



15-126

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, May 07, 2015

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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, May 08, 2015.

Current rates as of:

Thursday, May 07, 2015.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
SOYBEAN MEAL FUTURES (06)								
06	Spec	Old Crop	Decrease	USD	2,310	2,100	2,090	1,900
06	Hedge/Member	Old Crop	Decrease	USD	2,100	2,100	1,900	1,900
06	Spec	New Crop	Decrease	USD	2,310	2,100	2,090	1,900
06	Hedge/Member	New Crop	Decrease	USD	2,100	2,100	1,900	1,900
CRUDE OIL SPREADS - Outright Rates								
CANADIAN HEAVYCRUDE(NET ENRGY) FUT (WCC)								
WCC	Spec	Mnths 1-2	Decrease	USD	1,650	1,500	1,375	1,250
WCC	Hedge/Member	Mnths 1-2	Decrease	USD	1,500	1,500	1,250	1,250
WCC	Spec	Mnths 3-6	Decrease	USD	1,375	1,250	1,100	1,000
WCC	Hedge/Member	Mnths 3-6	Decrease	USD	1,250	1,250	1,000	1,000
WCC	Spec	Mnths 7+	Decrease	USD	990	900	770	700
WCC	Hedge/Member	Mnths 7+	Decrease	USD	900	900	700	700
CANADIAN LIGHT SWEET OIL (CIL)								
CIL	Spec	Mnths 1-2	Decrease	USD	2,200	2,000	1,925	1,750
CIL	Hedge/Member	Mnths 1-2	Decrease	USD	2,000	2,000	1,750	1,750
CIL	Spec	Mnths 3-6	Decrease	USD	1,760	1,600	1,265	1,150
CIL	Hedge/Member	Mnths 3-6	Decrease	USD	1,600	1,600	1,150	1,150
CIL	Spec	Mnths 7+	Decrease	USD	1,540	1,400	935	850
CIL	Hedge/Member	Mnths 7+	Decrease	USD	1,400	1,400	850	850
ICE BRENT DUBAI FUT (DB)								
DB	Spec	Mnths 2-3	Increase	USD	605	550	715	650
DB	Hedge/Member	Mnths 2-3	Increase	USD	550	550	650	650
ETHANOL - Outright Rates								
ETHANOL(PL) T2 FOB RTRDM INCL (Z1)								
Z1	Spec	Mnth 1	Increase	EUR	2,640	2,400	2,970	2,700
Z1	Hedge/Member	Mnth 1	Increase	EUR	2,400	2,400	2,700	2,700
FREIGHT - Outright Rates								
TC5 RAS TANURA TO YOKOHAMA 55K MT (TH)								
TH	Spec	Mth 1	Increase	USD	3,300	3,000	3,630	3,300
TH	Hedge/Member	Mth 1	Increase	USD	3,000	3,000	3,300	3,300
TH	Spec	Mths 2+	Increase	USD	2,530	2,300	2,860	2,600
TH	Hedge/Member	Mths 2+	Increase	USD	2,300	2,300	2,600	2,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FX - Outright Rates								
EC/AD CROSS RATE FUTURES (CA)								
CA	Spec		Increase	AUD	5,060	4,600	5,500	5,000
CA	Hedge/Member		Increase	AUD	4,600	4,600	5,000	5,000
E-MICRO CHF/USD FUTURES (MSF)								
MSF	Spec		Decrease	USD	715	650	605	550
MSF	Hedge/Member		Decrease	USD	650	650	550	550
E-MICRO JPY/USD (MJY)								
MJY	Spec		Decrease	USD	330	300	286	260
MJY	Hedge/Member		Decrease	USD	300	300	260	260
E-MINI J-YEN FUTURE (J7)								
J7	Spec		Decrease	USD	1,650	1,500	1,430	1,300
J7	Hedge/Member		Decrease	USD	1,500	1,500	1,300	1,300
EURO FX/SF FUTURES (RF)								
RF	Spec		Decrease	CHF	5,940	5,400	5,500	5,000
RF	Hedge/Member		Decrease	CHF	5,400	5,400	5,000	5,000
JAPANESE YEN FUTURES (JY)								
JY	Spec		Decrease	USD	3,300	3,000	2,860	2,600
JY	Hedge/Member		Decrease	USD	3,000	3,000	2,600	2,600
SWISS FRANC FUTURES (SF)								
SF	Spec		Decrease	USD	7,150	6,500	6,050	5,500
SF	Hedge/Member		Decrease	USD	6,500	6,500	5,500	5,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
HOUSTON SHIP CHANNEL BASIS FUT (NH)								
NH	Spec	Mnths 13+	Increase	USD	127	115	143	130
NH	Hedge/Member	Mnths 13+	Increase	USD	115	115	130	130
PANHANDLE BASIS FUT (PH)								
PH	Spec	APR 2016+	Increase	USD	143	130	176	160
PH	Hedge/Member	APR 2016+	Increase	USD	130	130	160	160
TCO BASIS FUT (TC)								
TC	Spec	Mnths 8-19	Increase	USD	160	145	182	165
TC	Hedge/Member	Mnths 8-19	Increase	USD	145	145	165	165
TRANSCO ZONE 6 BASIS FUT (NZ)								
NZ	Spec	Winter 2016/2017	Increase	USD	1,430	1,300	1,760	1,600
NZ	Hedge/Member	Winter 2016/2017	Increase	USD	1,300	1,300	1,600	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PETROLEUM CRACKS AND SPREADS - Outright Rates								
3.5% F OIL(PLTS) BRGES FOB RDM CRCK (BOB)								
BOB	Spec	Mnth 2	Decrease	USD	6,985	6,350	6,287	5,715
BOB	Hedge/Member	Mnth 2	Decrease	USD	6,350	6,350	5,715	5,715
BOB	Spec	Mnth 3-7	Decrease	USD	6,287	5,715	5,658	5,144
BOB	Hedge/Member	Mnth 3-7	Decrease	USD	5,715	5,715	5,144	5,144
BOB	Spec	Mnth 8+	Decrease	USD	6,287	5,715	5,588	5,080
BOB	Hedge/Member	Mnth 8+	Decrease	USD	5,715	5,715	5,080	5,080
ARGS GSOLNE E-BOB OXY BARGES NWE CK (EOB)								
EOB	Spec	Mnth 1	Decrease	USD	21,075	19,159	18,326	16,660
EOB	Hedge/Member	Mnth 1	Decrease	USD	19,159	19,159	16,660	16,660
EOB	Spec	Mnth 2-6	Decrease	USD	15,577	14,161	14,019	12,745
EOB	Hedge/Member	Mnth 2-6	Decrease	USD	14,161	14,161	12,745	12,745
EOB	Spec	Mnth 7-16	Decrease	USD	11,912	10,829	10,721	9,746
EOB	Hedge/Member	Mnth 7-16	Decrease	USD	10,829	10,829	9,746	9,746
ARGS PRPANE FR EST VS EURO CIF ARA (91)								
91	Spec	Mth 1	Decrease	USD	44,000	40,000	35,200	32,000
91	Hedge/Member	Mth 1	Decrease	USD	40,000	40,000	32,000	32,000
CHI ULSD (PLATTS) VS. NY HRBR ULSD (5C)								
5C	Spec	Mnth 1	Decrease	USD	6,050	5,500	5,143	4,675
5C	Hedge/Member	Mnth 1	Decrease	USD	5,500	5,500	4,675	4,675
5C	Spec	Mnth 2-3	Decrease	USD	3,300	3,000	2,805	2,550
5C	Hedge/Member	Mnth 2-3	Decrease	USD	3,000	3,000	2,550	2,550
5C	Spec	Mnth 4+	Decrease	USD	1,760	1,600	1,584	1,440
5C	Hedge/Member	Mnth 4+	Decrease	USD	1,600	1,600	1,440	1,440
EAST/WEST FUEL OIL SPREAD FUT (EW)								
EW	Spec	Mnth 2-3	Decrease	USD	4,400	4,000	3,520	3,200
EW	Hedge/Member	Mnth 2-3	Decrease	USD	4,000	4,000	3,200	3,200
EURO 3.5% FUEL OIL SPREAD (FK)								
FK	Spec	Mnth 12+	Increase	USD	2,310	2,100	2,640	2,400
FK	Hedge/Member	Mnth 12+	Increase	USD	2,100	2,100	2,400	2,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EURO DIESEL 10PPM VS. ICE (ET)								
ET	Spec	Mnths 3-6	Decrease	USD	1,650	1,500	1,485	1,350
ET	Hedge/Member	Mnths 3-6	Decrease	USD	1,500	1,500	1,350	1,350
ET	Spec	Mnth 2	Decrease	USD	2,750	2,500	2,475	2,250
ET	Hedge/Member	Mnth 2	Decrease	USD	2,500	2,500	2,250	2,250
ET	Spec	Mnths 7+	Decrease	USD	1,320	1,200	1,188	1,080
ET	Hedge/Member	Mnths 7+	Decrease	USD	1,200	1,200	1,080	1,080
EUROPEAN NAPHTHA CRACK SPREAD FUT (EN)								
EN	Spec	Mnth 5+	Decrease	USD	1,980	1,800	1,650	1,500
EN	Hedge/Member	Mnth 5+	Decrease	USD	1,800	1,800	1,500	1,500
FUEL OIL CRACK VS. ICE (FO)								
FO	Spec	Mnth 2	Decrease	USD	1,100	1,000	990	900
FO	Hedge/Member	Mnth 2	Decrease	USD	1,000	1,000	900	900
FO	Spec	Mnths 3-7	Decrease	USD	990	900	891	810
FO	Hedge/Member	Mnths 3-7	Decrease	USD	900	900	810	810
FO	Spec	Mnths 8+	Decrease	USD	990	900	880	800
FO	Hedge/Member	Mnths 8+	Decrease	USD	900	900	800	800
FUELOIL FUT:CARGOES VS.BARGES (FS)								
FS	Spec	Mnths 2-5	Decrease	USD	4,400	4,000	3,960	3,600
FS	Hedge/Member	Mnths 2-5	Decrease	USD	4,000	4,000	3,600	3,600
FS	Spec	Mnths 6+	Decrease	USD	2,310	2,100	2,079	1,890
FS	Hedge/Member	Mnths 6+	Decrease	USD	2,100	2,100	1,890	1,890
G. COAST #6 FUEL OIL 3.0% VS BRENT (GCI)								
GCI	Spec		Decrease	USD	1,760	1,600	1,584	1,440
GCI	Hedge/Member		Decrease	USD	1,600	1,600	1,440	1,440
GAS EURO-BOB OXY (ARG) CRACK (7K)								
7K	Spec	Mnth 1	Decrease	USD	2,530	2,300	2,200	2,000
7K	Hedge/Member	Mnth 1	Decrease	USD	2,300	2,300	2,000	2,000
7K	Spec	Mnth 2-6	Decrease	USD	1,870	1,700	1,683	1,530
7K	Hedge/Member	Mnth 2-6	Decrease	USD	1,700	1,700	1,530	1,530
7K	Spec	Mnths 7-16	Decrease	USD	1,430	1,300	1,287	1,170
7K	Hedge/Member	Mnths 7-16	Decrease	USD	1,300	1,300	1,170	1,170
GLFCST JET PLATTS UP/DN FUT (ME)								
ME	Spec	Mnth 1	New	USD			3,850	3,500
ME	Hedge/Member	Mnth 1	New	USD			3,500	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GRP THREE SUB-OCT GS (PLT) VS RBOB (A8)								
A8	Spec	Mnth 1	Decrease	USD	3,080	2,800	2,772	2,520
A8	Hedge/Member	Mnth 1	Decrease	USD	2,800	2,800	2,520	2,520
A8	Spec	Mnths 2-4	Decrease	USD	2,530	2,300	2,277	2,070
A8	Hedge/Member	Mnths 2-4	Decrease	USD	2,300	2,300	2,070	2,070
A8	Spec	Mnths 5+	Decrease	USD	1,540	1,400	1,100	1,000
A8	Hedge/Member	Mnths 5+	Decrease	USD	1,400	1,400	1,000	1,000
GRP3 ULSD VS NY HRBR ULSD FUT (A6)								
A6	Spec	Mnth 1	Decrease	USD	3,300	3,000	2,970	2,700
A6	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,700	2,700
A6	Spec	Mnth 2	Decrease	USD	1,650	1,500	1,485	1,350
A6	Hedge/Member	Mnth 2	Decrease	USD	1,500	1,500	1,350	1,350
A6	Spec	Mnths 3+	Decrease	USD	935	850	842	765
A6	Hedge/Member	Mnths 3+	Decrease	USD	850	850	765	765
GULF CO NO6 FUELOIL 3% V. EURO 3.5% (GCU)								
GCU	Spec	Mnth 1	Decrease	USD	1,650	1,500	1,485	1,350
GCU	Hedge/Member	Mnth 1	Decrease	USD	1,500	1,500	1,350	1,350
GCU	Spec	Mnth 2-6	Decrease	USD	660	600	594	540
GCU	Hedge/Member	Mnth 2-6	Decrease	USD	600	600	540	540
GCU	Spec	Mnths 7+	Decrease	USD	220	200	198	180
GCU	Hedge/Member	Mnths 7+	Decrease	USD	200	200	180	180
GULF COAST CBOB GAS A2 VS RBOB SRRD (CRB)								
CRB	Spec	Mnth 1	Decrease	USD	6,050	5,500	4,840	4,400
CRB	Hedge/Member	Mnth 1	Decrease	USD	5,500	5,500	4,400	4,400
GULF COAST NO.6 FUEL OIL CRACK FUT (MG)								
MG	Spec	Mnth 1-3	Decrease	USD	2,310	2,100	2,079	1,890
MG	Hedge/Member	Mnth 1-3	Decrease	USD	2,100	2,100	1,890	1,890
MG	Spec	Mnth 4+	Decrease	USD	1,980	1,800	1,782	1,620
MG	Hedge/Member	Mnth 4+	Decrease	USD	1,800	1,800	1,620	1,620
LA CARBD (OPIS) VS. NY HRBR ULSD (KL)								
KL	Spec	Mnth 2	Decrease	USD	3,960	3,600	3,564	3,240
KL	Hedge/Member	Mnth 2	Decrease	USD	3,600	3,600	3,240	3,240
KL	Spec	Mnths 3+	Decrease	USD	3,960	3,600	3,520	3,200
KL	Hedge/Member	Mnths 3+	Decrease	USD	3,600	3,600	3,200	3,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI 3.5% FUEL OIL FOB CRK SPD FUT (MFR)								
MFR	Spec	Mnth 2	Decrease	USD	699	635	629	572
MFR	Hedge/Member	Mnth 2	Decrease	USD	635	635	572	572
MFR	Spec	Mnths 3-7	Decrease	USD	629	572	566	514
MFR	Hedge/Member	Mnths 3-7	Decrease	USD	572	572	514	514
MFR	Spec	Mnths 8+	Decrease	USD	629	572	559	508
MFR	Hedge/Member	Mnths 8+	Decrease	USD	572	572	508	508
MINI 380CST VS 3.5% FUEL OIL FUT (MSB)								
MSB	Spec	Mnth 1	Decrease	USD	990	900	792	720
MSB	Hedge/Member	Mnth 1	Decrease	USD	900	900	720	720
MSB	Spec	Mnth 2-15	Decrease	USD	550	500	440	400
MSB	Hedge/Member	Mnth 2-15	Decrease	USD	500	500	400	400
MSB	Spec	Mnths 16+	Decrease	USD	550	500	440	400
MSB	Hedge/Member	Mnths 16+	Decrease	USD	500	500	400	400
MINI EAST-WEST FUEL OIL FUTURES (MEW)								
MEW	Spec	Mths 2-3	Decrease	USD	440	400	352	320
MEW	Hedge/Member	Mths 2-3	Decrease	USD	400	400	320	320
MINI EUR DIESEL10PPM VS ICE GS FUT (MUD)								
MUD	Spec	Mnths 3-6	Decrease	USD	165	150	149	135
MUD	Hedge/Member	Mnths 3-6	Decrease	USD	150	150	135	135
MUD	Spec	Mnth 2	Decrease	USD	275	250	248	225
MUD	Hedge/Member	Mnth 2	Decrease	USD	250	250	225	225
MUD	Spec	Mnths 7+	Decrease	USD	132	120	119	108
MUD	Hedge/Member	Mnths 7+	Decrease	USD	120	120	108	108
MINI RBOB V. EBOB(ARGUS) NWE BRGS (MXB)								
MXB	Spec	Mnth 1	Decrease	USD	1,320	1,200	1,188	1,080
MXB	Hedge/Member	Mnth 1	Decrease	USD	1,200	1,200	1,080	1,080
MXB	Spec	Mnth 2	Decrease	USD	1,100	1,000	990	900
MXB	Hedge/Member	Mnth 2	Decrease	USD	1,000	1,000	900	900
NAPHTHA (PLTS) CARGES CIF NWE CRACK (NOB)								
NOB	Spec	Mnth 5+	Decrease	USD	17,622	16,020	14,685	13,350
NOB	Hedge/Member	Mnth 5+	Decrease	USD	16,020	16,020	13,350	13,350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEW YORK FUEL OIL 1% V. EURO 1% FO (NYF)								
NYF	Spec	Mnth 1	Decrease	USD	2,310	2,100	2,079	1,890
NYF	Hedge/Member	Mnth 1	Decrease	USD	2,100	2,100	1,890	1,890
NYF	Spec	Mnth 2	Decrease	USD	1,320	1,200	1,188	1,080
NYF	Hedge/Member	Mnth 2	Decrease	USD	1,200	1,200	1,080	1,080
NYF	Spec	Mnths 3+	Decrease	USD	880	800	704	640
NYF	Hedge/Member	Mnths 3+	Decrease	USD	800	800	640	640
NY HO (PLATTS) VS NY HRBR ULSD (YH)								
YH	Spec	Mnth 1	Decrease	USD	3,630	3,300	2,970	2,700
YH	Hedge/Member	Mnth 1	Decrease	USD	3,300	3,300	2,700	2,700
YH	Spec	Mnths 2+	Decrease	USD	1,760	1,600	1,584	1,440
YH	Hedge/Member	Mnths 2+	Decrease	USD	1,600	1,600	1,440	1,440
NY ULSD (PLATTS) VS NY HRBR FUT (UY)								
UY	Spec		Decrease	USD	2,640	2,400	2,244	2,040
UY	Hedge/Member		Decrease	USD	2,400	2,400	2,040	2,040
NY ULSD VS. NY HRBR ULSD FUT (7Y)								
7Y	Spec	Mnth 1	Decrease	USD	2,420	2,200	2,178	1,980
7Y	Hedge/Member	Mnth 1	Decrease	USD	2,200	2,200	1,980	1,980
7Y	Spec	Mnth 2	Decrease	USD	1,980	1,800	1,782	1,620
7Y	Hedge/Member	Mnth 2	Decrease	USD	1,800	1,800	1,620	1,620
7Y	Spec	Mnths 3+	Decrease	USD	1,870	1,700	1,683	1,530
7Y	Hedge/Member	Mnths 3+	Decrease	USD	1,700	1,700	1,530	1,530
NY1% V. GC3PREAD S (VR)								
VR	Spec	Mnths 3+	Decrease	USD	440	400	396	360
VR	Hedge/Member	Mnths 3+	Decrease	USD	400	400	360	360
RBOB GAS VS EURO BOB OXY NWE BARGES (XER)								
XER	Spec	Mnth 1	Decrease	USD	1,584	1,440	1,426	1,296
XER	Hedge/Member	Mnth 1	Decrease	USD	1,440	1,440	1,296	1,296
XER	Spec	Mnth 2	Decrease	USD	1,320	1,200	1,188	1,080
XER	Hedge/Member	Mnth 2	Decrease	USD	1,200	1,200	1,080	1,080
RBOB GAS VS EUROBOB(ARGUS) NWE BRGS (EXR)								
EXR	Spec	Mnth 1	Decrease	USD	13,200	12,000	11,880	10,800
EXR	Hedge/Member	Mnth 1	Decrease	USD	12,000	12,000	10,800	10,800
EXR	Spec	Mnth 2	Decrease	USD	11,000	10,000	9,900	9,000
EXR	Hedge/Member	Mnth 2	Decrease	USD	10,000	10,000	9,000	9,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RBOB SPREAD (PLATTS) FUT (RI)								
RI	Spec		Decrease	USD	2,530	2,300	2,024	1,840
RI	Hedge/Member		Decrease	USD	2,300	2,300	1,840	1,840
RBOB UP-DOWN CALENDAR FUT (RV)								
RV	Spec	Mnth 1	Decrease	USD	3,080	2,800	2,750	2,500
RV	Hedge/Member	Mnth 1	Decrease	USD	2,800	2,800	2,500	2,500
RV	Spec	Mnth 2	Decrease	USD	1,430	1,300	1,210	1,100
RV	Hedge/Member	Mnth 2	Decrease	USD	1,300	1,300	1,100	1,100
RV	Spec	Mnths 3-5	Decrease	USD	880	800	770	700
RV	Hedge/Member	Mnths 3-5	Decrease	USD	800	800	700	700
SING 380 FUEL OIL VS FUEL OIL ROTDM (EVC)								
EVC	Spec	Mnth 1	Decrease	USD	9,900	9,000	7,920	7,200
EVC	Hedge/Member	Mnth 1	Decrease	USD	9,000	9,000	7,200	7,200
EVC	Spec	Mnth 2-15	Decrease	USD	5,500	5,000	4,400	4,000
EVC	Hedge/Member	Mnth 2-15	Decrease	USD	5,000	5,000	4,000	4,000
EVC	Spec	Mnths 16+	Decrease	USD	5,500	5,000	4,400	4,000
EVC	Hedge/Member	Mnths 16+	Decrease	USD	5,000	5,000	4,000	4,000
SINGAPORE FUEL OIL SPREAD FUT (SD)								
SD	Spec	Mnths 2-4	Decrease	USD	2,420	2,200	2,178	1,980
SD	Hedge/Member	Mnths 2-4	Decrease	USD	2,200	2,200	1,980	1,980
SD	Spec	Mnths 5-25	Decrease	USD	2,200	2,000	1,980	1,800
SD	Hedge/Member	Mnths 5-25	Decrease	USD	2,000	2,000	1,800	1,800
SINGAPORE GASOIL VS ICE (GA)								
GA	Spec	Mnths 3+	Decrease	USD	330	300	297	270
GA	Hedge/Member	Mnths 3+	Decrease	USD	300	300	270	270
SINGAPORE JET KERO GASOIL FUT (RK)								
RK	Spec	Mnth 1	Decrease	USD	1,210	1,100	1,089	990
RK	Hedge/Member	Mnth 1	Decrease	USD	1,100	1,100	990	990
RK	Spec	Mnth 2	Decrease	USD	935	850	842	765
RK	Hedge/Member	Mnth 2	Decrease	USD	850	850	765	765
RK	Spec	Mnth 3+	Decrease	USD	550	500	495	450
RK	Hedge/Member	Mnth 3+	Decrease	USD	500	500	450	450

