4	Spec	Mnth22	Decrease	USD	4,153	3,775	3,795	3,450
HO4	Hedge/Member	Mnth22	Decrease	USD	3,775	3,775	3,450	3,450
HO4	Spec	Mnth23	Decrease	USD	4,153	3,775	3,795	3,450
HO4	Hedge/Member	Mnth23	Decrease	USD	3,775	3,775	3,450	3,450
HO4	Spec	Mnth24	Decrease	USD	4,153	3,775	3,795	3,450
HO4	Hedge/Member	Mnth24	Decrease	USD	3,775	3,775	3,450	3,450
HO4	Spec	Mnth25	Decrease	USD	4,153	3,775	3,795	3,450
HO4	Hedge/Member	Mnth25	Decrease	USD	3,775	3,775	3,450	3,450
HO4	Spec	Mnth26	Decrease	USD	4,153	3,775	3,795	3,450
HO4	Hedge/Member	Mnth26	Decrease	USD	3,775	3,775	3,450	3,450
HO4	Spec	Mnth27	Decrease	USD	4,153	3,775	3,795	3,450
HO4	Hedge/Member	Mnth27	Decrease	USD	3,775	3,775	3,450	3,450
HO4	Spec	Mnth28	Decrease	USD	4,153	3,775	3,795	3,450
HO4	Hedge/Member	Mnth28	Decrease	USD	3,775	3,775	3,450	3,450
HO4	Spec	Mnth29	Decrease	USD	4,153	3,775	3,740	3,400
HO4	Hedge/Member	Mnth29	Decrease	USD	3,775	3,775	3,400	3,400
HO4	Spec	Mnth30	Decrease	USD	4,136	3,760	3,740	3,400
HO4	Hedge/Member	Mnth30	Decrease	USD	3,760	3,760	3,400	3,400
HO4	Spec	Mnth31	Decrease	USD	4,131	3,755	3,740	3,400
HO4	Hedge/Member	Mnth31	Decrease	USD	3,755	3,755	3,400	3,400
HO4	Spec	Mnth32	Decrease	USD	4,120	3,745	3,685	3,350
HO4	Hedge/Member	Mnth32	Decrease	USD	3,745	3,745	3,350	3,350
HO4	Spec	Mnth33	Decrease	USD	4,109	3,735	3,685	3,350
HO4	Hedge/Member	Mnth33	Decrease	USD	3,735	3,735	3,350	3,350
HO4	Spec	Mnth34	Decrease	USD	4,098	3,725	3,685	3,350
HO4	Hedge/Member	Mnth34	Decrease	USD	3,725	3,725	3,350	3,350
HO4	Spec	Mnth35	Decrease	USD	4,087	3,715	3,630	3,300
HO4	Hedge/Member	Mnth35	Decrease	USD	3,715	3,715	3,300	3,300
HO4	Spec	Mnth36	Decrease	USD	4,076	3,705	3,630	3,300
HO4	Hedge/Member	Mnth36	Decrease	USD	3,705	3,705	3,300	3,300
HO4	Spec	Mnth37+	Decrease	USD	4,054	3,685	3,630	3,300
HO4	Hedge/Member	Mnth37+	Decrease	USD	3,685	3,685	3,300	3,300
<b>LA CARB DIESEL (OPIS) (LX)</b>								
LX	Spec	Mnth 1	Decrease	USD	7,425	6,750	6,600	6,000
LX	Hedge/Member	Mnth 1	Decrease	USD	6,750	6,750	6,000	6,000
LX	Spec	Mnths 2-6	Decrease	USD	7,425	6,750	6,600	6,000
LX	Hedge/Member	Mnths 2-6	Decrease	USD	6,750	6,750	6,000	6,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>MIN 1% FUEL OIL CIF CARGOES FUTURES (MFP)</b>								
MFP	Spec		Decrease	USD	4,180	3,800	3,300	3,000
MFP	Hedge/Member		Decrease	USD	3,800	3,800	3,000	3,000
<b>MIN EUR 1% FUEL OIL CRGO FOBNWE FUT (0B)</b>								
0B	Spec	Mnth 1	Decrease	USD	3,630	3,300	3,190	2,900
0B	Hedge/Member	Mnth 1	Decrease	USD	3,300	3,300	2,900	2,900
0B	Spec	Mnths 2-6	Decrease	USD	3,630	3,300	3,080	2,800
0B	Hedge/Member	Mnths 2-6	Decrease	USD	3,300	3,300	2,800	2,800
0B	Spec	Mnths 7+	Decrease	USD	3,300	3,000	2,970	2,700
0B	Hedge/Member	Mnths 7+	Decrease	USD	3,000	3,000	2,700	2,700
<b>MIN EURO NPHTHA CIF NWE FUT (MNC)</b>								
MNC	Spec	Mths 1	Increase	USD	5,500	5,000	6,050	5,500
MNC	Hedge/Member	Mths 1	Increase	USD	5,000	5,000	5,500	5,500
MNC	Spec	Mths 2-6	Increase	USD	5,500	5,000	6,050	5,500
MNC	Hedge/Member	Mths 2-6	Increase	USD	5,000	5,000	5,500	5,500
MNC	Spec	Mnths 7+	Increase	USD	4,950	4,500	5,500	5,000
MNC	Hedge/Member	Mnths 7+	Increase	USD	4,500	4,500	5,000	5,000
<b>MINI 1% FUEL OIL CAR MED FUT (MFD)</b>								
MFD	Spec		Decrease	USD	4,180	3,800	3,300	3,000
MFD	Hedge/Member		Decrease	USD	3,800	3,800	3,000	3,000
<b>MOGAS92 UNLEADED (PLATTS) FUT (1N)</b>								
1N	Spec	Mnths 2+	Increase	USD	5,885	5,350	6,160	5,600
1N	Hedge/Member	Mnths 2+	Increase	USD	5,350	5,350	5,600	5,600
1N	Spec	Mnth 1	Increase	USD	5,885	5,350	6,160	5,600
1N	Hedge/Member	Mnth 1	Increase	USD	5,350	5,350	5,600	5,600
<b>NY 2.2% FUEL OIL (PLATTS) FUT (Y3)</b>								
Y3	Spec		Decrease	USD	5,940	5,400	4,620	4,200
Y3	Hedge/Member		Decrease	USD	5,400	5,400	4,200	4,200
<b>NY 3.0% FUEL OIL (PLATTS) FUT (H1)</b>								
H1	Spec		Decrease	USD	5,500	5,000	4,400	4,000
H1	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>NY HARBOR ULSD FUT (HO)</b>								
HO	Spec	Mnth1	Decrease	USD	6,325	5,750	5,720	5,200
HO	Hedge/Member	Mnth1	Decrease	USD	5,750	5,750	5,200	5,200
HO	Spec	Mnth2	Decrease	USD	5,500	5,000	5,390	4,900
HO	Hedge/Member	Mnth2	Decrease	USD	5,000	5,000	4,900	4,900
HO	Spec	Mnth3	Decrease	USD	5,390	4,900	5,280	4,800
HO	Hedge/Member	Mnth3	Decrease	USD	4,900	4,900	4,800	4,800
HO	Spec	Mnth4	Decrease	USD	5,225	4,750	5,170	4,700
HO	Hedge/Member	Mnth4	Decrease	USD	4,750	4,750	4,700	4,700
HO	Spec	Mnth6	Decrease	USD	4,978	4,525	4,950	4,500
HO	Hedge/Member	Mnth6	Decrease	USD	4,525	4,525	4,500	4,500
HO	Spec	Mnth7	Decrease	USD	4,895	4,450	4,840	4,400
HO	Hedge/Member	Mnth7	Decrease	USD	4,450	4,450	4,400	4,400
HO	Spec	Mnth8	Decrease	USD	4,813	4,375	4,730	4,300
HO	Hedge/Member	Mnth8	Decrease	USD	4,375	4,375	4,300	4,300
HO	Spec	Mnth9	Decrease	USD	4,703	4,275	4,620	4,200
HO	Hedge/Member	Mnth9	Decrease	USD	4,275	4,275	4,200	4,200
HO	Spec	Mnth10	Decrease	USD	4,593	4,175	4,510	4,100
HO	Hedge/Member	Mnth10	Decrease	USD	4,175	4,175	4,100	4,100
HO	Spec	Mnth11	Decrease	USD	4,510	4,100	4,455	4,050
HO	Hedge/Member	Mnth11	Decrease	USD	4,100	4,100	4,050	4,050
HO	Spec	Mnth12	Decrease	USD	4,455	4,050	4,345	3,950
HO	Hedge/Member	Mnth12	Decrease	USD	4,050	4,050	3,950	3,950
HO	Spec	Mnth13	Decrease	USD	4,373	3,975	4,290	3,900
HO	Hedge/Member	Mnth13	Decrease	USD	3,975	3,975	3,900	3,900
HO	Spec	Mnth14	Decrease	USD	4,318	3,925	4,180	3,800
HO	Hedge/Member	Mnth14	Decrease	USD	3,925	3,925	3,800	3,800
HO	Spec	Mnth15	Decrease	USD	4,290	3,900	4,125	3,750
HO	Hedge/Member	Mnth15	Decrease	USD	3,900	3,900	3,750	3,750
HO	Spec	Mnth16	Decrease	USD	4,263	3,875	4,070	3,700
HO	Hedge/Member	Mnth16	Decrease	USD	3,875	3,875	3,700	3,700
HO	Spec	Mnth17	Decrease	USD	4,235	3,850	4,015	3,650
HO	Hedge/Member	Mnth17	Decrease	USD	3,850	3,850	3,650	3,650
HO	Spec	Mnth18	Decrease	USD	4,208	3,825	3,988	3,625
HO	Hedge/Member	Mnth18	Decrease	USD	3,825	3,825	3,625	3,625
HO	Spec	Mnth19	Decrease	USD	4,180	3,800	3,960	3,600
HO	Hedge/Member	Mnth19	Decrease	USD	3,800	3,800	3,600	3,600
HO	Spec	Mnth20	Decrease	USD	4,153	3,775	3,905	3,550
HO	Hedge/Member	Mnth20	Decrease	USD	3,775	3,775	3,550	3,550
HO	Spec	Mnth21	Decrease	USD	4,153	3,775	3,850	3,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
HO	Hedge/Member	Mnth21	Decrease	USD	3,775	3,775	3,500	3,500
HO	Spec	Mnth22	Decrease	USD	4,153	3,775	3,795	3,450
HO	Hedge/Member	Mnth22	Decrease	USD	3,775	3,775	3,450	3,450
HO	Spec	Mnth23	Decrease	USD	4,153	3,775	3,795	3,450
HO	Hedge/Member	Mnth23	Decrease	USD	3,775	3,775	3,450	3,450
HO	Spec	Mnth24	Decrease	USD	4,153	3,775	3,795	3,450
HO	Hedge/Member	Mnth24	Decrease	USD	3,775	3,775	3,450	3,450
HO	Spec	Mnth25	Decrease	USD	4,153	3,775	3,795	3,450
HO	Hedge/Member	Mnth25	Decrease	USD	3,775	3,775	3,450	3,450
HO	Spec	Mnth26	Decrease	USD	4,153	3,775	3,795	3,450
HO	Hedge/Member	Mnth26	Decrease	USD	3,775	3,775	3,450	3,450
HO	Spec	Mnth27	Decrease	USD	4,153	3,775	3,795	3,450
HO	Hedge/Member	Mnth27	Decrease	USD	3,775	3,775	3,450	3,450
HO	Spec	Mnth28	Decrease	USD	4,153	3,775	3,795	3,450
HO	Hedge/Member	Mnth28	Decrease	USD	3,775	3,775	3,450	3,450
HO	Spec	Mnth29	Decrease	USD	4,153	3,775	3,740	3,400
HO	Hedge/Member	Mnth29	Decrease	USD	3,775	3,775	3,400	3,400
HO	Spec	Mnth30	Decrease	USD	4,136	3,760	3,740	3,400
HO	Hedge/Member	Mnth30	Decrease	USD	3,760	3,760	3,400	3,400
HO	Spec	Mnth31	Decrease	USD	4,131	3,755	3,740	3,400
HO	Hedge/Member	Mnth31	Decrease	USD	3,755	3,755	3,400	3,400
HO	Spec	Mnth32	Decrease	USD	4,120	3,745	3,685	3,350
HO	Hedge/Member	Mnth32	Decrease	USD	3,745	3,745	3,350	3,350
HO	Spec	Mnth33	Decrease	USD	4,109	3,735	3,685	3,350
HO	Hedge/Member	Mnth33	Decrease	USD	3,735	3,735	3,350	3,350
HO	Spec	Mnth34	Decrease	USD	4,098	3,725	3,685	3,350
HO	Hedge/Member	Mnth34	Decrease	USD	3,725	3,725	3,350	3,350
HO	Spec	Mnth35	Decrease	USD	4,087	3,715	3,630	3,300
HO	Hedge/Member	Mnth35	Decrease	USD	3,715	3,715	3,300	3,300
HO	Spec	Mnth36	Decrease	USD	4,076	3,705	3,630	3,300
HO	Hedge/Member	Mnth36	Decrease	USD	3,705	3,705	3,300	3,300
HO	Spec	Mnth37+	Decrease	USD	4,054	3,685	3,630	3,300
HO	Hedge/Member	Mnth37+	Decrease	USD	3,685	3,685	3,300	3,300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>NY HRBR ULSD BULL FUT (BH)</b>								
BH	Spec	Mnth1	Decrease	USD	6,325	5,750	5,720	5,200
BH	Hedge/Member	Mnth1	Decrease	USD	5,750	5,750	5,200	5,200
BH	Spec	Mnth2	Decrease	USD	5,500	5,000	5,390	4,900
BH	Hedge/Member	Mnth2	Decrease	USD	5,000	5,000	4,900	4,900
BH	Spec	Mnth3	Decrease	USD	5,390	4,900	5,280	4,800
BH	Hedge/Member	Mnth3	Decrease	USD	4,900	4,900	4,800	4,800
BH	Spec	Mnth4	Decrease	USD	5,225	4,750	5,170	4,700
BH	Hedge/Member	Mnth4	Decrease	USD	4,750	4,750	4,700	4,700
BH	Spec	Mnth6	Decrease	USD	4,978	4,525	4,950	4,500
BH	Hedge/Member	Mnth6	Decrease	USD	4,525	4,525	4,500	4,500
BH	Spec	Mnth7	Decrease	USD	4,895	4,450	4,840	4,400
BH	Hedge/Member	Mnth7	Decrease	USD	4,450	4,450	4,400	4,400
BH	Spec	Mnth8	Decrease	USD	4,813	4,375	4,730	4,300
BH	Hedge/Member	Mnth8	Decrease	USD	4,375	4,375	4,300	4,300
BH	Spec	Mnth9	Decrease	USD	4,703	4,275	4,620	4,200
BH	Hedge/Member	Mnth9	Decrease	USD	4,275	4,275	4,200	4,200
BH	Spec	Mnth10	Decrease	USD	4,593	4,175	4,510	4,100
BH	Hedge/Member	Mnth10	Decrease	USD	4,175	4,175	4,100	4,100
BH	Spec	Mnth11	Decrease	USD	4,510	4,100	4,455	4,050
BH	Hedge/Member	Mnth11	Decrease	USD	4,100	4,100	4,050	4,050
BH	Spec	Mnth12	Decrease	USD	4,455	4,050	4,345	3,950
BH	Hedge/Member	Mnth12	Decrease	USD	4,050	4,050	3,950	3,950
BH	Spec	Mnth13	Decrease	USD	4,373	3,975	4,290	3,900
BH	Hedge/Member	Mnth13	Decrease	USD	3,975	3,975	3,900	3,900
BH	Spec	Mnth14	Decrease	USD	4,318	3,925	4,180	3,800
BH	Hedge/Member	Mnth14	Decrease	USD	3,925	3,925	3,800	3,800
BH	Spec	Mnth15	Decrease	USD	4,290	3,900	4,125	3,750
BH	Hedge/Member	Mnth15	Decrease	USD	3,900	3,900	3,750	3,750
BH	Spec	Mnth16	Decrease	USD	4,263	3,875	4,070	3,700
BH	Hedge/Member	Mnth16	Decrease	USD	3,875	3,875	3,700	3,700
BH	Spec	Mnth17	Decrease	USD	4,235	3,850	4,015	3,650
BH	Hedge/Member	Mnth17	Decrease	USD	3,850	3,850	3,650	3,650
BH	Spec	Mnth18	Decrease	USD	4,208	3,825	3,988	3,625
BH	Hedge/Member	Mnth18	Decrease	USD	3,825	3,825	3,625	3,625
BH	Spec	Mnth19	Decrease	USD	4,180	3,800	3,960	3,600
BH	Hedge/Member	Mnth19	Decrease	USD	3,800	3,800	3,600	3,600
BH	Spec	Mnth20	Decrease	USD	4,153	3,775	3,905	3,550
BH	Hedge/Member	Mnth20	Decrease	USD	3,775	3,775	3,550	3,550
BH	Spec	Mnth21	Decrease	USD	4,153	3,775	3,850	3,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BH	Hedge/Member	Mnth21	Decrease	USD	3,775	3,775	3,500	3,500
BH	Spec	Mnth22	Decrease	USD	4,153	3,775	3,795	3,450
BH	Hedge/Member	Mnth22	Decrease	USD	3,775	3,775	3,450	3,450
BH	Spec	Mnth23	Decrease	USD	4,153	3,775	3,795	3,450
BH	Hedge/Member	Mnth23	Decrease	USD	3,775	3,775	3,450	3,450
BH	Spec	Mnth24	Decrease	USD	4,153	3,775	3,795	3,450
BH	Hedge/Member	Mnth24	Decrease	USD	3,775	3,775	3,450	3,450
BH	Spec	Mnth25	Decrease	USD	4,153	3,775	3,795	3,450
BH	Hedge/Member	Mnth25	Decrease	USD	3,775	3,775	3,450	3,450
BH	Spec	Mnth26	Decrease	USD	4,153	3,775	3,795	3,450
BH	Hedge/Member	Mnth26	Decrease	USD	3,775	3,775	3,450	3,450
BH	Spec	Mnth27	Decrease	USD	4,153	3,775	3,795	3,450
BH	Hedge/Member	Mnth27	Decrease	USD	3,775	3,775	3,450	3,450
BH	Spec	Mnth28	Decrease	USD	4,153	3,775	3,795	3,450
BH	Hedge/Member	Mnth28	Decrease	USD	3,775	3,775	3,450	3,450
BH	Spec	Mnth29	Decrease	USD	4,153	3,775	3,740	3,400
BH	Hedge/Member	Mnth29	Decrease	USD	3,775	3,775	3,400	3,400
BH	Spec	Mnth30	Decrease	USD	4,136	3,760	3,740	3,400
BH	Hedge/Member	Mnth30	Decrease	USD	3,760	3,760	3,400	3,400
BH	Spec	Mnth31	Decrease	USD	4,131	3,755	3,740	3,400
BH	Hedge/Member	Mnth31	Decrease	USD	3,755	3,755	3,400	3,400
BH	Spec	Mnth32	Decrease	USD	4,120	3,745	3,685	3,350
BH	Hedge/Member	Mnth32	Decrease	USD	3,745	3,745	3,350	3,350
BH	Spec	Mnth33	Decrease	USD	4,109	3,735	3,685	3,350
BH	Hedge/Member	Mnth33	Decrease	USD	3,735	3,735	3,350	3,350
BH	Spec	Mnth34	Decrease	USD	4,098	3,725	3,685	3,350
BH	Hedge/Member	Mnth34	Decrease	USD	3,725	3,725	3,350	3,350
BH	Spec	Mnth35	Decrease	USD	4,087	3,715	3,630	3,300
BH	Hedge/Member	Mnth35	Decrease	USD	3,715	3,715	3,300	3,300
BH	Spec	Mnth36	Decrease	USD	4,076	3,705	3,630	3,300
BH	Hedge/Member	Mnth36	Decrease	USD	3,705	3,705	3,300	3,300
BH	Spec	Mnth37+	Decrease	USD	4,054	3,685	3,630	3,300
BH	Hedge/Member	Mnth37+	Decrease	USD	3,685	3,685	3,300	3,300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>NY HRBR ULSD FIN FUT (MP)</b>								
MP	Spec	Mnth1	Decrease	USD	6,325	5,750	5,720	5,200
MP	Hedge/Member	Mnth1	Decrease	USD	5,750	5,750	5,200	5,200
MP	Spec	Mnth2	Decrease	USD	5,500	5,000	5,390	4,900
MP	Hedge/Member	Mnth2	Decrease	USD	5,000	5,000	4,900	4,900
MP	Spec	Mnth3	Decrease	USD	5,390	4,900	5,280	4,800
MP	Hedge/Member	Mnth3	Decrease	USD	4,900	4,900	4,800	4,800
MP	Spec	Mnth4	Decrease	USD	5,225	4,750	5,170	4,700
MP	Hedge/Member	Mnth4	Decrease	USD	4,750	4,750	4,700	4,700
MP	Spec	Mnth5	New	USD			5,060	4,600
MP	Hedge/Member	Mnth5	New	USD			4,600	4,600
MP	Spec	Mnth6	Decrease	USD	4,978	4,525	4,950	4,500
MP	Hedge/Member	Mnth6	Decrease	USD	4,525	4,525	4,500	4,500
MP	Spec	Mnth7	Decrease	USD	4,895	4,450	4,840	4,400
MP	Hedge/Member	Mnth7	Decrease	USD	4,450	4,450	4,400	4,400
MP	Spec	Mnth8	Decrease	USD	4,813	4,375	4,730	4,300
MP	Hedge/Member	Mnth8	Decrease	USD	4,375	4,375	4,300	4,300
MP	Spec	Mnth9	Decrease	USD	4,703	4,275	4,620	4,200
MP	Hedge/Member	Mnth9	Decrease	USD	4,275	4,275	4,200	4,200
MP	Spec	Mnth10	Decrease	USD	4,593	4,175	4,510	4,100
MP	Hedge/Member	Mnth10	Decrease	USD	4,175	4,175	4,100	4,100
MP	Spec	Mnth11	Decrease	USD	4,510	4,100	4,455	4,050
MP	Hedge/Member	Mnth11	Decrease	USD	4,100	4,100	4,050	4,050
MP	Spec	Mnth12	Decrease	USD	4,455	4,050	4,345	3,950
MP	Hedge/Member	Mnth12	Decrease	USD	4,050	4,050	3,950	3,950
MP	Spec	Mnth13	Decrease	USD	4,373	3,975	4,290	3,900
MP	Hedge/Member	Mnth13	Decrease	USD	3,975	3,975	3,900	3,900
MP	Spec	Mnth14	Decrease	USD	4,318	3,925	4,180	3,800
MP	Hedge/Member	Mnth14	Decrease	USD	3,925	3,925	3,800	3,800
MP	Spec	Mnth15	Decrease	USD	4,290	3,900	4,125	3,750
MP	Hedge/Member	Mnth15	Decrease	USD	3,900	3,900	3,750	3,750
MP	Spec	Mnth16	Decrease	USD	4,263	3,875	4,070	3,700
MP	Hedge/Member	Mnth16	Decrease	USD	3,875	3,875	3,700	3,700
MP	Spec	Mnth17	Decrease	USD	4,235	3,850	4,015	3,650
MP	Hedge/Member	Mnth17	Decrease	USD	3,850	3,850	3,650	3,650
MP	Spec	Mnth18	Decrease	USD	4,208	3,825	3,988	3,625
MP	Hedge/Member	Mnth18	Decrease	USD	3,825	3,825	3,625	3,625
MP	Spec	Mnth19	Decrease	USD	4,180	3,800	3,960	3,600
MP	Hedge/Member	Mnth19	Decrease	USD	3,800	3,800	3,600	3,600
MP	Spec	Mnth20	Decrease	USD	4,153	3,775	3,905	3,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
MP	Hedge/Member	Mnth20	Decrease	USD	3,775	3,775	3,550	3,550
MP	Spec	Mnth21	Decrease	USD	4,153	3,775	3,850	3,500
MP	Hedge/Member	Mnth21	Decrease	USD	3,775	3,775	3,500	3,500
MP	Spec	Mnth22	Decrease	USD	4,153	3,775	3,795	3,450
MP	Hedge/Member	Mnth22	Decrease	USD	3,775	3,775	3,450	3,450
MP	Spec	Mnth23	Decrease	USD	4,153	3,775	3,795	3,450
MP	Hedge/Member	Mnth23	Decrease	USD	3,775	3,775	3,450	3,450
MP	Spec	Mnth24	Decrease	USD	4,153	3,775	3,795	3,450
MP	Hedge/Member	Mnth24	Decrease	USD	3,775	3,775	3,450	3,450
MP	Spec	Mnth25	Decrease	USD	4,153	3,775	3,795	3,450
MP	Hedge/Member	Mnth25	Decrease	USD	3,775	3,775	3,450	3,450
MP	Spec	Mnth26	Decrease	USD	4,153	3,775	3,795	3,450
MP	Hedge/Member	Mnth26	Decrease	USD	3,775	3,775	3,450	3,450
MP	Spec	Mnth27	Decrease	USD	4,153	3,775	3,795	3,450
MP	Hedge/Member	Mnth27	Decrease	USD	3,775	3,775	3,450	3,450
MP	Spec	Mnth28	Decrease	USD	4,153	3,775	3,795	3,450
MP	Hedge/Member	Mnth28	Decrease	USD	3,775	3,775	3,450	3,450
MP	Spec	Mnth29	Decrease	USD	4,153	3,775	3,740	3,400
MP	Hedge/Member	Mnth29	Decrease	USD	3,775	3,775	3,400	3,400
MP	Spec	Mnth30	Decrease	USD	4,136	3,760	3,740	3,400
MP	Hedge/Member	Mnth30	Decrease	USD	3,760	3,760	3,400	3,400
MP	Spec	Mnth31	Decrease	USD	4,131	3,755	3,740	3,400
MP	Hedge/Member	Mnth31	Decrease	USD	3,755	3,755	3,400	3,400
MP	Spec	Mnth32	Decrease	USD	4,120	3,745	3,685	3,350
MP	Hedge/Member	Mnth32	Decrease	USD	3,745	3,745	3,350	3,350
MP	Spec	Mnth33	Decrease	USD	4,109	3,735	3,685	3,350
MP	Hedge/Member	Mnth33	Decrease	USD	3,735	3,735	3,350	3,350
MP	Spec	Mnth34	Decrease	USD	4,098	3,725	3,685	3,350
MP	Hedge/Member	Mnth34	Decrease	USD	3,725	3,725	3,350	3,350
MP	Spec	Mnth35	Decrease	USD	4,087	3,715	3,630	3,300
MP	Hedge/Member	Mnth35	Decrease	USD	3,715	3,715	3,300	3,300
MP	Spec	Mnth36	Decrease	USD	4,076	3,705	3,630	3,300
MP	Hedge/Member	Mnth36	Decrease	USD	3,705	3,705	3,300	3,300
MP	Spec	Mnth37+	Decrease	USD	4,054	3,685	3,630	3,300
MP	Hedge/Member	Mnth37+	Decrease	USD	3,685	3,685	3,300	3,300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>NY HRBR ULSD LNDN TRD MRK (HOL)</b>								
HOL	Spec	Mnth1	Decrease	USD	6,325	5,750	5,720	5,200
HOL	Hedge/Member	Mnth1	Decrease	USD	5,750	5,750	5,200	5,200
HOL	Spec	Mnth2	Decrease	USD	5,500	5,000	5,390	4,900
HOL	Hedge/Member	Mnth2	Decrease	USD	5,000	5,000	4,900	4,900
HOL	Spec	Mnth3	Decrease	USD	5,390	4,900	5,280	4,800
HOL	Hedge/Member	Mnth3	Decrease	USD	4,900	4,900	4,800	4,800
HOL	Spec	Mnth4	Decrease	USD	5,225	4,750	5,170	4,700
HOL	Hedge/Member	Mnth4	Decrease	USD	4,750	4,750	4,700	4,700
HOL	Spec	Mnth6	Decrease	USD	4,978	4,525	4,950	4,500
HOL	Hedge/Member	Mnth6	Decrease	USD	4,525	4,525	4,500	4,500
HOL	Spec	Mnth7	Decrease	USD	4,895	4,450	4,840	4,400
HOL	Hedge/Member	Mnth7	Decrease	USD	4,450	4,450	4,400	4,400
HOL	Spec	Mnth8	Decrease	USD	4,813	4,375	4,730	4,300
HOL	Hedge/Member	Mnth8	Decrease	USD	4,375	4,375	4,300	4,300
HOL	Spec	Mnth9	Decrease	USD	4,703	4,275	4,620	4,200
HOL	Hedge/Member	Mnth9	Decrease	USD	4,275	4,275	4,200	4,200
HOL	Spec	Mnth10	Decrease	USD	4,593	4,175	4,510	4,100
HOL	Hedge/Member	Mnth10	Decrease	USD	4,175	4,175	4,100	4,100
HOL	Spec	Mnth11	Decrease	USD	4,510	4,100	4,455	4,050
HOL	Hedge/Member	Mnth11	Decrease	USD	4,100	4,100	4,050	4,050
HOL	Spec	Mnth12	Decrease	USD	4,455	4,050	4,345	3,950
HOL	Hedge/Member	Mnth12	Decrease	USD	4,050	4,050	3,950	3,950
HOL	Spec	Mnth13	Decrease	USD	4,373	3,975	4,290	3,900
HOL	Hedge/Member	Mnth13	Decrease	USD	3,975	3,975	3,900	3,900
HOL	Spec	Mnth14	Decrease	USD	4,318	3,925	4,180	3,800
HOL	Hedge/Member	Mnth14	Decrease	USD	3,925	3,925	3,800	3,800
HOL	Spec	Mnth15	Decrease	USD	4,290	3,900	4,125	3,750
HOL	Hedge/Member	Mnth15	Decrease	USD	3,900	3,900	3,750	3,750
HOL	Spec	Mnth16	Decrease	USD	4,263	3,875	4,070	3,700
HOL	Hedge/Member	Mnth16	Decrease	USD	3,875	3,875	3,700	3,700
HOL	Spec	Mnth17	Decrease	USD	4,235	3,850	4,015	3,650
HOL	Hedge/Member	Mnth17	Decrease	USD	3,850	3,850	3,650	3,650
HOL	Spec	Mnth18	Decrease	USD	4,208	3,825	3,988	3,625
HOL	Hedge/Member	Mnth18	Decrease	USD	3,825	3,825	3,625	3,625
HOL	Spec	Mnth19	Decrease	USD	4,180	3,800	3,960	3,600
HOL	Hedge/Member	Mnth19	Decrease	USD	3,800	3,800	3,600	3,600
HOL	Spec	Mnth20	Decrease	USD	4,153	3,775	3,905	3,550
HOL	Hedge/Member	Mnth20	Decrease	USD	3,775	3,775	3,550	3,550
HOL	Spec	Mnth21	Decrease	USD	4,153	3,775	3,850	3,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
HOL	Hedge/Member	Mnth21	Decrease	USD	3,775	3,775	3,500	3,500
HOL	Spec	Mnth22	Decrease	USD	4,153	3,775	3,795	3,450
HOL	Hedge/Member	Mnth22	Decrease	USD	3,775	3,775	3,450	3,450
HOL	Spec	Mnth23	Decrease	USD	4,153	3,775	3,795	3,450
HOL	Hedge/Member	Mnth23	Decrease	USD	3,775	3,775	3,450	3,450
HOL	Spec	Mnth24	Decrease	USD	4,153	3,775	3,795	3,450
HOL	Hedge/Member	Mnth24	Decrease	USD	3,775	3,775	3,450	3,450
HOL	Spec	Mnth25	Decrease	USD	4,153	3,775	3,795	3,450
HOL	Hedge/Member	Mnth25	Decrease	USD	3,775	3,775	3,450	3,450
HOL	Spec	Mnth26	Decrease	USD	4,153	3,775	3,795	3,450
HOL	Hedge/Member	Mnth26	Decrease	USD	3,775	3,775	3,450	3,450
HOL	Spec	Mnth27	Decrease	USD	4,153	3,775	3,795	3,450
HOL	Hedge/Member	Mnth27	Decrease	USD	3,775	3,775	3,450	3,450
HOL	Spec	Mnth28	Decrease	USD	4,153	3,775	3,795	3,450
HOL	Hedge/Member	Mnth28	Decrease	USD	3,775	3,775	3,450	3,450
HOL	Spec	Mnth29	Decrease	USD	4,153	3,775	3,740	3,400
HOL	Hedge/Member	Mnth29	Decrease	USD	3,775	3,775	3,400	3,400
HOL	Spec	Mnth30	Decrease	USD	4,136	3,760	3,740	3,400
HOL	Hedge/Member	Mnth30	Decrease	USD	3,760	3,760	3,400	3,400
HOL	Spec	Mnth31	Decrease	USD	4,131	3,755	3,740	3,400
HOL	Hedge/Member	Mnth31	Decrease	USD	3,755	3,755	3,400	3,400
HOL	Spec	Mnth32	Decrease	USD	4,120	3,745	3,685	3,350
HOL	Hedge/Member	Mnth32	Decrease	USD	3,745	3,745	3,350	3,350
HOL	Spec	Mnth33	Decrease	USD	4,109	3,735	3,685	3,350
HOL	Hedge/Member	Mnth33	Decrease	USD	3,735	3,735	3,350	3,350
HOL	Spec	Mnth34	Decrease	USD	4,098	3,725	3,685	3,350
HOL	Hedge/Member	Mnth34	Decrease	USD	3,725	3,725	3,350	3,350
HOL	Spec	Mnth35	Decrease	USD	4,087	3,715	3,630	3,300
HOL	Hedge/Member	Mnth35	Decrease	USD	3,715	3,715	3,300	3,300
HOL	Spec	Mnth36	Decrease	USD	4,076	3,705	3,630	3,300
HOL	Hedge/Member	Mnth36	Decrease	USD	3,705	3,705	3,300	3,300
HOL	Spec	Mnth37+	Decrease	USD	4,054	3,685	3,630	3,300
HOL	Hedge/Member	Mnth37+	Decrease	USD	3,685	3,685	3,300	3,300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>NY HRBR ULSD LST DAY FIN FUT (23)</b>								
23	Spec	Mnth1	Decrease	USD	6,325	5,750	5,720	5,200
23	Hedge/Member	Mnth1	Decrease	USD	5,750	5,750	5,200	5,200
23	Spec	Mnth2	Decrease	USD	5,500	5,000	5,390	4,900
23	Hedge/Member	Mnth2	Decrease	USD	5,000	5,000	4,900	4,900
23	Spec	Mnth3	Decrease	USD	5,390	4,900	5,280	4,800
23	Hedge/Member	Mnth3	Decrease	USD	4,900	4,900	4,800	4,800
23	Spec	Mnth4	Decrease	USD	5,225	4,750	5,170	4,700
23	Hedge/Member	Mnth4	Decrease	USD	4,750	4,750	4,700	4,700
23	Spec	Mnth5	New	USD			5,060	4,600
23	Hedge/Member	Mnth5	New	USD			4,600	4,600
23	Spec	Mnth6	Decrease	USD	4,978	4,525	4,950	4,500
23	Hedge/Member	Mnth6	Decrease	USD	4,525	4,525	4,500	4,500
23	Spec	Mnth7	Decrease	USD	4,895	4,450	4,840	4,400
23	Hedge/Member	Mnth7	Decrease	USD	4,450	4,450	4,400	4,400
23	Spec	Mnth8	Decrease	USD	4,813	4,375	4,730	4,300
23	Hedge/Member	Mnth8	Decrease	USD	4,375	4,375	4,300	4,300
23	Spec	Mnth9	Decrease	USD	4,703	4,275	4,620	4,200
23	Hedge/Member	Mnth9	Decrease	USD	4,275	4,275	4,200	4,200
23	Spec	Mnth10	Decrease	USD	4,593	4,175	4,510	4,100
23	Hedge/Member	Mnth10	Decrease	USD	4,175	4,175	4,100	4,100
23	Spec	Mnth11	Decrease	USD	4,510	4,100	4,455	4,050
23	Hedge/Member	Mnth11	Decrease	USD	4,100	4,100	4,050	4,050
23	Spec	Mnth12	Decrease	USD	4,455	4,050	4,345	3,950
23	Hedge/Member	Mnth12	Decrease	USD	4,050	4,050	3,950	3,950
23	Spec	Mnth13	Decrease	USD	4,373	3,975	4,290	3,900
23	Hedge/Member	Mnth13	Decrease	USD	3,975	3,975	3,900	3,900
23	Spec	Mnth14	Decrease	USD	4,318	3,925	4,180	3,800
23	Hedge/Member	Mnth14	Decrease	USD	3,925	3,925	3,800	3,800
23	Spec	Mnth15	Decrease	USD	4,290	3,900	4,125	3,750
23	Hedge/Member	Mnth15	Decrease	USD	3,900	3,900	3,750	3,750
23	Spec	Mnth16	Decrease	USD	4,263	3,875	4,070	3,700
23	Hedge/Member	Mnth16	Decrease	USD	3,875	3,875	3,700	3,700
23	Spec	Mnth17	Decrease	USD	4,235	3,850	4,015	3,650
23	Hedge/Member	Mnth17	Decrease	USD	3,850	3,850	3,650	3,650
23	Spec	Mnth18	Decrease	USD	4,208	3,825	3,988	3,625
23	Hedge/Member	Mnth18	Decrease	USD	3,825	3,825	3,625	3,625
23	Spec	Mnth19	Decrease	USD	4,180	3,800	3,960	3,600
23	Hedge/Member	Mnth19	Decrease	USD	3,800	3,800	3,600	3,600
23	Spec	Mnth20	Decrease	USD	4,153	3,775	3,905	3,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
23	Hedge/Member	Mnth20	Decrease	USD	3,775	3,775	3,550	3,550
23	Spec	Mnth21	Decrease	USD	4,153	3,775	3,850	3,500
23	Hedge/Member	Mnth21	Decrease	USD	3,775	3,775	3,500	3,500
23	Spec	Mnth22	Decrease	USD	4,153	3,775	3,795	3,450
23	Hedge/Member	Mnth22	Decrease	USD	3,775	3,775	3,450	3,450
23	Spec	Mnth23	Decrease	USD	4,153	3,775	3,795	3,450
23	Hedge/Member	Mnth23	Decrease	USD	3,775	3,775	3,450	3,450
23	Spec	Mnth24	Decrease	USD	4,153	3,775	3,795	3,450
23	Hedge/Member	Mnth24	Decrease	USD	3,775	3,775	3,450	3,450
23	Spec	Mnth25	Decrease	USD	4,153	3,775	3,795	3,450
23	Hedge/Member	Mnth25	Decrease	USD	3,775	3,775	3,450	3,450
23	Spec	Mnth26	Decrease	USD	4,153	3,775	3,795	3,450
23	Hedge/Member	Mnth26	Decrease	USD	3,775	3,775	3,450	3,450
23	Spec	Mnth27	Decrease	USD	4,153	3,775	3,795	3,450
23	Hedge/Member	Mnth27	Decrease	USD	3,775	3,775	3,450	3,450
23	Spec	Mnth28	Decrease	USD	4,153	3,775	3,795	3,450
23	Hedge/Member	Mnth28	Decrease	USD	3,775	3,775	3,450	3,450
23	Spec	Mnth29	Decrease	USD	4,153	3,775	3,740	3,400
23	Hedge/Member	Mnth29	Decrease	USD	3,775	3,775	3,400	3,400
23	Spec	Mnth30	Decrease	USD	4,136	3,760	3,740	3,400
23	Hedge/Member	Mnth30	Decrease	USD	3,760	3,760	3,400	3,400
23	Spec	Mnth31	Decrease	USD	4,131	3,755	3,740	3,400
23	Hedge/Member	Mnth31	Decrease	USD	3,755	3,755	3,400	3,400
23	Spec	Mnth32	Decrease	USD	4,120	3,745	3,685	3,350
23	Hedge/Member	Mnth32	Decrease	USD	3,745	3,745	3,350	3,350
23	Spec	Mnth33	Decrease	USD	4,109	3,735	3,685	3,350
23	Hedge/Member	Mnth33	Decrease	USD	3,735	3,735	3,350	3,350
23	Spec	Mnth34	Decrease	USD	4,098	3,725	3,685	3,350
23	Hedge/Member	Mnth34	Decrease	USD	3,725	3,725	3,350	3,350
23	Spec	Mnth35	Decrease	USD	4,087	3,715	3,630	3,300
23	Hedge/Member	Mnth35	Decrease	USD	3,715	3,715	3,300	3,300
23	Spec	Mnth36	Decrease	USD	4,076	3,705	3,630	3,300
23	Hedge/Member	Mnth36	Decrease	USD	3,705	3,705	3,300	3,300
23	Spec	Mnth37+	Decrease	USD	4,054	3,685	3,630	3,300
23	Hedge/Member	Mnth37+	Decrease	USD	3,685	3,685	3,300	3,300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>NY HRBR ULSD PLATTS 3:15 MRK (HO3)</b>								
HO3	Spec	Mnth1	Decrease	USD	6,325	5,750	5,720	5,200
HO3	Hedge/Member	Mnth1	Decrease	USD	5,750	5,750	5,200	5,200
HO3	Spec	Mnth2	Decrease	USD	5,500	5,000	5,390	4,900
HO3	Hedge/Member	Mnth2	Decrease	USD	5,000	5,000	4,900	4,900
HO3	Spec	Mnth3	Decrease	USD	5,390	4,900	5,280	4,800
HO3	Hedge/Member	Mnth3	Decrease	USD	4,900	4,900	4,800	4,800
HO3	Spec	Mnth4	Decrease	USD	5,225	4,750	5,170	4,700
HO3	Hedge/Member	Mnth4	Decrease	USD	4,750	4,750	4,700	4,700
HO3	Spec	Mnth6	Decrease	USD	4,978	4,525	4,950	4,500
HO3	Hedge/Member	Mnth6	Decrease	USD	4,525	4,525	4,500	4,500
HO3	Spec	Mnth7	Decrease	USD	4,895	4,450	4,840	4,400
HO3	Hedge/Member	Mnth7	Decrease	USD	4,450	4,450	4,400	4,400
HO3	Spec	Mnth8	Decrease	USD	4,813	4,375	4,730	4,300
HO3	Hedge/Member	Mnth8	Decrease	USD	4,375	4,375	4,300	4,300
HO3	Spec	Mnth9	Decrease	USD	4,703	4,275	4,620	4,200
HO3	Hedge/Member	Mnth9	Decrease	USD	4,275	4,275	4,200	4,200
HO3	Spec	Mnth10	Decrease	USD	4,593	4,175	4,510	4,100
HO3	Hedge/Member	Mnth10	Decrease	USD	4,175	4,175	4,100	4,100
HO3	Spec	Mnth11	Decrease	USD	4,510	4,100	4,455	4,050
HO3	Hedge/Member	Mnth11	Decrease	USD	4,100	4,100	4,050	4,050
HO3	Spec	Mnth12	Decrease	USD	4,455	4,050	4,345	3,950
HO3	Hedge/Member	Mnth12	Decrease	USD	4,050	4,050	3,950	3,950
HO3	Spec	Mnth13	Decrease	USD	4,373	3,975	4,290	3,900
HO3	Hedge/Member	Mnth13	Decrease	USD	3,975	3,975	3,900	3,900
HO3	Spec	Mnth14	Decrease	USD	4,318	3,925	4,180	3,800
HO3	Hedge/Member	Mnth14	Decrease	USD	3,925	3,925	3,800	3,800
HO3	Spec	Mnth15	Decrease	USD	4,290	3,900	4,125	3,750
HO3	Hedge/Member	Mnth15	Decrease	USD	3,900	3,900	3,750	3,750
HO3	Spec	Mnth16	Decrease	USD	4,263	3,875	4,070	3,700
HO3	Hedge/Member	Mnth16	Decrease	USD	3,875	3,875	3,700	3,700
HO3	Spec	Mnth17	Decrease	USD	4,235	3,850	4,015	3,650
HO3	Hedge/Member	Mnth17	Decrease	USD	3,850	3,850	3,650	3,650
HO3	Spec	Mnth18	Decrease	USD	4,208	3,825	3,988	3,625
HO3	Hedge/Member	Mnth18	Decrease	USD	3,825	3,825	3,625	3,625
HO3	Spec	Mnth19	Decrease	USD	4,180	3,800	3,960	3,600
HO3	Hedge/Member	Mnth19	Decrease	USD	3,800	3,800	3,600	3,600
HO3	Spec	Mnth20	Decrease	USD	4,153	3,775	3,905	3,550
HO3	Hedge/Member	Mnth20	Decrease	USD	3,775	3,775	3,550	3,550
HO3	Spec	Mnth21	Decrease	USD	4,153	3,775	3,850	3,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
HO3	Hedge/Member	Mnth21	Decrease	USD	3,775	3,775	3,500	3,500
HO3	Spec	Mnth22	Decrease	USD	4,153	3,775	3,795	3,450
HO3	Hedge/Member	Mnth22	Decrease	USD	3,775	3,775	3,450	3,450
HO3	Spec	Mnth23	Decrease	USD	4,153	3,775	3,795	3,450
HO3	Hedge/Member	Mnth23	Decrease	USD	3,775	3,775	3,450	3,450
HO3	Spec	Mnth24	Decrease	USD	4,153	3,775	3,795	3,450
HO3	Hedge/Member	Mnth24	Decrease	USD	3,775	3,775	3,450	3,450
HO3	Spec	Mnth25	Decrease	USD	4,153	3,775	3,795	3,450
HO3	Hedge/Member	Mnth25	Decrease	USD	3,775	3,775	3,450	3,450
HO3	Spec	Mnth26	Decrease	USD	4,153	3,775	3,795	3,450
HO3	Hedge/Member	Mnth26	Decrease	USD	3,775	3,775	3,450	3,450
HO3	Spec	Mnth27	Decrease	USD	4,153	3,775	3,795	3,450
HO3	Hedge/Member	Mnth27	Decrease	USD	3,775	3,775	3,450	3,450
HO3	Spec	Mnth28	Decrease	USD	4,153	3,775	3,795	3,450
HO3	Hedge/Member	Mnth28	Decrease	USD	3,775	3,775	3,450	3,450
HO3	Spec	Mnth29	Decrease	USD	4,153	3,775	3,740	3,400
HO3	Hedge/Member	Mnth29	Decrease	USD	3,775	3,775	3,400	3,400
HO3	Spec	Mnth30	Decrease	USD	4,136	3,760	3,740	3,400
HO3	Hedge/Member	Mnth30	Decrease	USD	3,760	3,760	3,400	3,400
HO3	Spec	Mnth31	Decrease	USD	4,131	3,755	3,740	3,400
HO3	Hedge/Member	Mnth31	Decrease	USD	3,755	3,755	3,400	3,400
HO3	Spec	Mnth32	Decrease	USD	4,120	3,745	3,685	3,350
HO3	Hedge/Member	Mnth32	Decrease	USD	3,745	3,745	3,350	3,350
HO3	Spec	Mnth33	Decrease	USD	4,109	3,735	3,685	3,350
HO3	Hedge/Member	Mnth33	Decrease	USD	3,735	3,735	3,350	3,350
HO3	Spec	Mnth34	Decrease	USD	4,098	3,725	3,685	3,350
HO3	Hedge/Member	Mnth34	Decrease	USD	3,725	3,725	3,350	3,350
HO3	Spec	Mnth35	Decrease	USD	4,087	3,715	3,630	3,300
HO3	Hedge/Member	Mnth35	Decrease	USD	3,715	3,715	3,300	3,300
HO3	Spec	Mnth36	Decrease	USD	4,076	3,705	3,630	3,300
HO3	Hedge/Member	Mnth36	Decrease	USD	3,705	3,705	3,300	3,300
HO3	Spec	Mnth37+	Decrease	USD	4,054	3,685	3,630	3,300
HO3	Hedge/Member	Mnth37+	Decrease	USD	3,685	3,685	3,300	3,300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>NY HRBR ULSD PLATTS 3:15 TRD MRK (HOP)</b>								
HOP	Spec	Mnth1	Decrease	USD	6,325	5,750	5,720	5,200
HOP	Hedge/Member	Mnth1	Decrease	USD	5,750	5,750	5,200	5,200
HOP	Spec	Mnth2	Decrease	USD	5,500	5,000	5,390	4,900
HOP	Hedge/Member	Mnth2	Decrease	USD	5,000	5,000	4,900	4,900
HOP	Spec	Mnth3	Decrease	USD	5,390	4,900	5,280	4,800
HOP	Hedge/Member	Mnth3	Decrease	USD	4,900	4,900	4,800	4,800
HOP	Spec	Mnth4	Decrease	USD	5,225	4,750	5,170	4,700
HOP	Hedge/Member	Mnth4	Decrease	USD	4,750	4,750	4,700	4,700
HOP	Spec	Mnth6	Decrease	USD	4,978	4,525	4,950	4,500
HOP	Hedge/Member	Mnth6	Decrease	USD	4,525	4,525	4,500	4,500
HOP	Spec	Mnth7	Decrease	USD	4,895	4,450	4,840	4,400
HOP	Hedge/Member	Mnth7	Decrease	USD	4,450	4,450	4,400	4,400
HOP	Spec	Mnth8	Decrease	USD	4,813	4,375	4,730	4,300
HOP	Hedge/Member	Mnth8	Decrease	USD	4,375	4,375	4,300	4,300
HOP	Spec	Mnth9	Decrease	USD	4,703	4,275	4,620	4,200
HOP	Hedge/Member	Mnth9	Decrease	USD	4,275	4,275	4,200	4,200
HOP	Spec	Mnth10	Decrease	USD	4,593	4,175	4,510	4,100
HOP	Hedge/Member	Mnth10	Decrease	USD	4,175	4,175	4,100	4,100
HOP	Spec	Mnth11	Decrease	USD	4,510	4,100	4,455	4,050
HOP	Hedge/Member	Mnth11	Decrease	USD	4,100	4,100	4,050	4,050
HOP	Spec	Mnth12	Decrease	USD	4,455	4,050	4,345	3,950
HOP	Hedge/Member	Mnth12	Decrease	USD	4,050	4,050	3,950	3,950
HOP	Spec	Mnth13	Decrease	USD	4,373	3,975	4,290	3,900
HOP	Hedge/Member	Mnth13	Decrease	USD	3,975	3,975	3,900	3,900
HOP	Spec	Mnth14	Decrease	USD	4,318	3,925	4,180	3,800
HOP	Hedge/Member	Mnth14	Decrease	USD	3,925	3,925	3,800	3,800
HOP	Spec	Mnth15	Decrease	USD	4,290	3,900	4,125	3,750
HOP	Hedge/Member	Mnth15	Decrease	USD	3,900	3,900	3,750	3,750
HOP	Spec	Mnth16	Decrease	USD	4,263	3,875	4,070	3,700
HOP	Hedge/Member	Mnth16	Decrease	USD	3,875	3,875	3,700	3,700
HOP	Spec	Mnth17	Decrease	USD	4,235	3,850	4,015	3,650
HOP	Hedge/Member	Mnth17	Decrease	USD	3,850	3,850	3,650	3,650
HOP	Spec	Mnth18	Decrease	USD	4,208	3,825	3,988	3,625
HOP	Hedge/Member	Mnth18	Decrease	USD	3,825	3,825	3,625	3,625
HOP	Spec	Mnth19	Decrease	USD	4,180	3,800	3,960	3,600
HOP	Hedge/Member	Mnth19	Decrease	USD	3,800	3,800	3,600	3,600
HOP	Spec	Mnth20	Decrease	USD	4,153	3,775	3,905	3,550
HOP	Hedge/Member	Mnth20	Decrease	USD	3,775	3,775	3,550	3,550
HOP	Spec	Mnth21	Decrease	USD	4,153	3,775	3,850	3,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
HOP	Hedge/Member	Mnth21	Decrease	USD	3,775	3,775	3,500	3,500
HOP	Spec	Mnth22	Decrease	USD	4,153	3,775	3,795	3,450
HOP	Hedge/Member	Mnth22	Decrease	USD	3,775	3,775	3,450	3,450
HOP	Spec	Mnth23	Decrease	USD	4,153	3,775	3,795	3,450
HOP	Hedge/Member	Mnth23	Decrease	USD	3,775	3,775	3,450	3,450
HOP	Spec	Mnth24	Decrease	USD	4,153	3,775	3,795	3,450
HOP	Hedge/Member	Mnth24	Decrease	USD	3,775	3,775	3,450	3,450
HOP	Spec	Mnth25	Decrease	USD	4,153	3,775	3,795	3,450
HOP	Hedge/Member	Mnth25	Decrease	USD	3,775	3,775	3,450	3,450
HOP	Spec	Mnth26	Decrease	USD	4,153	3,775	3,795	3,450
HOP	Hedge/Member	Mnth26	Decrease	USD	3,775	3,775	3,450	3,450
HOP	Spec	Mnth27	Decrease	USD	4,153	3,775	3,795	3,450
HOP	Hedge/Member	Mnth27	Decrease	USD	3,775	3,775	3,450	3,450
HOP	Spec	Mnth28	Decrease	USD	4,153	3,775	3,795	3,450
HOP	Hedge/Member	Mnth28	Decrease	USD	3,775	3,775	3,450	3,450
HOP	Spec	Mnth29	Decrease	USD	4,153	3,775	3,740	3,400
HOP	Hedge/Member	Mnth29	Decrease	USD	3,775	3,775	3,400	3,400
HOP	Spec	Mnth30	Decrease	USD	4,136	3,760	3,740	3,400
HOP	Hedge/Member	Mnth30	Decrease	USD	3,760	3,760	3,400	3,400
HOP	Spec	Mnth31	Decrease	USD	4,131	3,755	3,740	3,400
HOP	Hedge/Member	Mnth31	Decrease	USD	3,755	3,755	3,400	3,400
HOP	Spec	Mnth32	Decrease	USD	4,120	3,745	3,685	3,350
HOP	Hedge/Member	Mnth32	Decrease	USD	3,745	3,745	3,350	3,350
HOP	Spec	Mnth33	Decrease	USD	4,109	3,735	3,685	3,350
HOP	Hedge/Member	Mnth33	Decrease	USD	3,735	3,735	3,350	3,350
HOP	Spec	Mnth34	Decrease	USD	4,098	3,725	3,685	3,350
HOP	Hedge/Member	Mnth34	Decrease	USD	3,725	3,725	3,350	3,350
HOP	Spec	Mnth35	Decrease	USD	4,087	3,715	3,630	3,300
HOP	Hedge/Member	Mnth35	Decrease	USD	3,715	3,715	3,300	3,300
HOP	Spec	Mnth36	Decrease	USD	4,076	3,705	3,630	3,300
HOP	Hedge/Member	Mnth36	Decrease	USD	3,705	3,705	3,300	3,300
HOP	Spec	Mnth37+	Decrease	USD	4,054	3,685	3,630	3,300
HOP	Hedge/Member	Mnth37+	Decrease	USD	3,685	3,685	3,300	3,300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>NY HRBR ULSD TAS (HOT)</b>								
HOT	Spec	Mnth1	Decrease	USD	6,325	5,750	5,720	5,200
HOT	Hedge/Member	Mnth1	Decrease	USD	5,750	5,750	5,200	5,200
HOT	Spec	Mnth2	Decrease	USD	5,500	5,000	5,390	4,900
HOT	Hedge/Member	Mnth2	Decrease	USD	5,000	5,000	4,900	4,900
HOT	Spec	Mnth3	Decrease	USD	5,390	4,900	5,280	4,800
HOT	Hedge/Member	Mnth3	Decrease	USD	4,900	4,900	4,800	4,800
HOT	Spec	Mnth4	Decrease	USD	5,225	4,750	5,170	4,700
HOT	Hedge/Member	Mnth4	Decrease	USD	4,750	4,750	4,700	4,700
HOT	Spec	Mnth6	Decrease	USD	4,978	4,525	4,950	4,500
HOT	Hedge/Member	Mnth6	Decrease	USD	4,525	4,525	4,500	4,500
HOT	Spec	Mnth7	Decrease	USD	4,895	4,450	4,840	4,400
HOT	Hedge/Member	Mnth7	Decrease	USD	4,450	4,450	4,400	4,400
HOT	Spec	Mnth8	Decrease	USD	4,813	4,375	4,730	4,300
HOT	Hedge/Member	Mnth8	Decrease	USD	4,375	4,375	4,300	4,300
HOT	Spec	Mnth9	Decrease	USD	4,703	4,275	4,620	4,200
HOT	Hedge/Member	Mnth9	Decrease	USD	4,275	4,275	4,200	4,200
HOT	Spec	Mnth10	Decrease	USD	4,593	4,175	4,510	4,100
HOT	Hedge/Member	Mnth10	Decrease	USD	4,175	4,175	4,100	4,100
HOT	Spec	Mnth11	Decrease	USD	4,510	4,100	4,455	4,050
HOT	Hedge/Member	Mnth11	Decrease	USD	4,100	4,100	4,050	4,050
HOT	Spec	Mnth12	Decrease	USD	4,455	4,050	4,345	3,950
HOT	Hedge/Member	Mnth12	Decrease	USD	4,050	4,050	3,950	3,950
HOT	Spec	Mnth13	Decrease	USD	4,373	3,975	4,290	3,900
HOT	Hedge/Member	Mnth13	Decrease	USD	3,975	3,975	3,900	3,900
HOT	Spec	Mnth14	Decrease	USD	4,318	3,925	4,180	3,800
HOT	Hedge/Member	Mnth14	Decrease	USD	3,925	3,925	3,800	3,800
HOT	Spec	Mnth15	Decrease	USD	4,290	3,900	4,125	3,750
HOT	Hedge/Member	Mnth15	Decrease	USD	3,900	3,900	3,750	3,750
HOT	Spec	Mnth16	Decrease	USD	4,263	3,875	4,070	3,700
HOT	Hedge/Member	Mnth16	Decrease	USD	3,875	3,875	3,700	3,700
HOT	Spec	Mnth17	Decrease	USD	4,235	3,850	4,015	3,650
HOT	Hedge/Member	Mnth17	Decrease	USD	3,850	3,850	3,650	3,650
HOT	Spec	Mnth18	Decrease	USD	4,208	3,825	3,988	3,625
HOT	Hedge/Member	Mnth18	Decrease	USD	3,825	3,825	3,625	3,625
HOT	Spec	Mnth19	Decrease	USD	4,180	3,800	3,960	3,600
HOT	Hedge/Member	Mnth19	Decrease	USD	3,800	3,800	3,600	3,600
HOT	Spec	Mnth20	Decrease	USD	4,153	3,775	3,905	3,550
HOT	Hedge/Member	Mnth20	Decrease	USD	3,775	3,775	3,550	3,550
HOT	Spec	Mnth21	Decrease	USD	4,153	3,775	3,850	3,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
HOT	Hedge/Member	Mnth21	Decrease	USD	3,775	3,775	3,500	3,500
HOT	Spec	Mnth22	Decrease	USD	4,153	3,775	3,795	3,450
HOT	Hedge/Member	Mnth22	Decrease	USD	3,775	3,775	3,450	3,450
HOT	Spec	Mnth23	Decrease	USD	4,153	3,775	3,795	3,450
HOT	Hedge/Member	Mnth23	Decrease	USD	3,775	3,775	3,450	3,450
HOT	Spec	Mnth24	Decrease	USD	4,153	3,775	3,795	3,450
HOT	Hedge/Member	Mnth24	Decrease	USD	3,775	3,775	3,450	3,450
HOT	Spec	Mnth25	Decrease	USD	4,153	3,775	3,795	3,450
HOT	Hedge/Member	Mnth25	Decrease	USD	3,775	3,775	3,450	3,450
HOT	Spec	Mnth26	Decrease	USD	4,153	3,775	3,795	3,450
HOT	Hedge/Member	Mnth26	Decrease	USD	3,775	3,775	3,450	3,450
HOT	Spec	Mnth27	Decrease	USD	4,153	3,775	3,795	3,450
HOT	Hedge/Member	Mnth27	Decrease	USD	3,775	3,775	3,450	3,450
HOT	Spec	Mnth28	Decrease	USD	4,153	3,775	3,795	3,450
HOT	Hedge/Member	Mnth28	Decrease	USD	3,775	3,775	3,450	3,450
HOT	Spec	Mnth29	Decrease	USD	4,153	3,775	3,740	3,400
HOT	Hedge/Member	Mnth29	Decrease	USD	3,775	3,775	3,400	3,400
HOT	Spec	Mnth30	Decrease	USD	4,136	3,760	3,740	3,400
HOT	Hedge/Member	Mnth30	Decrease	USD	3,760	3,760	3,400	3,400
HOT	Spec	Mnth31	Decrease	USD	4,131	3,755	3,740	3,400
HOT	Hedge/Member	Mnth31	Decrease	USD	3,755	3,755	3,400	3,400
HOT	Spec	Mnth32	Decrease	USD	4,120	3,745	3,685	3,350
HOT	Hedge/Member	Mnth32	Decrease	USD	3,745	3,745	3,350	3,350
HOT	Spec	Mnth33	Decrease	USD	4,109	3,735	3,685	3,350
HOT	Hedge/Member	Mnth33	Decrease	USD	3,735	3,735	3,350	3,350
HOT	Spec	Mnth34	Decrease	USD	4,098	3,725	3,685	3,350
HOT	Hedge/Member	Mnth34	Decrease	USD	3,725	3,725	3,350	3,350
HOT	Spec	Mnth35	Decrease	USD	4,087	3,715	3,630	3,300
HOT	Hedge/Member	Mnth35	Decrease	USD	3,715	3,715	3,300	3,300
HOT	Spec	Mnth36	Decrease	USD	4,076	3,705	3,630	3,300
HOT	Hedge/Member	Mnth36	Decrease	USD	3,705	3,705	3,300	3,300
HOT	Spec	Mnth37+	Decrease	USD	4,054	3,685	3,630	3,300
HOT	Hedge/Member	Mnth37+	Decrease	USD	3,685	3,685	3,300	3,300
<b>SINGAPORE JET KEROSENE FUT (KS)</b>								
KS	Spec	Mnth 1	Increase	USD	5,775	5,250	6,050	5,500
KS	Hedge/Member	Mnth 1	Increase	USD	5,250	5,250	5,500	5,500
KS	Spec	Mnths 2-6	Increase	USD	5,775	5,250	6,050	5,500
KS	Hedge/Member	Mnths 2-6	Increase	USD	5,250	5,250	5,500	5,500
KS	Spec	Mnths 7+	Increase	USD	5,500	5,000	6,050	5,500
KS	Hedge/Member	Mnths 7+	Increase	USD	5,000	5,000	5,500	5,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>SINGAPORE MOGAS 95 FUT (V0)</b>								
V0	Spec	Mnth 1	Increase	USD	6,600	6,000	7,260	6,600
V0	Hedge/Member	Mnth 1	Increase	USD	6,000	6,000	6,600	6,600
V0	Spec	Mnths 2+	Increase	USD	6,600	6,000	7,260	6,600
V0	Hedge/Member	Mnths 2+	Increase	USD	6,000	6,000	6,600	6,600
<b>SINGAPORE MOGAS 97 FUT (X0)</b>								
X0	Spec		Increase	USD	7,150	6,500	7,260	6,600
X0	Hedge/Member		Increase	USD	6,500	6,500	6,600	6,600
<b>SINGAPORE NAPHTHA FUT (SP)</b>								
SP	Spec		Increase	USD	6,270	5,700	6,600	6,000
SP	Hedge/Member		Increase	USD	5,700	5,700	6,000	6,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>SYNTHETIHEATING OIL LAST DAY FINANC (S23)</b>								
S23	Spec	Mnth1	Decrease	USD	6,325	5,750	5,720	5,200
S23	Hedge/Member	Mnth1	Decrease	USD	5,750	5,750	5,200	5,200
S23	Spec	Mnth2	Decrease	USD	5,500	5,000	5,390	4,900
S23	Hedge/Member	Mnth2	Decrease	USD	5,000	5,000	4,900	4,900
S23	Spec	Mnth3	Decrease	USD	5,390	4,900	5,280	4,800
S23	Hedge/Member	Mnth3	Decrease	USD	4,900	4,900	4,800	4,800
S23	Spec	Mnth4	Decrease	USD	5,225	4,750	5,170	4,700
S23	Hedge/Member	Mnth4	Decrease	USD	4,750	4,750	4,700	4,700
S23	Spec	Mnth5	New	USD			5,060	4,600
S23	Hedge/Member	Mnth5	New	USD			4,600	4,600
S23	Spec	Mnth6	Decrease	USD	4,978	4,525	4,950	4,500
S23	Hedge/Member	Mnth6	Decrease	USD	4,525	4,525	4,500	4,500
S23	Spec	Mnth7	Decrease	USD	4,895	4,450	4,840	4,400
S23	Hedge/Member	Mnth7	Decrease	USD	4,450	4,450	4,400	4,400
S23	Spec	Mnth8	Decrease	USD	4,813	4,375	4,730	4,300
S23	Hedge/Member	Mnth8	Decrease	USD	4,375	4,375	4,300	4,300
S23	Spec	Mnth9	Decrease	USD	4,703	4,275	4,620	4,200
S23	Hedge/Member	Mnth9	Decrease	USD	4,275	4,275	4,200	4,200
S23	Spec	Mnth10	Decrease	USD	4,593	4,175	4,510	4,100
S23	Hedge/Member	Mnth10	Decrease	USD	4,175	4,175	4,100	4,100
S23	Spec	Mnth11	Decrease	USD	4,510	4,100	4,455	4,050
S23	Hedge/Member	Mnth11	Decrease	USD	4,100	4,100	4,050	4,050
S23	Spec	Mnth12	Decrease	USD	4,455	4,050	4,345	3,950
S23	Hedge/Member	Mnth12	Decrease	USD	4,050	4,050	3,950	3,950
S23	Spec	Mnth13	Decrease	USD	4,373	3,975	4,290	3,900
S23	Hedge/Member	Mnth13	Decrease	USD	3,975	3,975	3,900	3,900
S23	Spec	Mnth14	Decrease	USD	4,318	3,925	4,180	3,800
S23	Hedge/Member	Mnth14	Decrease	USD	3,925	3,925	3,800	3,800
S23	Spec	Mnth15	Decrease	USD	4,290	3,900	4,125	3,750
S23	Hedge/Member	Mnth15	Decrease	USD	3,900	3,900	3,750	3,750
S23	Spec	Mnth16	Decrease	USD	4,263	3,875	4,070	3,700
S23	Hedge/Member	Mnth16	Decrease	USD	3,875	3,875	3,700	3,700
S23	Spec	Mnth17	Decrease	USD	4,235	3,850	4,015	3,650
S23	Hedge/Member	Mnth17	Decrease	USD	3,850	3,850	3,650	3,650
S23	Spec	Mnth18	Decrease	USD	4,208	3,825	3,988	3,625
S23	Hedge/Member	Mnth18	Decrease	USD	3,825	3,825	3,625	3,625
S23	Spec	Mnth19	Decrease	USD	4,180	3,800	3,960	3,600
S23	Hedge/Member	Mnth19	Decrease	USD	3,800	3,800	3,600	3,600
S23	Spec	Mnth20	Decrease	USD	4,153	3,775	3,905	3,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
S23	Hedge/Member	Mnth20	Decrease	USD	3,775	3,775	3,550	3,550
S23	Spec	Mnth21	Decrease	USD	4,153	3,775	3,850	3,500
S23	Hedge/Member	Mnth21	Decrease	USD	3,775	3,775	3,500	3,500
S23	Spec	Mnth22	Decrease	USD	4,153	3,775	3,795	3,450
S23	Hedge/Member	Mnth22	Decrease	USD	3,775	3,775	3,450	3,450
S23	Spec	Mnth23	Decrease	USD	4,153	3,775	3,795	3,450
S23	Hedge/Member	Mnth23	Decrease	USD	3,775	3,775	3,450	3,450
S23	Spec	Mnth24	Decrease	USD	4,153	3,775	3,795	3,450
S23	Hedge/Member	Mnth24	Decrease	USD	3,775	3,775	3,450	3,450
S23	Spec	Mnth25	Decrease	USD	4,153	3,775	3,795	3,450
S23	Hedge/Member	Mnth25	Decrease	USD	3,775	3,775	3,450	3,450
S23	Spec	Mnth26	Decrease	USD	4,153	3,775	3,795	3,450
S23	Hedge/Member	Mnth26	Decrease	USD	3,775	3,775	3,450	3,450
S23	Spec	Mnth27	Decrease	USD	4,153	3,775	3,795	3,450
S23	Hedge/Member	Mnth27	Decrease	USD	3,775	3,775	3,450	3,450
S23	Spec	Mnth28	Decrease	USD	4,153	3,775	3,795	3,450
S23	Hedge/Member	Mnth28	Decrease	USD	3,775	3,775	3,450	3,450
S23	Spec	Mnth29	Decrease	USD	4,153	3,775	3,740	3,400
S23	Hedge/Member	Mnth29	Decrease	USD	3,775	3,775	3,400	3,400
S23	Spec	Mnth30	Decrease	USD	4,136	3,760	3,740	3,400
S23	Hedge/Member	Mnth30	Decrease	USD	3,760	3,760	3,400	3,400
S23	Spec	Mnth31	Decrease	USD	4,131	3,755	3,740	3,400
S23	Hedge/Member	Mnth31	Decrease	USD	3,755	3,755	3,400	3,400
S23	Spec	Mnth32	Decrease	USD	4,120	3,745	3,685	3,350
S23	Hedge/Member	Mnth32	Decrease	USD	3,745	3,745	3,350	3,350
S23	Spec	Mnth33	Decrease	USD	4,109	3,735	3,685	3,350
S23	Hedge/Member	Mnth33	Decrease	USD	3,735	3,735	3,350	3,350
S23	Spec	Mnth34	Decrease	USD	4,098	3,725	3,685	3,350
S23	Hedge/Member	Mnth34	Decrease	USD	3,725	3,725	3,350	3,350
S23	Spec	Mnth35	Decrease	USD	4,087	3,715	3,630	3,300
S23	Hedge/Member	Mnth35	Decrease	USD	3,715	3,715	3,300	3,300
S23	Spec	Mnth36	Decrease	USD	4,076	3,705	3,630	3,300
S23	Hedge/Member	Mnth36	Decrease	USD	3,705	3,705	3,300	3,300
S23	Spec	Mnth37+	Decrease	USD	4,054	3,685	3,630	3,300
S23	Hedge/Member	Mnth37+	Decrease	USD	3,685	3,685	3,300	3,300
<b>ULSD 10PPM CIF MED FUT (Z6)</b>								
Z6	Spec		Decrease	USD	50,600	46,000	44,000	40,000
Z6	Hedge/Member		Decrease	USD	46,000	46,000	40,000	40,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>AGRICULTURE - Intra Spreads</b>								
<b>Bean Spread: May 16 vs Jul 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		New	USD			11	10
YK	Hedge/Member		New	USD			10	10
<b>Bean Spread: May 16 vs Jul 16 (SOYBEAN FUTURES)</b>								
S	Spec		New	USD			55	50
S	Hedge/Member		New	USD			50	50
<b>Bean Spread: Nov 15 vs Jul 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		New	USD			33	30
YK	Hedge/Member		New	USD			30	30
<b>Bean Spread: Nov 15 vs Jul 16 (SOYBEAN FUTURES)</b>								
S	Spec		New	USD			165	150
S	Hedge/Member		New	USD			150	150
<b>Bean Spread: Aug 15 vs Jan 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	77	70	110	100
YK	Hedge/Member		Increase	USD	70	70	100	100
<b>Bean Spread: Aug 15 vs Jan 16 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	385	350	550	500
S	Hedge/Member		Increase	USD	350	350	500	500
<b>Bean Spread: Aug 15 vs Jul 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		New	USD			110	100
YK	Hedge/Member		New	USD			100	100
<b>Bean Spread: Aug 15 vs Jul 16 (SOYBEAN FUTURES)</b>								
S	Spec		New	USD			550	500
S	Hedge/Member		New	USD			500	500
<b>Bean Spread: Aug 15 vs Sep 15 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	44	40	66	60
YK	Hedge/Member		Increase	USD	40	40	60	60
<b>Bean Spread: Aug 15 vs Sep 15 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	220	200	330	300
S	Hedge/Member		Increase	USD	200	200	300	300
<b>Bean Spread: Jan 16 vs Jul 15 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	88	80	110	100
YK	Hedge/Member		Increase	USD	80	80	100	100

