



15-171

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, June 18, 2015

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

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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, June 19, 2015.

Current rates as of:

Thursday, June 18, 2015.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ELECTRICITY - Outright Rates								
AEP-DAYTON HUB OFF-PEAK MONTHLY (VP)								
VP	Spec	Mnth 2	Increase	USD	1,815	1,650	2,090	1,900
VP	Hedge/Member	Mnth 2	Increase	USD	1,650	1,650	1,900	1,900
ERCOT HSTN 345 KV HUB DAY AHED PK (EHE)								
EHE	Spec	Mnth 1	Decrease	USD	1,100	1,000	935	850
EHE	Hedge/Member	Mnth 1	Decrease	USD	1,000	1,000	850	850
EHE	Spec	Mnth 2	Decrease	USD	1,100	1,000	880	800
EHE	Hedge/Member	Mnth 2	Decrease	USD	1,000	1,000	800	800
ERCOT NRTH 345 KV HUB 5 MW PEAK FUT (I5)								
I5	Spec	Mnth 1	Decrease	USD	660	600	495	450
I5	Hedge/Member	Mnth 1	Decrease	USD	600	600	450	450
I5	Spec	Mnths 4-11	Decrease	USD	550	500	440	400
I5	Hedge/Member	Mnths 4-11	Decrease	USD	500	500	400	400
ILLINOIS OFF-PEAK MONTH FUT (OJ)								
OJ	Spec	Mnth 1	Decrease	USD	28	25	17	15
OJ	Hedge/Member	Mnth 1	Decrease	USD	25	25	15	15
OJ	Spec	Mnths 2-6	Decrease	USD	22	20	13	12
OJ	Hedge/Member	Mnths 2-6	Decrease	USD	20	20	12	12
OJ	Spec	Mnths 7-11	Decrease	USD	17	15	11	10
OJ	Hedge/Member	Mnths 7-11	Decrease	USD	15	15	10	10
OJ	Spec	Mnths 12+	Decrease	USD	17	15	11	10
OJ	Hedge/Member	Mnths 12+	Decrease	USD	15	15	10	10
ISO NEW ENGLAND PEAK LMP FUT (NI)								
NI	Spec	Mnths 3-5	Increase	USD	3,300	3,000	3,850	3,500
NI	Hedge/Member	Mnths 3-5	Increase	USD	3,000	3,000	3,500	3,500
NI	Spec	Mnths 6-11	Increase	USD	3,300	3,000	3,850	3,500
NI	Hedge/Member	Mnths 6-11	Increase	USD	3,000	3,000	3,500	3,500
MDWST ISO INDIANA HUB 5MWPK CAL MO (PDM)								
PDM	Spec	Mnths 12+	Decrease	USD	385	350	220	200
PDM	Hedge/Member	Mnths 12+	Decrease	USD	350	350	200	200
MICHIGAN HUB OFF-PK 5MW MONTH FUT (HJ)								
HJ	Spec	Mnths 12+	Decrease	USD	2,200	2,000	1,375	1,250
HJ	Hedge/Member	Mnths 12+	Decrease	USD	2,000	2,000	1,250	1,250
MICHIGAN HUB PK 5 MW FUT (HM)								
HM	Spec	Mnths 3-11	Decrease	USD	5,500	5,000	4,950	4,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HM	Hedge/Member	Mnths 3-11	Decrease	USD	5,000	5,000	4,500	4,500
MID IND TRAN SO IL HUB5MW OFFP (4R)								
4R	Spec	Mnths 3-11	Decrease	USD	17	15	11	10
4R	Hedge/Member	Mnths 3-11	Decrease	USD	15	15	10	10
4R	Spec	Mnths 12+	Decrease	USD	17	15	11	10
4R	Hedge/Member	Mnths 12+	Decrease	USD	15	15	10	10
MID IND TRAN SO IL HUB5MW PEAK (4Q)								
4Q	Spec	Mnths 3-11	Decrease	USD	275	250	220	200
4Q	Hedge/Member	Mnths 3-11	Decrease	USD	250	250	200	200
4Q	Spec	Mnths 12+	Decrease	USD	275	250	220	200
4Q	Hedge/Member	Mnths 12+	Decrease	USD	250	250	200	200
MIDWEST ISO MICHIGAN HUB 5MW PEAK C (HMW)								
HMW	Spec	Mnth 2-4	Increase	USD	330	300	385	350
HMW	Hedge/Member	Mnth 2-4	Increase	USD	300	300	350	350
HMW	Spec	Mnth 5-11	Decrease	USD	275	250	220	200
HMW	Hedge/Member	Mnth 5-11	Decrease	USD	250	250	200	200
HMW	Spec	Mnth 12+	Decrease	USD	275	250	165	150
HMW	Hedge/Member	Mnth 12+	Decrease	USD	250	250	150	150
MINNESOTA OFF-PEAK MONTH FUT (LJ)								
LJ	Spec	Mnth 1	Decrease	USD	39	35	22	20
LJ	Hedge/Member	Mnth 1	Decrease	USD	35	35	20	20
LJ	Spec	Mnths 2-6	Decrease	USD	22	20	17	15
LJ	Hedge/Member	Mnths 2-6	Decrease	USD	20	20	15	15
LJ	Spec	Mnths 7-11	Decrease	USD	17	15	11	10
LJ	Hedge/Member	Mnths 7-11	Decrease	USD	15	15	10	10
LJ	Spec	Mnths 12+	Decrease	USD	17	15	11	10
LJ	Hedge/Member	Mnths 12+	Decrease	USD	15	15	10	10
MINNESOTA HUB PEAK MONTH FUT (LM)								
LM	Spec	Mnth 1	Decrease	USD	495	450	358	325
LM	Hedge/Member	Mnth 1	Decrease	USD	450	450	325	325
LM	Spec	Mnths 2-6	Decrease	USD	440	400	358	325
LM	Hedge/Member	Mnths 2-6	Decrease	USD	400	400	325	325
LM	Spec	Mnths 7-11	Decrease	USD	385	350	220	200
LM	Hedge/Member	Mnths 7-11	Decrease	USD	350	350	200	200
LM	Spec	Mnths 12+	Decrease	USD	330	300	220	200
LM	Hedge/Member	Mnths 12+	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
Outright Rates								
MISO INDIANA HUB 5MW D AH O PK (K2)								
K2	Spec	Mnth 1	Decrease	USD	17	15	11	10
K2	Hedge/Member	Mnth 1	Decrease	USD	15	15	10	10
K2	Spec	Mnth 2	Decrease	USD	17	15	11	10
K2	Hedge/Member	Mnth 2	Decrease	USD	15	15	10	10
K2	Spec	Mnths 3-11	Decrease	USD	17	15	11	10
K2	Hedge/Member	Mnths 3-11	Decrease	USD	15	15	10	10
K2	Spec	Mnths 4+	Decrease	USD	17	15	11	10
K2	Hedge/Member	Mnths 4+	Decrease	USD	15	15	10	10
MISO INDIANA HUB 5MW D AH PK (H5)								
H5	Spec	Mnth 1	Increase	USD	688	625	1,320	1,200
H5	Hedge/Member	Mnth 1	Increase	USD	625	625	1,200	1,200
H5	Spec	Mnths 3-11	Decrease	USD	275	250	220	200
H5	Hedge/Member	Mnths 3-11	Decrease	USD	250	250	200	200
H5	Spec	Mnth 12+	Decrease	USD	275	250	193	175
H5	Hedge/Member	Mnth 12+	Decrease	USD	250	250	175	175
MISO INDIANA HUB 5MW OFPK CAL MO RT (FTM)								
FTM	Spec	Mnths 12+	Decrease	USD	11	10	9	8
FTM	Hedge/Member	Mnths 12+	Decrease	USD	10	10	8	8
MISO INDIANA HUB 5MW OFPK CALDAY DA (FAD)								
FAD	Spec	Days 1-11	Increase	USD	55	50	83	75
FAD	Hedge/Member	Days 1-11	Increase	USD	50	50	75	75
FAD	Spec	Days 12-15	Increase	USD	17	15	33	30
FAD	Hedge/Member	Days 12-15	Increase	USD	15	15	30	30
FAD	Spec	Days 16+	Increase	USD	11	10	33	30
FAD	Hedge/Member	Days 16+	Increase	USD	10	10	30	30
MISO INDIANA HUB 5MW OFPK CALDAY RT (FTD)								
FTD	Spec	Days 12-15	Increase	USD	17	15	33	30
FTD	Hedge/Member	Days 12-15	Increase	USD	15	15	30	30
FTD	Spec	Days 16+	Increase	USD	17	15	33	30
FTD	Hedge/Member	Days 16+	Increase	USD	15	15	30	30
MISO INDIANA HUB 5MW PK CAL DAYHD (PDD)								
PDD	Spec	Days 1-11	Increase	USD	1,238	1,125	1,650	1,500
PDD	Hedge/Member	Days 1-11	Increase	USD	1,125	1,125	1,500	1,500
PDD	Spec	Days 12-15	Increase	USD	715	650	1,320	1,200
PDD	Hedge/Member	Days 12-15	Increase	USD	650	650	1,200	1,200
PDD	Spec	Days 16+	Increase	USD	605	550	1,320	1,200
PDD	Hedge/Member	Days 16+	Increase	USD	550	550	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MISO INDIANA HUB 5MW PK CAL-DAY RT (PTD)								
PTD	Spec	Days 1-11	Increase	USD	1,650	1,500	2,750	2,500
PTD	Hedge/Member	Days 1-11	Increase	USD	1,500	1,500	2,500	2,500
PTD	Spec	Days 12-15	Increase	USD	908	825	1,650	1,500
PTD	Hedge/Member	Days 12-15	Increase	USD	825	825	1,500	1,500
PTD	Spec	Days 16+	Increase	USD	743	675	1,650	1,500
PTD	Hedge/Member	Days 16+	Increase	USD	675	675	1,500	1,500
MISO INDIANA HUB 5MW REAL TIME OFPK (H4)								
H4	Spec	Mnth 1	Increase	USD	22	20	33	30
H4	Hedge/Member	Mnth 1	Increase	USD	20	20	30	30
MISO INDIANA HUB 5MW REAL TIME PK (H3)								
H3	Spec	Mnth 1	Increase	USD	880	800	1,375	1,250
H3	Hedge/Member	Mnth 1	Increase	USD	800	800	1,250	1,250
H3	Spec	Mnths 3-11	Decrease	USD	275	250	220	200
H3	Hedge/Member	Mnths 3-11	Decrease	USD	250	250	200	200
H3	Spec	Mnth 12+	Decrease	USD	275	250	165	150
H3	Hedge/Member	Mnth 12+	Decrease	USD	250	250	150	150
MISO INDIANA HUB OFF-PEAK MO FUT (EJ)								
EJ	Spec	Mnth 12+	Decrease	USD	1,650	1,500	1,100	1,000
EJ	Hedge/Member	Mnth 12+	Decrease	USD	1,500	1,500	1,000	1,000
MISO INDIANA HUB PEAK MONTH FUT (EM)								
EM	Spec	Mnths 3-11	Decrease	USD	2,750	2,500	2,200	2,000
EM	Hedge/Member	Mnths 3-11	Decrease	USD	2,500	2,500	2,000	2,000
EM	Spec	Mnth 12+	Decrease	USD	2,200	2,000	1,650	1,500
EM	Hedge/Member	Mnth 12+	Decrease	USD	2,000	2,000	1,500	1,500
NEPOOL CONECTIC 5MW D AH PK (P2)								
P2	Spec	Mnth 2	Decrease	USD	770	700	660	600
P2	Hedge/Member	Mnth 2	Decrease	USD	700	700	600	600
P2	Spec	Mnths 3-5	Decrease	USD	715	650	660	600
P2	Hedge/Member	Mnths 3-5	Decrease	USD	650	650	600	600
NEPOOL MAINE 5MW D AH O EAK (W2)								
W2	Spec	Mnth 1	Decrease	USD	66	60	39	35
W2	Hedge/Member	Mnth 1	Decrease	USD	60	60	35	35