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

CHICAGO ULSD (PLATTS) FUT (4C)

4C	Spec		Decrease	USD	6,600	6,000	6,050	5,500
4C	Hedge/Member		Decrease	USD	6,000	6,000	5,500	5,500

EIA FLAT TAX ONHWAY DIESEL FUT (A5)

A5	Spec	Mnth 1	Decrease	USD	6,050	5,500	5,720	5,200
A5	Hedge/Member	Mnth 1	Decrease	USD	5,500	5,500	5,200	5,200
A5	Spec	Mnths 2-6	Decrease	USD	6,050	5,500	5,610	5,100
A5	Hedge/Member	Mnths 2-6	Decrease	USD	5,500	5,500	5,100	5,100
A5	Spec	Mnths 7+	Decrease	USD	5,390	4,900	5,060	4,600
A5	Hedge/Member	Mnths 7+	Decrease	USD	4,900	4,900	4,600	4,600

E-MINI GASOLINE FUTURES (QU)

QU	Spec	Mnth 1	Decrease	USD	3,300	3,000	3,135	2,850
QU	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,850	2,850
QU	Spec	Mnth 2	Decrease	USD	3,025	2,750	2,860	2,600
QU	Hedge/Member	Mnth 2	Decrease	USD	2,750	2,750	2,600	2,600
QU	Spec	Summer 2015	Decrease	USD	2,750	2,500	2,585	2,350
QU	Hedge/Member	Summer 2015	Decrease	USD	2,500	2,500	2,350	2,350
QU	Spec	Winter 2015/2016	Decrease	USD	2,310	2,100	2,145	1,950
QU	Hedge/Member	Winter 2015/2016	Decrease	USD	2,100	2,100	1,950	1,950
QU	Spec	Summer 2016+	Decrease	USD	2,173	1,975	2,008	1,825
QU	Hedge/Member	Summer 2016+	Decrease	USD	1,975	1,975	1,825	1,825