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Bean Spread: Jan 16 vs Jul 15 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	440	400	550	500
S	Hedge/Member		Increase	USD	400	400	500	500
<b>Bean Spread: Jan 16 vs Jul 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		New	USD			33	30
YK	Hedge/Member		New	USD			30	30
<b>Bean Spread: Jan 16 vs Jul 16 (SOYBEAN FUTURES)</b>								
S	Spec		New	USD			165	150
S	Hedge/Member		New	USD			150	150
<b>Bean Spread: Jul 15 vs Jul 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		New	USD			132	120
YK	Hedge/Member		New	USD			120	120
<b>Bean Spread: Jul 15 vs Jul 16 (SOYBEAN FUTURES)</b>								
S	Spec		New	USD			660	600
S	Hedge/Member		New	USD			600	600
<b>Bean Spread: Jul 15 vs Mar 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	77	70	121	110
YK	Hedge/Member		Increase	USD	70	70	110	110
<b>Bean Spread: Jul 15 vs Mar 16 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	385	350	605	550
S	Hedge/Member		Increase	USD	350	350	550	550
<b>Bean Spread: Jul 15 vs Sep 15 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	55	50	66	60
YK	Hedge/Member		Increase	USD	50	50	60	60
<b>Bean Spread: Jul 15 vs Sep 15 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	275	250	330	300
S	Hedge/Member		Increase	USD	250	250	300	300
<b>Bean Spread: Mar 16 vs Aug 15 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	77	70	110	100
YK	Hedge/Member		Increase	USD	70	70	100	100
<b>Bean Spread: Mar 16 vs Aug 15 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	385	350	550	500
S	Hedge/Member		Increase	USD	350	350	500	500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Bean Spread: Mar 16 vs Jan 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	11	10	22	20
YK	Hedge/Member		Increase	USD	10	10	20	20
<b>Bean Spread: Mar 16 vs Jan 16 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	55	50	110	100
S	Hedge/Member		Increase	USD	50	50	100	100
<b>Bean Spread: Mar 16 vs Jul 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		New	USD			22	20
YK	Hedge/Member		New	USD			20	20
<b>Bean Spread: Mar 16 vs Jul 16 (SOYBEAN FUTURES)</b>								
S	Spec		New	USD			110	100
S	Hedge/Member		New	USD			100	100
<b>Bean Spread: Mar 16 vs May 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	11	10	22	20
YK	Hedge/Member		Increase	USD	10	10	20	20
<b>Bean Spread: Mar 16 vs May 16 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	55	50	110	100
S	Hedge/Member		Increase	USD	50	50	100	100
<b>Bean Spread: May 15 vs Aug 15 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	22	20	33	30
YK	Hedge/Member		Increase	USD	20	20	30	30
<b>Bean Spread: May 15 vs Aug 15 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	110	100	165	150
S	Hedge/Member		Increase	USD	100	100	150	150
<b>Bean Spread: May 15 vs Jan 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	88	80	132	120
YK	Hedge/Member		Increase	USD	80	80	120	120
<b>Bean Spread: May 15 vs Jan 16 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	440	400	660	600
S	Hedge/Member		Increase	USD	400	400	600	600
<b>Bean Spread: May 15 vs Jul 15 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	11	10	22	20
YK	Hedge/Member		Increase	USD	10	10	20	20