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEPOOL NE MASS 5MW D AH O PK (P8)								
P8	Spec	Mnth 1	Decrease	USD	110	100	50	45
P8	Hedge/Member	Mnth 1	Decrease	USD	100	100	45	45
P8	Spec	Mnth 2	Decrease	USD	66	60	33	30
P8	Hedge/Member	Mnth 2	Decrease	USD	60	60	30	30
P8	Spec	Mnths 3-5	Decrease	USD	55	50	28	25
P8	Hedge/Member	Mnths 3-5	Decrease	USD	50	50	25	25
NEPOOL RHODE IL 5MW D AH O PK (U5)								
U5	Spec	Mnths 3-5	Increase	USD	22	20	28	25
U5	Hedge/Member	Mnths 3-5	Increase	USD	20	20	25	25
U5	Spec	Mnths 6-11	Increase	USD	22	20	28	25
U5	Hedge/Member	Mnths 6-11	Increase	USD	20	20	25	25
NEPOOL W CNT MASS 5MW D AH O PK (L9)								
L9	Spec	Mnth 1	Decrease	USD	66	60	55	50
L9	Hedge/Member	Mnth 1	Decrease	USD	60	60	50	50
L9	Spec	Mnth 2	Decrease	USD	33	30	22	20
L9	Hedge/Member	Mnth 2	Decrease	USD	30	30	20	20
L9	Spec	Mnths 3-5	Decrease	USD	28	25	22	20
L9	Hedge/Member	Mnths 3-5	Decrease	USD	25	25	20	20
L9	Spec	Mnths 12+	Decrease	USD	22	20	17	15
L9	Hedge/Member	Mnths 12+	Decrease	USD	20	20	15	15
NEPOOL W CNTR M 5MW D AH PK (R6)								
R6	Spec	Mnth 1	Decrease	USD	1,100	1,000	935	850
R6	Hedge/Member	Mnth 1	Decrease	USD	1,000	1,000	850	850
R6	Spec	Mnth 2	Decrease	USD	1,100	1,000	908	825
R6	Hedge/Member	Mnth 2	Decrease	USD	1,000	1,000	825	825
NYISO G (KG)								
KG	Spec	Mnth 1	Increase	USD	2,750	2,500	3,300	3,000
KG	Hedge/Member	Mnth 1	Increase	USD	2,500	2,500	3,000	3,000
NYISO J (KJ)								
KJ	Spec	Mnth 1	Increase	USD	1,650	1,500	2,200	2,000
KJ	Hedge/Member	Mnth 1	Increase	USD	1,500	1,500	2,000	2,000
NYISO NYC IN-CITY CAPACITY CAL MO (NNC)								
NNC	Spec		Decrease	USD	11,000	10,000	8,800	8,000
NNC	Hedge/Member		Decrease	USD	10,000	10,000	8,000	8,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYISO REST OF STATE CAPACITY CAL MO (NRS)								
NRS	Spec	Mnth 1	Decrease	USD	8,800	8,000	6,600	6,000
NRS	Hedge/Member	Mnth 1	Decrease	USD	8,000	8,000	6,000	6,000
NRS	Spec	Mnth 2	Decrease	USD	8,800	8,000	4,950	4,500
NRS	Hedge/Member	Mnth 2	Decrease	USD	8,000	8,000	4,500	4,500
NRS	Spec	Mnths 3+	Decrease	USD	4,400	4,000	2,200	2,000
NRS	Hedge/Member	Mnths 3+	Decrease	USD	4,000	4,000	2,000	2,000
NYISO ZONE A 5MW D AH O PK (K4)								
K4	Spec	Mnth 1	Decrease	USD	28	25	22	20
K4	Hedge/Member	Mnth 1	Decrease	USD	25	25	20	20
K4	Spec	Mnths 12+	Decrease	USD	17	15	11	10
K4	Hedge/Member	Mnths 12+	Decrease	USD	15	15	10	10
NYISO ZONE C 5MW D AH O PK (A3)								
A3	Spec	Mnth 1	Decrease	USD	28	25	22	20
A3	Hedge/Member	Mnth 1	Decrease	USD	25	25	20	20
NYISO ZONE C 5MW D AH PK (Q5)								
Q5	Spec	Mnth 1	Decrease	USD	660	600	550	500
Q5	Hedge/Member	Mnth 1	Decrease	USD	600	600	500	500
Q5	Spec	Mnth 2	Decrease	USD	660	600	550	500
Q5	Hedge/Member	Mnth 2	Decrease	USD	600	600	500	500
Q5	Spec	Mnths 3-11	Decrease	USD	660	600	550	500
Q5	Hedge/Member	Mnths 3-11	Decrease	USD	600	600	500	500
NYISO ZONE E 5MW OFF- PK CAL MO FUT (58)								
58	Spec	Mnths 12+	Decrease	USD	22	20	13	12
58	Hedge/Member	Mnths 12+	Decrease	USD	20	20	12	12
NYISO ZONE F 5MW O PK FUT (4M)								
4M	Spec	Mnth 1	Decrease	USD	77	70	61	55
4M	Hedge/Member	Mnth 1	Decrease	USD	70	70	55	55
4M	Spec	Mnth 2	Decrease	USD	77	70	61	55
4M	Hedge/Member	Mnth 2	Decrease	USD	70	70	55	55
4M	Spec	Mnths 3-4	Decrease	USD	66	60	55	50
4M	Hedge/Member	Mnths 3-4	Decrease	USD	60	60	50	50
4M	Spec	Mnths 12+	Decrease	USD	33	30	22	20
4M	Hedge/Member	Mnths 12+	Decrease	USD	30	30	20	20
NYISO ZONE G 5MW D AH O PK (D2)								
D2	Spec	Mnths 12+	Decrease	USD	39	35	22	20
D2	Hedge/Member	Mnths 12+	Decrease	USD	35	35	20	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYISO ZONE G 5MW D AH PK (T3)								
T3	Spec	Mnth 1	Increase	USD	550	500	660	600
T3	Hedge/Member	Mnth 1	Increase	USD	500	500	600	600
NYISO ZONE J 5MW D AH O PK (D4)								
D4	Spec	Mnth 1	Decrease	USD	50	45	28	25
D4	Hedge/Member	Mnth 1	Decrease	USD	45	45	25	25
NYISO ZONE J 5MW D AH PK (D3)								
D3	Spec	Mnth 1	Increase	USD	330	300	440	400
D3	Hedge/Member	Mnth 1	Increase	USD	300	300	400	400
ONTARIO OFF-PK CALENDAR DAY FUTURES (OFD)								
OFD	Spec	Days 1-11	Increase	CAD	88	80	165	150
OFD	Hedge/Member	Days 1-11	Increase	CAD	80	80	150	150
OFD	Spec	Days 12-15	Increase	CAD	28	25	83	75
OFD	Hedge/Member	Days 12-15	Increase	CAD	25	25	75	75
OFD	Spec	Days 16+	Increase	CAD	28	25	83	75
OFD	Hedge/Member	Days 16+	Increase	CAD	25	25	75	75
ONTARIO OFF-PK CAL-MO FUTURES (OFM)								
OFM	Spec	Mnth 1	Increase	CAD	33	30	66	60
OFM	Hedge/Member	Mnth 1	Increase	CAD	30	30	60	60
ONTARIO PEAK CAL-DAY FUTURES (OPD)								
OPD	Spec	Days 12-15	Increase	CAD	660	600	1,595	1,450
OPD	Hedge/Member	Days 12-15	Increase	CAD	600	600	1,450	1,450
OPD	Spec	Days 16+	Increase	CAD	468	425	1,595	1,450
OPD	Hedge/Member	Days 16+	Increase	CAD	425	425	1,450	1,450
ONTARIO PEAK CAL-MONTH FUTURES (OPM)								
OPM	Spec	Mnth 1	Increase	CAD	660	600	1,320	1,200
OPM	Hedge/Member	Mnth 1	Increase	CAD	600	600	1,200	1,200
OPM	Spec	Mnth 2	Increase	CAD	660	600	1,100	1,000
OPM	Hedge/Member	Mnth 2	Increase	CAD	600	600	1,000	1,000
PJM AEP DAYTON HUB DA OP DAILY (PEO)								
PEO	Spec	Days 1 - 11	Increase	USD	61	55	110	100
PEO	Hedge/Member	Days 1 - 11	Increase	USD	55	55	100	100
PEO	Spec	Days 12 - 15	Increase	USD	28	25	33	30
PEO	Hedge/Member	Days 12 - 15	Increase	USD	25	25	30	30
PEO	Spec	Days 16+	Increase	USD	28	25	33	30
PEO	Hedge/Member	Days 16+	Increase	USD	25	25	30	30

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

PJM AEP DAYTON HUB DA PEAK DAILY (PAP)

PAP	Spec	Days 1-11	Increase	USD	990	900	2,200	2,000
PAP	Hedge/Member	Days 1-11	Increase	USD	900	900	2,000	2,000
PAP	Spec	Days 12-15	Increase	USD	660	600	1,760	1,600
PAP	Hedge/Member	Days 12-15	Increase	USD	600	600	1,600	1,600
PAP	Spec	Days 16+	Increase	USD	550	500	1,650	1,500
PAP	Hedge/Member	Days 16+	Increase	USD	500	500	1,500	1,500

PJM DAYTON DA OFF-PEAK (R7)

R7	Spec	Mnth 1	Increase	USD	28	25	44	40
R7	Hedge/Member	Mnth 1	Increase	USD	25	25	40	40

PJM DAYTON DA PEAK (D7)

D7	Spec	Mnth 1	Increase	USD	660	600	1,320	1,200
D7	Hedge/Member	Mnth 1	Increase	USD	600	600	1,200	1,200

FX - Outright Rates

RU RUSSIAN RUBLE FUTURES (RU)

RU	Spec	Jan 15 - Dec 15	Decrease	USD	10,120	9,200	9,020	8,200
RU	Hedge/Member	Jan 15 - Dec 15	Decrease	USD	9,200	9,200	8,200	8,200
RU	Spec	Jan 16 - Dec 16	Decrease	USD	11,440	10,400	10,340	9,400
RU	Hedge/Member	Jan 16 - Dec 16	Decrease	USD	10,400	10,400	9,400	9,400
RU	Spec	Jan 17 - Dec 17	Decrease	USD	13,420	12,200	12,320	11,200
RU	Hedge/Member	Jan 17 - Dec 17	Decrease	USD	12,200	12,200	11,200	11,200
RU	Spec	Jan 18+	Decrease	USD	16,720	15,200	14,960	13,600
RU	Hedge/Member	Jan 18+	Decrease	USD	15,200	15,200	13,600	13,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

REFINED PRODUCTS - Outright Rates

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

1W	Spec		Decrease	USD	33,000	30,000	27,500	25,000
1W	Hedge/Member		Decrease	USD	30,000	30,000	25,000	25,000

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

1X	Spec		Decrease	USD	33,000	30,000	27,500	25,000
1X	Hedge/Member		Decrease	USD	30,000	30,000	25,000	25,000

CHICAGO ULSD (PLATTS) FUT (4C)

4C	Spec		Decrease	USD	6,050	5,500	4,950	4,500
4C	Hedge/Member		Decrease	USD	5,500	5,500	4,500	4,500

E-MINI GASOLINE FUTURES (QU)

QU	Spec	Mnth 1	Decrease	USD	3,135	2,850	2,805	2,550
QU	Hedge/Member	Mnth 1	Decrease	USD	2,850	2,850	2,550	2,550
QU	Spec	Mnth 2	Decrease	USD	2,860	2,600	2,585	2,350
QU	Hedge/Member	Mnth 2	Decrease	USD	2,600	2,600	2,350	2,350
QU	Spec	Summer 2015	Decrease	USD	2,585	2,350	2,420	2,200
QU	Hedge/Member	Summer 2015	Decrease	USD	2,350	2,350	2,200	2,200