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI NY HRBR ULSD FUT (QH)								
QH	Spec	Mnth1	Decrease	USD	2,860	2,600	2,695	2,450
QH	Hedge/Member	Mnth1	Decrease	USD	2,600	2,600	2,450	2,450
QH	Spec	Mnth2	Decrease	USD	2,695	2,450	2,530	2,300
QH	Hedge/Member	Mnth2	Decrease	USD	2,450	2,450	2,300	2,300
QH	Spec	Mnth3	Decrease	USD	2,640	2,400	2,475	2,250
QH	Hedge/Member	Mnth3	Decrease	USD	2,400	2,400	2,250	2,250
QH	Spec	Mnth4	Decrease	USD	2,585	2,350	2,420	2,200
QH	Hedge/Member	Mnth4	Decrease	USD	2,350	2,350	2,200	2,200
QH	Spec	Mnth5	Decrease	USD	2,530	2,300	2,365	2,150
QH	Hedge/Member	Mnth5	Decrease	USD	2,300	2,300	2,150	2,150
QH	Spec	Mnth6	Decrease	USD	2,475	2,250	2,310	2,100
QH	Hedge/Member	Mnth6	Decrease	USD	2,250	2,250	2,100	2,100
QH	Spec	Mnth7	Decrease	USD	2,420	2,200	2,255	2,050
QH	Hedge/Member	Mnth7	Decrease	USD	2,200	2,200	2,050	2,050
QH	Spec	Mnth8	Decrease	USD	2,365	2,150	2,200	2,000
QH	Hedge/Member	Mnth8	Decrease	USD	2,150	2,150	2,000	2,000
QH	Spec	Mnth9	Decrease	USD	2,310	2,100	2,145	1,950
QH	Hedge/Member	Mnth9	Decrease	USD	2,100	2,100	1,950	1,950
QH	Spec	Mnth10	Decrease	USD	2,255	2,050	2,090	1,900
QH	Hedge/Member	Mnth10	Decrease	USD	2,050	2,050	1,900	1,900
QH	Spec	Mnth11	Decrease	USD	2,228	2,025	2,063	1,875
QH	Hedge/Member	Mnth11	Decrease	USD	2,025	2,025	1,875	1,875
QH	Spec	Mnth12	Decrease	USD	2,173	1,975	2,008	1,825
QH	Hedge/Member	Mnth12	Decrease	USD	1,975	1,975	1,825	1,825
QH	Spec	Mnth13	Decrease	USD	2,145	1,950	1,980	1,800
QH	Hedge/Member	Mnth13	Decrease	USD	1,950	1,950	1,800	1,800
QH	Spec	Mnth14	Decrease	USD	2,090	1,900	1,925	1,750
QH	Hedge/Member	Mnth14	Decrease	USD	1,900	1,900	1,750	1,750
QH	Spec	Mnth15	Decrease	USD	2,063	1,875	1,898	1,725
QH	Hedge/Member	Mnth15	Decrease	USD	1,875	1,875	1,725	1,725
QH	Spec	Mnth16	Decrease	USD	2,035	1,850	1,870	1,700
QH	Hedge/Member	Mnth16	Decrease	USD	1,850	1,850	1,700	1,700
QH	Spec	Mnth17	Decrease	USD	2,008	1,825	1,843	1,675
QH	Hedge/Member	Mnth17	Decrease	USD	1,825	1,825	1,675	1,675
QH	Spec	Mnth18	Decrease	USD	1,994	1,813	1,829	1,663
QH	Hedge/Member	Mnth18	Decrease	USD	1,813	1,813	1,663	1,663
QH	Spec	Mnth19	Decrease	USD	1,980	1,800	1,815	1,650
QH	Hedge/Member	Mnth19	Decrease	USD	1,800	1,800	1,650	1,650
QH	Spec	Mnth20	Decrease	USD	1,953	1,775	1,788	1,625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
QH	Hedge/Member	Mnth20	Decrease	USD	1,775	1,775	1,625	1,625
QH	Spec	Mnth21	Decrease	USD	1,925	1,750	1,760	1,600
QH	Hedge/Member	Mnth21	Decrease	USD	1,750	1,750	1,600	1,600
QH	Spec	Mnth22	Decrease	USD	1,898	1,725	1,733	1,575
QH	Hedge/Member	Mnth22	Decrease	USD	1,725	1,725	1,575	1,575
QH	Spec	Mnth23	Decrease	USD	1,898	1,725	1,733	1,575
QH	Hedge/Member	Mnth23	Decrease	USD	1,725	1,725	1,575	1,575
QH	Spec	Mnth24	Decrease	USD	1,898	1,725	1,733	1,575
QH	Hedge/Member	Mnth24	Decrease	USD	1,725	1,725	1,575	1,575
QH	Spec	Mnth25	Decrease	USD	1,898	1,725	1,733	1,575
QH	Hedge/Member	Mnth25	Decrease	USD	1,725	1,725	1,575	1,575
QH	Spec	Mnth26	Decrease	USD	1,898	1,725	1,733	1,575
QH	Hedge/Member	Mnth26	Decrease	USD	1,725	1,725	1,575	1,575
QH	Spec	Mnth27	Decrease	USD	1,898	1,725	1,733	1,575
QH	Hedge/Member	Mnth27	Decrease	USD	1,725	1,725	1,575	1,575
QH	Spec	Mnth28	Decrease	USD	1,898	1,725	1,733	1,575
QH	Hedge/Member	Mnth28	Decrease	USD	1,725	1,725	1,575	1,575
QH	Spec	Mnth29	Decrease	USD	1,870	1,700	1,705	1,550
QH	Hedge/Member	Mnth29	Decrease	USD	1,700	1,700	1,550	1,550
QH	Spec	Mnth30	Decrease	USD	1,870	1,700	1,705	1,550
QH	Hedge/Member	Mnth30	Decrease	USD	1,700	1,700	1,550	1,550
QH	Spec	Mnth31	Decrease	USD	1,870	1,700	1,705	1,550
QH	Hedge/Member	Mnth31	Decrease	USD	1,700	1,700	1,550	1,550
QH	Spec	Mnth32	Decrease	USD	1,843	1,675	1,678	1,525
QH	Hedge/Member	Mnth32	Decrease	USD	1,675	1,675	1,525	1,525
QH	Spec	Mnth33	Decrease	USD	1,843	1,675	1,678	1,525
QH	Hedge/Member	Mnth33	Decrease	USD	1,675	1,675	1,525	1,525
QH	Spec	Mnth34	Decrease	USD	1,843	1,675	1,678	1,525
QH	Hedge/Member	Mnth34	Decrease	USD	1,675	1,675	1,525	1,525
QH	Spec	Mnth35	Decrease	USD	1,815	1,650	1,650	1,500
QH	Hedge/Member	Mnth35	Decrease	USD	1,650	1,650	1,500	1,500
QH	Spec	Mnth36	Decrease	USD	1,815	1,650	1,650	1,500
QH	Hedge/Member	Mnth36	Decrease	USD	1,650	1,650	1,500	1,500
QH	Spec	Mnth37+	Decrease	USD	1,815	1,650	1,650	1,500
QH	Hedge/Member	Mnth37+	Decrease	USD	1,650	1,650	1,500	1,500
EURO DIESEL 10 CAL FUT (GT)								
GT	Spec		Increase	USD	38,500	35,000	41,800	38,000
GT	Hedge/Member		Increase	USD	35,000	35,000	38,000	38,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPE 3.5% FUEL OIL MED CALFUT (UI)								
UI	Spec		Decrease	USD	38,500	35,000	35,200	32,000
UI	Hedge/Member		Decrease	USD	35,000	35,000	32,000	32,000
EUROPE 3.5% FUEL OIL RDAM CALFUT (UV)								
UV	Spec	Mths 1	Decrease	USD	31,900	29,000	27,500	25,000
UV	Hedge/Member	Mths 1	Decrease	USD	29,000	29,000	25,000	25,000
UV	Spec	Mnths 2-6	Decrease	USD	30,800	28,000	26,400	24,000
UV	Hedge/Member	Mnths 2-6	Decrease	USD	28,000	28,000	24,000	24,000
UV	Spec	Mnths 7-10	Decrease	USD	28,600	26,000	25,300	23,000
UV	Hedge/Member	Mnths 7-10	Decrease	USD	26,000	26,000	23,000	23,000
EUROPE NAPHTHA CALFUT (UN)								
UN	Spec	Mnths 7+	Decrease	USD	55,000	50,000	49,500	45,000
UN	Hedge/Member	Mnths 7+	Decrease	USD	50,000	50,000	45,000	45,000
EUROPEAN GASOIL ICE FUTURE (7F)								
7F	Spec	Mnth 1	Decrease	USD	3,850	3,500	2,860	2,600
7F	Hedge/Member	Mnth 1	Decrease	USD	3,500	3,500	2,600	2,600
7F	Spec	Mnths 2-6	Decrease	USD	3,630	3,300	2,860	2,600
7F	Hedge/Member	Mnths 2-6	Decrease	USD	3,300	3,300	2,600	2,600
7F	Spec	Mnths 7-11	Decrease	USD	3,520	3,200	2,860	2,600
7F	Hedge/Member	Mnths 7-11	Decrease	USD	3,200	3,200	2,600	2,600
7F	Spec	Mnths 12+	Decrease	USD	3,410	3,100	2,860	2,600
7F	Hedge/Member	Mnths 12+	Decrease	USD	3,100	3,100	2,600	2,600
EUROPEAN GASOIL ICE TAS FUTURE (7FT)								
7FT	Spec	Mnth 1	Decrease	USD	3,850	3,500	2,860	2,600
7FT	Hedge/Member	Mnth 1	Decrease	USD	3,500	3,500	2,600	2,600
7FT	Spec	Mnths 2-6	Decrease	USD	3,630	3,300	2,860	2,600
7FT	Hedge/Member	Mnths 2-6	Decrease	USD	3,300	3,300	2,600	2,600
7FT	Spec	Mnths 7-11	Decrease	USD	3,520	3,200	2,860	2,600
7FT	Hedge/Member	Mnths 7-11	Decrease	USD	3,200	3,200	2,600	2,600
7FT	Spec	Mnths 12+	Decrease	USD	3,410	3,100	2,860	2,600
7FT	Hedge/Member	Mnths 12+	Decrease	USD	3,100	3,100	2,600	2,600
FAME 0 ARGUS BIODIESEL FOB RDA RED (FBD)								
FBD	Spec		Increase	USD	4,730	4,300	5,060	4,600
FBD	Hedge/Member		Increase	USD	4,300	4,300	4,600	4,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GASOIL BULLET FUT (BG)								
BG	Spec	Mnth 1	Decrease	USD	38,500	35,000	28,600	26,000
BG	Hedge/Member	Mnth 1	Decrease	USD	35,000	35,000	26,000	26,000
BG	Spec	Mnths 2-6	Decrease	USD	36,300	33,000	28,600	26,000
BG	Hedge/Member	Mnths 2-6	Decrease	USD	33,000	33,000	26,000	26,000
BG	Spec	Mnths 7-11	Decrease	USD	35,200	32,000	28,600	26,000
BG	Hedge/Member	Mnths 7-11	Decrease	USD	32,000	32,000	26,000	26,000
BG	Spec	Mnths 12+	Decrease	USD	34,100	31,000	28,600	26,000
BG	Hedge/Member	Mnths 12+	Decrease	USD	31,000	31,000	26,000	26,000
GASOIL CALENDAR FUT (GX)								
GX	Spec	Mth 1	Decrease	USD	38,500	35,000	28,600	26,000
GX	Hedge/Member	Mth 1	Decrease	USD	35,000	35,000	26,000	26,000
GX	Spec	Mnths 2-6	Decrease	USD	36,300	33,000	28,600	26,000
GX	Hedge/Member	Mnths 2-6	Decrease	USD	33,000	33,000	26,000	26,000
GX	Spec	Mnths 7-11	Decrease	USD	35,200	32,000	28,600	26,000
GX	Hedge/Member	Mnths 7-11	Decrease	USD	32,000	32,000	26,000	26,000
GX	Spec	Mnths 12+	Decrease	USD	34,100	31,000	28,600	26,000
GX	Hedge/Member	Mnths 12+	Decrease	USD	31,000	31,000	26,000	26,000
GASOIL MINI CALENDAR FUT (QA)								
QA	Spec	Mth 1	Decrease	USD	3,850	3,500	2,860	2,600
QA	Hedge/Member	Mth 1	Decrease	USD	3,500	3,500	2,600	2,600
QA	Spec	Mnths 2-6	Decrease	USD	3,630	3,300	2,860	2,600
QA	Hedge/Member	Mnths 2-6	Decrease	USD	3,300	3,300	2,600	2,600
QA	Spec	Mnths 7-11	Decrease	USD	3,520	3,200	2,860	2,600
QA	Hedge/Member	Mnths 7-11	Decrease	USD	3,200	3,200	2,600	2,600
QA	Spec	Mnths 12+	Decrease	USD	3,410	3,100	2,860	2,600
QA	Hedge/Member	Mnths 12+	Decrease	USD	3,100	3,100	2,600	2,600
GROUP THREE ULSD (PLATTS) FUT (A7)								
A7	Spec	Mnth 1	Decrease	USD	7,700	7,000	6,050	5,500
A7	Hedge/Member	Mnth 1	Decrease	USD	7,000	7,000	5,500	5,500
A7	Spec	Mnths 2-6	Decrease	USD	5,720	5,200	4,950	4,500
A7	Hedge/Member	Mnths 2-6	Decrease	USD	5,200	5,200	4,500	4,500
A7	Spec	Mnths 7+	Decrease	USD	5,720	5,200	4,950	4,500
A7	Hedge/Member	Mnths 7+	Decrease	USD	5,200	5,200	4,500	4,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GULF COAST JET FUEL CLNDR FUT (GE)								
GE	Spec	Mnth 1	Decrease	USD	5,720	5,200	5,170	4,700
GE	Hedge/Member	Mnth 1	Decrease	USD	5,200	5,200	4,700	4,700
GE	Spec	Mnths 2-6	Decrease	USD	5,390	4,900	4,840	4,400
GE	Hedge/Member	Mnths 2-6	Decrease	USD	4,900	4,900	4,400	4,400
GE	Spec	Mnths 7+	Decrease	USD	4,950	4,500	4,290	3,900
GE	Hedge/Member	Mnths 7+	Decrease	USD	4,500	4,500	3,900	3,900
GULF COAST NO.6 FUEL OIL 3.0%S FUT (MF)								
MF	Spec	Mnth 1	Decrease	USD	4,620	4,200	3,850	3,500
MF	Hedge/Member	Mnth 1	Decrease	USD	4,200	4,200	3,500	3,500
MF	Spec	Mnths 2-6	Decrease	USD	4,510	4,100	3,740	3,400
MF	Hedge/Member	Mnths 2-6	Decrease	USD	4,100	4,100	3,400	3,400
MF	Spec	Mnths 7+	Decrease	USD	4,290	3,900	3,520	3,200
MF	Hedge/Member	Mnths 7+	Decrease	USD	3,900	3,900	3,200	3,200
GULF COAST ULSD CALENDAR FUT (LY)								
LY	Spec	Mnth 1	Decrease	USD	5,500	5,000	5,060	4,600
LY	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,600	4,600
LY	Spec	Mnths 2-6	Decrease	USD	5,500	5,000	5,060	4,600
LY	Hedge/Member	Mnths 2-6	Decrease	USD	5,000	5,000	4,600	4,600
LY	Spec	Mnths 7-12	Decrease	USD	4,950	4,500	4,620	4,200
LY	Hedge/Member	Mnths 7-12	Decrease	USD	4,500	4,500	4,200	4,200
LY	Spec	Mnths 13+	Decrease	USD	4,565	4,150	4,180	3,800
LY	Hedge/Member	Mnths 13+	Decrease	USD	4,150	4,150	3,800	3,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HEATING OIL TAM PLATTS PRIC (HOS)								
HOS	Spec	Mnth1	Decrease	USD	5,720	5,200	5,390	4,900
HOS	Hedge/Member	Mnth1	Decrease	USD	5,200	5,200	4,900	4,900
HOS	Spec	Mnth2	Decrease	USD	5,390	4,900	5,060	4,600
HOS	Hedge/Member	Mnth2	Decrease	USD	4,900	4,900	4,600	4,600
HOS	Spec	Mnth3	Decrease	USD	5,280	4,800	4,950	4,500
HOS	Hedge/Member	Mnth3	Decrease	USD	4,800	4,800	4,500	4,500
HOS	Spec	Mnth4	Decrease	USD	5,170	4,700	4,840	4,400
HOS	Hedge/Member	Mnth4	Decrease	USD	4,700	4,700	4,400	4,400
HOS	Spec	Mnth5	Decrease	USD	5,060	4,600	4,730	4,300
HOS	Hedge/Member	Mnth5	Decrease	USD	4,600	4,600	4,300	4,300
HOS	Spec	Mnth6	Decrease	USD	4,950	4,500	4,620	4,200
HOS	Hedge/Member	Mnth6	Decrease	USD	4,500	4,500	4,200	4,200
HOS	Spec	Mnth7	Decrease	USD	4,840	4,400	4,510	4,100
HOS	Hedge/Member	Mnth7	Decrease	USD	4,400	4,400	4,100	4,100
HOS	Spec	Mnth8	Decrease	USD	4,730	4,300	4,400	4,000
HOS	Hedge/Member	Mnth8	Decrease	USD	4,300	4,300	4,000	4,000
HOS	Spec	Mnth9	Decrease	USD	4,620	4,200	4,290	3,900
HOS	Hedge/Member	Mnth9	Decrease	USD	4,200	4,200	3,900	3,900
HOS	Spec	Mnth10	Decrease	USD	4,510	4,100	4,180	3,800
HOS	Hedge/Member	Mnth10	Decrease	USD	4,100	4,100	3,800	3,800
HOS	Spec	Mnth11	Decrease	USD	4,455	4,050	4,125	3,750
HOS	Hedge/Member	Mnth11	Decrease	USD	4,050	4,050	3,750	3,750
HOS	Spec	Mnth12	Decrease	USD	4,345	3,950	4,015	3,650
HOS	Hedge/Member	Mnth12	Decrease	USD	3,950	3,950	3,650	3,650
HOS	Spec	Mnth13	Decrease	USD	4,290	3,900	3,960	3,600
HOS	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,600	3,600
HOS	Spec	Mnth14	Decrease	USD	4,180	3,800	3,850	3,500
HOS	Hedge/Member	Mnth14	Decrease	USD	3,800	3,800	3,500	3,500
HOS	Spec	Mnth15	Decrease	USD	4,125	3,750	3,795	3,450
HOS	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,450	3,450
HOS	Spec	Mnth16	Decrease	USD	4,070	3,700	3,740	3,400
HOS	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,400	3,400
HOS	Spec	Mnth17	Decrease	USD	4,015	3,650	3,685	3,350
HOS	Hedge/Member	Mnth17	Decrease	USD	3,650	3,650	3,350	3,350
HOS	Spec	Mnth18	Decrease	USD	3,988	3,625	3,658	3,325
HOS	Hedge/Member	Mnth18	Decrease	USD	3,625	3,625	3,325	3,325
HOS	Spec	Mnth19	Decrease	USD	3,960	3,600	3,630	3,300
HOS	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,300	3,300
HOS	Spec	Mnth20	Decrease	USD	3,905	3,550	3,575	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HOS	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	3,250	3,250
HOS	Spec	Mnth21	Decrease	USD	3,850	3,500	3,520	3,200
HOS	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	3,200	3,200
HOS	Spec	Mnth22	Decrease	USD	3,795	3,450	3,465	3,150
HOS	Hedge/Member	Mnth22	Decrease	USD	3,450	3,450	3,150	3,150
HOS	Spec	Mnth23	Decrease	USD	3,795	3,450	3,465	3,150
HOS	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	3,150	3,150
HOS	Spec	Mnth24	Decrease	USD	3,795	3,450	3,465	3,150
HOS	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	3,150	3,150
HOS	Spec	Mnth25	Decrease	USD	3,795	3,450	3,465	3,150
HOS	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	3,150	3,150
HOS	Spec	Mnth26	Decrease	USD	3,795	3,450	3,465	3,150
HOS	Hedge/Member	Mnth26	Decrease	USD	3,450	3,450	3,150	3,150
HOS	Spec	Mnth27	Decrease	USD	3,795	3,450	3,465	3,150
HOS	Hedge/Member	Mnth27	Decrease	USD	3,450	3,450	3,150	3,150
HOS	Spec	Mnth28	Decrease	USD	3,795	3,450	3,465	3,150
HOS	Hedge/Member	Mnth28	Decrease	USD	3,450	3,450	3,150	3,150
HOS	Spec	Mnth29	Decrease	USD	3,740	3,400	3,410	3,100
HOS	Hedge/Member	Mnth29	Decrease	USD	3,400	3,400	3,100	3,100
HOS	Spec	Mnth30	Decrease	USD	3,740	3,400	3,410	3,100
HOS	Hedge/Member	Mnth30	Decrease	USD	3,400	3,400	3,100	3,100
HOS	Spec	Mnth31	Decrease	USD	3,740	3,400	3,410	3,100
HOS	Hedge/Member	Mnth31	Decrease	USD	3,400	3,400	3,100	3,100
HOS	Spec	Mnth32	Decrease	USD	3,685	3,350	3,355	3,050
HOS	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,050	3,050
HOS	Spec	Mnth33	Decrease	USD	3,685	3,350	3,355	3,050
HOS	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,050	3,050
HOS	Spec	Mnth34	Decrease	USD	3,685	3,350	3,355	3,050
HOS	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,050	3,050
HOS	Spec	Mnth35	Decrease	USD	3,630	3,300	3,300	3,000
HOS	Hedge/Member	Mnth35	Decrease	USD	3,300	3,300	3,000	3,000
HOS	Spec	Mnth36	Decrease	USD	3,630	3,300	3,300	3,000
HOS	Hedge/Member	Mnth36	Decrease	USD	3,300	3,300	3,000	3,000
HOS	Spec	Mnth37+	Decrease	USD	3,630	3,300	3,300	3,000
HOS	Hedge/Member	Mnth37+	Decrease	USD	3,300	3,300	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HEATING OIL TAM PLATTS PRICE (HO4)								
HO4	Spec	Mnth1	Decrease	USD	5,720	5,200	5,390	4,900
HO4	Hedge/Member	Mnth1	Decrease	USD	5,200	5,200	4,900	4,900
HO4	Spec	Mnth2	Decrease	USD	5,390	4,900	5,060	4,600
HO4	Hedge/Member	Mnth2	Decrease	USD	4,900	4,900	4,600	4,600
HO4	Spec	Mnth3	Decrease	USD	5,280	4,800	4,950	4,500
HO4	Hedge/Member	Mnth3	Decrease	USD	4,800	4,800	4,500	4,500
HO4	Spec	Mnth4	Decrease	USD	5,170	4,700	4,840	4,400
HO4	Hedge/Member	Mnth4	Decrease	USD	4,700	4,700	4,400	4,400
HO4	Spec	Mnth5	Decrease	USD	5,060	4,600	4,730	4,300
HO4	Hedge/Member	Mnth5	Decrease	USD	4,600	4,600	4,300	4,300
HO4	Spec	Mnth6	Decrease	USD	4,950	4,500	4,620	4,200
HO4	Hedge/Member	Mnth6	Decrease	USD	4,500	4,500	4,200	4,200
HO4	Spec	Mnth7	Decrease	USD	4,840	4,400	4,510	4,100
HO4	Hedge/Member	Mnth7	Decrease	USD	4,400	4,400	4,100	4,100
HO4	Spec	Mnth8	Decrease	USD	4,730	4,300	4,400	4,000
HO4	Hedge/Member	Mnth8	Decrease	USD	4,300	4,300	4,000	4,000
HO4	Spec	Mnth9	Decrease	USD	4,620	4,200	4,290	3,900
HO4	Hedge/Member	Mnth9	Decrease	USD	4,200	4,200	3,900	3,900
HO4	Spec	Mnth10	Decrease	USD	4,510	4,100	4,180	3,800
HO4	Hedge/Member	Mnth10	Decrease	USD	4,100	4,100	3,800	3,800
HO4	Spec	Mnth11	Decrease	USD	4,455	4,050	4,125	3,750
HO4	Hedge/Member	Mnth11	Decrease	USD	4,050	4,050	3,750	3,750
HO4	Spec	Mnth12	Decrease	USD	4,345	3,950	4,015	3,650
HO4	Hedge/Member	Mnth12	Decrease	USD	3,950	3,950	3,650	3,650
HO4	Spec	Mnth13	Decrease	USD	4,290	3,900	3,960	3,600
HO4	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,600	3,600
HO4	Spec	Mnth14	Decrease	USD	4,180	3,800	3,850	3,500
HO4	Hedge/Member	Mnth14	Decrease	USD	3,800	3,800	3,500	3,500
HO4	Spec	Mnth15	Decrease	USD	4,125	3,750	3,795	3,450
HO4	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,450	3,450
HO4	Spec	Mnth16	Decrease	USD	4,070	3,700	3,740	3,400
HO4	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,400	3,400
HO4	Spec	Mnth17	Decrease	USD	4,015	3,650	3,685	3,350
HO4	Hedge/Member	Mnth17	Decrease	USD	3,650	3,650	3,350	3,350
HO4	Spec	Mnth18	Decrease	USD	3,988	3,625	3,658	3,325
HO4	Hedge/Member	Mnth18	Decrease	USD	3,625	3,625	3,325	3,325
HO4	Spec	Mnth19	Decrease	USD	3,960	3,600	3,630	3,300
HO4	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,300	3,300
HO4	Spec	Mnth20	Decrease	USD	3,905	3,550	3,575	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HO4	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	3,250	3,250
HO4	Spec	Mnth21	Decrease	USD	3,850	3,500	3,520	3,200
HO4	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	3,200	3,200
HO4	Spec	Mnth22	Decrease	USD	3,795	3,450	3,465	3,150
HO4	Hedge/Member	Mnth22	Decrease	USD	3,450	3,450	3,150	3,150
HO4	Spec	Mnth23	Decrease	USD	3,795	3,450	3,465	3,150
HO4	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	3,150	3,150
HO4	Spec	Mnth24	Decrease	USD	3,795	3,450	3,465	3,150
HO4	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	3,150	3,150
HO4	Spec	Mnth25	Decrease	USD	3,795	3,450	3,465	3,150
HO4	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	3,150	3,150
HO4	Spec	Mnth26	Decrease	USD	3,795	3,450	3,465	3,150
HO4	Hedge/Member	Mnth26	Decrease	USD	3,450	3,450	3,150	3,150
HO4	Spec	Mnth27	Decrease	USD	3,795	3,450	3,465	3,150
HO4	Hedge/Member	Mnth27	Decrease	USD	3,450	3,450	3,150	3,150
HO4	Spec	Mnth28	Decrease	USD	3,795	3,450	3,465	3,150
HO4	Hedge/Member	Mnth28	Decrease	USD	3,450	3,450	3,150	3,150
HO4	Spec	Mnth29	Decrease	USD	3,740	3,400	3,410	3,100
HO4	Hedge/Member	Mnth29	Decrease	USD	3,400	3,400	3,100	3,100
HO4	Spec	Mnth30	Decrease	USD	3,740	3,400	3,410	3,100
HO4	Hedge/Member	Mnth30	Decrease	USD	3,400	3,400	3,100	3,100
HO4	Spec	Mnth31	Decrease	USD	3,740	3,400	3,410	3,100
HO4	Hedge/Member	Mnth31	Decrease	USD	3,400	3,400	3,100	3,100
HO4	Spec	Mnth32	Decrease	USD	3,685	3,350	3,355	3,050
HO4	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,050	3,050
HO4	Spec	Mnth33	Decrease	USD	3,685	3,350	3,355	3,050
HO4	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,050	3,050
HO4	Spec	Mnth34	Decrease	USD	3,685	3,350	3,355	3,050
HO4	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,050	3,050
HO4	Spec	Mnth35	Decrease	USD	3,630	3,300	3,300	3,000
HO4	Hedge/Member	Mnth35	Decrease	USD	3,300	3,300	3,000	3,000
HO4	Spec	Mnth36	Decrease	USD	3,630	3,300	3,300	3,000
HO4	Hedge/Member	Mnth36	Decrease	USD	3,300	3,300	3,000	3,000
HO4	Spec	Mnth37+	Decrease	USD	3,630	3,300	3,300	3,000
HO4	Hedge/Member	Mnth37+	Decrease	USD	3,300	3,300	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
JAPAN C&F NAPHTHA FUT (JA)								
JA	Spec	Mnth 1	Decrease	USD	58,300	53,000	52,800	48,000
JA	Hedge/Member	Mnth 1	Decrease	USD	53,000	53,000	48,000	48,000
JA	Spec	Mnths 2-6	Decrease	USD	58,300	53,000	52,800	48,000
JA	Hedge/Member	Mnths 2-6	Decrease	USD	53,000	53,000	48,000	48,000
JA	Spec	Mnths 7+	Decrease	USD	53,900	49,000	48,400	44,000
JA	Hedge/Member	Mnths 7+	Decrease	USD	49,000	49,000	44,000	44,000
JET AVIA FUEL(PLTT) CRGS FOB M (1T)								
1T	Spec		Decrease	USD	49,500	45,000	44,000	40,000
1T	Hedge/Member		Decrease	USD	45,000	45,000	40,000	40,000