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Bean Spread: May 15 vs Jul 15 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	55	50	110	100
S	Hedge/Member		Increase	USD	50	50	100	100
<b>Bean Spread: May 15 vs Jul 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		New	USD			132	120
YK	Hedge/Member		New	USD			120	120
<b>Bean Spread: May 15 vs Jul 16 (SOYBEAN FUTURES)</b>								
S	Spec		New	USD			660	600
S	Hedge/Member		New	USD			600	600
<b>Bean Spread: May 15 vs Mar 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	88	80	132	120
YK	Hedge/Member		Increase	USD	80	80	120	120
<b>Bean Spread: May 15 vs Mar 16 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	440	400	660	600
S	Hedge/Member		Increase	USD	400	400	600	600
<b>Bean Spread: May 15 vs Sep 15 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	55	50	88	80
YK	Hedge/Member		Increase	USD	50	50	80	80
<b>Bean Spread: May 15 vs Sep 15 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	275	250	440	400
S	Hedge/Member		Increase	USD	250	250	400	400
<b>Bean Spread: May 16 vs Aug 15 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	77	70	110	100
YK	Hedge/Member		Increase	USD	70	70	100	100
<b>Bean Spread: May 16 vs Aug 15 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	385	350	550	500
S	Hedge/Member		Increase	USD	350	350	500	500
<b>Bean Spread: May 16 vs Jan 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	22	20	33	30
YK	Hedge/Member		Increase	USD	20	20	30	30
<b>Bean Spread: May 16 vs Jan 16 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	110	100	165	150
S	Hedge/Member		Increase	USD	100	100	150	150