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	2,695	2,450	2,530	2,300
QH	Hedge/Member	Mnth1	Decrease	USD	2,450	2,450	2,300	2,300
QH	Spec	Mnth2	Decrease	USD	2,530	2,300	2,365	2,150
QH	Hedge/Member	Mnth2	Decrease	USD	2,300	2,300	2,150	2,150
QH	Spec	Mnth3	Decrease	USD	2,475	2,250	2,310	2,100
QH	Hedge/Member	Mnth3	Decrease	USD	2,250	2,250	2,100	2,100
QH	Spec	Mnth4	Decrease	USD	2,420	2,200	2,255	2,050
QH	Hedge/Member	Mnth4	Decrease	USD	2,200	2,200	2,050	2,050
QH	Spec	Mnth5	Decrease	USD	2,365	2,150	2,200	2,000
QH	Hedge/Member	Mnth5	Decrease	USD	2,150	2,150	2,000	2,000
QH	Spec	Mnth6	Decrease	USD	2,310	2,100	2,145	1,950
QH	Hedge/Member	Mnth6	Decrease	USD	2,100	2,100	1,950	1,950
QH	Spec	Mnth7	Decrease	USD	2,255	2,050	2,090	1,900
QH	Hedge/Member	Mnth7	Decrease	USD	2,050	2,050	1,900	1,900
QH	Spec	Mnth8	Decrease	USD	2,200	2,000	2,035	1,850
QH	Hedge/Member	Mnth8	Decrease	USD	2,000	2,000	1,850	1,850
QH	Spec	Mnth9	Decrease	USD	2,145	1,950	1,980	1,800
QH	Hedge/Member	Mnth9	Decrease	USD	1,950	1,950	1,800	1,800
QH	Spec	Mnth10	Decrease	USD	2,090	1,900	1,925	1,750
QH	Hedge/Member	Mnth10	Decrease	USD	1,900	1,900	1,750	1,750
QH	Spec	Mnth11	Decrease	USD	2,063	1,875	1,898	1,725
QH	Hedge/Member	Mnth11	Decrease	USD	1,875	1,875	1,725	1,725
QH	Spec	Mnth12	Decrease	USD	2,008	1,825	1,843	1,675
QH	Hedge/Member	Mnth12	Decrease	USD	1,825	1,825	1,675	1,675
QH	Spec	Mnth13	Decrease	USD	1,980	1,800	1,815	1,650
QH	Hedge/Member	Mnth13	Decrease	USD	1,800	1,800	1,650	1,650
QH	Spec	Mnth14	Decrease	USD	1,925	1,750	1,760	1,600
QH	Hedge/Member	Mnth14	Decrease	USD	1,750	1,750	1,600	1,600
QH	Spec	Mnth15	Decrease	USD	1,898	1,725	1,733	1,575
QH	Hedge/Member	Mnth15	Decrease	USD	1,725	1,725	1,575	1,575
QH	Spec	Mnth16	Decrease	USD	1,870	1,700	1,705	1,550
QH	Hedge/Member	Mnth16	Decrease	USD	1,700	1,700	1,550	1,550
QH	Spec	Mnth17	Decrease	USD	1,843	1,675	1,678	1,525
QH	Hedge/Member	Mnth17	Decrease	USD	1,675	1,675	1,525	1,525
QH	Spec	Mnth18	Decrease	USD	1,829	1,663	1,664	1,513
QH	Hedge/Member	Mnth18	Decrease	USD	1,663	1,663	1,513	1,513
QH	Spec	Mnth19	Decrease	USD	1,815	1,650	1,650	1,500
QH	Hedge/Member	Mnth19	Decrease	USD	1,650	1,650	1,500	1,500
QH	Spec	Mnth20	Decrease	USD	1,788	1,625	1,623	1,475

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	1,625	1,625	1,475	1,475
QH	Spec	Mnth21	Decrease	USD	1,760	1,600	1,595	1,450
QH	Hedge/Member	Mnth21	Decrease	USD	1,600	1,600	1,450	1,450
QH	Spec	Mnth22	Decrease	USD	1,733	1,575	1,568	1,425
QH	Hedge/Member	Mnth22	Decrease	USD	1,575	1,575	1,425	1,425
QH	Spec	Mnth23	Decrease	USD	1,733	1,575	1,568	1,425
QH	Hedge/Member	Mnth23	Decrease	USD	1,575	1,575	1,425	1,425
QH	Spec	Mnth24	Decrease	USD	1,733	1,575	1,568	1,425
QH	Hedge/Member	Mnth24	Decrease	USD	1,575	1,575	1,425	1,425
QH	Spec	Mnth25	Decrease	USD	1,733	1,575	1,568	1,425
QH	Hedge/Member	Mnth25	Decrease	USD	1,575	1,575	1,425	1,425
QH	Spec	Mnth26	Decrease	USD	1,733	1,575	1,568	1,425
QH	Hedge/Member	Mnth26	Decrease	USD	1,575	1,575	1,425	1,425
QH	Spec	Mnth27	Decrease	USD	1,733	1,575	1,568	1,425
QH	Hedge/Member	Mnth27	Decrease	USD	1,575	1,575	1,425	1,425
QH	Spec	Mnth28	Decrease	USD	1,733	1,575	1,568	1,425
QH	Hedge/Member	Mnth28	Decrease	USD	1,575	1,575	1,425	1,425
QH	Spec	Mnth29	Decrease	USD	1,705	1,550	1,540	1,400
QH	Hedge/Member	Mnth29	Decrease	USD	1,550	1,550	1,400	1,400
QH	Spec	Mnth30	Decrease	USD	1,705	1,550	1,540	1,400
QH	Hedge/Member	Mnth30	Decrease	USD	1,550	1,550	1,400	1,400
QH	Spec	Mnth31	Decrease	USD	1,705	1,550	1,540	1,400
QH	Hedge/Member	Mnth31	Decrease	USD	1,550	1,550	1,400	1,400
QH	Spec	Mnth32	Decrease	USD	1,678	1,525	1,513	1,375
QH	Hedge/Member	Mnth32	Decrease	USD	1,525	1,525	1,375	1,375
QH	Spec	Mnth33	Decrease	USD	1,678	1,525	1,513	1,375
QH	Hedge/Member	Mnth33	Decrease	USD	1,525	1,525	1,375	1,375
QH	Spec	Mnth34	Decrease	USD	1,678	1,525	1,513	1,375
QH	Hedge/Member	Mnth34	Decrease	USD	1,525	1,525	1,375	1,375
QH	Spec	Mnth35	Decrease	USD	1,650	1,500	1,485	1,350
QH	Hedge/Member	Mnth35	Decrease	USD	1,500	1,500	1,350	1,350
QH	Spec	Mnth36	Decrease	USD	1,650	1,500	1,485	1,350
QH	Hedge/Member	Mnth36	Decrease	USD	1,500	1,500	1,350	1,350
QH	Spec	Mnth37+	Decrease	USD	1,650	1,500	1,485	1,350
QH	Hedge/Member	Mnth37+	Decrease	USD	1,500	1,500	1,350	1,350
EUR 1%FUEL OIL CARG FOB MED(PLATTS) (EFM)								
EFM	Spec		Decrease	USD	33,000	30,000	27,500	25,000
EFM	Hedge/Member		Decrease	USD	30,000	30,000	25,000	25,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPE 1% FUEL OIL NWE CALFUT (UF)								
UF	Spec	Mnth 1	Decrease	USD	31,900	29,000	28,600	26,000
UF	Hedge/Member	Mnth 1	Decrease	USD	29,000	29,000	26,000	26,000
UF	Spec	Mnths 2-6	Decrease	USD	30,800	28,000	27,500	25,000
UF	Hedge/Member	Mnths 2-6	Decrease	USD	28,000	28,000	25,000	25,000
UF	Spec	Mnths 7+	Decrease	USD	29,700	27,000	26,400	24,000
UF	Hedge/Member	Mnths 7+	Decrease	USD	27,000	27,000	24,000	24,000
EUROPE 1% FUEL OIL RDAM CALFUT (UH)								
UH	Spec	Mnth 1	Decrease	USD	41,800	38,000	37,400	34,000
UH	Hedge/Member	Mnth 1	Decrease	USD	38,000	38,000	34,000	34,000
UH	Spec	Mnth 2	Decrease	USD	39,600	36,000	35,200	32,000
UH	Hedge/Member	Mnth 2	Decrease	USD	36,000	36,000	32,000	32,000
UH	Spec	Mnths 3-7	Decrease	USD	29,700	27,000	25,300	23,000
UH	Hedge/Member	Mnths 3-7	Decrease	USD	27,000	27,000	23,000	23,000
UH	Spec	Mnths 8+	Decrease	USD	29,150	26,500	24,750	22,500
UH	Hedge/Member	Mnths 8+	Decrease	USD	26,500	26,500	22,500	22,500
EUROPE 3.5% FUEL OIL MED CALFUT (UI)								
UI	Spec		Decrease	USD	35,200	32,000	30,800	28,000
UI	Hedge/Member		Decrease	USD	32,000	32,000	28,000	28,000
EUROPE 3.5% FUEL OIL RDAM CALFUT (UV)								
UV	Spec	Mths 1	Decrease	USD	27,500	25,000	25,850	23,500
UV	Hedge/Member	Mths 1	Decrease	USD	25,000	25,000	23,500	23,500
UV	Spec	Mnths 2-6	Decrease	USD	26,400	24,000	24,750	22,500
UV	Hedge/Member	Mnths 2-6	Decrease	USD	24,000	24,000	22,500	22,500
UV	Spec	Mnths 7-10	Decrease	USD	25,300	23,000	23,650	21,500
UV	Hedge/Member	Mnths 7-10	Decrease	USD	23,000	23,000	21,500	21,500
UV	Spec	Mnths 11+	Decrease	USD	25,300	23,000	23,650	21,500
UV	Hedge/Member	Mnths 11+	Decrease	USD	23,000	23,000	21,500	21,500
EUROPE JET KERO NWE CALFUT (UJ)								
UJ	Spec	Mths 1	Decrease	USD	51,700	47,000	46,200	42,000
UJ	Hedge/Member	Mths 1	Decrease	USD	47,000	47,000	42,000	42,000
UJ	Spec	Mths 2-6	Decrease	USD	49,500	45,000	44,000	40,000
UJ	Hedge/Member	Mths 2-6	Decrease	USD	45,000	45,000	40,000	40,000
UJ	Spec	Mnths 7+	Decrease	USD	39,600	36,000	35,640	32,400
UJ	Hedge/Member	Mnths 7+	Decrease	USD	36,000	36,000	32,400	32,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPE NAPHTHA CALFUT (UN)								
UN	Spec	Mths 1	Decrease	USD	60,500	55,000	52,250	47,500
UN	Hedge/Member	Mths 1	Decrease	USD	55,000	55,000	47,500	47,500
UN	Spec	Mths 2-6	Decrease	USD	60,500	55,000	52,250	47,500
UN	Hedge/Member	Mths 2-6	Decrease	USD	55,000	55,000	47,500	47,500
UN	Spec	Mnths 7+	Decrease	USD	49,500	45,000	41,250	37,500
UN	Hedge/Member	Mnths 7+	Decrease	USD	45,000	45,000	37,500	37,500
FAME 0 ARGUS BIODIESEL FOB RDA RED (FBD)								
FBD	Spec		Decrease	USD	5,060	4,600	4,400	4,000
FBD	Hedge/Member		Decrease	USD	4,600	4,600	4,000	4,000
GAS EURO-BOB OXY (ARG) NEW BRG (7H)								
7H	Spec	Mnth 1	Decrease	USD	50,600	46,000	42,350	38,500
7H	Hedge/Member	Mnth 1	Decrease	USD	46,000	46,000	38,500	38,500
7H	Spec	Mnths 2-6	Decrease	USD	50,600	46,000	41,800	38,000
7H	Hedge/Member	Mnths 2-6	Decrease	USD	46,000	46,000	38,000	38,000
7H	Spec	Mnths 7+	Decrease	USD	50,600	46,000	41,250	37,500
7H	Hedge/Member	Mnths 7+	Decrease	USD	46,000	46,000	37,500	37,500
GASOIL CALENDAR FUT (GX)								
GX	Spec	Mnths 7-11	Decrease	USD	28,600	26,000	24,750	22,500
GX	Hedge/Member	Mnths 7-11	Decrease	USD	26,000	26,000	22,500	22,500
GX	Spec	Mnths 12+	Decrease	USD	28,600	26,000	22,880	20,800
GX	Hedge/Member	Mnths 12+	Decrease	USD	26,000	26,000	20,800	20,800
GASOIL MINI CALENDAR FUT (QA)								
QA	Spec	Mnths 7-11	Decrease	USD	2,860	2,600	2,475	2,250
QA	Hedge/Member	Mnths 7-11	Decrease	USD	2,600	2,600	2,250	2,250
QA	Spec	Mnths 12+	Decrease	USD	2,860	2,600	2,288	2,080
QA	Hedge/Member	Mnths 12+	Decrease	USD	2,600	2,600	2,080	2,080
GROUP THREE ULSD (PLATTS) FUT (A7)								
A7	Spec	Mnth 1	Decrease	USD	6,050	5,500	5,500	5,000
A7	Hedge/Member	Mnth 1	Decrease	USD	5,500	5,500	5,000	5,000
A7	Spec	Mnths 2-6	Decrease	USD	4,950	4,500	4,400	4,000
A7	Hedge/Member	Mnths 2-6	Decrease	USD	4,500	4,500	4,000	4,000
A7	Spec	Mnths 7+	Decrease	USD	4,950	4,500	4,290	3,900
A7	Hedge/Member	Mnths 7+	Decrease	USD	4,500	4,500	3,900	3,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