LA CARB DIESEL (OPIS) (LX)								
LX	Spec	Mnth 1	Decrease	USD	6,600	6,000	6,050	5,500
LX	Hedge/Member	Mnth 1	Decrease	USD	6,000	6,000	5,500	5,500
LX	Spec	Mnths 2-6	Decrease	USD	6,600	6,000	6,050	5,500
LX	Hedge/Member	Mnths 2-6	Decrease	USD	6,000	6,000	5,500	5,500
LX	Spec	Mnths 7+	Decrease	USD	6,490	5,900	5,940	5,400
LX	Hedge/Member	Mnths 7+	Decrease	USD	5,900	5,900	5,400	5,400
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	Spec	Mnths 7+	Decrease	USD	5,500	5,000	4,950	4,500
MNC	Hedge/Member	Mnths 7+	Decrease	USD	5,000	5,000	4,500	4,500
MIN JAPAN C&F NAPHTHA PLATTS FUT (MJN)								
MJN	Spec	Mnth 1	Decrease	USD	5,830	5,300	5,280	4,800
MJN	Hedge/Member	Mnth 1	Decrease	USD	5,300	5,300	4,800	4,800
MJN	Spec	Mnths 2-6	Decrease	USD	5,830	5,300	5,280	4,800
MJN	Hedge/Member	Mnths 2-6	Decrease	USD	5,300	5,300	4,800	4,800
MJN	Spec	Mnths 7+	Decrease	USD	5,390	4,900	4,840	4,400
MJN	Hedge/Member	Mnths 7+	Decrease	USD	4,900	4,900	4,400	4,400
MINI 3.5% FUEL OIL CAR MED FUT (MMF)								
MMF	Spec		Decrease	USD	3,850	3,500	3,520	3,200
MMF	Hedge/Member		Decrease	USD	3,500	3,500	3,200	3,200
MINI EURO 3.5% FUEL OIL FOB RDM FUT (0D)								
0D	Spec	Mths 1	Decrease	USD	3,190	2,900	2,750	2,500
0D	Hedge/Member	Mths 1	Decrease	USD	2,900	2,900	2,500	2,500
0D	Spec	Mnths 2-6	Decrease	USD	3,080	2,800	2,640	2,400
0D	Hedge/Member	Mnths 2-6	Decrease	USD	2,800	2,800	2,400	2,400
0D	Spec	Mnths 7-10	Decrease	USD	2,860	2,600	2,530	2,300
0D	Hedge/Member	Mnths 7-10	Decrease	USD	2,600	2,600	2,300	2,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI SINGAPORE 380CST FUEL OIL FUT (MTS)								
MTS	Spec	Mnth 1	Decrease	USD	3,300	3,000	2,860	2,600
MTS	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,600	2,600
MTS	Spec	Mnths 2-6	Decrease	USD	3,135	2,850	2,750	2,500
MTS	Hedge/Member	Mnths 2-6	Decrease	USD	2,850	2,850	2,500	2,500
MTS	Spec	Mnths 7+	Decrease	USD	3,025	2,750	2,640	2,400
MTS	Hedge/Member	Mnths 7+	Decrease	USD	2,750	2,750	2,400	2,400
MINI SINGAPORE GASOIL PLATS FUTURES (MSG)								
MSG	Spec	Mnth 1	Decrease	USD	473	430	385	350
MSG	Hedge/Member	Mnth 1	Decrease	USD	430	430	350	350
MSG	Spec	Mnths 2-6	Decrease	USD	473	430	385	350
MSG	Hedge/Member	Mnths 2-6	Decrease	USD	430	430	350	350
MSG	Spec	Mnths 7+	Decrease	USD	462	420	363	330
MSG	Hedge/Member	Mnths 7+	Decrease	USD	420	420	330	330
MINI SINGP FUEL OIL 180CST FUTURES (OF)								
OF	Spec	Mnth 1	Decrease	USD	3,080	2,800	2,860	2,600
OF	Hedge/Member	Mnth 1	Decrease	USD	2,800	2,800	2,600	2,600
OF	Spec	Mnth 2	Decrease	USD	2,970	2,700	2,750	2,500
OF	Hedge/Member	Mnth 2	Decrease	USD	2,700	2,700	2,500	2,500
OF	Spec	Mnths 3-7	Decrease	USD	2,915	2,650	2,640	2,400
OF	Hedge/Member	Mnths 3-7	Decrease	USD	2,650	2,650	2,400	2,400
OF	Spec	Mnths 8+	Decrease	USD	2,860	2,600	2,530	2,300
OF	Hedge/Member	Mnths 8+	Decrease	USD	2,600	2,600	2,300	2,300
NY 3.0% FUEL OIL (PLATTS) FUT (H1)								
H1	Spec		Increase	USD	4,400	4,000	5,115	4,650
H1	Hedge/Member		Increase	USD	4,000	4,000	4,650	4,650
NY HARBOR RESIDUAL FUEL 1.0% S FUT (MM)								
MM	Spec	Mnth 1	Decrease	USD	4,510	4,100	3,740	3,400
MM	Hedge/Member	Mnth 1	Decrease	USD	4,100	4,100	3,400	3,400
MM	Spec	Mnths 2-6	Decrease	USD	4,400	4,000	3,630	3,300
MM	Hedge/Member	Mnths 2-6	Decrease	USD	4,000	4,000	3,300	3,300
MM	Spec	Mnths 7+	Decrease	USD	4,180	3,800	3,410	3,100
MM	Hedge/Member	Mnths 7+	Decrease	USD	3,800	3,800	3,100	3,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HARBOR ULSD FUT (HO)								
HO	Spec	Mnth1	Decrease	USD	5,720	5,200	5,390	4,900
HO	Hedge/Member	Mnth1	Decrease	USD	5,200	5,200	4,900	4,900
HO	Spec	Mnth2	Decrease	USD	5,390	4,900	5,060	4,600
HO	Hedge/Member	Mnth2	Decrease	USD	4,900	4,900	4,600	4,600
HO	Spec	Mnth3	Decrease	USD	5,280	4,800	4,950	4,500
HO	Hedge/Member	Mnth3	Decrease	USD	4,800	4,800	4,500	4,500
HO	Spec	Mnth4	Decrease	USD	5,170	4,700	4,840	4,400
HO	Hedge/Member	Mnth4	Decrease	USD	4,700	4,700	4,400	4,400
HO	Spec	Mnth5	Decrease	USD	5,060	4,600	4,730	4,300
HO	Hedge/Member	Mnth5	Decrease	USD	4,600	4,600	4,300	4,300
HO	Spec	Mnth6	Decrease	USD	4,950	4,500	4,620	4,200
HO	Hedge/Member	Mnth6	Decrease	USD	4,500	4,500	4,200	4,200
HO	Spec	Mnth7	Decrease	USD	4,840	4,400	4,510	4,100
HO	Hedge/Member	Mnth7	Decrease	USD	4,400	4,400	4,100	4,100
HO	Spec	Mnth8	Decrease	USD	4,730	4,300	4,400	4,000
HO	Hedge/Member	Mnth8	Decrease	USD	4,300	4,300	4,000	4,000
HO	Spec	Mnth9	Decrease	USD	4,620	4,200	4,290	3,900
HO	Hedge/Member	Mnth9	Decrease	USD	4,200	4,200	3,900	3,900
HO	Spec	Mnth10	Decrease	USD	4,510	4,100	4,180	3,800
HO	Hedge/Member	Mnth10	Decrease	USD	4,100	4,100	3,800	3,800
HO	Spec	Mnth11	Decrease	USD	4,455	4,050	4,125	3,750
HO	Hedge/Member	Mnth11	Decrease	USD	4,050	4,050	3,750	3,750
HO	Spec	Mnth12	Decrease	USD	4,345	3,950	4,015	3,650
HO	Hedge/Member	Mnth12	Decrease	USD	3,950	3,950	3,650	3,650
HO	Spec	Mnth13	Decrease	USD	4,290	3,900	3,960	3,600
HO	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,600	3,600
HO	Spec	Mnth14	Decrease	USD	4,180	3,800	3,850	3,500
HO	Hedge/Member	Mnth14	Decrease	USD	3,800	3,800	3,500	3,500
HO	Spec	Mnth15	Decrease	USD	4,125	3,750	3,795	3,450
HO	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,450	3,450
HO	Spec	Mnth16	Decrease	USD	4,070	3,700	3,740	3,400
HO	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,400	3,400
HO	Spec	Mnth17	Decrease	USD	4,015	3,650	3,685	3,350
HO	Hedge/Member	Mnth17	Decrease	USD	3,650	3,650	3,350	3,350
HO	Spec	Mnth18	Decrease	USD	3,988	3,625	3,658	3,325
HO	Hedge/Member	Mnth18	Decrease	USD	3,625	3,625	3,325	3,325
HO	Spec	Mnth19	Decrease	USD	3,960	3,600	3,630	3,300
HO	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,300	3,300
HO	Spec	Mnth20	Decrease	USD	3,905	3,550	3,575	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HO	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	3,250	3,250
HO	Spec	Mnth21	Decrease	USD	3,850	3,500	3,520	3,200
HO	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	3,200	3,200
HO	Spec	Mnth22	Decrease	USD	3,795	3,450	3,465	3,150
HO	Hedge/Member	Mnth22	Decrease	USD	3,450	3,450	3,150	3,150
HO	Spec	Mnth23	Decrease	USD	3,795	3,450	3,465	3,150
HO	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	3,150	3,150
HO	Spec	Mnth24	Decrease	USD	3,795	3,450	3,465	3,150
HO	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	3,150	3,150
HO	Spec	Mnth25	Decrease	USD	3,795	3,450	3,465	3,150
HO	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	3,150	3,150
HO	Spec	Mnth26	Decrease	USD	3,795	3,450	3,465	3,150
HO	Hedge/Member	Mnth26	Decrease	USD	3,450	3,450	3,150	3,150
HO	Spec	Mnth27	Decrease	USD	3,795	3,450	3,465	3,150
HO	Hedge/Member	Mnth27	Decrease	USD	3,450	3,450	3,150	3,150
HO	Spec	Mnth28	Decrease	USD	3,795	3,450	3,465	3,150
HO	Hedge/Member	Mnth28	Decrease	USD	3,450	3,450	3,150	3,150
HO	Spec	Mnth29	Decrease	USD	3,740	3,400	3,410	3,100
HO	Hedge/Member	Mnth29	Decrease	USD	3,400	3,400	3,100	3,100
HO	Spec	Mnth30	Decrease	USD	3,740	3,400	3,410	3,100
HO	Hedge/Member	Mnth30	Decrease	USD	3,400	3,400	3,100	3,100
HO	Spec	Mnth31	Decrease	USD	3,740	3,400	3,410	3,100
HO	Hedge/Member	Mnth31	Decrease	USD	3,400	3,400	3,100	3,100
HO	Spec	Mnth32	Decrease	USD	3,685	3,350	3,355	3,050
HO	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,050	3,050
HO	Spec	Mnth33	Decrease	USD	3,685	3,350	3,355	3,050
HO	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,050	3,050
HO	Spec	Mnth34	Decrease	USD	3,685	3,350	3,355	3,050
HO	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,050	3,050
HO	Spec	Mnth35	Decrease	USD	3,630	3,300	3,300	3,000
HO	Hedge/Member	Mnth35	Decrease	USD	3,300	3,300	3,000	3,000
HO	Spec	Mnth36	Decrease	USD	3,630	3,300	3,300	3,000
HO	Hedge/Member	Mnth36	Decrease	USD	3,300	3,300	3,000	3,000
HO	Spec	Mnth37+	Decrease	USD	3,630	3,300	3,300	3,000
HO	Hedge/Member	Mnth37+	Decrease	USD	3,300	3,300	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD BULL FUT (BH)								
BH	Spec	Mnth1	Decrease	USD	5,720	5,200	5,390	4,900
BH	Hedge/Member	Mnth1	Decrease	USD	5,200	5,200	4,900	4,900
BH	Spec	Mnth2	Decrease	USD	5,390	4,900	5,060	4,600
BH	Hedge/Member	Mnth2	Decrease	USD	4,900	4,900	4,600	4,600
BH	Spec	Mnth3	Decrease	USD	5,280	4,800	4,950	4,500
BH	Hedge/Member	Mnth3	Decrease	USD	4,800	4,800	4,500	4,500
BH	Spec	Mnth4	Decrease	USD	5,170	4,700	4,840	4,400
BH	Hedge/Member	Mnth4	Decrease	USD	4,700	4,700	4,400	4,400
BH	Spec	Mnth5	Decrease	USD	5,060	4,600	4,730	4,300
BH	Hedge/Member	Mnth5	Decrease	USD	4,600	4,600	4,300	4,300
BH	Spec	Mnth6	Decrease	USD	4,950	4,500	4,620	4,200
BH	Hedge/Member	Mnth6	Decrease	USD	4,500	4,500	4,200	4,200
BH	Spec	Mnth7	Decrease	USD	4,840	4,400	4,510	4,100
BH	Hedge/Member	Mnth7	Decrease	USD	4,400	4,400	4,100	4,100
BH	Spec	Mnth8	Decrease	USD	4,730	4,300	4,400	4,000
BH	Hedge/Member	Mnth8	Decrease	USD	4,300	4,300	4,000	4,000
BH	Spec	Mnth9	Decrease	USD	4,620	4,200	4,290	3,900
BH	Hedge/Member	Mnth9	Decrease	USD	4,200	4,200	3,900	3,900
BH	Spec	Mnth10	Decrease	USD	4,510	4,100	4,180	3,800
BH	Hedge/Member	Mnth10	Decrease	USD	4,100	4,100	3,800	3,800
BH	Spec	Mnth11	Decrease	USD	4,455	4,050	4,125	3,750
BH	Hedge/Member	Mnth11	Decrease	USD	4,050	4,050	3,750	3,750
BH	Spec	Mnth12	Decrease	USD	4,345	3,950	4,015	3,650
BH	Hedge/Member	Mnth12	Decrease	USD	3,950	3,950	3,650	3,650
BH	Spec	Mnth13	Decrease	USD	4,290	3,900	3,960	3,600
BH	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,600	3,600
BH	Spec	Mnth14	Decrease	USD	4,180	3,800	3,850	3,500
BH	Hedge/Member	Mnth14	Decrease	USD	3,800	3,800	3,500	3,500
BH	Spec	Mnth15	Decrease	USD	4,125	3,750	3,795	3,450
BH	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,450	3,450
BH	Spec	Mnth16	Decrease	USD	4,070	3,700	3,740	3,400
BH	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,400	3,400
BH	Spec	Mnth17	Decrease	USD	4,015	3,650	3,685	3,350
BH	Hedge/Member	Mnth17	Decrease	USD	3,650	3,650	3,350	3,350
BH	Spec	Mnth18	Decrease	USD	3,988	3,625	3,658	3,325
BH	Hedge/Member	Mnth18	Decrease	USD	3,625	3,625	3,325	3,325
BH	Spec	Mnth19	Decrease	USD	3,960	3,600	3,630	3,300
BH	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,300	3,300
BH	Spec	Mnth20	Decrease	USD	3,905	3,550	3,575	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BH	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	3,250	3,250
BH	Spec	Mnth21	Decrease	USD	3,850	3,500	3,520	3,200
BH	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	3,200	3,200
BH	Spec	Mnth22	Decrease	USD	3,795	3,450	3,465	3,150
BH	Hedge/Member	Mnth22	Decrease	USD	3,450	3,450	3,150	3,150
BH	Spec	Mnth23	Decrease	USD	3,795	3,450	3,465	3,150
BH	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	3,150	3,150
BH	Spec	Mnth24	Decrease	USD	3,795	3,450	3,465	3,150
BH	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	3,150	3,150
BH	Spec	Mnth25	Decrease	USD	3,795	3,450	3,465	3,150
BH	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	3,150	3,150
BH	Spec	Mnth26	Decrease	USD	3,795	3,450	3,465	3,150
BH	Hedge/Member	Mnth26	Decrease	USD	3,450	3,450	3,150	3,150
BH	Spec	Mnth27	Decrease	USD	3,795	3,450	3,465	3,150
BH	Hedge/Member	Mnth27	Decrease	USD	3,450	3,450	3,150	3,150
BH	Spec	Mnth28	Decrease	USD	3,795	3,450	3,465	3,150
BH	Hedge/Member	Mnth28	Decrease	USD	3,450	3,450	3,150	3,150
BH	Spec	Mnth29	Decrease	USD	3,740	3,400	3,410	3,100
BH	Hedge/Member	Mnth29	Decrease	USD	3,400	3,400	3,100	3,100
BH	Spec	Mnth30	Decrease	USD	3,740	3,400	3,410	3,100
BH	Hedge/Member	Mnth30	Decrease	USD	3,400	3,400	3,100	3,100
BH	Spec	Mnth31	Decrease	USD	3,740	3,400	3,410	3,100
BH	Hedge/Member	Mnth31	Decrease	USD	3,400	3,400	3,100	3,100
BH	Spec	Mnth32	Decrease	USD	3,685	3,350	3,355	3,050
BH	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,050	3,050
BH	Spec	Mnth33	Decrease	USD	3,685	3,350	3,355	3,050
BH	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,050	3,050
BH	Spec	Mnth34	Decrease	USD	3,685	3,350	3,355	3,050
BH	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,050	3,050
BH	Spec	Mnth35	Decrease	USD	3,630	3,300	3,300	3,000
BH	Hedge/Member	Mnth35	Decrease	USD	3,300	3,300	3,000	3,000
BH	Spec	Mnth36	Decrease	USD	3,630	3,300	3,300	3,000
BH	Hedge/Member	Mnth36	Decrease	USD	3,300	3,300	3,000	3,000
BH	Spec	Mnth37+	Decrease	USD	3,630	3,300	3,300	3,000
BH	Hedge/Member	Mnth37+	Decrease	USD	3,300	3,300	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD FIN FUT (MP)								
MP	Spec	Mnth1	Decrease	USD	5,720	5,200	5,390	4,900
MP	Hedge/Member	Mnth1	Decrease	USD	5,200	5,200	4,900	4,900
MP	Spec	Mnth2	Decrease	USD	5,390	4,900	5,060	4,600
MP	Hedge/Member	Mnth2	Decrease	USD	4,900	4,900	4,600	4,600
MP	Spec	Mnth3	Decrease	USD	5,280	4,800	4,950	4,500
MP	Hedge/Member	Mnth3	Decrease	USD	4,800	4,800	4,500	4,500
MP	Spec	Mnth4	Decrease	USD	5,170	4,700	4,840	4,400
MP	Hedge/Member	Mnth4	Decrease	USD	4,700	4,700	4,400	4,400
MP	Spec	Mnth5	Decrease	USD	5,060	4,600	4,730	4,300
MP	Hedge/Member	Mnth5	Decrease	USD	4,600	4,600	4,300	4,300
MP	Spec	Mnth6	Decrease	USD	4,950	4,500	4,620	4,200
MP	Hedge/Member	Mnth6	Decrease	USD	4,500	4,500	4,200	4,200
MP	Spec	Mnth7	Decrease	USD	4,840	4,400	4,510	4,100
MP	Hedge/Member	Mnth7	Decrease	USD	4,400	4,400	4,100	4,100
MP	Spec	Mnth8	Decrease	USD	4,730	4,300	4,400	4,000
MP	Hedge/Member	Mnth8	Decrease	USD	4,300	4,300	4,000	4,000
MP	Spec	Mnth9	Decrease	USD	4,620	4,200	4,290	3,900
MP	Hedge/Member	Mnth9	Decrease	USD	4,200	4,200	3,900	3,900
MP	Spec	Mnth10	Decrease	USD	4,510	4,100	4,180	3,800
MP	Hedge/Member	Mnth10	Decrease	USD	4,100	4,100	3,800	3,800
MP	Spec	Mnth11	Decrease	USD	4,455	4,050	4,125	3,750
MP	Hedge/Member	Mnth11	Decrease	USD	4,050	4,050	3,750	3,750
MP	Spec	Mnth12	Decrease	USD	4,345	3,950	4,015	3,650
MP	Hedge/Member	Mnth12	Decrease	USD	3,950	3,950	3,650	3,650
MP	Spec	Mnth13	Decrease	USD	4,290	3,900	3,960	3,600
MP	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,600	3,600
MP	Spec	Mnth14	Decrease	USD	4,180	3,800	3,850	3,500
MP	Hedge/Member	Mnth14	Decrease	USD	3,800	3,800	3,500	3,500
MP	Spec	Mnth15	Decrease	USD	4,125	3,750	3,795	3,450
MP	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,450	3,450
MP	Spec	Mnth16	Decrease	USD	4,070	3,700	3,740	3,400
MP	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,400	3,400
MP	Spec	Mnth17	Decrease	USD	4,015	3,650	3,685	3,350
MP	Hedge/Member	Mnth17	Decrease	USD	3,650	3,650	3,350	3,350
MP	Spec	Mnth18	Decrease	USD	3,988	3,625	3,658	3,325
MP	Hedge/Member	Mnth18	Decrease	USD	3,625	3,625	3,325	3,325
MP	Spec	Mnth19	Decrease	USD	3,960	3,600	3,630	3,300
MP	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,300	3,300
MP	Spec	Mnth20	Decrease	USD	3,905	3,550	3,575	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MP	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	3,250	3,250
MP	Spec	Mnth21	Decrease	USD	3,850	3,500	3,520	3,200
MP	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	3,200	3,200
MP	Spec	Mnth22	Decrease	USD	3,795	3,450	3,465	3,150
MP	Hedge/Member	Mnth22	Decrease	USD	3,450	3,450	3,150	3,150
MP	Spec	Mnth23	Decrease	USD	3,795	3,450	3,465	3,150
MP	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	3,150	3,150
MP	Spec	Mnth24	Decrease	USD	3,795	3,450	3,465	3,150
MP	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	3,150	3,150
MP	Spec	Mnth25	Decrease	USD	3,795	3,450	3,465	3,150
MP	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	3,150	3,150
MP	Spec	Mnth26	Decrease	USD	3,795	3,450	3,465	3,150
MP	Hedge/Member	Mnth26	Decrease	USD	3,450	3,450	3,150	3,150
MP	Spec	Mnth27	Decrease	USD	3,795	3,450	3,465	3,150
MP	Hedge/Member	Mnth27	Decrease	USD	3,450	3,450	3,150	3,150
MP	Spec	Mnth28	Decrease	USD	3,795	3,450	3,465	3,150
MP	Hedge/Member	Mnth28	Decrease	USD	3,450	3,450	3,150	3,150
MP	Spec	Mnth29	Decrease	USD	3,740	3,400	3,410	3,100
MP	Hedge/Member	Mnth29	Decrease	USD	3,400	3,400	3,100	3,100
MP	Spec	Mnth30	Decrease	USD	3,740	3,400	3,410	3,100
MP	Hedge/Member	Mnth30	Decrease	USD	3,400	3,400	3,100	3,100
MP	Spec	Mnth31	Decrease	USD	3,740	3,400	3,410	3,100
MP	Hedge/Member	Mnth31	Decrease	USD	3,400	3,400	3,100	3,100
MP	Spec	Mnth32	Decrease	USD	3,685	3,350	3,355	3,050
MP	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,050	3,050
MP	Spec	Mnth33	Decrease	USD	3,685	3,350	3,355	3,050
MP	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,050	3,050
MP	Spec	Mnth34	Decrease	USD	3,685	3,350	3,355	3,050
MP	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,050	3,050
MP	Spec	Mnth35	Decrease	USD	3,630	3,300	3,300	3,000
MP	Hedge/Member	Mnth35	Decrease	USD	3,300	3,300	3,000	3,000
MP	Spec	Mnth36	Decrease	USD	3,630	3,300	3,300	3,000
MP	Hedge/Member	Mnth36	Decrease	USD	3,300	3,300	3,000	3,000
MP	Spec	Mnth37+	Decrease	USD	3,630	3,300	3,300	3,000
MP	Hedge/Member	Mnth37+	Decrease	USD	3,300	3,300	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD LNDN TRD MRK (HOL)								
HOL	Spec	Mnth1	Decrease	USD	5,720	5,200	5,390	4,900
HOL	Hedge/Member	Mnth1	Decrease	USD	5,200	5,200	4,900	4,900
HOL	Spec	Mnth2	Decrease	USD	5,390	4,900	5,060	4,600
HOL	Hedge/Member	Mnth2	Decrease	USD	4,900	4,900	4,600	4,600
HOL	Spec	Mnth3	Decrease	USD	5,280	4,800	4,950	4,500
HOL	Hedge/Member	Mnth3	Decrease	USD	4,800	4,800	4,500	4,500
HOL	Spec	Mnth4	Decrease	USD	5,170	4,700	4,840	4,400
HOL	Hedge/Member	Mnth4	Decrease	USD	4,700	4,700	4,400	4,400
HOL	Spec	Mnth5	Decrease	USD	5,060	4,600	4,730	4,300
HOL	Hedge/Member	Mnth5	Decrease	USD	4,600	4,600	4,300	4,300
HOL	Spec	Mnth6	Decrease	USD	4,950	4,500	4,620	4,200
HOL	Hedge/Member	Mnth6	Decrease	USD	4,500	4,500	4,200	4,200
HOL	Spec	Mnth7	Decrease	USD	4,840	4,400	4,510	4,100
HOL	Hedge/Member	Mnth7	Decrease	USD	4,400	4,400	4,100	4,100
HOL	Spec	Mnth8	Decrease	USD	4,730	4,300	4,400	4,000
HOL	Hedge/Member	Mnth8	Decrease	USD	4,300	4,300	4,000	4,000
HOL	Spec	Mnth9	Decrease	USD	4,620	4,200	4,290	3,900
HOL	Hedge/Member	Mnth9	Decrease	USD	4,200	4,200	3,900	3,900
HOL	Spec	Mnth10	Decrease	USD	4,510	4,100	4,180	3,800
HOL	Hedge/Member	Mnth10	Decrease	USD	4,100	4,100	3,800	3,800
HOL	Spec	Mnth11	Decrease	USD	4,455	4,050	4,125	3,750
HOL	Hedge/Member	Mnth11	Decrease	USD	4,050	4,050	3,750	3,750
HOL	Spec	Mnth12	Decrease	USD	4,345	3,950	4,015	3,650
HOL	Hedge/Member	Mnth12	Decrease	USD	3,950	3,950	3,650	3,650
HOL	Spec	Mnth13	Decrease	USD	4,290	3,900	3,960	3,600
HOL	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,600	3,600
HOL	Spec	Mnth14	Decrease	USD	4,180	3,800	3,850	3,500
HOL	Hedge/Member	Mnth14	Decrease	USD	3,800	3,800	3,500	3,500
HOL	Spec	Mnth15	Decrease	USD	4,125	3,750	3,795	3,450
HOL	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,450	3,450
HOL	Spec	Mnth16	Decrease	USD	4,070	3,700	3,740	3,400
HOL	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,400	3,400
HOL	Spec	Mnth17	Decrease	USD	4,015	3,650	3,685	3,350
HOL	Hedge/Member	Mnth17	Decrease	USD	3,650	3,650	3,350	3,350
HOL	Spec	Mnth18	Decrease	USD	3,988	3,625	3,658	3,325
HOL	Hedge/Member	Mnth18	Decrease	USD	3,625	3,625	3,325	3,325
HOL	Spec	Mnth19	Decrease	USD	3,960	3,600	3,630	3,300
HOL	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,300	3,300
HOL	Spec	Mnth20	Decrease	USD	3,905	3,550	3,575	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HOL	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	3,250	3,250
HOL	Spec	Mnth21	Decrease	USD	3,850	3,500	3,520	3,200
HOL	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	3,200	3,200
HOL	Spec	Mnth22	Decrease	USD	3,795	3,450	3,465	3,150
HOL	Hedge/Member	Mnth22	Decrease	USD	3,450	3,450	3,150	3,150
HOL	Spec	Mnth23	Decrease	USD	3,795	3,450	3,465	3,150
HOL	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	3,150	3,150
HOL	Spec	Mnth24	Decrease	USD	3,795	3,450	3,465	3,150