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Bean Spread: May 16 vs Jul 15 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	77	70	132	120
YK	Hedge/Member		Increase	USD	70	70	120	120
<b>Bean Spread: May 16 vs Jul 15 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	385	350	660	600
S	Hedge/Member		Increase	USD	350	350	600	600
<b>Bean Spread: May 16 vs May 15 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	88	80	132	120
YK	Hedge/Member		Increase	USD	80	80	120	120
<b>Bean Spread: May 16 vs May 15 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	440	400	660	600
S	Hedge/Member		Increase	USD	400	400	600	600
<b>Bean Spread: Nov 15 vs Aug 15 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	77	70	110	100
YK	Hedge/Member		Increase	USD	70	70	100	100
<b>Bean Spread: Nov 15 vs Aug 15 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	385	350	550	500
S	Hedge/Member		Increase	USD	350	350	500	500
<b>Bean Spread: Nov 15 vs Jan 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	11	10	22	20
YK	Hedge/Member		Increase	USD	10	10	20	20
<b>Bean Spread: Nov 15 vs Jan 16 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	55	50	110	100
S	Hedge/Member		Increase	USD	50	50	100	100
<b>Bean Spread: Nov 15 vs Jul 15 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	77	70	110	100
YK	Hedge/Member		Increase	USD	70	70	100	100
<b>Bean Spread: Nov 15 vs Jul 15 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	385	350	550	500
S	Hedge/Member		Increase	USD	350	350	500	500
<b>Bean Spread: Nov 15 vs May 15 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	88	80	132	120
YK	Hedge/Member		Increase	USD	80	80	120	120