GULF COAST GASOLINE CLNDR FUT (GS)

GS	Spec	Mths 1	Decrease	USD	7,260	6,600	6,534	5,940
GS	Hedge/Member	Mths 1	Decrease	USD	6,600	6,600	5,940	5,940
GS	Spec	Mths 2	Decrease	USD	6,600	6,000	5,940	5,400
GS	Hedge/Member	Mths 2	Decrease	USD	6,000	6,000	5,400	5,400
GS	Spec	Mths 3-8	Decrease	USD	6,050	5,500	5,445	4,950
GS	Hedge/Member	Mths 3-8	Decrease	USD	5,500	5,500	4,950	4,950
GS	Spec	Mnths 9+	Decrease	USD	5,500	5,000	4,950	4,500
GS	Hedge/Member	Mnths 9+	Decrease	USD	5,000	5,000	4,500	4,500

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

MF	Spec	Mnths 7+	Decrease	USD	3,520	3,200	3,300	3,000
MF	Hedge/Member	Mnths 7+	Decrease	USD	3,200	3,200	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 PRIC (HOS)								
HOS	Spec	Mnth1	Decrease	USD	5,390	4,900	5,060	4,600
HOS	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,600	4,600
HOS	Spec	Mnth2	Decrease	USD	5,060	4,600	4,730	4,300
HOS	Hedge/Member	Mnth2	Decrease	USD	4,600	4,600	4,300	4,300
HOS	Spec	Mnth3	Decrease	USD	4,950	4,500	4,620	4,200
HOS	Hedge/Member	Mnth3	Decrease	USD	4,500	4,500	4,200	4,200
HOS	Spec	Mnth4	Decrease	USD	4,840	4,400	4,510	4,100
HOS	Hedge/Member	Mnth4	Decrease	USD	4,400	4,400	4,100	4,100
HOS	Spec	Mnth5	Decrease	USD	4,730	4,300	4,400	4,000
HOS	Hedge/Member	Mnth5	Decrease	USD	4,300	4,300	4,000	4,000
HOS	Spec	Mnth6	Decrease	USD	4,620	4,200	4,290	3,900
HOS	Hedge/Member	Mnth6	Decrease	USD	4,200	4,200	3,900	3,900
HOS	Spec	Mnth7	Decrease	USD	4,510	4,100	4,180	3,800
HOS	Hedge/Member	Mnth7	Decrease	USD	4,100	4,100	3,800	3,800
HOS	Spec	Mnth8	Decrease	USD	4,400	4,000	4,070	3,700
HOS	Hedge/Member	Mnth8	Decrease	USD	4,000	4,000	3,700	3,700
HOS	Spec	Mnth9	Decrease	USD	4,290	3,900	3,960	3,600
HOS	Hedge/Member	Mnth9	Decrease	USD	3,900	3,900	3,600	3,600
HOS	Spec	Mnth10	Decrease	USD	4,180	3,800	3,850	3,500
HOS	Hedge/Member	Mnth10	Decrease	USD	3,800	3,800	3,500	3,500
HOS	Spec	Mnth11	Decrease	USD	4,125	3,750	3,795	3,450
HOS	Hedge/Member	Mnth11	Decrease	USD	3,750	3,750	3,450	3,450
HOS	Spec	Mnth12	Decrease	USD	4,015	3,650	3,685	3,350
HOS	Hedge/Member	Mnth12	Decrease	USD	3,650	3,650	3,350	3,350
HOS	Spec	Mnth13	Decrease	USD	3,960	3,600	3,630	3,300
HOS	Hedge/Member	Mnth13	Decrease	USD	3,600	3,600	3,300	3,300
HOS	Spec	Mnth14	Decrease	USD	3,850	3,500	3,520	3,200
HOS	Hedge/Member	Mnth14	Decrease	USD	3,500	3,500	3,200	3,200
HOS	Spec	Mnth15	Decrease	USD	3,795	3,450	3,465	3,150
HOS	Hedge/Member	Mnth15	Decrease	USD	3,450	3,450	3,150	3,150
HOS	Spec	Mnth16	Decrease	USD	3,740	3,400	3,410	3,100
HOS	Hedge/Member	Mnth16	Decrease	USD	3,400	3,400	3,100	3,100
HOS	Spec	Mnth17	Decrease	USD	3,685	3,350	3,355	3,050
HOS	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,050	3,050
HOS	Spec	Mnth18	Decrease	USD	3,658	3,325	3,328	3,025
HOS	Hedge/Member	Mnth18	Decrease	USD	3,325	3,325	3,025	3,025
HOS	Spec	Mnth19	Decrease	USD	3,630	3,300	3,300	3,000
HOS	Hedge/Member	Mnth19	Decrease	USD	3,300	3,300	3,000	3,000
HOS	Spec	Mnth20	Decrease	USD	3,575	3,250	3,245	2,950

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	3,250	3,250	2,950	2,950
HOS	Spec	Mnth21	Decrease	USD	3,520	3,200	3,190	2,900
HOS	Hedge/Member	Mnth21	Decrease	USD	3,200	3,200	2,900	2,900
HOS	Spec	Mnth22	Decrease	USD	3,465	3,150	3,135	2,850
HOS	Hedge/Member	Mnth22	Decrease	USD	3,150	3,150	2,850	2,850
HOS	Spec	Mnth23	Decrease	USD	3,465	3,150	3,135	2,850
HOS	Hedge/Member	Mnth23	Decrease	USD	3,150	3,150	2,850	2,850
HOS	Spec	Mnth24	Decrease	USD	3,465	3,150	3,135	2,850
HOS	Hedge/Member	Mnth24	Decrease	USD	3,150	3,150	2,850	2,850
HOS	Spec	Mnth25	Decrease	USD	3,465	3,150	3,135	2,850
HOS	Hedge/Member	Mnth25	Decrease	USD	3,150	3,150	2,850	2,850
HOS	Spec	Mnth26	Decrease	USD	3,465	3,150	3,135	2,850
HOS	Hedge/Member	Mnth26	Decrease	USD	3,150	3,150	2,850	2,850
HOS	Spec	Mnth27	Decrease	USD	3,465	3,150	3,135	2,850
HOS	Hedge/Member	Mnth27	Decrease	USD	3,150	3,150	2,850	2,850
HOS	Spec	Mnth28	Decrease	USD	3,465	3,150	3,135	2,850
HOS	Hedge/Member	Mnth28	Decrease	USD	3,150	3,150	2,850	2,850
HOS	Spec	Mnth29	Decrease	USD	3,410	3,100	3,080	2,800
HOS	Hedge/Member	Mnth29	Decrease	USD	3,100	3,100	2,800	2,800
HOS	Spec	Mnth30	Decrease	USD	3,410	3,100	3,080	2,800
HOS	Hedge/Member	Mnth30	Decrease	USD	3,100	3,100	2,800	2,800
HOS	Spec	Mnth31	Decrease	USD	3,410	3,100	3,080	2,800
HOS	Hedge/Member	Mnth31	Decrease	USD	3,100	3,100	2,800	2,800
HOS	Spec	Mnth32	Decrease	USD	3,355	3,050	3,080	2,800
HOS	Hedge/Member	Mnth32	Decrease	USD	3,050	3,050	2,800	2,800
HOS	Spec	Mnth33	Decrease	USD	3,355	3,050	3,080	2,800
HOS	Hedge/Member	Mnth33	Decrease	USD	3,050	3,050	2,800	2,800
HOS	Spec	Mnth34	Decrease	USD	3,355	3,050	3,025	2,750
HOS	Hedge/Member	Mnth34	Decrease	USD	3,050	3,050	2,750	2,750
HOS	Spec	Mnth35	Decrease	USD	3,300	3,000	2,970	2,700
HOS	Hedge/Member	Mnth35	Decrease	USD	3,000	3,000	2,700	2,700
HOS	Spec	Mnth36	Decrease	USD	3,300	3,000	2,970	2,700
HOS	Hedge/Member	Mnth36	Decrease	USD	3,000	3,000	2,700	2,700
HOS	Spec	Mnth37+	Decrease	USD	3,300	3,000	2,970	2,700
HOS	Hedge/Member	Mnth37+	Decrease	USD	3,000	3,000	2,700	2,700