HOL	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	3,150	3,150
HOL	Spec	Mnth25	Decrease	USD	3,795	3,450	3,465	3,150
HOL	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	3,150	3,150
HOL	Spec	Mnth26	Decrease	USD	3,795	3,450	3,465	3,150
HOL	Hedge/Member	Mnth26	Decrease	USD	3,450	3,450	3,150	3,150
HOL	Spec	Mnth27	Decrease	USD	3,795	3,450	3,465	3,150
HOL	Hedge/Member	Mnth27	Decrease	USD	3,450	3,450	3,150	3,150
HOL	Spec	Mnth28	Decrease	USD	3,795	3,450	3,465	3,150
HOL	Hedge/Member	Mnth28	Decrease	USD	3,450	3,450	3,150	3,150
HOL	Spec	Mnth29	Decrease	USD	3,740	3,400	3,410	3,100
HOL	Hedge/Member	Mnth29	Decrease	USD	3,400	3,400	3,100	3,100
HOL	Spec	Mnth30	Decrease	USD	3,740	3,400	3,410	3,100
HOL	Hedge/Member	Mnth30	Decrease	USD	3,400	3,400	3,100	3,100
HOL	Spec	Mnth31	Decrease	USD	3,740	3,400	3,410	3,100
HOL	Hedge/Member	Mnth31	Decrease	USD	3,400	3,400	3,100	3,100
HOL	Spec	Mnth32	Decrease	USD	3,685	3,350	3,355	3,050
HOL	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,050	3,050
HOL	Spec	Mnth33	Decrease	USD	3,685	3,350	3,355	3,050
HOL	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,050	3,050
HOL	Spec	Mnth34	Decrease	USD	3,685	3,350	3,355	3,050
HOL	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,050	3,050
HOL	Spec	Mnth35	Decrease	USD	3,630	3,300	3,300	3,000
HOL	Hedge/Member	Mnth35	Decrease	USD	3,300	3,300	3,000	3,000
HOL	Spec	Mnth36	Decrease	USD	3,630	3,300	3,300	3,000
HOL	Hedge/Member	Mnth36	Decrease	USD	3,300	3,300	3,000	3,000
HOL	Spec	Mnth37+	Decrease	USD	3,630	3,300	3,300	3,000
HOL	Hedge/Member	Mnth37+	Decrease	USD	3,300	3,300	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD LST DAY FIN FUT (23)								
23	Spec	Mnth1	Decrease	USD	5,720	5,200	5,390	4,900
23	Hedge/Member	Mnth1	Decrease	USD	5,200	5,200	4,900	4,900
23	Spec	Mnth2	Decrease	USD	5,390	4,900	5,060	4,600
23	Hedge/Member	Mnth2	Decrease	USD	4,900	4,900	4,600	4,600
23	Spec	Mnth3	Decrease	USD	5,280	4,800	4,950	4,500
23	Hedge/Member	Mnth3	Decrease	USD	4,800	4,800	4,500	4,500
23	Spec	Mnth4	Decrease	USD	5,170	4,700	4,840	4,400
23	Hedge/Member	Mnth4	Decrease	USD	4,700	4,700	4,400	4,400
23	Spec	Mnth5	Decrease	USD	5,060	4,600	4,730	4,300
23	Hedge/Member	Mnth5	Decrease	USD	4,600	4,600	4,300	4,300
23	Spec	Mnth6	Decrease	USD	4,950	4,500	4,620	4,200
23	Hedge/Member	Mnth6	Decrease	USD	4,500	4,500	4,200	4,200
23	Spec	Mnth7	Decrease	USD	4,840	4,400	4,510	4,100
23	Hedge/Member	Mnth7	Decrease	USD	4,400	4,400	4,100	4,100
23	Spec	Mnth8	Decrease	USD	4,730	4,300	4,400	4,000
23	Hedge/Member	Mnth8	Decrease	USD	4,300	4,300	4,000	4,000
23	Spec	Mnth9	Decrease	USD	4,620	4,200	4,290	3,900
23	Hedge/Member	Mnth9	Decrease	USD	4,200	4,200	3,900	3,900
23	Spec	Mnth10	Decrease	USD	4,510	4,100	4,180	3,800
23	Hedge/Member	Mnth10	Decrease	USD	4,100	4,100	3,800	3,800
23	Spec	Mnth11	Decrease	USD	4,455	4,050	4,125	3,750
23	Hedge/Member	Mnth11	Decrease	USD	4,050	4,050	3,750	3,750
23	Spec	Mnth12	Decrease	USD	4,345	3,950	4,015	3,650
23	Hedge/Member	Mnth12	Decrease	USD	3,950	3,950	3,650	3,650
23	Spec	Mnth13	Decrease	USD	4,290	3,900	3,960	3,600
23	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,600	3,600
23	Spec	Mnth14	Decrease	USD	4,180	3,800	3,850	3,500
23	Hedge/Member	Mnth14	Decrease	USD	3,800	3,800	3,500	3,500
23	Spec	Mnth15	Decrease	USD	4,125	3,750	3,795	3,450
23	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,450	3,450
23	Spec	Mnth16	Decrease	USD	4,070	3,700	3,740	3,400
23	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,400	3,400
23	Spec	Mnth17	Decrease	USD	4,015	3,650	3,685	3,350
23	Hedge/Member	Mnth17	Decrease	USD	3,650	3,650	3,350	3,350
23	Spec	Mnth18	Decrease	USD	3,988	3,625	3,658	3,325
23	Hedge/Member	Mnth18	Decrease	USD	3,625	3,625	3,325	3,325
23	Spec	Mnth19	Decrease	USD	3,960	3,600	3,630	3,300
23	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,300	3,300
23	Spec	Mnth20	Decrease	USD	3,905	3,550	3,575	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
23	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	3,250	3,250
23	Spec	Mnth21	Decrease	USD	3,850	3,500	3,520	3,200
23	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	3,200	3,200
23	Spec	Mnth22	Decrease	USD	3,795	3,450	3,465	3,150
23	Hedge/Member	Mnth22	Decrease	USD	3,450	3,450	3,150	3,150
23	Spec	Mnth23	Decrease	USD	3,795	3,450	3,465	3,150
23	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	3,150	3,150
23	Spec	Mnth24	Decrease	USD	3,795	3,450	3,465	3,150
23	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	3,150	3,150
23	Spec	Mnth25	Decrease	USD	3,795	3,450	3,465	3,150
23	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	3,150	3,150
23	Spec	Mnth26	Decrease	USD	3,795	3,450	3,465	3,150
23	Hedge/Member	Mnth26	Decrease	USD	3,450	3,450	3,150	3,150
23	Spec	Mnth27	Decrease	USD	3,795	3,450	3,465	3,150
23	Hedge/Member	Mnth27	Decrease	USD	3,450	3,450	3,150	3,150
23	Spec	Mnth28	Decrease	USD	3,795	3,450	3,465	3,150
23	Hedge/Member	Mnth28	Decrease	USD	3,450	3,450	3,150	3,150
23	Spec	Mnth29	Decrease	USD	3,740	3,400	3,410	3,100
23	Hedge/Member	Mnth29	Decrease	USD	3,400	3,400	3,100	3,100
23	Spec	Mnth30	Decrease	USD	3,740	3,400	3,410	3,100
23	Hedge/Member	Mnth30	Decrease	USD	3,400	3,400	3,100	3,100
23	Spec	Mnth31	Decrease	USD	3,740	3,400	3,410	3,100
23	Hedge/Member	Mnth31	Decrease	USD	3,400	3,400	3,100	3,100
23	Spec	Mnth32	Decrease	USD	3,685	3,350	3,355	3,050
23	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,050	3,050
23	Spec	Mnth33	Decrease	USD	3,685	3,350	3,355	3,050
23	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,050	3,050
23	Spec	Mnth34	Decrease	USD	3,685	3,350	3,355	3,050
23	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,050	3,050
23	Spec	Mnth35	Decrease	USD	3,630	3,300	3,300	3,000
23	Hedge/Member	Mnth35	Decrease	USD	3,300	3,300	3,000	3,000
23	Spec	Mnth36	Decrease	USD	3,630	3,300	3,300	3,000
23	Hedge/Member	Mnth36	Decrease	USD	3,300	3,300	3,000	3,000
23	Spec	Mnth37+	Decrease	USD	3,630	3,300	3,300	3,000
23	Hedge/Member	Mnth37+	Decrease	USD	3,300	3,300	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD PLATTS 3:15 MRK (HO3)								
HO3	Spec	Mnth1	Decrease	USD	5,720	5,200	5,390	4,900
HO3	Hedge/Member	Mnth1	Decrease	USD	5,200	5,200	4,900	4,900
HO3	Spec	Mnth2	Decrease	USD	5,390	4,900	5,060	4,600
HO3	Hedge/Member	Mnth2	Decrease	USD	4,900	4,900	4,600	4,600
HO3	Spec	Mnth3	Decrease	USD	5,280	4,800	4,950	4,500
HO3	Hedge/Member	Mnth3	Decrease	USD	4,800	4,800	4,500	4,500
HO3	Spec	Mnth4	Decrease	USD	5,170	4,700	4,840	4,400
HO3	Hedge/Member	Mnth4	Decrease	USD	4,700	4,700	4,400	4,400
HO3	Spec	Mnth5	Decrease	USD	5,060	4,600	4,730	4,300
HO3	Hedge/Member	Mnth5	Decrease	USD	4,600	4,600	4,300	4,300
HO3	Spec	Mnth6	Decrease	USD	4,950	4,500	4,620	4,200
HO3	Hedge/Member	Mnth6	Decrease	USD	4,500	4,500	4,200	4,200
HO3	Spec	Mnth7	Decrease	USD	4,840	4,400	4,510	4,100
HO3	Hedge/Member	Mnth7	Decrease	USD	4,400	4,400	4,100	4,100
HO3	Spec	Mnth8	Decrease	USD	4,730	4,300	4,400	4,000
HO3	Hedge/Member	Mnth8	Decrease	USD	4,300	4,300	4,000	4,000
HO3	Spec	Mnth9	Decrease	USD	4,620	4,200	4,290	3,900
HO3	Hedge/Member	Mnth9	Decrease	USD	4,200	4,200	3,900	3,900
HO3	Spec	Mnth10	Decrease	USD	4,510	4,100	4,180	3,800
HO3	Hedge/Member	Mnth10	Decrease	USD	4,100	4,100	3,800	3,800
HO3	Spec	Mnth11	Decrease	USD	4,455	4,050	4,125	3,750
HO3	Hedge/Member	Mnth11	Decrease	USD	4,050	4,050	3,750	3,750
HO3	Spec	Mnth12	Decrease	USD	4,345	3,950	4,015	3,650
HO3	Hedge/Member	Mnth12	Decrease	USD	3,950	3,950	3,650	3,650
HO3	Spec	Mnth13	Decrease	USD	4,290	3,900	3,960	3,600
HO3	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,600	3,600
HO3	Spec	Mnth14	Decrease	USD	4,180	3,800	3,850	3,500
HO3	Hedge/Member	Mnth14	Decrease	USD	3,800	3,800	3,500	3,500
HO3	Spec	Mnth15	Decrease	USD	4,125	3,750	3,795	3,450
HO3	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,450	3,450
HO3	Spec	Mnth16	Decrease	USD	4,070	3,700	3,740	3,400
HO3	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,400	3,400
HO3	Spec	Mnth17	Decrease	USD	4,015	3,650	3,685	3,350
HO3	Hedge/Member	Mnth17	Decrease	USD	3,650	3,650	3,350	3,350
HO3	Spec	Mnth18	Decrease	USD	3,988	3,625	3,658	3,325
HO3	Hedge/Member	Mnth18	Decrease	USD	3,625	3,625	3,325	3,325
HO3	Spec	Mnth19	Decrease	USD	3,960	3,600	3,630	3,300
HO3	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,300	3,300
HO3	Spec	Mnth20	Decrease	USD	3,905	3,550	3,575	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HO3	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	3,250	3,250
HO3	Spec	Mnth21	Decrease	USD	3,850	3,500	3,520	3,200
HO3	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	3,200	3,200
HO3	Spec	Mnth22	Decrease	USD	3,795	3,450	3,465	3,150
HO3	Hedge/Member	Mnth22	Decrease	USD	3,450	3,450	3,150	3,150
HO3	Spec	Mnth23	Decrease	USD	3,795	3,450	3,465	3,150
HO3	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	3,150	3,150
HO3	Spec	Mnth24	Decrease	USD	3,795	3,450	3,465	3,150
HO3	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	3,150	3,150
HO3	Spec	Mnth25	Decrease	USD	3,795	3,450	3,465	3,150
HO3	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	3,150	3,150
HO3	Spec	Mnth26	Decrease	USD	3,795	3,450	3,465	3,150
HO3	Hedge/Member	Mnth26	Decrease	USD	3,450	3,450	3,150	3,150
HO3	Spec	Mnth27	Decrease	USD	3,795	3,450	3,465	3,150
HO3	Hedge/Member	Mnth27	Decrease	USD	3,450	3,450	3,150	3,150
HO3	Spec	Mnth28	Decrease	USD	3,795	3,450	3,465	3,150
HO3	Hedge/Member	Mnth28	Decrease	USD	3,450	3,450	3,150	3,150
HO3	Spec	Mnth29	Decrease	USD	3,740	3,400	3,410	3,100
HO3	Hedge/Member	Mnth29	Decrease	USD	3,400	3,400	3,100	3,100
HO3	Spec	Mnth30	Decrease	USD	3,740	3,400	3,410	3,100
HO3	Hedge/Member	Mnth30	Decrease	USD	3,400	3,400	3,100	3,100
HO3	Spec	Mnth31	Decrease	USD	3,740	3,400	3,410	3,100
HO3	Hedge/Member	Mnth31	Decrease	USD	3,400	3,400	3,100	3,100
HO3	Spec	Mnth32	Decrease	USD	3,685	3,350	3,355	3,050
HO3	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,050	3,050
HO3	Spec	Mnth33	Decrease	USD	3,685	3,350	3,355	3,050
HO3	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,050	3,050
HO3	Spec	Mnth34	Decrease	USD	3,685	3,350	3,355	3,050
HO3	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,050	3,050
HO3	Spec	Mnth35	Decrease	USD	3,630	3,300	3,300	3,000
HO3	Hedge/Member	Mnth35	Decrease	USD	3,300	3,300	3,000	3,000
HO3	Spec	Mnth36	Decrease	USD	3,630	3,300	3,300	3,000
HO3	Hedge/Member	Mnth36	Decrease	USD	3,300	3,300	3,000	3,000
HO3	Spec	Mnth37+	Decrease	USD	3,630	3,300	3,300	3,000
HO3	Hedge/Member	Mnth37+	Decrease	USD	3,300	3,300	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD PLATTS 3:15 TRD MRK (HOP)								
HOP	Spec	Mnth1	Decrease	USD	5,720	5,200	5,390	4,900
HOP	Hedge/Member	Mnth1	Decrease	USD	5,200	5,200	4,900	4,900
HOP	Spec	Mnth2	Decrease	USD	5,390	4,900	5,060	4,600
HOP	Hedge/Member	Mnth2	Decrease	USD	4,900	4,900	4,600	4,600
HOP	Spec	Mnth3	Decrease	USD	5,280	4,800	4,950	4,500
HOP	Hedge/Member	Mnth3	Decrease	USD	4,800	4,800	4,500	4,500
HOP	Spec	Mnth4	Decrease	USD	5,170	4,700	4,840	4,400
HOP	Hedge/Member	Mnth4	Decrease	USD	4,700	4,700	4,400	4,400
HOP	Spec	Mnth5	Decrease	USD	5,060	4,600	4,730	4,300
HOP	Hedge/Member	Mnth5	Decrease	USD	4,600	4,600	4,300	4,300
HOP	Spec	Mnth6	Decrease	USD	4,950	4,500	4,620	4,200
HOP	Hedge/Member	Mnth6	Decrease	USD	4,500	4,500	4,200	4,200
HOP	Spec	Mnth7	Decrease	USD	4,840	4,400	4,510	4,100
HOP	Hedge/Member	Mnth7	Decrease	USD	4,400	4,400	4,100	4,100
HOP	Spec	Mnth8	Decrease	USD	4,730	4,300	4,400	4,000
HOP	Hedge/Member	Mnth8	Decrease	USD	4,300	4,300	4,000	4,000
HOP	Spec	Mnth9	Decrease	USD	4,620	4,200	4,290	3,900
HOP	Hedge/Member	Mnth9	Decrease	USD	4,200	4,200	3,900	3,900
HOP	Spec	Mnth10	Decrease	USD	4,510	4,100	4,180	3,800
HOP	Hedge/Member	Mnth10	Decrease	USD	4,100	4,100	3,800	3,800
HOP	Spec	Mnth11	Decrease	USD	4,455	4,050	4,125	3,750
HOP	Hedge/Member	Mnth11	Decrease	USD	4,050	4,050	3,750	3,750
HOP	Spec	Mnth12	Decrease	USD	4,345	3,950	4,015	3,650
HOP	Hedge/Member	Mnth12	Decrease	USD	3,950	3,950	3,650	3,650
HOP	Spec	Mnth13	Decrease	USD	4,290	3,900	3,960	3,600
HOP	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,600	3,600
HOP	Spec	Mnth14	Decrease	USD	4,180	3,800	3,850	3,500
HOP	Hedge/Member	Mnth14	Decrease	USD	3,800	3,800	3,500	3,500
HOP	Spec	Mnth15	Decrease	USD	4,125	3,750	3,795	3,450
HOP	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,450	3,450
HOP	Spec	Mnth16	Decrease	USD	4,070	3,700	3,740	3,400
HOP	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,400	3,400
HOP	Spec	Mnth17	Decrease	USD	4,015	3,650	3,685	3,350
HOP	Hedge/Member	Mnth17	Decrease	USD	3,650	3,650	3,350	3,350
HOP	Spec	Mnth18	Decrease	USD	3,988	3,625	3,658	3,325
HOP	Hedge/Member	Mnth18	Decrease	USD	3,625	3,625	3,325	3,325
HOP	Spec	Mnth19	Decrease	USD	3,960	3,600	3,630	3,300
HOP	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,300	3,300
HOP	Spec	Mnth20	Decrease	USD	3,905	3,550	3,575	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HOP	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	3,250	3,250
HOP	Spec	Mnth21	Decrease	USD	3,850	3,500	3,520	3,200
HOP	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	3,200	3,200
HOP	Spec	Mnth22	Decrease	USD	3,795	3,450	3,465	3,150
HOP	Hedge/Member	Mnth22	Decrease	USD	3,450	3,450	3,150	3,150
HOP	Spec	Mnth23	Decrease	USD	3,795	3,450	3,465	3,150
HOP	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	3,150	3,150
HOP	Spec	Mnth24	Decrease	USD	3,795	3,450	3,465	3,150
HOP	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	3,150	3,150
HOP	Spec	Mnth25	Decrease	USD	3,795	3,450	3,465	3,150
HOP	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	3,150	3,150
HOP	Spec	Mnth26	Decrease	USD	3,795	3,450	3,465	3,150
HOP	Hedge/Member	Mnth26	Decrease	USD	3,450	3,450	3,150	3,150
HOP	Spec	Mnth27	Decrease	USD	3,795	3,450	3,465	3,150
HOP	Hedge/Member	Mnth27	Decrease	USD	3,450	3,450	3,150	3,150
HOP	Spec	Mnth28	Decrease	USD	3,795	3,450	3,465	3,150
HOP	Hedge/Member	Mnth28	Decrease	USD	3,450	3,450	3,150	3,150
HOP	Spec	Mnth29	Decrease	USD	3,740	3,400	3,410	3,100
HOP	Hedge/Member	Mnth29	Decrease	USD	3,400	3,400	3,100	3,100
HOP	Spec	Mnth30	Decrease	USD	3,740	3,400	3,410	3,100
HOP	Hedge/Member	Mnth30	Decrease	USD	3,400	3,400	3,100	3,100
HOP	Spec	Mnth31	Decrease	USD	3,740	3,400	3,410	3,100
HOP	Hedge/Member	Mnth31	Decrease	USD	3,400	3,400	3,100	3,100
HOP	Spec	Mnth32	Decrease	USD	3,685	3,350	3,355	3,050
HOP	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,050	3,050
HOP	Spec	Mnth33	Decrease	USD	3,685	3,350	3,355	3,050
HOP	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,050	3,050
HOP	Spec	Mnth34	Decrease	USD	3,685	3,350	3,355	3,050
HOP	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,050	3,050
HOP	Spec	Mnth35	Decrease	USD	3,630	3,300	3,300	3,000
HOP	Hedge/Member	Mnth35	Decrease	USD	3,300	3,300	3,000	3,000
HOP	Spec	Mnth36	Decrease	USD	3,630	3,300	3,300	3,000
HOP	Hedge/Member	Mnth36	Decrease	USD	3,300	3,300	3,000	3,000
HOP	Spec	Mnth37+	Decrease	USD	3,630	3,300	3,300	3,000
HOP	Hedge/Member	Mnth37+	Decrease	USD	3,300	3,300	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD TAS (HOT)								
HOT	Spec	Mnth1	Decrease	USD	5,720	5,200	5,390	4,900
HOT	Hedge/Member	Mnth1	Decrease	USD	5,200	5,200	4,900	4,900
HOT	Spec	Mnth2	Decrease	USD	5,390	4,900	5,060	4,600
HOT	Hedge/Member	Mnth2	Decrease	USD	4,900	4,900	4,600	4,600
HOT	Spec	Mnth3	Decrease	USD	5,280	4,800	4,950	4,500
HOT	Hedge/Member	Mnth3	Decrease	USD	4,800	4,800	4,500	4,500
HOT	Spec	Mnth4	Decrease	USD	5,170	4,700	4,840	4,400
HOT	Hedge/Member	Mnth4	Decrease	USD	4,700	4,700	4,400	4,400
HOT	Spec	Mnth5	Decrease	USD	5,060	4,600	4,730	4,300
HOT	Hedge/Member	Mnth5	Decrease	USD	4,600	4,600	4,300	4,300
HOT	Spec	Mnth6	Decrease	USD	4,950	4,500	4,620	4,200
HOT	Hedge/Member	Mnth6	Decrease	USD	4,500	4,500	4,200	4,200
HOT	Spec	Mnth7	Decrease	USD	4,840	4,400	4,510	4,100
HOT	Hedge/Member	Mnth7	Decrease	USD	4,400	4,400	4,100	4,100
HOT	Spec	Mnth8	Decrease	USD	4,730	4,300	4,400	4,000
HOT	Hedge/Member	Mnth8	Decrease	USD	4,300	4,300	4,000	4,000
HOT	Spec	Mnth9	Decrease	USD	4,620	4,200	4,290	3,900
HOT	Hedge/Member	Mnth9	Decrease	USD	4,200	4,200	3,900	3,900
HOT	Spec	Mnth10	Decrease	USD	4,510	4,100	4,180	3,800
HOT	Hedge/Member	Mnth10	Decrease	USD	4,100	4,100	3,800	3,800
HOT	Spec	Mnth11	Decrease	USD	4,455	4,050	4,125	3,750
HOT	Hedge/Member	Mnth11	Decrease	USD	4,050	4,050	3,750	3,750
HOT	Spec	Mnth12	Decrease	USD	4,345	3,950	4,015	3,650
HOT	Hedge/Member	Mnth12	Decrease	USD	3,950	3,950	3,650	3,650
HOT	Spec	Mnth13	Decrease	USD	4,290	3,900	3,960	3,600
HOT	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,600	3,600
HOT	Spec	Mnth14	Decrease	USD	4,180	3,800	3,850	3,500
HOT	Hedge/Member	Mnth14	Decrease	USD	3,800	3,800	3,500	3,500
HOT	Spec	Mnth15	Decrease	USD	4,125	3,750	3,795	3,450
HOT	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,450	3,450
HOT	Spec	Mnth16	Decrease	USD	4,070	3,700	3,740	3,400
HOT	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,400	3,400
HOT	Spec	Mnth17	Decrease	USD	4,015	3,650	3,685	3,350
HOT	Hedge/Member	Mnth17	Decrease	USD	3,650	3,650	3,350	3,350
HOT	Spec	Mnth18	Decrease	USD	3,988	3,625	3,658	3,325
HOT	Hedge/Member	Mnth18	Decrease	USD	3,625	3,625	3,325	3,325
HOT	Spec	Mnth19	Decrease	USD	3,960	3,600	3,630	3,300
HOT	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,300	3,300
HOT	Spec	Mnth20	Decrease	USD	3,905	3,550	3,575	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HOT	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	3,250	3,250
HOT	Spec	Mnth21	Decrease	USD	3,850	3,500	3,520	3,200
HOT	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	3,200	3,200
HOT	Spec	Mnth22	Decrease	USD	3,795	3,450	3,465	3,150
HOT	Hedge/Member	Mnth22	Decrease	USD	3,450	3,450	3,150	3,150
HOT	Spec	Mnth23	Decrease	USD	3,795	3,450	3,465	3,150
HOT	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	3,150	3,150
HOT	Spec	Mnth24	Decrease	USD	3,795	3,450	3,465	3,150
HOT	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	3,150	3,150
HOT	Spec	Mnth25	Decrease	USD	3,795	3,450	3,465	3,150
HOT	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	3,150	3,150
HOT	Spec	Mnth26	Decrease	USD	3,795	3,450	3,465	3,150
HOT	Hedge/Member	Mnth26	Decrease	USD	3,450	3,450	3,150	3,150
HOT	Spec	Mnth27	Decrease	USD	3,795	3,450	3,465	3,150
HOT	Hedge/Member	Mnth27	Decrease	USD	3,450	3,450	3,150	3,150
HOT	Spec	Mnth28	Decrease	USD	3,795	3,450	3,465	3,150
HOT	Hedge/Member	Mnth28	Decrease	USD	3,450	3,450	3,150	3,150
HOT	Spec	Mnth29	Decrease	USD	3,740	3,400	3,410	3,100
HOT	Hedge/Member	Mnth29	Decrease	USD	3,400	3,400	3,100	3,100
HOT	Spec	Mnth30	Decrease	USD	3,740	3,400	3,410	3,100
HOT	Hedge/Member	Mnth30	Decrease	USD	3,400	3,400	3,100	3,100
HOT	Spec	Mnth31	Decrease	USD	3,740	3,400	3,410	3,100
HOT	Hedge/Member	Mnth31	Decrease	USD	3,400	3,400	3,100	3,100
HOT	Spec	Mnth32	Decrease	USD	3,685	3,350	3,355	3,050
HOT	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,050	3,050
HOT	Spec	Mnth33	Decrease	USD	3,685	3,350	3,355	3,050
HOT	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,050	3,050
HOT	Spec	Mnth34	Decrease	USD	3,685	3,350	3,355	3,050
HOT	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,050	3,050
HOT	Spec	Mnth35	Decrease	USD	3,630	3,300	3,300	3,000
HOT	Hedge/Member	Mnth35	Decrease	USD	3,300	3,300	3,000	3,000
HOT	Spec	Mnth36	Decrease	USD	3,630	3,300	3,300	3,000
HOT	Hedge/Member	Mnth36	Decrease	USD	3,300	3,300	3,000	3,000
HOT	Spec	Mnth37+	Decrease	USD	3,630	3,300	3,300	3,000
HOT	Hedge/Member	Mnth37+	Decrease	USD	3,300	3,300	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