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Bean Spread: Nov 15 vs May 15 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	440	400	660	600
S	Hedge/Member		Increase	USD	400	400	600	600
<b>Bean Spread: Sep 15 vs Jul 16 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		New	USD			66	60
YK	Hedge/Member		New	USD			60	60
<b>Bean Spread: Sep 15 vs Jul 16 (SOYBEAN FUTURES)</b>								
S	Spec		New	USD			330	300
S	Hedge/Member		New	USD			300	300
<b>Bean Spread: Sep 15 vs Nov 15 (MINI-SIZED SOYBEANS FUTURES)</b>								
YK	Spec		Increase	USD	33	30	44	40
YK	Hedge/Member		Increase	USD	30	30	40	40
<b>Bean Spread: Sep 15 vs Nov 15 (SOYBEAN FUTURES)</b>								
S	Spec		Increase	USD	165	150	220	200
S	Hedge/Member		Increase	USD	150	150	200	200
<b>Corn Spread Sep 16 vs Jul 16 (CORN FUTURES)</b>								
C	Spec		Increase	USD	220	200	330	300
C	Hedge/Member		Increase	USD	200	200	300	300
<b>Corn Spread Sep 16 vs Jul 16 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		Increase	USD	44	40	66	60
YC	Hedge/Member		Increase	USD	40	40	60	60
<b>Corn Spread: Jul 16 vs Dec 16 (CORN FUTURES)</b>								
C	Spec		New	USD			330	300
C	Hedge/Member		New	USD			300	300
<b>Corn Spread: Jul 16 vs Dec 16 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		New	USD			66	60
YC	Hedge/Member		New	USD			60	60
<b>Corn Spread: Dec 15 vs Dec 16 (CORN FUTURES)</b>								
C	Spec		New	USD			330	300
C	Hedge/Member		New	USD			300	300
<b>Corn Spread: Dec 15 vs Dec 16 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		New	USD			66	60
YC	Hedge/Member		New	USD			60	60