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	5,390	4,900	5,060	4,600
HO4	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,600	4,600
HO4	Spec	Mnth2	Decrease	USD	5,060	4,600	4,730	4,300
HO4	Hedge/Member	Mnth2	Decrease	USD	4,600	4,600	4,300	4,300
HO4	Spec	Mnth3	Decrease	USD	4,950	4,500	4,620	4,200
HO4	Hedge/Member	Mnth3	Decrease	USD	4,500	4,500	4,200	4,200
HO4	Spec	Mnth4	Decrease	USD	4,840	4,400	4,510	4,100
HO4	Hedge/Member	Mnth4	Decrease	USD	4,400	4,400	4,100	4,100
HO4	Spec	Mnth5	Decrease	USD	4,730	4,300	4,400	4,000
HO4	Hedge/Member	Mnth5	Decrease	USD	4,300	4,300	4,000	4,000
HO4	Spec	Mnth6	Decrease	USD	4,620	4,200	4,290	3,900
HO4	Hedge/Member	Mnth6	Decrease	USD	4,200	4,200	3,900	3,900
HO4	Spec	Mnth7	Decrease	USD	4,510	4,100	4,180	3,800
HO4	Hedge/Member	Mnth7	Decrease	USD	4,100	4,100	3,800	3,800
HO4	Spec	Mnth8	Decrease	USD	4,400	4,000	4,070	3,700
HO4	Hedge/Member	Mnth8	Decrease	USD	4,000	4,000	3,700	3,700
HO4	Spec	Mnth9	Decrease	USD	4,290	3,900	3,960	3,600
HO4	Hedge/Member	Mnth9	Decrease	USD	3,900	3,900	3,600	3,600
HO4	Spec	Mnth10	Decrease	USD	4,180	3,800	3,850	3,500
HO4	Hedge/Member	Mnth10	Decrease	USD	3,800	3,800	3,500	3,500
HO4	Spec	Mnth11	Decrease	USD	4,125	3,750	3,795	3,450
HO4	Hedge/Member	Mnth11	Decrease	USD	3,750	3,750	3,450	3,450
HO4	Spec	Mnth12	Decrease	USD	4,015	3,650	3,685	3,350
HO4	Hedge/Member	Mnth12	Decrease	USD	3,650	3,650	3,350	3,350
HO4	Spec	Mnth13	Decrease	USD	3,960	3,600	3,630	3,300
HO4	Hedge/Member	Mnth13	Decrease	USD	3,600	3,600	3,300	3,300
HO4	Spec	Mnth14	Decrease	USD	3,850	3,500	3,520	3,200
HO4	Hedge/Member	Mnth14	Decrease	USD	3,500	3,500	3,200	3,200
HO4	Spec	Mnth15	Decrease	USD	3,795	3,450	3,465	3,150
HO4	Hedge/Member	Mnth15	Decrease	USD	3,450	3,450	3,150	3,150
HO4	Spec	Mnth16	Decrease	USD	3,740	3,400	3,410	3,100
HO4	Hedge/Member	Mnth16	Decrease	USD	3,400	3,400	3,100	3,100
HO4	Spec	Mnth17	Decrease	USD	3,685	3,350	3,355	3,050
HO4	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,050	3,050
HO4	Spec	Mnth18	Decrease	USD	3,658	3,325	3,328	3,025
HO4	Hedge/Member	Mnth18	Decrease	USD	3,325	3,325	3,025	3,025
HO4	Spec	Mnth19	Decrease	USD	3,630	3,300	3,300	3,000
HO4	Hedge/Member	Mnth19	Decrease	USD	3,300	3,300	3,000	3,000
HO4	Spec	Mnth20	Decrease	USD	3,575	3,250	3,245	2,950

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	3,250	3,250	2,950	2,950
HO4	Spec	Mnth21	Decrease	USD	3,520	3,200	3,190	2,900
HO4	Hedge/Member	Mnth21	Decrease	USD	3,200	3,200	2,900	2,900
HO4	Spec	Mnth22	Decrease	USD	3,465	3,150	3,135	2,850
HO4	Hedge/Member	Mnth22	Decrease	USD	3,150	3,150	2,850	2,850
HO4	Spec	Mnth23	Decrease	USD	3,465	3,150	3,135	2,850
HO4	Hedge/Member	Mnth23	Decrease	USD	3,150	3,150	2,850	2,850
HO4	Spec	Mnth24	Decrease	USD	3,465	3,150	3,135	2,850
HO4	Hedge/Member	Mnth24	Decrease	USD	3,150	3,150	2,850	2,850
HO4	Spec	Mnth25	Decrease	USD	3,465	3,150	3,135	2,850
HO4	Hedge/Member	Mnth25	Decrease	USD	3,150	3,150	2,850	2,850
HO4	Spec	Mnth26	Decrease	USD	3,465	3,150	3,135	2,850
HO4	Hedge/Member	Mnth26	Decrease	USD	3,150	3,150	2,850	2,850
HO4	Spec	Mnth27	Decrease	USD	3,465	3,150	3,135	2,850
HO4	Hedge/Member	Mnth27	Decrease	USD	3,150	3,150	2,850	2,850
HO4	Spec	Mnth28	Decrease	USD	3,465	3,150	3,135	2,850
HO4	Hedge/Member	Mnth28	Decrease	USD	3,150	3,150	2,850	2,850
HO4	Spec	Mnth29	Decrease	USD	3,410	3,100	3,080	2,800
HO4	Hedge/Member	Mnth29	Decrease	USD	3,100	3,100	2,800	2,800
HO4	Spec	Mnth30	Decrease	USD	3,410	3,100	3,080	2,800
HO4	Hedge/Member	Mnth30	Decrease	USD	3,100	3,100	2,800	2,800
HO4	Spec	Mnth31	Decrease	USD	3,410	3,100	3,080	2,800
HO4	Hedge/Member	Mnth31	Decrease	USD	3,100	3,100	2,800	2,800
HO4	Spec	Mnth32	Decrease	USD	3,355	3,050	3,080	2,800
HO4	Hedge/Member	Mnth32	Decrease	USD	3,050	3,050	2,800	2,800
HO4	Spec	Mnth33	Decrease	USD	3,355	3,050	3,080	2,800
HO4	Hedge/Member	Mnth33	Decrease	USD	3,050	3,050	2,800	2,800
HO4	Spec	Mnth34	Decrease	USD	3,355	3,050	3,025	2,750
HO4	Hedge/Member	Mnth34	Decrease	USD	3,050	3,050	2,750	2,750
HO4	Spec	Mnth35	Decrease	USD	3,300	3,000	2,970	2,700
HO4	Hedge/Member	Mnth35	Decrease	USD	3,000	3,000	2,700	2,700
HO4	Spec	Mnth36	Decrease	USD	3,300	3,000	2,970	2,700
HO4	Hedge/Member	Mnth36	Decrease	USD	3,000	3,000	2,700	2,700
HO4	Spec	Mnth37+	Decrease	USD	3,300	3,000	2,970	2,700
HO4	Hedge/Member	Mnth37+	Decrease	USD	3,000	3,000	2,700	2,700

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	52,800	48,000	47,300	43,000
JA	Hedge/Member	Mnth 1	Decrease	USD	48,000	48,000	43,000	43,000
JA	Spec	Mnths 2-6	Decrease	USD	52,800	48,000	47,300	43,000
JA	Hedge/Member	Mnths 2-6	Decrease	USD	48,000	48,000	43,000	43,000
JA	Spec	Mnths 7+	Decrease	USD	48,400	44,000	42,900	39,000
JA	Hedge/Member	Mnths 7+	Decrease	USD	44,000	44,000	39,000	39,000
LA CARB DIESEL (OPIS) (LX)								
LX	Spec	Mnth 1	Decrease	USD	6,050	5,500	4,950	4,500
LX	Hedge/Member	Mnth 1	Decrease	USD	5,500	5,500	4,500	4,500
LX	Spec	Mnths 2-6	Decrease	USD	6,050	5,500	4,840	4,400
LX	Hedge/Member	Mnths 2-6	Decrease	USD	5,500	5,500	4,400	4,400
LX	Spec	Mnths 7+	Decrease	USD	5,940	5,400	4,730	4,300
LX	Hedge/Member	Mnths 7+	Decrease	USD	5,400	5,400	4,300	4,300
MIN 1% FUEL OIL CIF CARGOES FUTURES (MFP)								
MFP	Spec		Decrease	USD	3,300	3,000	2,750	2,500
MFP	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
MIN EUR 1% FUEL OIL CRGO FOBNWE FUT (0B)								
0B	Spec	Mnth 1	Decrease	USD	3,190	2,900	2,860	2,600
0B	Hedge/Member	Mnth 1	Decrease	USD	2,900	2,900	2,600	2,600
0B	Spec	Mnths 2-6	Decrease	USD	3,080	2,800	2,750	2,500
0B	Hedge/Member	Mnths 2-6	Decrease	USD	2,800	2,800	2,500	2,500
0B	Spec	Mnths 7+	Decrease	USD	2,970	2,700	2,640	2,400
0B	Hedge/Member	Mnths 7+	Decrease	USD	2,700	2,700	2,400	2,400
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	Spec	Mths 1	Decrease	USD	6,050	5,500	5,225	4,750
MNC	Hedge/Member	Mths 1	Decrease	USD	5,500	5,500	4,750	4,750
MNC	Spec	Mths 2-6	Decrease	USD	6,050	5,500	5,225	4,750
MNC	Hedge/Member	Mths 2-6	Decrease	USD	5,500	5,500	4,750	4,750
MNC	Spec	Mnths 7+	Decrease	USD	4,950	4,500	4,125	3,750
MNC	Hedge/Member	Mnths 7+	Decrease	USD	4,500	4,500	3,750	3,750
MIN JAPAN C&F NAPHTHA PLATTS FUT (MJN)								
MJN	Spec	Mnth 1	Decrease	USD	5,280	4,800	4,730	4,300
MJN	Hedge/Member	Mnth 1	Decrease	USD	4,800	4,800	4,300	4,300
MJN	Spec	Mnths 2-6	Decrease	USD	5,280	4,800	4,730	4,300
MJN	Hedge/Member	Mnths 2-6	Decrease	USD	4,800	4,800	4,300	4,300
MJN	Spec	Mnths 7+	Decrease	USD	4,840	4,400	4,290	3,900
MJN	Hedge/Member	Mnths 7+	Decrease	USD	4,400	4,400	3,900	3,900

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

MINI 1% FUEL OIL CAR MED FUT (MFD)

MFD	Spec		Decrease	USD	3,300	3,000	2,750	2,500
MFD	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500

MINI 3.5% FUEL OIL CAR MED FUT (MMF)

MMF	Spec		Decrease	USD	3,520	3,200	3,080	2,800
MMF	Hedge/Member		Decrease	USD	3,200	3,200	2,800	2,800

MINI EURO 1% FUEL OIL FOBRDM FUT (T0)

T0	Spec	Mnth 1	Decrease	USD	4,180	3,800	3,740	3,400
T0	Hedge/Member	Mnth 1	Decrease	USD	3,800	3,800	3,400	3,400
T0	Spec	Mnth 2	Decrease	USD	3,960	3,600	3,520	3,200
T0	Hedge/Member	Mnth 2	Decrease	USD	3,600	3,600	3,200	3,200
T0	Spec	Mnths 3-7	Decrease	USD	2,970	2,700	2,530	2,300
T0	Hedge/Member	Mnths 3-7	Decrease	USD	2,700	2,700	2,300	2,300
T0	Spec	Mnths 8+	Decrease	USD	2,915	2,650	2,475	2,250
T0	Hedge/Member	Mnths 8+	Decrease	USD	2,650	2,650	2,250	2,250

MINI EURO 3.5% FUEL OIL FOB RDM FUT (0D)

0D	Spec	Mths 1	Decrease	USD	2,750	2,500	2,585	2,350
0D	Hedge/Member	Mths 1	Decrease	USD	2,500	2,500	2,350	2,350
0D	Spec	Mnths 2-6	Decrease	USD	2,640	2,400	2,475	2,250
0D	Hedge/Member	Mnths 2-6	Decrease	USD	2,400	2,400	2,250	2,250
0D	Spec	Mnths 7-10	Decrease	USD	2,530	2,300	2,365	2,150
0D	Hedge/Member	Mnths 7-10	Decrease	USD	2,300	2,300	2,150	2,150
0D	Spec	Mnths 11+	Decrease	USD	2,530	2,300	2,365	2,150
0D	Hedge/Member	Mnths 11+	Decrease	USD	2,300	2,300	2,150	2,150

MINI GAS EUROBOB OXY BARGES FUT (MEO)