RBOB CALENDAR FUT (RL)

RL	Spec	Mnth 1	Decrease	USD	6,600	6,000	6,270	5,700
RL	Hedge/Member	Mnth 1	Decrease	USD	6,000	6,000	5,700	5,700
RL	Spec	Mnth 2	Decrease	USD	6,050	5,500	5,720	5,200
RL	Hedge/Member	Mnth 2	Decrease	USD	5,500	5,500	5,200	5,200
RL	Spec	Summer 2015	Decrease	USD	5,500	5,000	5,170	4,700
RL	Hedge/Member	Summer 2015	Decrease	USD	5,000	5,000	4,700	4,700
RL	Spec	Winter 2015/2016	Decrease	USD	4,620	4,200	4,290	3,900
RL	Hedge/Member	Winter 2015/2016	Decrease	USD	4,200	4,200	3,900	3,900
RL	Spec	Summer 2016+	Decrease	USD	4,345	3,950	4,015	3,650
RL	Hedge/Member	Summer 2016+	Decrease	USD	3,950	3,950	3,650	3,650

RBOB GASOLINE FINANCIAL FUTURES (RT)

RT	Spec	Mnth 1	Decrease	USD	6,600	6,000	6,270	5,700
RT	Hedge/Member	Mnth 1	Decrease	USD	6,000	6,000	5,700	5,700
RT	Spec	Mnth 2	Decrease	USD	6,050	5,500	5,720	5,200
RT	Hedge/Member	Mnth 2	Decrease	USD	5,500	5,500	5,200	5,200
RT	Spec	Summer 2015	Decrease	USD	5,500	5,000	5,170	4,700
RT	Hedge/Member	Summer 2015	Decrease	USD	5,000	5,000	4,700	4,700
RT	Spec	Winter 2015/2016	Decrease	USD	4,620	4,200	4,290	3,900
RT	Hedge/Member	Winter 2015/2016	Decrease	USD	4,200	4,200	3,900	3,900
RT	Spec	Summer 2016+	Decrease	USD	4,345	3,950	4,015	3,650
RT	Hedge/Member	Summer 2016+	Decrease	USD	3,950	3,950	3,650	3,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