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Corn Spread: Dec 15 vs Mar 16 (CORN FUTURES)</b>								
C	Spec		Decrease	USD	110	100	55	50
C	Hedge/Member		Decrease	USD	100	100	50	50
<b>Corn Spread: Dec 15 vs Mar 16 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		Decrease	USD	22	20	11	10
YC	Hedge/Member		Decrease	USD	20	20	10	10
<b>Corn Spread: Jul 15 vs Dec 16 (CORN FUTURES)</b>								
C	Spec		New	USD			385	350
C	Hedge/Member		New	USD			350	350
<b>Corn Spread: Jul 15 vs Dec 16 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		New	USD			77	70
YC	Hedge/Member		New	USD			70	70
<b>Corn Spread: Jul 15 vs Sep 16 (CORN FUTURES)</b>								
C	Spec		Increase	USD	330	300	385	350
C	Hedge/Member		Increase	USD	300	300	350	350
<b>Corn Spread: Jul 15 vs Sep 16 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		Increase	USD	66	60	77	70
YC	Hedge/Member		Increase	USD	60	60	70	70
<b>Corn Spread: Mar 16 vs Dec 16 (CORN FUTURES)</b>								
C	Spec		New	USD			330	300
C	Hedge/Member		New	USD			300	300
<b>Corn Spread: Mar 16 vs Dec 16 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		New	USD			66	60
YC	Hedge/Member		New	USD			60	60
<b>Corn Spread: May 15 vs Dec 16 (CORN FUTURES)</b>								
C	Spec		New	USD			385	350
C	Hedge/Member		New	USD			350	350
<b>Corn Spread: May 15 vs Dec 16 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		New	USD			77	70
YC	Hedge/Member		New	USD			70	70
<b>Corn Spread: May 16 vs Dec 15 (CORN FUTURES)</b>								
C	Spec		Decrease	USD	110	100	55	50
C	Hedge/Member		Decrease	USD	100	100	50	50

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Corn Spread: May 16 vs Dec 15 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		Decrease	USD	22	20	11	10
YC	Hedge/Member		Decrease	USD	20	20	10	10
<b>Corn Spread: May 16 vs Dec 16 (CORN FUTURES)</b>								
C	Spec		New	USD			330	300
C	Hedge/Member		New	USD			300	300
<b>Corn Spread: May 16 vs Dec 16 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		New	USD			66	60
YC	Hedge/Member		New	USD			60	60
<b>Corn Spread: May 16 vs Jul 16 (CORN FUTURES)</b>								
C	Spec		Increase	USD	55	50	110	100
C	Hedge/Member		Increase	USD	50	50	100	100
<b>Corn Spread: May 16 vs Jul 16 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		Increase	USD	11	10	22	20
YC	Hedge/Member		Increase	USD	10	10	20	20
<b>Corn Spread: Sep 15 vs Dec 16 (CORN FUTURES)</b>								
C	Spec		New	USD			330	300
C	Hedge/Member		New	USD			300	300
<b>Corn Spread: Sep 15 vs Dec 16 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		New	USD			66	60
YC	Hedge/Member		New	USD			60	60
<b>Corn Spread: Sep 16 vs Dec 15 (CORN FUTURES)</b>								
C	Spec		Increase	USD	220	200	330	300
C	Hedge/Member		Increase	USD	200	200	300	300
<b>Corn Spread: Sep 16 vs Dec 15 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		Increase	USD	44	40	66	60
YC	Hedge/Member		Increase	USD	40	40	60	60
<b>Corn Spread: Sep 16 vs Dec 16 (CORN FUTURES)</b>								
C	Spec		New	USD			220	200
C	Hedge/Member		New	USD			200	200
<b>Corn Spread: Sep 16 vs Dec 16 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		New	USD			44	40
YC	Hedge/Member		New	USD			40	40

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Corn Spread: Sep 16 vs Mar 16 (CORN FUTURES)</b>								
C	Spec		Increase	USD	220	200	330	300
C	Hedge/Member		Increase	USD	200	200	300	300
<b>Corn Spread: Sep 16 vs Mar 16 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		Increase	USD	44	40	66	60
YC	Hedge/Member		Increase	USD	40	40	60	60
<b>Corn Spread: Sep 16 vs May 15 (CORN FUTURES)</b>								
C	Spec		Increase	USD	330	300	385	350
C	Hedge/Member		Increase	USD	300	300	350	350
<b>Corn Spread: Sep 16 vs May 15 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		Increase	USD	66	60	77	70
YC	Hedge/Member		Increase	USD	60	60	70	70
<b>Corn Spread: Sep 16 vs May 16 (CORN FUTURES)</b>								
C	Spec		Increase	USD	220	200	330	300
C	Hedge/Member		Increase	USD	200	200	300	300
<b>Corn Spread: Sep 16 vs May 16 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		Increase	USD	44	40	66	60
YC	Hedge/Member		Increase	USD	40	40	60	60
<b>Corn Spread: Sep 16 vs Sep 15 (CORN FUTURES)</b>								
C	Spec		Increase	USD	220	200	330	300
C	Hedge/Member		Increase	USD	200	200	300	300
<b>Corn Spread: Sep 16 vs Sep 15 (MINI-SIZED CORN FUTURES)</b>								
YC	Spec		Increase	USD	44	40	66	60
YC	Hedge/Member		Increase	USD	40	40	60	60
<b>KC Wheat Spread: All Unspecified Spreads (KC HRW WHEAT FUTURES)</b>								
KW	Customer Rate		New	USD			1	
KW	Clearing/Member		Increase	USD	850	850	1,000	1,000
<b>KC Wheat Spread: All Unspecified Spreads (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Customer Rate		New	USD			0	
MKC	Clearing/Member		Increase	USD	170	170	200	200
<b>KC Wheat: Dec 15 Jul 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	495	450	550	500
KW	Hedge/Member		Increase	USD	450	450	500	500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>KC Wheat: Dec 15 Jul 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	99	90	110	100
MKC	Hedge/Member		Increase	USD	90	90	100	100
<b>KC Wheat: Dec 15 May 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	275	250	330	300
KW	Hedge/Member		Increase	USD	250	250	300	300
<b>KC Wheat: Dec 15 May 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	55	50	66	60
MKC	Hedge/Member		Increase	USD	50	50	60	60
<b>KC Wheat: Dec 16 Dec 15 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	330	300	1,100	1,000
KW	Hedge/Member		Increase	USD	300	300	1,000	1,000
<b>KC Wheat: Dec 16 Dec 15 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	66	60	220	200
MKC	Hedge/Member		Increase	USD	60	60	200	200
<b>KC Wheat: Dec 16 Jul 15 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	275	250	1,100	1,000
KW	Hedge/Member		Increase	USD	250	250	1,000	1,000
<b>KC Wheat: Dec 16 Jul 15 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	55	50	220	200
MKC	Hedge/Member		Increase	USD	50	50	200	200
<b>KC Wheat: Dec 16 Jul 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	715	650	770	700
KW	Hedge/Member		Increase	USD	650	650	700	700
<b>KC Wheat: Dec 16 Jul 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	143	130	154	140
MKC	Hedge/Member		Increase	USD	130	130	140	140
<b>KC Wheat: Dec 16 Mar 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	330	300	1,100	1,000
KW	Hedge/Member		Increase	USD	300	300	1,000	1,000
<b>KC Wheat: Dec 16 Mar 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	66	60	220	200
MKC	Hedge/Member		Increase	USD	60	60	200	200

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>KC Wheat: Dec 16 May 15 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	165	150	1,100	1,000
KW	Hedge/Member		Increase	USD	150	150	1,000	1,000
<b>KC Wheat: Dec 16 May 15 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	33	30	220	200
MKC	Hedge/Member		Increase	USD	30	30	200	200
<b>KC Wheat: Dec 16 May 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	440	400	1,100	1,000
KW	Hedge/Member		Increase	USD	400	400	1,000	1,000
<b>KC Wheat: Dec 16 May 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	88	80	220	200
MKC	Hedge/Member		Increase	USD	80	80	200	200
<b>KC Wheat: Dec 16 Sep 15 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	275	250	1,100	1,000
KW	Hedge/Member		Increase	USD	250	250	1,000	1,000
<b>KC Wheat: Dec 16 Sep 15 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	55	50	220	200
MKC	Hedge/Member		Increase	USD	50	50	200	200
<b>KC Wheat: Jul 15 Mar 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	165	150	220	200
KW	Hedge/Member		Increase	USD	150	150	200	200
<b>KC Wheat: Jul 15 Mar 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	33	30	44	40
MKC	Hedge/Member		Increase	USD	30	30	40	40
<b>KC Wheat: Mar 16 May 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Decrease	USD	275	250	220	200
KW	Hedge/Member		Decrease	USD	250	250	200	200
<b>KC Wheat: Mar 16 May 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Decrease	USD	55	50	44	40
MKC	Hedge/Member		Decrease	USD	50	50	40	40
<b>KC Wheat: May 15 Dec 15 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	220	200	330	300
KW	Hedge/Member		Increase	USD	200	200	300	300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>KC Wheat: May 15 Dec 15 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	44	40	66	60
MKC	Hedge/Member		Increase	USD	40	40	60	60
<b>KC Wheat: May 15 Jul 15 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	165	150	220	200
KW	Hedge/Member		Increase	USD	150	150	200	200
<b>KC Wheat: May 15 Jul 15 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	33	30	44	40
MKC	Hedge/Member		Increase	USD	30	30	40	40
<b>KC Wheat: May 15 Jul 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Decrease	USD	715	650	660	600
KW	Hedge/Member		Decrease	USD	650	650	600	600
<b>KC Wheat: May 15 Jul 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Decrease	USD	143	130	132	120
MKC	Hedge/Member		Decrease	USD	130	130	120	120
<b>KC Wheat: May 15 Mar 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	275	250	330	300
KW	Hedge/Member		Increase	USD	250	250	300	300
<b>KC Wheat: May 15 Mar 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	55	50	66	60
MKC	Hedge/Member		Increase	USD	50	50	60	60
<b>KC Wheat: May 15 May 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Decrease	USD	385	350	330	300
KW	Hedge/Member		Decrease	USD	350	350	300	300
<b>KC Wheat: May 15 May 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Decrease	USD	77	70	66	60
MKC	Hedge/Member		Decrease	USD	70	70	60	60
<b>KC Wheat: May 15 Sep 15 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	220	200	275	250
KW	Hedge/Member		Increase	USD	200	200	250	250
<b>KC Wheat: May 15 Sep 15 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	44	40	55	50
MKC	Hedge/Member		Increase	USD	40	40	50	50