MEO	Spec	Mnth 1	Decrease	USD	5,060	4,600	4,235	3,850
MEO	Hedge/Member	Mnth 1	Decrease	USD	4,600	4,600	3,850	3,850
MEO	Spec	Mnths 2-6	Decrease	USD	5,060	4,600	4,180	3,800
MEO	Hedge/Member	Mnths 2-6	Decrease	USD	4,600	4,600	3,800	3,800
MEO	Spec	Mnths 7+	Decrease	USD	5,060	4,600	4,125	3,750
MEO	Hedge/Member	Mnths 7+	Decrease	USD	4,600	4,600	3,750	3,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI SINGP FUEL OIL 180CST FUTURES (0F)								
0F	Spec	Mnth 1	Decrease	USD	2,860	2,600	2,640	2,400
0F	Hedge/Member	Mnth 1	Decrease	USD	2,600	2,600	2,400	2,400
0F	Spec	Mnth 2	Decrease	USD	2,750	2,500	2,530	2,300
0F	Hedge/Member	Mnth 2	Decrease	USD	2,500	2,500	2,300	2,300
0F	Spec	Mnths 3-7	Decrease	USD	2,640	2,400	2,420	2,200
0F	Hedge/Member	Mnths 3-7	Decrease	USD	2,400	2,400	2,200	2,200
0F	Spec	Mnths 8+	Decrease	USD	2,530	2,300	2,310	2,100
0F	Hedge/Member	Mnths 8+	Decrease	USD	2,300	2,300	2,100	2,100
MOGAS92 UNLEADED (PLATTS) FUT (1N)								
1N	Spec	Mnths 2+	Decrease	USD	6,160	5,600	5,544	5,040
1N	Hedge/Member	Mnths 2+	Decrease	USD	5,600	5,600	5,040	5,040
1N	Spec	Mnth 1	Decrease	USD	6,160	5,600	5,500	5,000
1N	Hedge/Member	Mnth 1	Decrease	USD	5,600	5,600	5,000	5,000
NY 0.7% FUEL OIL (PLATTS) FUT (Y4)								
Y4	Spec		Decrease	USD	6,600	6,000	5,500	5,000
Y4	Hedge/Member		Decrease	USD	6,000	6,000	5,000	5,000

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	5,390	4,900	5,060	4,600
HO	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,600	4,600
HO	Spec	Mnth2	Decrease	USD	5,060	4,600	4,730	4,300
HO	Hedge/Member	Mnth2	Decrease	USD	4,600	4,600	4,300	4,300
HO	Spec	Mnth3	Decrease	USD	4,950	4,500	4,620	4,200
HO	Hedge/Member	Mnth3	Decrease	USD	4,500	4,500	4,200	4,200
HO	Spec	Mnth4	Decrease	USD	4,840	4,400	4,510	4,100
HO	Hedge/Member	Mnth4	Decrease	USD	4,400	4,400	4,100	4,100
HO	Spec	Mnth5	Decrease	USD	4,730	4,300	4,400	4,000
HO	Hedge/Member	Mnth5	Decrease	USD	4,300	4,300	4,000	4,000
HO	Spec	Mnth6	Decrease	USD	4,620	4,200	4,290	3,900
HO	Hedge/Member	Mnth6	Decrease	USD	4,200	4,200	3,900	3,900
HO	Spec	Mnth7	Decrease	USD	4,510	4,100	4,180	3,800
HO	Hedge/Member	Mnth7	Decrease	USD	4,100	4,100	3,800	3,800
HO	Spec	Mnth8	Decrease	USD	4,400	4,000	4,070	3,700
HO	Hedge/Member	Mnth8	Decrease	USD	4,000	4,000	3,700	3,700
HO	Spec	Mnth9	Decrease	USD	4,290	3,900	3,960	3,600
HO	Hedge/Member	Mnth9	Decrease	USD	3,900	3,900	3,600	3,600
HO	Spec	Mnth10	Decrease	USD	4,180	3,800	3,850	3,500
HO	Hedge/Member	Mnth10	Decrease	USD	3,800	3,800	3,500	3,500
HO	Spec	Mnth11	Decrease	USD	4,125	3,750	3,795	3,450
HO	Hedge/Member	Mnth11	Decrease	USD	3,750	3,750	3,450	3,450
HO	Spec	Mnth12	Decrease	USD	4,015	3,650	3,685	3,350
HO	Hedge/Member	Mnth12	Decrease	USD	3,650	3,650	3,350	3,350
HO	Spec	Mnth13	Decrease	USD	3,960	3,600	3,630	3,300
HO	Hedge/Member	Mnth13	Decrease	USD	3,600	3,600	3,300	3,300
HO	Spec	Mnth14	Decrease	USD	3,850	3,500	3,520	3,200
HO	Hedge/Member	Mnth14	Decrease	USD	3,500	3,500	3,200	3,200
HO	Spec	Mnth15	Decrease	USD	3,795	3,450	3,465	3,150
HO	Hedge/Member	Mnth15	Decrease	USD	3,450	3,450	3,150	3,150
HO	Spec	Mnth16	Decrease	USD	3,740	3,400	3,410	3,100
HO	Hedge/Member	Mnth16	Decrease	USD	3,400	3,400	3,100	3,100
HO	Spec	Mnth17	Decrease	USD	3,685	3,350	3,355	3,050
HO	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,050	3,050
HO	Spec	Mnth18	Decrease	USD	3,658	3,325	3,328	3,025
HO	Hedge/Member	Mnth18	Decrease	USD	3,325	3,325	3,025	3,025
HO	Spec	Mnth19	Decrease	USD	3,630	3,300	3,300	3,000
HO	Hedge/Member	Mnth19	Decrease	USD	3,300	3,300	3,000	3,000
HO	Spec	Mnth20	Decrease	USD	3,575	3,250	3,245	2,950

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	3,250	3,250	2,950	2,950
HO	Spec	Mnth21	Decrease	USD	3,520	3,200	3,190	2,900
HO	Hedge/Member	Mnth21	Decrease	USD	3,200	3,200	2,900	2,900
HO	Spec	Mnth22	Decrease	USD	3,465	3,150	3,135	2,850
HO	Hedge/Member	Mnth22	Decrease	USD	3,150	3,150	2,850	2,850
HO	Spec	Mnth23	Decrease	USD	3,465	3,150	3,135	2,850
HO	Hedge/Member	Mnth23	Decrease	USD	3,150	3,150	2,850	2,850
HO	Spec	Mnth24	Decrease	USD	3,465	3,150	3,135	2,850
HO	Hedge/Member	Mnth24	Decrease	USD	3,150	3,150	2,850	2,850
HO	Spec	Mnth25	Decrease	USD	3,465	3,150	3,135	2,850
HO	Hedge/Member	Mnth25	Decrease	USD	3,150	3,150	2,850	2,850
HO	Spec	Mnth26	Decrease	USD	3,465	3,150	3,135	2,850
HO	Hedge/Member	Mnth26	Decrease	USD	3,150	3,150	2,850	2,850
HO	Spec	Mnth27	Decrease	USD	3,465	3,150	3,135	2,850
HO	Hedge/Member	Mnth27	Decrease	USD	3,150	3,150	2,850	2,850
HO	Spec	Mnth28	Decrease	USD	3,465	3,150	3,135	2,850
HO	Hedge/Member	Mnth28	Decrease	USD	3,150	3,150	2,850	2,850
HO	Spec	Mnth29	Decrease	USD	3,410	3,100	3,080	2,800
HO	Hedge/Member	Mnth29	Decrease	USD	3,100	3,100	2,800	2,800
HO	Spec	Mnth30	Decrease	USD	3,410	3,100	3,080	2,800
HO	Hedge/Member	Mnth30	Decrease	USD	3,100	3,100	2,800	2,800
HO	Spec	Mnth31	Decrease	USD	3,410	3,100	3,080	2,800
HO	Hedge/Member	Mnth31	Decrease	USD	3,100	3,100	2,800	2,800
HO	Spec	Mnth32	Decrease	USD	3,355	3,050	3,080	2,800
HO	Hedge/Member	Mnth32	Decrease	USD	3,050	3,050	2,800	2,800
HO	Spec	Mnth33	Decrease	USD	3,355	3,050	3,080	2,800
HO	Hedge/Member	Mnth33	Decrease	USD	3,050	3,050	2,800	2,800
HO	Spec	Mnth34	Decrease	USD	3,355	3,050	3,025	2,750
HO	Hedge/Member	Mnth34	Decrease	USD	3,050	3,050	2,750	2,750
HO	Spec	Mnth35	Decrease	USD	3,300	3,000	2,970	2,700
HO	Hedge/Member	Mnth35	Decrease	USD	3,000	3,000	2,700	2,700
HO	Spec	Mnth36	Decrease	USD	3,300	3,000	2,970	2,700
HO	Hedge/Member	Mnth36	Decrease	USD	3,000	3,000	2,700	2,700
HO	Spec	Mnth37+	Decrease	USD	3,300	3,000	2,970	2,700
HO	Hedge/Member	Mnth37+	Decrease	USD	3,000	3,000	2,700	2,700

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	5,390	4,900	5,060	4,600
BH	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,600	4,600
BH	Spec	Mnth2	Decrease	USD	5,060	4,600	4,730	4,300
BH	Hedge/Member	Mnth2	Decrease	USD	4,600	4,600	4,300	4,300
BH	Spec	Mnth3	Decrease	USD	4,950	4,500	4,620	4,200
BH	Hedge/Member	Mnth3	Decrease	USD	4,500	4,500	4,200	4,200
BH	Spec	Mnth4	Decrease	USD	4,840	4,400	4,510	4,100
BH	Hedge/Member	Mnth4	Decrease	USD	4,400	4,400	4,100	4,100
BH	Spec	Mnth5	Decrease	USD	4,730	4,300	4,400	4,000
BH	Hedge/Member	Mnth5	Decrease	USD	4,300	4,300	4,000	4,000
BH	Spec	Mnth6	Decrease	USD	4,620	4,200	4,290	3,900
BH	Hedge/Member	Mnth6	Decrease	USD	4,200	4,200	3,900	3,900
BH	Spec	Mnth7	Decrease	USD	4,510	4,100	4,180	3,800
BH	Hedge/Member	Mnth7	Decrease	USD	4,100	4,100	3,800	3,800
BH	Spec	Mnth8	Decrease	USD	4,400	4,000	4,070	3,700
BH	Hedge/Member	Mnth8	Decrease	USD	4,000	4,000	3,700	3,700
BH	Spec	Mnth9	Decrease	USD	4,290	3,900	3,960	3,600
BH	Hedge/Member	Mnth9	Decrease	USD	3,900	3,900	3,600	3,600
BH	Spec	Mnth10	Decrease	USD	4,180	3,800	3,850	3,500
BH	Hedge/Member	Mnth10	Decrease	USD	3,800	3,800	3,500	3,500
BH	Spec	Mnth11	Decrease	USD	4,125	3,750	3,795	3,450
BH	Hedge/Member	Mnth11	Decrease	USD	3,750	3,750	3,450	3,450
BH	Spec	Mnth12	Decrease	USD	4,015	3,650	3,685	3,350
BH	Hedge/Member	Mnth12	Decrease	USD	3,650	3,650	3,350	3,350
BH	Spec	Mnth13	Decrease	USD	3,960	3,600	3,630	3,300
BH	Hedge/Member	Mnth13	Decrease	USD	3,600	3,600	3,300	3,300
BH	Spec	Mnth14	Decrease	USD	3,850	3,500	3,520	3,200
BH	Hedge/Member	Mnth14	Decrease	USD	3,500	3,500	3,200	3,200
BH	Spec	Mnth15	Decrease	USD	3,795	3,450	3,465	3,150
BH	Hedge/Member	Mnth15	Decrease	USD	3,450	3,450	3,150	3,150
BH	Spec	Mnth16	Decrease	USD	3,740	3,400	3,410	3,100
BH	Hedge/Member	Mnth16	Decrease	USD	3,400	3,400	3,100	3,100
BH	Spec	Mnth17	Decrease	USD	3,685	3,350	3,355	3,050
BH	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,050	3,050
BH	Spec	Mnth18	Decrease	USD	3,658	3,325	3,328	3,025
BH	Hedge/Member	Mnth18	Decrease	USD	3,325	3,325	3,025	3,025
BH	Spec	Mnth19	Decrease	USD	3,630	3,300	3,300	3,000
BH	Hedge/Member	Mnth19	Decrease	USD	3,300	3,300	3,000	3,000
BH	Spec	Mnth20	Decrease	USD	3,575	3,250	3,245	2,950