RBOB GASOLINE FUTURES (RB)

RB	Spec	Mnth 1	Decrease	USD	6,600	6,000	6,270	5,700
RB	Hedge/Member	Mnth 1	Decrease	USD	6,000	6,000	5,700	5,700
RB	Spec	Mnth 2	Decrease	USD	6,050	5,500	5,720	5,200
RB	Hedge/Member	Mnth 2	Decrease	USD	5,500	5,500	5,200	5,200
RB	Spec	Summer 2015	Decrease	USD	5,500	5,000	5,170	4,700
RB	Hedge/Member	Summer 2015	Decrease	USD	5,000	5,000	4,700	4,700
RB	Spec	Winter 2015/2016	Decrease	USD	4,620	4,200	4,290	3,900
RB	Hedge/Member	Winter 2015/2016	Decrease	USD	4,200	4,200	3,900	3,900
RB	Spec	Summer 2016+	Decrease	USD	4,345	3,950	4,015	3,650
RB	Hedge/Member	Summer 2016+	Decrease	USD	3,950	3,950	3,650	3,650

RBOB GASOLINE TAM LONDON (RBL)

RBL	Spec	Mnth 1	Decrease	USD	6,600	6,000	6,270	5,700
RBL	Hedge/Member	Mnth 1	Decrease	USD	6,000	6,000	5,700	5,700
RBL	Spec	Mnth 2	Decrease	USD	6,050	5,500	5,720	5,200
RBL	Hedge/Member	Mnth 2	Decrease	USD	5,500	5,500	5,200	5,200
RBL	Spec	Summer 2015	Decrease	USD	5,500	5,000	5,170	4,700
RBL	Hedge/Member	Summer 2015	Decrease	USD	5,000	5,000	4,700	4,700
RBL	Spec	Winter 2015/2016	Decrease	USD	4,620	4,200	4,290	3,900
RBL	Hedge/Member	Winter 2015/2016	Decrease	USD	4,200	4,200	3,900	3,900
RBL	Spec	Summer 2016+	Decrease	USD	4,345	3,950	4,015	3,650
RBL	Hedge/Member	Summer 2016+	Decrease	USD	3,950	3,950	3,650	3,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

RBOB GASOLINE TAM PLATTS PR (RBS)

RBS	Spec	Mnth 1	Decrease	USD	6,600	6,000	6,270	5,700
RBS	Hedge/Member	Mnth 1	Decrease	USD	6,000	6,000	5,700	5,700
RBS	Spec	Mnth 2	Decrease	USD	6,050	5,500	5,720	5,200
RBS	Hedge/Member	Mnth 2	Decrease	USD	5,500	5,500	5,200	5,200
RBS	Spec	Summer 2015	Decrease	USD	5,500	5,000	5,170	4,700
RBS	Hedge/Member	Summer 2015	Decrease	USD	5,000	5,000	4,700	4,700
RBS	Spec	Winter 2015/2016	Decrease	USD	4,620	4,200	4,290	3,900
RBS	Hedge/Member	Winter 2015/2016	Decrease	USD	4,200	4,200	3,900	3,900
RBS	Spec	Summer 2016+	Decrease	USD	4,345	3,950	4,015	3,650
RBS	Hedge/Member	Summer 2016+	Decrease	USD	3,950	3,950	3,650	3,650

RBOB GASOLINE TAM PLATTS PRICE (4RB)

4RB	Spec	Mnth 1	Decrease	USD	6,600	6,000	6,270	5,700
4RB	Hedge/Member	Mnth 1	Decrease	USD	6,000	6,000	5,700	5,700
4RB	Spec	Mnth 2	Decrease	USD	6,050	5,500	5,720	5,200
4RB	Hedge/Member	Mnth 2	Decrease	USD	5,500	5,500	5,200	5,200
4RB	Spec	Summer 2015	Decrease	USD	5,500	5,000	5,170	4,700
4RB	Hedge/Member	Summer 2015	Decrease	USD	5,000	5,000	4,700	4,700
4RB	Spec	Winter 2015/2016	Decrease	USD	4,620	4,200	4,290	3,900
4RB	Hedge/Member	Winter 2015/2016	Decrease	USD	4,200	4,200	3,900	3,900
4RB	Spec	Summer 2016+	Decrease	USD	4,345	3,950	4,015	3,650
4RB	Hedge/Member	Summer 2016+	Decrease	USD	3,950	3,950	3,650	3,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

RBOB GASOLINE TAM PLATTS PRICING (3RB)

3RB	Spec	Mnth 1	Decrease	USD	6,600	6,000	6,270	5,700
3RB	Hedge/Member	Mnth 1	Decrease	USD	6,000	6,000	5,700	5,700
3RB	Spec	Mnth 2	Decrease	USD	6,050	5,500	5,720	5,200
3RB	Hedge/Member	Mnth 2	Decrease	USD	5,500	5,500	5,200	5,200
3RB	Spec	Summer 2015	Decrease	USD	5,500	5,000	5,170	4,700
3RB	Hedge/Member	Summer 2015	Decrease	USD	5,000	5,000	4,700	4,700
3RB	Spec	Winter 2015/2016	Decrease	USD	4,620	4,200	4,290	3,900
3RB	Hedge/Member	Winter 2015/2016	Decrease	USD	4,200	4,200	3,900	3,900
3RB	Spec	Summer 2016+	Decrease	USD	4,345	3,950	4,015	3,650
3RB	Hedge/Member	Summer 2016+	Decrease	USD	3,950	3,950	3,650	3,650

RBOB LAST DAY FINANCIAL FUTURES (27)

27	Spec	Mnth 1	Decrease	USD	6,600	6,000	6,270	5,700
27	Hedge/Member	Mnth 1	Decrease	USD	6,000	6,000	5,700	5,700
27	Spec	Mnth 2	Decrease	USD	6,050	5,500	5,720	5,200
27	Hedge/Member	Mnth 2	Decrease	USD	5,500	5,500	5,200	5,200
27	Spec	Summer 2015	Decrease	USD	5,500	5,000	5,170	4,700
27	Hedge/Member	Summer 2015	Decrease	USD	5,000	5,000	4,700	4,700
27	Spec	Winter 2015/2016	Decrease	USD	4,620	4,200	4,290	3,900
27	Hedge/Member	Winter 2015/2016	Decrease	USD	4,200	4,200	3,900	3,900
27	Spec	Summer 2016+	Decrease	USD	4,345	3,950	4,015	3,650
27	Hedge/Member	Summer 2016+	Decrease	USD	3,950	3,950	3,650	3,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RBOB PLATTS 3:15 TRADABLE MARKER (RBP)								
RBP	Spec	Mnth 1	Decrease	USD	6,600	6,000	6,270	5,700
RBP	Hedge/Member	Mnth 1	Decrease	USD	6,000	6,000	5,700	5,700
RBP	Spec	Mnth 2	Decrease	USD	6,050	5,500	5,720	5,200
RBP	Hedge/Member	Mnth 2	Decrease	USD	5,500	5,500	5,200	5,200
RBP	Spec	Summer 2015	Decrease	USD	5,500	5,000	5,170	4,700
RBP	Hedge/Member	Summer 2015	Decrease	USD	5,000	5,000	4,700	4,700
RBP	Spec	Winter 2015/2016	Decrease	USD	4,620	4,200	4,290	3,900
RBP	Hedge/Member	Winter 2015/2016	Decrease	USD	4,200	4,200	3,900	3,900
RBP	Spec	Summer 2016+	Decrease	USD	4,345	3,950	4,015	3,650
RBP	Hedge/Member	Summer 2016+	Decrease	USD	3,950	3,950	3,650	3,650
RBOB TRADE AT SETTLEMENT (RBT)								
RBT	Spec	Mnth 1	Decrease	USD	6,600	6,000	6,270	5,700
RBT	Hedge/Member	Mnth 1	Decrease	USD	6,000	6,000	5,700	5,700
RBT	Spec	Mnth 2	Decrease	USD	6,050	5,500	5,720	5,200
RBT	Hedge/Member	Mnth 2	Decrease	USD	5,500	5,500	5,200	5,200
RBT	Spec	Summer 2015	Decrease	USD	5,500	5,000	5,170	4,700
RBT	Hedge/Member	Summer 2015	Decrease	USD	5,000	5,000	4,700	4,700
RBT	Spec	Winter 2015/2016	Decrease	USD	4,620	4,200	4,290	3,900
RBT	Hedge/Member	Winter 2015/2016	Decrease	USD	4,200	4,200	3,900	3,900
RBT	Spec	Summer 2016+	Decrease	USD	4,345	3,950	4,015	3,650
RBT	Hedge/Member	Summer 2016+	Decrease	USD	3,950	3,950	3,650	3,650
SINGAPORE 380CST FUEL OIL FUT (SE)								
SE	Spec	Mnth 1	Decrease	USD	33,000	30,000	28,600	26,000
SE	Hedge/Member	Mnth 1	Decrease	USD	30,000	30,000	26,000	26,000
SE	Spec	Mnths 2-6	Decrease	USD	31,350	28,500	27,500	25,000
SE	Hedge/Member	Mnths 2-6	Decrease	USD	28,500	28,500	25,000	25,000
SE	Spec	Mnths 7+	Decrease	USD	30,250	27,500	26,400	24,000
SE	Hedge/Member	Mnths 7+	Decrease	USD	27,500	27,500	24,000	24,000

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

SINGAPORE FUEL 180CST CALFUT (UA)

UA	Spec	Mnth 1	Decrease	USD	30,800	28,000	28,600	26,000
UA	Hedge/Member	Mnth 1	Decrease	USD	28,000	28,000	26,000	26,000
UA	Spec	Mnth 2	Decrease	USD	29,700	27,000	27,500	25,000
UA	Hedge/Member	Mnth 2	Decrease	USD	27,000	27,000	25,000	25,000
UA	Spec	Mnths 3-7	Decrease	USD	29,150	26,500	26,400	24,000
UA	Hedge/Member	Mnths 3-7	Decrease	USD	26,500	26,500	24,000	24,000
UA	Spec	Mnths 8+	Decrease	USD	28,600	26,000	25,300	23,000
UA	Hedge/Member	Mnths 8+	Decrease	USD	26,000	26,000	23,000	23,000

SINGAPORE GASOIL FUT (SG)

SG	Spec	Mnth 1	Decrease	USD	4,730	4,300	3,850	3,500
SG	Hedge/Member	Mnth 1	Decrease	USD	4,300	4,300	3,500	3,500
SG	Spec	Mnths 2-6	Decrease	USD	4,730	4,300	3,850	3,500
SG	Hedge/Member	Mnths 2-6	Decrease	USD	4,300	4,300	3,500	3,500
SG	Spec	Mnths 7+	Decrease	USD	4,620	4,200	3,630	3,300
SG	Hedge/Member	Mnths 7+	Decrease	USD	4,200	4,200	3,300	3,300

SINGAPORE JET KEROSENE FUT (KS)

KS	Spec	Mnth 1	Decrease	USD	6,050	5,500	4,400	4,000
KS	Hedge/Member	Mnth 1	Decrease	USD	5,500	5,500	4,000	4,000
KS	Spec	Mnths 2-6	Decrease	USD	6,050	5,500	4,400	4,000
KS	Hedge/Member	Mnths 2-6	Decrease	USD	5,500	5,500	4,000	4,000
KS	Spec	Mnths 7+	Decrease	USD	6,050	5,500	4,400	4,000
KS	Hedge/Member	Mnths 7+	Decrease	USD	5,500	5,500	4,000	4,000

SINGAPORE MOGAS 95 FUT (V0)

V0	Spec	Mnth 1	Decrease	USD	7,260	6,600	6,600	6,000
V0	Hedge/Member	Mnth 1	Decrease	USD	6,600	6,600	6,000	6,000
V0	Spec	Mnths 2+	Decrease	USD	7,260	6,600	6,600	6,000
V0	Hedge/Member	Mnths 2+	Decrease	USD	6,600	6,600	6,000	6,000

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

SYNRBOB LAST DAY FINANCIAL FUT (S27)

S27	Spec	Mnth 1	Decrease	USD	6,600	6,000	6,270	5,700
S27	Hedge/Member	Mnth 1	Decrease	USD	6,000	6,000	5,700	5,700
S27	Spec	Mnth 2	Decrease	USD	6,050	5,500	5,720	5,200
S27	Hedge/Member	Mnth 2	Decrease	USD	5,500	5,500	5,200	5,200
S27	Spec	Summer 2015	Decrease	USD	5,500	5,000	5,170	4,700
S27	Hedge/Member	Summer 2015	Decrease	USD	5,000	5,000	4,700	4,700
S27	Spec	Winter 2015/2016	Decrease	USD	4,620	4,200	4,290	3,900
S27	Hedge/Member	Winter 2015/2016	Decrease	USD	4,200	4,200	3,900	3,900
S27	Spec	Summer 2016+	Decrease	USD	4,345	3,950	4,015	3,650
S27	Hedge/Member	Summer 2016+	Decrease	USD	3,950	3,950	3,650	3,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SYNTHETIHEATING OIL LAST DAY FINANC (S23)								
S23	Spec	Mnth1	Decrease	USD	5,720	5,200	5,390	4,900
S23	Hedge/Member	Mnth1	Decrease	USD	5,200	5,200	4,900	4,900
S23	Spec	Mnth2	Decrease	USD	5,390	4,900	5,060	4,600
S23	Hedge/Member	Mnth2	Decrease	USD	4,900	4,900	4,600	4,600
S23	Spec	Mnth3	Decrease	USD	5,280	4,800	4,950	4,500
S23	Hedge/Member	Mnth3	Decrease	USD	4,800	4,800	4,500	4,500
S23	Spec	Mnth4	Decrease	USD	5,170	4,700	4,840	4,400
S23	Hedge/Member	Mnth4	Decrease	USD	4,700	4,700	4,400	4,400
S23	Spec	Mnth5	Decrease	USD	5,060	4,600	4,730	4,300
S23	Hedge/Member	Mnth5	Decrease	USD	4,600	4,600	4,300	4,300
S23	Spec	Mnth6	Decrease	USD	4,950	4,500	4,620	4,200
S23	Hedge/Member	Mnth6	Decrease	USD	4,500	4,500	4,200	4,200
S23	Spec	Mnth7	Decrease	USD	4,840	4,400	4,510	4,100
S23	Hedge/Member	Mnth7	Decrease	USD	4,400	4,400	4,100	4,100
S23	Spec	Mnth8	Decrease	USD	4,730	4,300	4,400	4,000
S23	Hedge/Member	Mnth8	Decrease	USD	4,300	4,300	4,000	4,000
S23	Spec	Mnth9	Decrease	USD	4,620	4,200	4,290	3,900
S23	Hedge/Member	Mnth9	Decrease	USD	4,200	4,200	3,900	3,900
S23	Spec	Mnth10	Decrease	USD	4,510	4,100	4,180	3,800
S23	Hedge/Member	Mnth10	Decrease	USD	4,100	4,100	3,800	3,800
S23	Spec	Mnth11	Decrease	USD	4,455	4,050	4,125	3,750
S23	Hedge/Member	Mnth11	Decrease	USD	4,050	4,050	3,750	3,750
S23	Spec	Mnth12	Decrease	USD	4,345	3,950	4,015	3,650
S23	Hedge/Member	Mnth12	Decrease	USD	3,950	3,950	3,650	3,650
S23	Spec	Mnth13	Decrease	USD	4,290	3,900	3,960	3,600
S23	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,600	3,600
S23	Spec	Mnth14	Decrease	USD	4,180	3,800	3,850	3,500
S23	Hedge/Member	Mnth14	Decrease	USD	3,800	3,800	3,500	3,500
S23	Spec	Mnth15	Decrease	USD	4,125	3,750	3,795	3,450
S23	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,450	3,450
S23	Spec	Mnth16	Decrease	USD	4,070	3,700	3,740	3,400
S23	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,400	3,400
S23	Spec	Mnth17	Decrease	USD	4,015	3,650	3,685	3,350
S23	Hedge/Member	Mnth17	Decrease	USD	3,650	3,650	3,350	3,350
S23	Spec	Mnth18	Decrease	USD	3,988	3,625	3,658	3,325
S23	Hedge/Member	Mnth18	Decrease	USD	3,625	3,625	3,325	3,325
S23	Spec	Mnth19	Decrease	USD	3,960	3,600	3,630	3,300
S23	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,300	3,300
S23	Spec	Mnth20	Decrease	USD	3,905	3,550	3,575	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
S23	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	3,250	3,250
S23	Spec	Mnth21	Decrease	USD	3,850	3,500	3,520	3,200
S23	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	3,200	3,200
S23	Spec	Mnth22	Decrease	USD	3,795	3,450	3,465	3,150
S23	Hedge/Member	Mnth22	Decrease	USD	3,450	3,450	3,150	3,150
S23	Spec	Mnth23	Decrease	USD	3,795	3,450	3,465	3,150
S23	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	3,150	3,150
S23	Spec	Mnth24	Decrease	USD	3,795	3,450	3,465	3,150
S23	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	3,150	3,150
S23	Spec	Mnth25	Decrease	USD	3,795	3,450	3,465	3,150
S23	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	3,150	3,150
S23	Spec	Mnth26	Decrease	USD	3,795	3,450	3,465	3,150
S23	Hedge/Member	Mnth26	Decrease	USD	3,450	3,450	3,150	3,150
S23	Spec	Mnth27	Decrease	USD	3,795	3,450	3,465	3,150
S23	Hedge/Member	Mnth27	Decrease	USD	3,450	3,450	3,150	3,150
S23	Spec	Mnth28	Decrease	USD	3,795	3,450	3,465	3,150
S23	Hedge/Member	Mnth28	Decrease	USD	3,450	3,450	3,150	3,150
S23	Spec	Mnth29	Decrease	USD	3,740	3,400	3,410	3,100
S23	Hedge/Member	Mnth29	Decrease	USD	3,400	3,400	3,100	3,100
S23	Spec	Mnth30	Decrease	USD	3,740	3,400	3,410	3,100
S23	Hedge/Member	Mnth30	Decrease	USD	3,400	3,400	3,100	3,100
S23	Spec	Mnth31	Decrease	USD	3,740	3,400	3,410	3,100
S23	Hedge/Member	Mnth31	Decrease	USD	3,400	3,400	3,100	3,100
S23	Spec	Mnth32	Decrease	USD	3,685	3,350	3,355	3,050
S23	Hedge/Member	Mnth32	Decrease	USD	3,350	3,350	3,050	3,050
S23	Spec	Mnth33	Decrease	USD	3,685	3,350	3,355	3,050
S23	Hedge/Member	Mnth33	Decrease	USD	3,350	3,350	3,050	3,050
S23	Spec	Mnth34	Decrease	USD	3,685	3,350	3,355	3,050
S23	Hedge/Member	Mnth34	Decrease	USD	3,350	3,350	3,050	3,050
S23	Spec	Mnth35	Decrease	USD	3,630	3,300	3,300	3,000
S23	Hedge/Member	Mnth35	Decrease	USD	3,300	3,300	3,000	3,000
S23	Spec	Mnth36	Decrease	USD	3,630	3,300	3,300	3,000
S23	Hedge/Member	Mnth36	Decrease	USD	3,300	3,300	3,000	3,000
S23	Spec	Mnth37+	Decrease	USD	3,630	3,300	3,300	3,000
S23	Hedge/Member	Mnth37+	Decrease	USD	3,300	3,300	3,000	3,000
ULSD 10PPM CIF MED FUT (Z6)								
Z6	Spec		Decrease	USD	44,000	40,000	38,500	35,000
Z6	Hedge/Member		Decrease	USD	40,000	40,000	35,000	35,000