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>KC Wheat: May 16 Jul 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Decrease	USD	385	350	330	300
KW	Hedge/Member		Decrease	USD	350	350	300	300
<b>KC Wheat: May 16 Jul 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Decrease	USD	77	70	66	60
MKC	Hedge/Member		Decrease	USD	70	70	60	60
<b>KC Wheat: Sep 15 Mar 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	110	100	165	150
KW	Hedge/Member		Increase	USD	100	100	150	150
<b>KC Wheat: Sep 15 Mar 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	22	20	33	30
MKC	Hedge/Member		Increase	USD	20	20	30	30
<b>KC Wheat: Sep 15 May 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	275	250	330	300
KW	Hedge/Member		Increase	USD	250	250	300	300
<b>KC Wheat: Sep 15 May 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	55	50	66	60
MKC	Hedge/Member		Increase	USD	50	50	60	60
<b>KC Wheat: Sep 16 Dec 15 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	550	500	1,100	1,000
KW	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>KC Wheat: Sep 16 Dec 15 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	110	100	220	200
MKC	Hedge/Member		Increase	USD	100	100	200	200
<b>KC Wheat: Sep 16 Dec 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Decrease	USD	715	650	165	150
KW	Hedge/Member		Decrease	USD	650	650	150	150
<b>KC Wheat: Sep 16 Dec 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Decrease	USD	143	130	33	30
MKC	Hedge/Member		Decrease	USD	130	130	30	30
<b>KC Wheat: Sep 16 Jul 15 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	660	600	1,100	1,000
KW	Hedge/Member		Increase	USD	600	600	1,000	1,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>KC Wheat: Sep 16 Jul 15 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	132	120	220	200
MKC	Hedge/Member		Increase	USD	120	120	200	200
<b>KC Wheat: Sep 16 Jul 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	165	150	770	700
KW	Hedge/Member		Increase	USD	150	150	700	700
<b>KC Wheat: Sep 16 Jul 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	33	30	154	140
MKC	Hedge/Member		Increase	USD	30	30	140	140
<b>KC Wheat: Sep 16 Mar 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	550	500	990	900
KW	Hedge/Member		Increase	USD	500	500	900	900
<b>KC Wheat: Sep 16 Mar 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	110	100	198	180
MKC	Hedge/Member		Increase	USD	100	100	180	180
<b>KC Wheat: Sep 16 May 15 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	715	650	1,100	1,000
KW	Hedge/Member		Increase	USD	650	650	1,000	1,000
<b>KC Wheat: Sep 16 May 15 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	143	130	220	200
MKC	Hedge/Member		Increase	USD	130	130	200	200
<b>KC Wheat: Sep 16 May 16 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	385	350	990	900
KW	Hedge/Member		Increase	USD	350	350	900	900
<b>KC Wheat: Sep 16 May 16 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	77	70	198	180
MKC	Hedge/Member		Increase	USD	70	70	180	180
<b>KC Wheat: Sep 16 Sep 15 (KC HRW WHEAT FUTURES)</b>								
KW	Spec		Increase	USD	660	600	1,100	1,000
KW	Hedge/Member		Increase	USD	600	600	1,000	1,000
<b>KC Wheat: Sep 16 Sep 15 (MINI-SIZED KC HRW WHEAT FUTURES)</b>								
MKC	Spec		Increase	USD	132	120	220	200
MKC	Hedge/Member		Increase	USD	120	120	200	200

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Wheat Spread All Unspecified Spreads (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	132	120	220	200
YW	Hedge/Member		Increase	USD	120	120	200	200
<b>Wheat Spread All Unspecified Spreads (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	660	600	1,100	1,000
W	Hedge/Member		Increase	USD	600	600	1,000	1,000
<b>Wheat Spread: Dec 15 vs May 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	55	50	66	60
YW	Hedge/Member		Increase	USD	50	50	60	60
<b>Wheat Spread: Dec 15 vs May 16 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	275	250	330	300
W	Hedge/Member		Increase	USD	250	250	300	300
<b>Wheat Spread: Dec 16 vs Dec 15 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	66	60	220	200
YW	Hedge/Member		Increase	USD	60	60	200	200
<b>Wheat Spread: Dec 16 vs Dec 15 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	330	300	1,100	1,000
W	Hedge/Member		Increase	USD	300	300	1,000	1,000
<b>Wheat Spread: Dec 16 vs Jul 15 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	55	50	220	200
YW	Hedge/Member		Increase	USD	50	50	200	200
<b>Wheat Spread: Dec 16 vs Jul 15 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	275	250	1,100	1,000
W	Hedge/Member		Increase	USD	250	250	1,000	1,000
<b>Wheat Spread: Dec 16 vs Mar 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	66	60	220	200
YW	Hedge/Member		Increase	USD	60	60	200	200
<b>Wheat Spread: Dec 16 vs Mar 16 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	330	300	1,100	1,000
W	Hedge/Member		Increase	USD	300	300	1,000	1,000
<b>Wheat Spread: Dec 16 vs May 15 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	33	30	220	200
YW	Hedge/Member		Increase	USD	30	30	200	200

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Wheat Spread: Dec 16 vs May 15 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	165	150	1,100	1,000
W	Hedge/Member		Increase	USD	150	150	1,000	1,000
<b>Wheat Spread: Dec 16 vs May 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	88	80	220	200
YW	Hedge/Member		Increase	USD	80	80	200	200
<b>Wheat Spread: Dec 16 vs May 16 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	440	400	1,100	1,000
W	Hedge/Member		Increase	USD	400	400	1,000	1,000
<b>Wheat Spread: Dec 16 vs Sep 15 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	55	50	220	200
YW	Hedge/Member		Increase	USD	50	50	200	200
<b>Wheat Spread: Dec 16 vs Sep 15 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	275	250	1,100	1,000
W	Hedge/Member		Increase	USD	250	250	1,000	1,000
<b>Wheat Spread: Jul 15 vs Mar 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	33	30	44	40
YW	Hedge/Member		Increase	USD	30	30	40	40
<b>Wheat Spread: Jul 15 vs Mar 16 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	165	150	220	200
W	Hedge/Member		Increase	USD	150	150	200	200
<b>Wheat Spread: Jul 15 vs May 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		New	USD			66	60
YW	Hedge/Member		New	USD			60	60
<b>Wheat Spread: Jul 15 vs May 16 (WHEAT FUTURES)</b>								
W	Spec		New	USD			330	300
W	Hedge/Member		New	USD			300	300
<b>Wheat Spread: Jul 16 vs Dec 15 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	99	90	110	100
YW	Hedge/Member		Increase	USD	90	90	100	100
<b>Wheat Spread: Jul 16 vs Dec 15 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	495	450	550	500
W	Hedge/Member		Increase	USD	450	450	500	500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Wheat Spread: Jul 16 vs Dec 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	143	130	154	140
YW	Hedge/Member		Increase	USD	130	130	140	140
<b>Wheat Spread: Jul 16 vs Dec 16 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	715	650	770	700
W	Hedge/Member		Increase	USD	650	650	700	700
<b>Wheat Spread: Jul 16 vs May 15 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Decrease	USD	143	130	132	120
YW	Hedge/Member		Decrease	USD	130	130	120	120
<b>Wheat Spread: Jul 16 vs May 15 (WHEAT FUTURES)</b>								
W	Spec		Decrease	USD	715	650	660	600
W	Hedge/Member		Decrease	USD	650	650	600	600
<b>Wheat Spread: Jul 16 vs May 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Decrease	USD	77	70	66	60
YW	Hedge/Member		Decrease	USD	70	70	60	60
<b>Wheat Spread: Jul 16 vs May 16 (WHEAT FUTURES)</b>								
W	Spec		Decrease	USD	385	350	330	300
W	Hedge/Member		Decrease	USD	350	350	300	300
<b>Wheat Spread: Mar 16 vs May 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Decrease	USD	55	50	44	40
YW	Hedge/Member		Decrease	USD	50	50	40	40
<b>Wheat Spread: Mar 16 vs May 16 (WHEAT FUTURES)</b>								
W	Spec		Decrease	USD	275	250	220	200
W	Hedge/Member		Decrease	USD	250	250	200	200
<b>Wheat Spread: May 15 vs Dec 15 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	44	40	66	60
YW	Hedge/Member		Increase	USD	40	40	60	60
<b>Wheat Spread: May 15 vs Dec 15 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	220	200	330	300
W	Hedge/Member		Increase	USD	200	200	300	300
<b>Wheat Spread: May 15 vs Jul 15 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	33	30	44	40
YW	Hedge/Member		Increase	USD	30	30	40	40

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Wheat Spread: May 15 vs Jul 15 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	165	150	220	200
W	Hedge/Member		Increase	USD	150	150	200	200
<b>Wheat Spread: May 15 vs Mar 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	55	50	66	60
YW	Hedge/Member		Increase	USD	50	50	60	60
<b>Wheat Spread: May 15 vs Mar 16 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	275	250	330	300
W	Hedge/Member		Increase	USD	250	250	300	300
<b>Wheat Spread: May 15 vs May 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Decrease	USD	77	70	66	60
YW	Hedge/Member		Decrease	USD	70	70	60	60
<b>Wheat Spread: May 15 vs May 16 (WHEAT FUTURES)</b>								
W	Spec		Decrease	USD	385	350	330	300
W	Hedge/Member		Decrease	USD	350	350	300	300
<b>Wheat Spread: May 15 vs Sep 15 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	44	40	55	50
YW	Hedge/Member		Increase	USD	40	40	50	50
<b>Wheat Spread: May 15 vs Sep 15 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	220	200	275	250
W	Hedge/Member		Increase	USD	200	200	250	250
<b>Wheat Spread: Sep 15 vs Dec 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		New	USD			220	200
YW	Hedge/Member		New	USD			200	200
<b>Wheat Spread: Sep 15 vs Dec 16 (WHEAT FUTURES)</b>								
W	Spec		New	USD			1,100	1,000
W	Hedge/Member		New	USD			1,000	1,000
<b>Wheat Spread: Sep 15 vs May 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	55	50	66	60
YW	Hedge/Member		Increase	USD	50	50	60	60
<b>Wheat Spread: Sep 15 vs May 16 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	275	250	330	300
W	Hedge/Member		Increase	USD	250	250	300	300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Wheat Spread: Sep 16 vs Dec 15 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	110	100	220	200
YW	Hedge/Member		Increase	USD	100	100	200	200
<b>Wheat Spread: Sep 16 vs Dec 15 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	550	500	1,100	1,000
W	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>Wheat Spread: Sep 16 vs Dec 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Decrease	USD	143	130	33	30
YW	Hedge/Member		Decrease	USD	130	130	30	30
<b>Wheat Spread: Sep 16 vs Dec 16 (WHEAT FUTURES)</b>								
W	Spec		Decrease	USD	715	650	165	150
W	Hedge/Member		Decrease	USD	650	650	150	150
<b>Wheat Spread: Sep 16 vs Jul 15 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	132	120	220	200
YW	Hedge/Member		Increase	USD	120	120	200	200
<b>Wheat Spread: Sep 16 vs Jul 15 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	660	600	1,100	1,000
W	Hedge/Member		Increase	USD	600	600	1,000	1,000
<b>Wheat Spread: Sep 16 vs Jul 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	33	30	154	140
YW	Hedge/Member		Increase	USD	30	30	140	140
<b>Wheat Spread: Sep 16 vs Jul 16 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	165	150	770	700
W	Hedge/Member		Increase	USD	150	150	700	700
<b>Wheat Spread: Sep 16 vs Mar 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	110	100	198	180
YW	Hedge/Member		Increase	USD	100	100	180	180
<b>Wheat Spread: Sep 16 vs Mar 16 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	550	500	990	900
W	Hedge/Member		Increase	USD	500	500	900	900
<b>Wheat Spread: Sep 16 vs May 15 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	143	130	220	200
YW	Hedge/Member		Increase	USD	130	130	200	200

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Wheat Spread: Sep 16 vs May 15 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	715	650	1,100	1,000
W	Hedge/Member		Increase	USD	650	650	1,000	1,000
<b>Wheat Spread: Sep 16 vs May 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	77	70	198	180
YW	Hedge/Member		Increase	USD	70	70	180	180
<b>Wheat Spread: Sep 16 vs May 16 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	385	350	990	900
W	Hedge/Member		Increase	USD	350	350	900	900
<b>Wheat Spread: Sep 16 vs Sep 15 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	132	120	220	200
YW	Hedge/Member		Increase	USD	120	120	200	200
<b>Wheat Spread: Sep 16 vs Sep 15 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	660	600	1,100	1,000
W	Hedge/Member		Increase	USD	600	600	1,000	1,000
<b>Wheat Spread: Sep15 vs Mar 16 (MINI-SIZED WHEAT FUTURES)</b>								
YW	Spec		Increase	USD	22	20	33	30
YW	Hedge/Member		Increase	USD	20	20	30	30
<b>Wheat Spread: Sep15 vs Mar 16 (WHEAT FUTURES)</b>								
W	Spec		Increase	USD	110	100	165	150
W	Hedge/Member		Increase	USD	100	100	150	150
<b>ELECTRICITY - Intra Spreads</b>								
<b>Midwest ISO Michigan Hub 5 MW Peak Calendar-Month Day-Ahead Swap Futures - All Months (MIDWEST ISO MICHIGAN HUB 5MW PEAK C)</b>								
HMW	Spec		Increase	USD	275	250	440	400
HMW	Hedge/Member		Increase	USD	250	250	400	400
<b>Northern Illinois Hub Monthly Electricity Futures - All Months (NORTHERN ILLINOIS HUB MONTHLY)</b>								
UM	Spec		Increase	USD	2,200	2,000	2,420	2,200
UM	Hedge/Member		Increase	USD	2,000	2,000	2,200	2,200
<b>PJM AECO Zone Peak Calendar-Month Day-Ahead LMP - All Months (PJM AECO DA PEAK)</b>								
Y1	Spec		Increase	USD	220	200	385	350
Y1	Hedge/Member		Increase	USD	200	200	350	350
<b>PJM NI HUB 5MW REAL TIME PEAK - All Months (PJM NI HUB 5MW REAL TIME PK)</b>								
B3	Spec		Increase	USD	193	175	231	210
B3	Hedge/Member		Increase	USD	175	175	210	210

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

#### METALS - Intra Spreads

#### **Aluminum MW US Transaction Premium Platts (25MT) Swap Futures - All Months (ALUMINUM MW TRANS PREM PLATTS SWAPS)**

AUP	Spec		Increase	USD	1,100	1,000	1,265	1,150
AUP	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150

#### PETROLEUM CRACKS AND SPREADS - Intra Spreads

#### **European Naphtha Crack Spread - All Months (EUROPEAN NAPHTHA CRACK SPREAD FUT)**

EN	Spec		Increase	USD	880	800	1,375	1,250
EN	Hedge/Member		Increase	USD	800	800	1,250	1,250

#### **European Naphtha Crack Spread - All Months (NAPHTHA (PLTS) CARGES CIF NWE CRACK)**

NOB	Spec		Increase	USD	7,832	7,120	12,238	11,125
NOB	Hedge/Member		Increase	USD	7,120	7,120	11,125	11,125