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	3,250	3,250	2,950	2,950
BH	Spec	Mnth21	Decrease	USD	3,520	3,200	3,190	2,900
BH	Hedge/Member	Mnth21	Decrease	USD	3,200	3,200	2,900	2,900
BH	Spec	Mnth22	Decrease	USD	3,465	3,150	3,135	2,850
BH	Hedge/Member	Mnth22	Decrease	USD	3,150	3,150	2,850	2,850
BH	Spec	Mnth23	Decrease	USD	3,465	3,150	3,135	2,850
BH	Hedge/Member	Mnth23	Decrease	USD	3,150	3,150	2,850	2,850
BH	Spec	Mnth24	Decrease	USD	3,465	3,150	3,135	2,850
BH	Hedge/Member	Mnth24	Decrease	USD	3,150	3,150	2,850	2,850
BH	Spec	Mnth25	Decrease	USD	3,465	3,150	3,135	2,850
BH	Hedge/Member	Mnth25	Decrease	USD	3,150	3,150	2,850	2,850
BH	Spec	Mnth26	Decrease	USD	3,465	3,150	3,135	2,850
BH	Hedge/Member	Mnth26	Decrease	USD	3,150	3,150	2,850	2,850
BH	Spec	Mnth27	Decrease	USD	3,465	3,150	3,135	2,850
BH	Hedge/Member	Mnth27	Decrease	USD	3,150	3,150	2,850	2,850
BH	Spec	Mnth28	Decrease	USD	3,465	3,150	3,135	2,850
BH	Hedge/Member	Mnth28	Decrease	USD	3,150	3,150	2,850	2,850
BH	Spec	Mnth29	Decrease	USD	3,410	3,100	3,080	2,800
BH	Hedge/Member	Mnth29	Decrease	USD	3,100	3,100	2,800	2,800
BH	Spec	Mnth30	Decrease	USD	3,410	3,100	3,080	2,800
BH	Hedge/Member	Mnth30	Decrease	USD	3,100	3,100	2,800	2,800
BH	Spec	Mnth31	Decrease	USD	3,410	3,100	3,080	2,800
BH	Hedge/Member	Mnth31	Decrease	USD	3,100	3,100	2,800	2,800
BH	Spec	Mnth32	Decrease	USD	3,355	3,050	3,025	2,750
BH	Hedge/Member	Mnth32	Decrease	USD	3,050	3,050	2,750	2,750
BH	Spec	Mnth33	Decrease	USD	3,355	3,050	3,025	2,750
BH	Hedge/Member	Mnth33	Decrease	USD	3,050	3,050	2,750	2,750
BH	Spec	Mnth34	Decrease	USD	3,355	3,050	3,025	2,750
BH	Hedge/Member	Mnth34	Decrease	USD	3,050	3,050	2,750	2,750
BH	Spec	Mnth35	Decrease	USD	3,300	3,000	2,970	2,700
BH	Hedge/Member	Mnth35	Decrease	USD	3,000	3,000	2,700	2,700
BH	Spec	Mnth36	Decrease	USD	3,300	3,000	2,970	2,700
BH	Hedge/Member	Mnth36	Decrease	USD	3,000	3,000	2,700	2,700
BH	Spec	Mnth37+	Decrease	USD	3,300	3,000	2,970	2,700
BH	Hedge/Member	Mnth37+	Decrease	USD	3,000	3,000	2,700	2,700

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	5,390	4,900	5,060	4,600
MP	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,600	4,600
MP	Spec	Mnth2	Decrease	USD	5,060	4,600	4,730	4,300
MP	Hedge/Member	Mnth2	Decrease	USD	4,600	4,600	4,300	4,300
MP	Spec	Mnth3	Decrease	USD	4,950	4,500	4,620	4,200
MP	Hedge/Member	Mnth3	Decrease	USD	4,500	4,500	4,200	4,200
MP	Spec	Mnth4	Decrease	USD	4,840	4,400	4,510	4,100
MP	Hedge/Member	Mnth4	Decrease	USD	4,400	4,400	4,100	4,100
MP	Spec	Mnth5	Decrease	USD	4,730	4,300	4,400	4,000
MP	Hedge/Member	Mnth5	Decrease	USD	4,300	4,300	4,000	4,000
MP	Spec	Mnth6	Decrease	USD	4,620	4,200	4,290	3,900
MP	Hedge/Member	Mnth6	Decrease	USD	4,200	4,200	3,900	3,900
MP	Spec	Mnth7	Decrease	USD	4,510	4,100	4,180	3,800
MP	Hedge/Member	Mnth7	Decrease	USD	4,100	4,100	3,800	3,800
MP	Spec	Mnth8	Decrease	USD	4,400	4,000	4,070	3,700
MP	Hedge/Member	Mnth8	Decrease	USD	4,000	4,000	3,700	3,700
MP	Spec	Mnth9	Decrease	USD	4,290	3,900	3,960	3,600
MP	Hedge/Member	Mnth9	Decrease	USD	3,900	3,900	3,600	3,600
MP	Spec	Mnth10	Decrease	USD	4,180	3,800	3,850	3,500
MP	Hedge/Member	Mnth10	Decrease	USD	3,800	3,800	3,500	3,500
MP	Spec	Mnth11	Decrease	USD	4,125	3,750	3,795	3,450
MP	Hedge/Member	Mnth11	Decrease	USD	3,750	3,750	3,450	3,450
MP	Spec	Mnth12	Decrease	USD	4,015	3,650	3,685	3,350
MP	Hedge/Member	Mnth12	Decrease	USD	3,650	3,650	3,350	3,350
MP	Spec	Mnth13	Decrease	USD	3,960	3,600	3,630	3,300
MP	Hedge/Member	Mnth13	Decrease	USD	3,600	3,600	3,300	3,300
MP	Spec	Mnth14	Decrease	USD	3,850	3,500	3,520	3,200
MP	Hedge/Member	Mnth14	Decrease	USD	3,500	3,500	3,200	3,200
MP	Spec	Mnth15	Decrease	USD	3,795	3,450	3,465	3,150
MP	Hedge/Member	Mnth15	Decrease	USD	3,450	3,450	3,150	3,150
MP	Spec	Mnth16	Decrease	USD	3,740	3,400	3,410	3,100
MP	Hedge/Member	Mnth16	Decrease	USD	3,400	3,400	3,100	3,100
MP	Spec	Mnth17	Decrease	USD	3,685	3,350	3,355	3,050
MP	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,050	3,050
MP	Spec	Mnth18	Decrease	USD	3,658	3,325	3,328	3,025
MP	Hedge/Member	Mnth18	Decrease	USD	3,325	3,325	3,025	3,025
MP	Spec	Mnth19	Decrease	USD	3,630	3,300	3,300	3,000
MP	Hedge/Member	Mnth19	Decrease	USD	3,300	3,300	3,000	3,000
MP	Spec	Mnth20	Decrease	USD	3,575	3,250	3,245	2,950

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	3,250	3,250	2,950	2,950
MP	Spec	Mnth21	Decrease	USD	3,520	3,200	3,190	2,900
MP	Hedge/Member	Mnth21	Decrease	USD	3,200	3,200	2,900	2,900
MP	Spec	Mnth22	Decrease	USD	3,465	3,150	3,135	2,850
MP	Hedge/Member	Mnth22	Decrease	USD	3,150	3,150	2,850	2,850
MP	Spec	Mnth23	Decrease	USD	3,465	3,150	3,135	2,850
MP	Hedge/Member	Mnth23	Decrease	USD	3,150	3,150	2,850	2,850
MP	Spec	Mnth24	Decrease	USD	3,465	3,150	3,135	2,850
MP	Hedge/Member	Mnth24	Decrease	USD	3,150	3,150	2,850	2,850
MP	Spec	Mnth25	Decrease	USD	3,465	3,150	3,135	2,850
MP	Hedge/Member	Mnth25	Decrease	USD	3,150	3,150	2,850	2,850
MP	Spec	Mnth26	Decrease	USD	3,465	3,150	3,135	2,850
MP	Hedge/Member	Mnth26	Decrease	USD	3,150	3,150	2,850	2,850
MP	Spec	Mnth27	Decrease	USD	3,465	3,150	3,135	2,850
MP	Hedge/Member	Mnth27	Decrease	USD	3,150	3,150	2,850	2,850
MP	Spec	Mnth28	Decrease	USD	3,465	3,150	3,135	2,850
MP	Hedge/Member	Mnth28	Decrease	USD	3,150	3,150	2,850	2,850
MP	Spec	Mnth29	Decrease	USD	3,410	3,100	3,080	2,800
MP	Hedge/Member	Mnth29	Decrease	USD	3,100	3,100	2,800	2,800
MP	Spec	Mnth30	Decrease	USD	3,410	3,100	3,080	2,800
MP	Hedge/Member	Mnth30	Decrease	USD	3,100	3,100	2,800	2,800
MP	Spec	Mnth31	Decrease	USD	3,410	3,100	3,080	2,800
MP	Hedge/Member	Mnth31	Decrease	USD	3,100	3,100	2,800	2,800
MP	Spec	Mnth32	Decrease	USD	3,355	3,050	3,025	2,750
MP	Hedge/Member	Mnth32	Decrease	USD	3,050	3,050	2,750	2,750
MP	Spec	Mnth33	Decrease	USD	3,355	3,050	3,025	2,750
MP	Hedge/Member	Mnth33	Decrease	USD	3,050	3,050	2,750	2,750
MP	Spec	Mnth34	Decrease	USD	3,355	3,050	3,025	2,750
MP	Hedge/Member	Mnth34	Decrease	USD	3,050	3,050	2,750	2,750
MP	Spec	Mnth35	Decrease	USD	3,300	3,000	2,970	2,700
MP	Hedge/Member	Mnth35	Decrease	USD	3,000	3,000	2,700	2,700
MP	Spec	Mnth36	Decrease	USD	3,300	3,000	2,970	2,700
MP	Hedge/Member	Mnth36	Decrease	USD	3,000	3,000	2,700	2,700
MP	Spec	Mnth37+	Decrease	USD	3,300	3,000	2,970	2,700
MP	Hedge/Member	Mnth37+	Decrease	USD	3,000	3,000	2,700	2,700

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	5,390	4,900	5,060	4,600
HOL	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,600	4,600
HOL	Spec	Mnth2	Decrease	USD	5,060	4,600	4,730	4,300
HOL	Hedge/Member	Mnth2	Decrease	USD	4,600	4,600	4,300	4,300
HOL	Spec	Mnth3	Decrease	USD	4,950	4,500	4,620	4,200
HOL	Hedge/Member	Mnth3	Decrease	USD	4,500	4,500	4,200	4,200
HOL	Spec	Mnth4	Decrease	USD	4,840	4,400	4,510	4,100
HOL	Hedge/Member	Mnth4	Decrease	USD	4,400	4,400	4,100	4,100
HOL	Spec	Mnth5	Decrease	USD	4,730	4,300	4,400	4,000
HOL	Hedge/Member	Mnth5	Decrease	USD	4,300	4,300	4,000	4,000
HOL	Spec	Mnth6	Decrease	USD	4,620	4,200	4,290	3,900
HOL	Hedge/Member	Mnth6	Decrease	USD	4,200	4,200	3,900	3,900
HOL	Spec	Mnth7	Decrease	USD	4,510	4,100	4,180	3,800
HOL	Hedge/Member	Mnth7	Decrease	USD	4,100	4,100	3,800	3,800
HOL	Spec	Mnth8	Decrease	USD	4,400	4,000	4,070	3,700
HOL	Hedge/Member	Mnth8	Decrease	USD	4,000	4,000	3,700	3,700
HOL	Spec	Mnth9	Decrease	USD	4,290	3,900	3,960	3,600
HOL	Hedge/Member	Mnth9	Decrease	USD	3,900	3,900	3,600	3,600
HOL	Spec	Mnth10	Decrease	USD	4,180	3,800	3,850	3,500
HOL	Hedge/Member	Mnth10	Decrease	USD	3,800	3,800	3,500	3,500
HOL	Spec	Mnth11	Decrease	USD	4,125	3,750	3,795	3,450
HOL	Hedge/Member	Mnth11	Decrease	USD	3,750	3,750	3,450	3,450
HOL	Spec	Mnth12	Decrease	USD	4,015	3,650	3,685	3,350
HOL	Hedge/Member	Mnth12	Decrease	USD	3,650	3,650	3,350	3,350
HOL	Spec	Mnth13	Decrease	USD	3,960	3,600	3,630	3,300
HOL	Hedge/Member	Mnth13	Decrease	USD	3,600	3,600	3,300	3,300
HOL	Spec	Mnth14	Decrease	USD	3,850	3,500	3,520	3,200
HOL	Hedge/Member	Mnth14	Decrease	USD	3,500	3,500	3,200	3,200
HOL	Spec	Mnth15	Decrease	USD	3,795	3,450	3,465	3,150
HOL	Hedge/Member	Mnth15	Decrease	USD	3,450	3,450	3,150	3,150
HOL	Spec	Mnth16	Decrease	USD	3,740	3,400	3,410	3,100
HOL	Hedge/Member	Mnth16	Decrease	USD	3,400	3,400	3,100	3,100
HOL	Spec	Mnth17	Decrease	USD	3,685	3,350	3,355	3,050
HOL	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,050	3,050
HOL	Spec	Mnth18	Decrease	USD	3,658	3,325	3,328	3,025
HOL	Hedge/Member	Mnth18	Decrease	USD	3,325	3,325	3,025	3,025
HOL	Spec	Mnth19	Decrease	USD	3,630	3,300	3,300	3,000
HOL	Hedge/Member	Mnth19	Decrease	USD	3,300	3,300	3,000	3,000
HOL	Spec	Mnth20	Decrease	USD	3,575	3,250	3,245	2,950