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
Intra Spreads								
AGRICULTURE - Intra Spreads								
Kansas City Wheat Butterfly - Contracts 1-3 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	330	300	220	200
KW	Hedge/Member		Decrease	USD	300	300	200	200
Kansas City Wheat Butterfly - Contracts 1-3 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	66	60	44	40
MKC	Hedge/Member		Decrease	USD	60	60	40	40
Kansas City Wheat Butterfly - Contracts 2-4 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	330	300	220	200
KW	Hedge/Member		Decrease	USD	300	300	200	200
Kansas City Wheat Butterfly - Contracts 2-4 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	66	60	44	40
MKC	Hedge/Member		Decrease	USD	60	60	40	40
Kansas City Wheat Butterfly - Contracts 3-5 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	330	300	220	200
KW	Hedge/Member		Decrease	USD	300	300	200	200
Kansas City Wheat Butterfly - Contracts 3-5 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	66	60	44	40
MKC	Hedge/Member		Decrease	USD	60	60	40	40
Kansas City Wheat Butterfly - Contracts 4-6 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	330	300	220	200
KW	Hedge/Member		Decrease	USD	300	300	200	200
Kansas City Wheat Butterfly - Contracts 4-6 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	66	60	44	40
MKC	Hedge/Member		Decrease	USD	60	60	40	40
Kansas City Wheat Butterfly - Contracts 5-7 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	330	300	220	200
KW	Hedge/Member		Decrease	USD	300	300	200	200
Kansas City Wheat Butterfly - Contracts 5-7 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	66	60	44	40
MKC	Hedge/Member		Decrease	USD	60	60	40	40
Kansas City Wheat Butterfly - Contracts 6-8 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	330	300	220	200
KW	Hedge/Member		Decrease	USD	300	300	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Kansas City Wheat Butterfly - Contracts 6-8 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	66	60	44	40
MKC	Hedge/Member		Decrease	USD	60	60	40	40
Wheat Butterfly - Contracts 2-4 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	55	50	44	40
YW	Hedge/Member		Decrease	USD	50	50	40	40
Wheat Butterfly - Contracts 2-4 (WHEAT FUTURES)								
W	Spec		Decrease	USD	275	250	220	200
W	Hedge/Member		Decrease	USD	250	250	200	200
Wheat Butterfly - Contracts 3-5 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	55	50	44	40
YW	Hedge/Member		Decrease	USD	50	50	40	40
Wheat Butterfly - Contracts 3-5 (WHEAT FUTURES)								
W	Spec		Decrease	USD	275	250	220	200
W	Hedge/Member		Decrease	USD	250	250	200	200
Wheat Butterfly - Contracts 4-6 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	55	50	44	40
YW	Hedge/Member		Decrease	USD	50	50	40	40
Wheat Butterfly - Contracts 4-6 (WHEAT FUTURES)								
W	Spec		Decrease	USD	275	250	220	200
W	Hedge/Member		Decrease	USD	250	250	200	200
Wheat Butterfly - Contracts 5-7 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	55	50	44	40
YW	Hedge/Member		Decrease	USD	50	50	40	40
Wheat Butterfly - Contracts 5-7 (WHEAT FUTURES)								
W	Spec		Decrease	USD	275	250	220	200
W	Hedge/Member		Decrease	USD	250	250	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL - Intra Spreads								
Australian Coking Coal (Platts) Low Vol Swap Futures [All Months] (AUSTRALIAN COKING (PLATTS) LOW VOL)								
ALW	Spec		Decrease	USD	4,400	4,000	3,520	3,200
ALW	Hedge/Member		Decrease	USD	4,000	4,000	3,200	3,200
Central Appalachian Coal Futures - All Months (NYMEX COAL FUTURES)								
QL	Spec		Decrease	USD	2,118	1,925	1,925	1,750
QL	Hedge/Member		Decrease	USD	1,925	1,925	1,750	1,750
Coal (API 2) cif ARA (Argus/McCloskey) Swap Futures - All Months (COAL API2 CIF ARA ARG-MCCLOSKEY FUT)								
MTF	Spec		Decrease	USD	1,375	1,250	935	850
MTF	Hedge/Member		Decrease	USD	1,250	1,250	850	850
Coal (API 5) fob Newcastle (Argus/McCloskey) Futures - All Months (COAL API5 FOB NEWCASTLE ARG/MC FUT)								
ACM	Spec		Decrease	USD	2,200	2,000	1,100	1,000
ACM	Hedge/Member		Decrease	USD	2,000	2,000	1,000	1,000
Coal (API 8) CFR South China (Argus/McCloskey) Swap Futures - All Months (COAL API 8 CFR SOUTH CHINA)								
SSI	Spec		Decrease	USD	1,540	1,400	1,320	1,200
SSI	Hedge/Member		Decrease	USD	1,400	1,400	1,200	1,200
Eastern Rail CSX Coal Swap Futures - All Months (EASTERN RAIL DELIVERY CSX COAL FUT)								
QX	Spec		Decrease	USD	1,705	1,550	935	850
QX	Hedge/Member		Decrease	USD	1,550	1,550	850	850
INTEREST RATES - Intra Spreads								
Eurodollar (ED) - 3 Month Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	11	10	39	35
ED	Hedge/Member		Increase	USD	10	10	35	35
Eurodollar (ED) - 3 Month Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	11	10	39	35
ED	Hedge/Member		Increase	USD	10	10	35	35
Eurodollar (ED) - 3 Month Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	11	10	39	35
ED	Hedge/Member		Increase	USD	10	10	35	35
Eurodollar (ED) - 3 Month Butterfly [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	11	10	39	35
ED	Hedge/Member		Increase	USD	10	10	35	35

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

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

HR	Spec		Increase	USD	385	350	418	380
HR	Hedge/Member		Increase	USD	350	350	380	380

NATURAL GAS - Intra Spreads

SOUTHERN NAT GAS CO INDEX SWAP - All Months (SOUTHERN NAT, LA NAT GAS INDEX FUT)

M8	Spec		Increase	USD	165	150	248	225
M8	Hedge/Member		Increase	USD	150	150	225	225

TCO Natural Gas Index Swap - All Months (TCO NG INDEX FUT)

Q1	Spec		Increase	USD	330	300	396	360
Q1	Hedge/Member		Increase	USD	300	300	360	360

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NGL/PETROCHEMICALS - Intra Spreads								
Argus Propane (Saudi Aramco) Swap - All Months (ARGUS PROPAN(SAUDI ARAMCO) FUT)								
9N	Spec		Decrease	USD	55,000	50,000	44,000	40,000
9N	Hedge/Member		Decrease	USD	50,000	50,000	40,000	40,000
Argus Propane (Saudi Aramco) Swap - All Months (MIN ARGUS PROPANE SAUDI ARAMCO FUT)								
MAS	Spec		Decrease	USD	5,500	5,000	4,400	4,000
MAS	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
Argus Propane Far East Index Swap - All Months (ARGUS PROPAN FAR EST INDEX FUT)								
7E	Spec		Decrease	USD	59,400	54,000	49,500	45,000
7E	Hedge/Member		Decrease	USD	54,000	54,000	45,000	45,000
Argus Propane Far East Index Swap - All Months (MINI ARGUS PROPANE FAR EAST IDX)								
MAE	Spec		Decrease	USD	5,940	5,400	4,950	4,500
MAE	Hedge/Member		Decrease	USD	5,400	5,400	4,500	4,500
Conway Natural Gasoline (OPIS) Swap - All Months (CONWAY NAT GASOLINE FUT)								
8L	Spec		Decrease	USD	3,025	2,750	2,200	2,000
8L	Hedge/Member		Decrease	USD	2,750	2,750	2,000	2,000
Conway Propane (OPIS) Swap - All Months (CONWAY PROPANE 5 DEC. FUT)								
8K	Spec		Decrease	USD	3,740	3,400	2,475	2,250
8K	Hedge/Member		Decrease	USD	3,400	3,400	2,250	2,250
European Propane CIF ARA (Argus) Swap - All Months (EURO PROPANE CIF ARA FUT)								
PS	Spec		Decrease	USD	51,700	47,000	41,800	38,000
PS	Hedge/Member		Decrease	USD	47,000	47,000	38,000	38,000
HDPE High Density Polyethylene (PCW) Calendar Swap Futures - All Months (HDPE HIGH DEN POLYETHYLENE CAL FUT)								
HPE	Spec		Decrease	USD	3,300	3,000	1,320	1,200
HPE	Hedge/Member		Decrease	USD	3,000	3,000	1,200	1,200
LLDPE Linear Low Density Polyethylene (PCW) Calendar Swap Futures - All Months (LLDPE LI LW DSTY POLYETHYLENE FUT)								
LPE	Spec		Decrease	USD	1,540	1,400	990	900
LPE	Hedge/Member		Decrease	USD	1,400	1,400	900	900
Mont Belvieu Ethane (OPIS) Swap - Tier 1 vs. Tier 1 (ETHANE 5 DECIMAL)								
C0	Spec		Decrease	USD	770	700	440	400
C0	Hedge/Member		Decrease	USD	700	700	400	400
Mont Belvieu Ethylene (PCW) Financial Swap Futures - All Months (MT. BELVIEU ETHYLENE(PCW) FIN FUT)								
MBN	Spec		Decrease	USD	3,300	3,000	1,650	1,500
MBN	Hedge/Member		Decrease	USD	3,000	3,000	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Mont Belvieu Isobutane (OPIS) Swap - All Months (MT BELVIEU ISO BUTANE 5 DEC. S)								
8I	Spec		Decrease	USD	2,200	2,000	1,430	1,300
8I	Hedge/Member		Decrease	USD	2,000	2,000	1,300	1,300
Mont Belvieu Normal Butane (OPIS) Swap - All Months (BUTANE 5 DECIMAL)								
D0	Spec		Decrease	USD	1,650	1,500	990	900
D0	Hedge/Member		Decrease	USD	1,500	1,500	900	900
Mont Belvieu Normal Butane LDH (OPIS) Swap Futures - all months (MT BELVIEU NORMAL BUTANE LDH(OPIS))								
MNB	Spec		Decrease	USD	2,420	2,200	1,210	1,100
MNB	Hedge/Member		Decrease	USD	2,200	2,200	1,100	1,100
MONT BELVIEU PHYSICAL ETHANE (OPIS) - All Months (MT. BELVIEU PHSCLETHANE OPIS)								
3Q	Spec		Decrease	USD	1,430	1,300	550	500
3Q	Hedge/Member		Decrease	USD	1,300	1,300	500	500
MONT BELVIEU PHYSICAL ISO-BUTANE (OPIS) - All Months (MT. BLVU PHSCLESOBUTANE OPIS)								
3L	Spec		Decrease	USD	2,310	2,100	1,100	1,000
3L	Hedge/Member		Decrease	USD	2,100	2,100	1,000	1,000
MONT BELVIEU PHYSICAL NATURAL GASOLINE (OPIS) - All Months (MT. BELVIEU PHSL NAT GAS OPIS)								
3R	Spec		Decrease	USD	2,420	2,200	1,100	1,000
3R	Hedge/Member		Decrease	USD	2,200	2,200	1,000	1,000
MONT BELVIEU PHYSICAL NON-LDH PROPANE (OPIS) - All Months (MT. BLVU PHSCLENONLDH PN OPIS)								
3P	Spec		Decrease	USD	2,200	2,000	1,100	1,000
3P	Hedge/Member		Decrease	USD	2,000	2,000	1,000	1,000
Mt Belvieu Propane (OPIS) Swap - All Months (MT. BELVIEU MINI LDH PROPANE FUT)								
81	Spec		Decrease	USD	275	250	165	150
81	Hedge/Member		Decrease	USD	250	250	150	150
Mt Belvieu Propane (OPIS) Swap - All Months (MT. BLVU PHSCLELDH PROPAN OPIS)								
3N	Spec		Decrease	USD	1,100	1,000	440	400
3N	Hedge/Member		Decrease	USD	1,000	1,000	400	400
Mt Belvieu Propane (OPIS) Swap - All Months (PROPANE 5 DECIMAL)								
B0	Spec		Decrease	USD	2,750	2,500	1,650	1,500
B0	Hedge/Member		Decrease	USD	2,500	2,500	1,500	1,500
PGP Polymer Grade Propylene (PCW) Calendar Swap Futures - All Months (PGP POLYMER GRD PROPYLENE CAL FUT)								
PGP	Spec		Decrease	USD	3,300	3,000	1,650	1,500
PGP	Hedge/Member		Decrease	USD	3,000	3,000	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
PP Polypropylene (PCW) Calendar Swap Futures - all months (PP POLYPROPYLENE(PCW) CAL FUT)								
PPP	Spec		Decrease	USD	2,750	2,500	1,100	1,000
PPP	Hedge/Member		Decrease	USD	2,500	2,500	1,000	1,000
PROPANE NON LDH MT BELVIEU - All Months (PROPANE NON LDH MT BELVIEU)								
1R	Spec		Decrease	USD	1,650	1,500	550	500
1R	Hedge/Member		Decrease	USD	1,500	1,500	500	500
PETROLEUM CRACKS AND SPREADS - Intra Spreads								
East/West Fuel Oil Spread Swap - Tier 1 vs Tier 2 (EAST/WEST FUEL OIL SPREAD FUT)								
EW	Spec		Increase	USD	1,760	1,600	1,980	1,800
EW	Hedge/Member		Increase	USD	1,600	1,600	1,800	1,800
East/West Fuel Oil Spread Swap - Tier 1 vs Tier 2 (MINI EAST-WEST FUEL OIL FUTURES)								
MEW	Spec		Increase	USD	176	160	198	180
MEW	Hedge/Member		Increase	USD	160	160	180	180
East/West Fuel Oil Spread Swap - Tier 2 vs Tier 2 (EAST/WEST FUEL OIL SPREAD FUT)								
EW	Spec		Increase	USD	1,760	1,600	1,980	1,800
EW	Hedge/Member		Increase	USD	1,600	1,600	1,800	1,800
East/West Fuel Oil Spread Swap - Tier 2 vs Tier 2 (MINI EAST-WEST FUEL OIL FUTURES)								
MEW	Spec		Increase	USD	176	160	198	180
MEW	Hedge/Member		Increase	USD	160	160	180	180
Singapore Fuel Oil 380 cst (Platts) vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) Futures - All Months (MINI 380CST VS 3.5% FUEL OIL FUT)								
MSB	Spec		Increase	USD	176	160	220	200
MSB	Hedge/Member		Increase	USD	160	160	200	200
Singapore Fuel Oil 380 cst (Platts) vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) Futures - All Months (SING 380 FUEL OIL VS FUEL OIL ROTDM)								
EVC	Spec		Increase	USD	1,760	1,600	2,200	2,000
EVC	Hedge/Member		Increase	USD	1,600	1,600	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ELECTRICITY - Inter-commodity Spread Rates						
ISO NEW ENGLAND INTERNAL HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-U6 - CME) vs ISO NEW ENGLAND NEW HAMPSHIRE ZONE 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-U2 - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	70%	70%
ISO NEW ENGLAND INTERNAL HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-U6 - CME) vs ISO NEW ENGLAND RHODE ISLAND ZONE 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-U4 - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
NEPOOL INTER HUB 5MW DAY AHEAD OFF PEAK (NYM-H2 - CME) vs NEPOOL RHODE ISLAND 5MW DAY AHEAD OFF PEAK (NYM-U5 - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
NEPOOL INTERNAL HUB 5 MW PEAK CALENDAR-MONTH DAY AHEAD SWAP (NYM-U6 - CME) vs NEPOOL NE MASS 5 PEAK MW DAY AHEAD CALENDAR-MONTH DAY-AHEAD SWAP (NYM-P7 - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
NEPOOL RHODE IL 5MW D AH O PK (NY-U5- CME) vs NE INTERNAL HUB OFF-PEAK LMP SWAP FUT (NY-KI- CME)						
Spread Credit Rate	Decrease	+202:-1	80%	80%	70%	70%
EQUITY INDEX - Inter-commodity Spread Rates						
NIKKEI 225 DOLLAR-BASED (NK - CME) vs JAPANESE YEN (JY - CME)						
Spread Credit Rate	Decrease	+1:+1	65%	65%	55%	55%
FX - Inter-commodity Spread Rates						
NIKKEI 225 DOLLAR-BASED (NK - CME) vs JAPANESE YEN (JY - CME)						
Spread Credit Rate	Decrease	+1:+1	65%	65%	55%	55%
METALS - Inter-commodity Spread Rates						
COMEX COPPER (CMX-HG - CME) vs COMEX SILVER (CMX-SI - CME)						
Spread Credit Rate	Decrease	+2:-1	60%	60%	50%	50%
COMEX COPPER (CMX-HG - CME) vs PLATINUM FUTURES (NYM-PL - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	35%	35%
COMEX COPPER FUTURES (CX-HG) vs COMEX 100 GOLD FUTURES (CX-GC)						
Spread Credit Rate	Decrease	+1:-2	40%	40%	35%	35%
NATURAL GAS - Inter-commodity Spread Rates						
WAHA BASIS SWAP (PLATTS IFERC) FUTURES (NY-NW - CME) vs NGPL TEXOK BASIS SWAP (PLATTS IFERC) FUTURES (NY-PD - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	45%	45%