#### **Los Angeles Carb Diesel (OPIS) Spread Swap - All Months (LA CARBD (OPIS) VS. NY HRBR ULSD)**

KL	Spec		Increase	USD	2,200	2,000	2,750	2,500
KL	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>REFINED PRODUCTS - Intra Spreads</b>								
<b>1% FUEL OIL (PLATTS) CARGO CIF MED - All Months (1% FUEL OIL (PLT) CARG CIF MED)</b>								
1W	Spec		Decrease	USD	13,200	12,000	6,600	6,000
1W	Hedge/Member		Decrease	USD	12,000	12,000	6,000	6,000
<b>1% FUEL OIL (PLATTS) CARGO CIF NWE - All Months (1% FUEL OIL (PLT) CARG CIF NWE)</b>								
1X	Spec		Decrease	USD	9,900	9,000	5,500	5,000
1X	Hedge/Member		Decrease	USD	9,000	9,000	5,000	5,000
<b>1% FUEL OIL (PLATTS) CARGO CIF NWE - All Months (MIN 1% FUEL OIL CIF CARGOES FUTURES)</b>								
MFP	Spec		Decrease	USD	990	900	550	500
MFP	Hedge/Member		Decrease	USD	900	900	500	500
<b>European Singapore Fuel Oil 180cst Calendar Swap - All months (MINI SINGP FUEL OIL 180CST FUTURES)</b>								
0F	Spec		New	USD			550	500
0F	Hedge/Member		New	USD			500	500
<b>European Singapore Fuel Oil 180cst Calendar Swap - All months (SINGAPORE FUEL 180CST CALFUT)</b>								
UA	Spec		New	USD			5,500	5,000
UA	Hedge/Member		New	USD			5,000	5,000
<b>European Singapore Fuel Oil 180cst Calendar Swap - consecutives (MINI SINGP FUEL OIL 180CST FUTURES)</b>								
0F	Spec		New	USD			275	250
0F	Hedge/Member		New	USD			250	250
<b>European Singapore Fuel Oil 180cst Calendar Swap - consecutives (SINGAPORE FUEL 180CST CALFUT)</b>								
UA	Spec		New	USD			2,750	2,500
UA	Hedge/Member		New	USD			2,500	2,500
<b>FAME 0 (ARGUS) BIODIESEL FOB RDAM (RED COMPLIANT) SWAP FUTURE - ALL MONTHS (FAME 0 ARGUS BIODIESEL FOB RDA RED)</b>								
FBD	Spec		Increase	USD	1,210	1,100	1,650	1,500
FBD	Hedge/Member		Increase	USD	1,100	1,100	1,500	1,500
<b>Fuel Oil 3.5% CIF MED Swap - All Months (3.5% FUEL OIL CID MED FUT)</b>								
7D	Spec		Decrease	USD	11,000	10,000	5,500	5,000
7D	Hedge/Member		Decrease	USD	10,000	10,000	5,000	5,000
<b>Gulf Coast #6 Fuel 3.0% Swap - All Months (GULF COAST NO.6 FUEL OIL 3.0%S FUT)</b>								
MF	Spec		Decrease	USD	770	700	605	550
MF	Hedge/Member		Decrease	USD	700	700	550	550
<b>Gulf Coast #6 Fuel 3.0% Swap - Consecutive Month 2+ (GULF COAST NO.6 FUEL OIL 3.0%S FUT)</b>								
MF	Spec		Decrease	USD	495	450	330	300
MF	Hedge/Member		Decrease	USD	450	450	300	300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>GULF COAST GASOLINE CALENDAR SWAP (GS) - All Months (GULF COAST GASOLINE CLNDR FUT)</b>								
GS	Spec		Decrease	USD	1,760	1,600	1,540	1,400
GS	Hedge/Member		Decrease	USD	1,600	1,600	1,400	1,400
<b>GULF COAST GASOLINE CALENDAR SWAP (GS) - All Months (SYNTHET GULF COAST GASOLINE CLNDR F)</b>								
SGS	Spec		Decrease	USD	1,760	1,600	1,540	1,400
SGS	Hedge/Member		Decrease	USD	1,600	1,600	1,400	1,400
<b>Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap - consecutives (SINGAPORE MOGAS 95 FUT)</b>								
V0	Spec		New	USD			660	600
V0	Hedge/Member		New	USD			600	600
<b>Los Angeles CARB Diesel (OPIS) Outright Swap - All Months (LA CARB DIESEL (OPIS))</b>								
LX	Spec		Increase	USD	4,400	4,000	6,600	6,000
LX	Hedge/Member		Increase	USD	4,000	4,000	6,000	6,000
<b>NEW YORK 3.0% FUEL OIL (PLATTS) SWAP - All Months (NY 3.0% FUEL OIL (PLATTS) FUT)</b>								
H1	Spec		Increase	USD	1,100	1,000	1,650	1,500
H1	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (E-MINI GASOLINE FUTURES)</b>								
QU	Spec		Increase	USD	330	300	440	400
QU	Hedge/Member		Increase	USD	300	300	400	400
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB CALENDAR FUT)</b>								
RL	Spec		Increase	USD	660	600	880	800
RL	Hedge/Member		Increase	USD	600	600	800	800
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)</b>								
RT	Spec		Increase	USD	660	600	880	800
RT	Hedge/Member		Increase	USD	600	600	800	800
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE FUTURES)</b>								
RB	Spec		Increase	USD	660	600	880	800
RB	Hedge/Member		Increase	USD	600	600	800	800
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM LONDON)</b>								
RBL	Spec		Increase	USD	660	600	880	800
RBL	Hedge/Member		Increase	USD	600	600	800	800
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)</b>								
RBS	Spec		Increase	USD	660	600	880	800
RBS	Hedge/Member		Increase	USD	600	600	800	800

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)</b>								
4RB	Spec		Increase	USD	660	600	880	800
4RB	Hedge/Member		Increase	USD	600	600	800	800
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)</b>								
3RB	Spec		Increase	USD	660	600	880	800
3RB	Hedge/Member		Increase	USD	600	600	800	800
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)</b>								
27	Spec		Increase	USD	660	600	880	800
27	Hedge/Member		Increase	USD	600	600	800	800
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)</b>								
RBP	Spec		Increase	USD	660	600	880	800
RBP	Hedge/Member		Increase	USD	600	600	800	800
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)</b>								
RBT	Spec		Increase	USD	660	600	880	800
RBT	Hedge/Member		Increase	USD	600	600	800	800
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)</b>								
S27	Spec		Increase	USD	660	600	880	800
S27	Hedge/Member		Increase	USD	600	600	800	800
<b>Premium Unl Gasoline 10ppm (Platts) FOB Med Swap - All Months (PREMIUM UNLD 10P FOB MED FUT)</b>								
3G	Spec		Increase	USD	13,200	12,000	16,500	15,000
3G	Hedge/Member		Increase	USD	12,000	12,000	15,000	15,000
<b>Singapore 380cst Fuel Oil Swap - All months (MINI SINGAPORE 380CST FUEL OIL FUT)</b>								
MTS	Spec		New	USD			605	550
MTS	Hedge/Member		New	USD			550	550
<b>Singapore 380cst Fuel Oil Swap - All months (SINGAPORE 380CST FUEL OIL FUT)</b>								
SE	Spec		New	USD			6,050	5,500
SE	Hedge/Member		New	USD			5,500	5,500
<b>Singapore 380cst Fuel Oil Swap - consecutives (MINI SINGP FUEL OIL 180CST FUTURES)</b>								
0F	Spec		New	USD			220	200
0F	Hedge/Member		New	USD			200	200
<b>Singapore 380cst Fuel Oil Swap - consecutives (SINGAPORE FUEL 180CST CALFUT)</b>								
UA	Spec		New	USD			2,200	2,000
UA	Hedge/Member		New	USD			2,000	2,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Singapore Gasoil Swap - consecutives (SINGAPORE MOGAS 95 FUT)</b>								
V0	Spec		New	USD			1,100	1,000
V0	Hedge/Member		New	USD			1,000	1,000
<b>Singapore Mogas 95 Swap - All Months (SINGAPORE MOGAS 95 FUT)</b>								
V0	Spec		Increase	USD	1,210	1,100	2,200	2,000
V0	Hedge/Member		Increase	USD	1,100	1,100	2,000	2,000
<b>Singapore Mogas 97 Swap - All Months (SINGAPORE MOGAS 97 FUT)</b>								
X0	Spec		Increase	USD	1,100	1,000	2,200	2,000
X0	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000
<b>ULSD 10ppm CIF MED Swap - All Months (ULSD 10PPM CIF MED FUT)</b>								
Z6	Spec		Increase	USD	3,740	3,400	4,400	4,000
Z6	Hedge/Member		Increase	USD	3,400	3,400	4,000	4,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

#### ELECTRICITY - Inter-commodity Spread Rates

##### HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs MIDWEST ISO MICHIGAN HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD SWAP FUTURES (NY-HMW - CME)

Spread Credit Rate	Decrease	+1:-11	50%	50%	40%	40%
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##### HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM METED ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-46 - CME)

Spread Credit Rate	Decrease	+1:-194	50%	50%	40%	40%
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#### EQUITY INDEX - Inter-commodity Spread Rates

##### NIKKEI 225 DOLLAR-BASED (NK - CME) vs NIKKEI 225 YEN-BASED (N1 - CME)

Spread Credit Rate	New	+5:-6			95%	95%
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#### NATURAL GAS - Inter-commodity Spread Rates

##### HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs MIDWEST ISO MICHIGAN HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD SWAP FUTURES (NY-HMW - CME)

Spread Credit Rate	Decrease	+1:-11	50%	50%	40%	40%
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##### HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM METED ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-46 - CME)

Spread Credit Rate	Decrease	+1:-194	50%	50%	40%	40%
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##### SONAT BASIS SWAP (PLATTS IFERC) FUTURES (NY-SZ - CME) vs COLUMBIA GULF MAINLINE BASIS SWAP (PLATTS IFERC) FUTURES (NY-5Z - CME)

Spread Credit Rate	Decrease	+1:-1	55%	55%	35%	35%
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#### PETROLEUM CRACKS AND SPREADS - Inter-commodity Spread Rates

##### GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES CRACK SPREAD SWAP FUTURES (NY-7K - CME)

Spread Credit Rate	Decrease	+3:-25	40%	40%	30%	30%
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## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>REFINED PRODUCTS - Inter-commodity Spread Rates</b>						
<b>1% FUEL OIL (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-1X - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	90%	90%	85%	85%
<b>1% FUEL OIL (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-1X - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	75%	75%	60%	60%
<b>1% FUEL OIL (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-1X - CME) vs PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	75%	75%	60%	60%
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME)</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)</b>						
Spread Credit Rate	New	+1:-1			70%	70%
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)</b>						
Spread Credit Rate	New	+1:-1			70%	70%
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	80%	80%
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, BH, MP)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	80%	80%
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)</b>						
Spread Credit Rate	New	+1:-1			70%	70%
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>CHICAGO ULSD (PLATTS) SWAP FUTURES (NY-4C - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME) vs GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME)</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)</b>						
Spread Credit Rate	New	+2:-13			75%	75%
<b>EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)</b>						
Spread Credit Rate	New	+2:-13			75%	75%
<b>EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)</b>						
Spread Credit Rate	New	+2:-13			75%	75%
<b>EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)</b>						
Spread Credit Rate	New	+2:-13			75%	75%
<b>EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME)</b>						
Spread Credit Rate	New	+2:-13			80%	80%
<b>EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UH - CME)</b>						
Spread Credit Rate	New	+1:-1			45%	45%
<b>EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)</b>						
Spread Credit Rate	New	+1:-1			80%	80%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME)</b>						
Spread Credit Rate	New	+1:-1			80%	80%
<b>EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)</b>						
Spread Credit Rate	New	+2:-13			75%	75%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)</b>						
Spread Credit Rate	New	+2:-13			75%	75%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)</b>						
Spread Credit Rate	New	+2:-13			75%	75%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)</b>						
Spread Credit Rate	New	+2:-13			75%	75%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME)</b>						
Spread Credit Rate	New	+2:-13			80%	80%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME)</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)</b>						
Spread Credit Rate	New	+1:-1			65%	65%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME)</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME)</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME)</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES CRACK SPREAD SWAP FUTURES (NY-7K - CME)</b>						
Spread Credit Rate	Decrease	+3:-25	40%	40%	30%	30%
<b>GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	New	+1:-1			70%	70%
<b>GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)</b>						
Spread Credit Rate	New	+1:-1			70%	70%
<b>GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)</b>						
Spread Credit Rate	New	+1:-1			70%	70%
<b>GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME) vs NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME)</b>						
Spread Credit Rate	New	+1:-1			70%	70%
<b>GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)</b>						
Spread Credit Rate	New	+1:-1			70%	70%
<b>GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)</b>						
Spread Credit Rate	New	+1:-1			65%	65%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	New	+1:-1			65%	65%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs GROUP THREE ULSD (PLATTS) SWAP FUTURES (NY-A7 - CME)</b>						
Spread Credit Rate	New	+1:-1			70%	70%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs SINGAPORE MOGAS 97 UNLEADED (PLATTS) SWAP FUTURES (NY-X0 - CME)</b>						
Spread Credit Rate	New	+1:-9			65%	65%
<b>PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)</b>						
Spread Credit Rate	New	+3:-25			75%	75%
<b>PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)</b>						
Spread Credit Rate	New	+3:-25			75%	75%
<b>PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)</b>						
Spread Credit Rate	New	+3:-25			75%	75%
<b>PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)</b>						
Spread Credit Rate	New	+3:-25			75%	75%
<b>SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs SINGAPORE MOGAS 97 UNLEADED (PLATTS) SWAP FUTURES (NY-X0 - CME)</b>						
Spread Credit Rate	New	+2:-13			80%	80%
<b>SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME) vs SINGAPORE MOGAS 97 UNLEADED (PLATTS) SWAP FUTURES (NY-X0 - CME)</b>						
Spread Credit Rate	New	+2:-13			80%	80%
<b>SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs SINGAPORE MOGAS 97 UNLEADED (PLATTS) SWAP FUTURES (NY-X0 - CME)</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME) vs SINGAPORE MOGAS 97 UNLEADED (PLATTS) SWAP FUTURES (NY-X0 - CME)</b>						
Spread Credit Rate	New	+1:-1			55%	55%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs SINGAPORE MOGAS 97 UNLEADED (PLATTS) SWAP FUTURES (NY-X0 - CME)</b>						
Spread Credit Rate	New	+1:-1			50%	50%
<b>SINGAPORE MOGAS 95 UNLEADED (PLATTS) SWAP FUTURES (NY-V0 - CME) vs SINGAPORE MOGAS 97 UNLEADED (PLATTS) SWAP FUTURES (NY-X0 - CME)</b>						
Spread Credit Rate	New	+1:-1			30%	30%
<b>SINGAPORE MOGAS 97 UNLEADED (PLATTS) SWAP FUTURES (NY-X0 - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)</b>						
Spread Credit Rate	New	+1:-1			60%	60%
<b>SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	75%	75%
<b>SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs SINGAPORE MOGAS 97 UNLEADED (PLATTS) SWAP FUTURES (NY-X0 - CME)</b>						
Spread Credit Rate	New	+1:-1			60%	60%