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	3,250	3,250	2,950	2,950
HOL	Spec	Mnth21	Decrease	USD	3,520	3,200	3,190	2,900
HOL	Hedge/Member	Mnth21	Decrease	USD	3,200	3,200	2,900	2,900
HOL	Spec	Mnth22	Decrease	USD	3,465	3,150	3,135	2,850
HOL	Hedge/Member	Mnth22	Decrease	USD	3,150	3,150	2,850	2,850
HOL	Spec	Mnth23	Decrease	USD	3,465	3,150	3,135	2,850
HOL	Hedge/Member	Mnth23	Decrease	USD	3,150	3,150	2,850	2,850
HOL	Spec	Mnth24	Decrease	USD	3,465	3,150	3,135	2,850
HOL	Hedge/Member	Mnth24	Decrease	USD	3,150	3,150	2,850	2,850
HOL	Spec	Mnth25	Decrease	USD	3,465	3,150	3,135	2,850
HOL	Hedge/Member	Mnth25	Decrease	USD	3,150	3,150	2,850	2,850
HOL	Spec	Mnth26	Decrease	USD	3,465	3,150	3,135	2,850
HOL	Hedge/Member	Mnth26	Decrease	USD	3,150	3,150	2,850	2,850
HOL	Spec	Mnth27	Decrease	USD	3,465	3,150	3,135	2,850
HOL	Hedge/Member	Mnth27	Decrease	USD	3,150	3,150	2,850	2,850
HOL	Spec	Mnth28	Decrease	USD	3,465	3,150	3,135	2,850
HOL	Hedge/Member	Mnth28	Decrease	USD	3,150	3,150	2,850	2,850
HOL	Spec	Mnth29	Decrease	USD	3,410	3,100	3,080	2,800
HOL	Hedge/Member	Mnth29	Decrease	USD	3,100	3,100	2,800	2,800
HOL	Spec	Mnth30	Decrease	USD	3,410	3,100	3,080	2,800
HOL	Hedge/Member	Mnth30	Decrease	USD	3,100	3,100	2,800	2,800
HOL	Spec	Mnth31	Decrease	USD	3,410	3,100	3,080	2,800
HOL	Hedge/Member	Mnth31	Decrease	USD	3,100	3,100	2,800	2,800
HOL	Spec	Mnth32	Decrease	USD	3,355	3,050	3,080	2,800
HOL	Hedge/Member	Mnth32	Decrease	USD	3,050	3,050	2,800	2,800
HOL	Spec	Mnth33	Decrease	USD	3,355	3,050	3,080	2,800
HOL	Hedge/Member	Mnth33	Decrease	USD	3,050	3,050	2,800	2,800
HOL	Spec	Mnth34	Decrease	USD	3,355	3,050	3,025	2,750
HOL	Hedge/Member	Mnth34	Decrease	USD	3,050	3,050	2,750	2,750
HOL	Spec	Mnth35	Decrease	USD	3,300	3,000	2,970	2,700
HOL	Hedge/Member	Mnth35	Decrease	USD	3,000	3,000	2,700	2,700
HOL	Spec	Mnth36	Decrease	USD	3,300	3,000	2,970	2,700
HOL	Hedge/Member	Mnth36	Decrease	USD	3,000	3,000	2,700	2,700
HOL	Spec	Mnth37+	Decrease	USD	3,300	3,000	2,970	2,700
HOL	Hedge/Member	Mnth37+	Decrease	USD	3,000	3,000	2,700	2,700

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	5,390	4,900	5,060	4,600
23	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,600	4,600
23	Spec	Mnth2	Decrease	USD	5,060	4,600	4,730	4,300
23	Hedge/Member	Mnth2	Decrease	USD	4,600	4,600	4,300	4,300
23	Spec	Mnth3	Decrease	USD	4,950	4,500	4,620	4,200
23	Hedge/Member	Mnth3	Decrease	USD	4,500	4,500	4,200	4,200
23	Spec	Mnth4	Decrease	USD	4,840	4,400	4,510	4,100
23	Hedge/Member	Mnth4	Decrease	USD	4,400	4,400	4,100	4,100
23	Spec	Mnth5	Decrease	USD	4,730	4,300	4,400	4,000
23	Hedge/Member	Mnth5	Decrease	USD	4,300	4,300	4,000	4,000
23	Spec	Mnth6	Decrease	USD	4,620	4,200	4,290	3,900
23	Hedge/Member	Mnth6	Decrease	USD	4,200	4,200	3,900	3,900
23	Spec	Mnth7	Decrease	USD	4,510	4,100	4,180	3,800
23	Hedge/Member	Mnth7	Decrease	USD	4,100	4,100	3,800	3,800
23	Spec	Mnth8	Decrease	USD	4,400	4,000	4,070	3,700
23	Hedge/Member	Mnth8	Decrease	USD	4,000	4,000	3,700	3,700
23	Spec	Mnth9	Decrease	USD	4,290	3,900	3,960	3,600
23	Hedge/Member	Mnth9	Decrease	USD	3,900	3,900	3,600	3,600
23	Spec	Mnth10	Decrease	USD	4,180	3,800	3,850	3,500
23	Hedge/Member	Mnth10	Decrease	USD	3,800	3,800	3,500	3,500
23	Spec	Mnth11	Decrease	USD	4,125	3,750	3,795	3,450
23	Hedge/Member	Mnth11	Decrease	USD	3,750	3,750	3,450	3,450
23	Spec	Mnth12	Decrease	USD	4,015	3,650	3,685	3,350
23	Hedge/Member	Mnth12	Decrease	USD	3,650	3,650	3,350	3,350
23	Spec	Mnth13	Decrease	USD	3,960	3,600	3,630	3,300
23	Hedge/Member	Mnth13	Decrease	USD	3,600	3,600	3,300	3,300
23	Spec	Mnth14	Decrease	USD	3,850	3,500	3,520	3,200
23	Hedge/Member	Mnth14	Decrease	USD	3,500	3,500	3,200	3,200
23	Spec	Mnth15	Decrease	USD	3,795	3,450	3,465	3,150
23	Hedge/Member	Mnth15	Decrease	USD	3,450	3,450	3,150	3,150
23	Spec	Mnth16	Decrease	USD	3,740	3,400	3,410	3,100
23	Hedge/Member	Mnth16	Decrease	USD	3,400	3,400	3,100	3,100
23	Spec	Mnth17	Decrease	USD	3,685	3,350	3,355	3,050
23	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,050	3,050
23	Spec	Mnth18	Decrease	USD	3,658	3,325	3,328	3,025
23	Hedge/Member	Mnth18	Decrease	USD	3,325	3,325	3,025	3,025
23	Spec	Mnth19	Decrease	USD	3,630	3,300	3,300	3,000
23	Hedge/Member	Mnth19	Decrease	USD	3,300	3,300	3,000	3,000
23	Spec	Mnth20	Decrease	USD	3,575	3,250	3,245	2,950

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	3,250	3,250	2,950	2,950
23	Spec	Mnth21	Decrease	USD	3,520	3,200	3,190	2,900
23	Hedge/Member	Mnth21	Decrease	USD	3,200	3,200	2,900	2,900
23	Spec	Mnth22	Decrease	USD	3,465	3,150	3,135	2,850
23	Hedge/Member	Mnth22	Decrease	USD	3,150	3,150	2,850	2,850
23	Spec	Mnth23	Decrease	USD	3,465	3,150	3,135	2,850
23	Hedge/Member	Mnth23	Decrease	USD	3,150	3,150	2,850	2,850
23	Spec	Mnth24	Decrease	USD	3,465	3,150	3,135	2,850
23	Hedge/Member	Mnth24	Decrease	USD	3,150	3,150	2,850	2,850
23	Spec	Mnth25	Decrease	USD	3,465	3,150	3,135	2,850
23	Hedge/Member	Mnth25	Decrease	USD	3,150	3,150	2,850	2,850
23	Spec	Mnth26	Decrease	USD	3,465	3,150	3,135	2,850
23	Hedge/Member	Mnth26	Decrease	USD	3,150	3,150	2,850	2,850
23	Spec	Mnth27	Decrease	USD	3,465	3,150	3,135	2,850
23	Hedge/Member	Mnth27	Decrease	USD	3,150	3,150	2,850	2,850
23	Spec	Mnth28	Decrease	USD	3,465	3,150	3,135	2,850
23	Hedge/Member	Mnth28	Decrease	USD	3,150	3,150	2,850	2,850
23	Spec	Mnth29	Decrease	USD	3,410	3,100	3,080	2,800
23	Hedge/Member	Mnth29	Decrease	USD	3,100	3,100	2,800	2,800
23	Spec	Mnth30	Decrease	USD	3,410	3,100	3,080	2,800
23	Hedge/Member	Mnth30	Decrease	USD	3,100	3,100	2,800	2,800
23	Spec	Mnth31	Decrease	USD	3,410	3,100	3,080	2,800
23	Hedge/Member	Mnth31	Decrease	USD	3,100	3,100	2,800	2,800
23	Spec	Mnth32	Decrease	USD	3,355	3,050	3,025	2,750
23	Hedge/Member	Mnth32	Decrease	USD	3,050	3,050	2,750	2,750
23	Spec	Mnth33	Decrease	USD	3,355	3,050	3,025	2,750
23	Hedge/Member	Mnth33	Decrease	USD	3,050	3,050	2,750	2,750
23	Spec	Mnth34	Decrease	USD	3,355	3,050	3,025	2,750
23	Hedge/Member	Mnth34	Decrease	USD	3,050	3,050	2,750	2,750
23	Spec	Mnth35	Decrease	USD	3,300	3,000	2,970	2,700
23	Hedge/Member	Mnth35	Decrease	USD	3,000	3,000	2,700	2,700
23	Spec	Mnth36	Decrease	USD	3,300	3,000	2,970	2,700
23	Hedge/Member	Mnth36	Decrease	USD	3,000	3,000	2,700	2,700
23	Spec	Mnth37+	Decrease	USD	3,300	3,000	2,970	2,700
23	Hedge/Member	Mnth37+	Decrease	USD	3,000	3,000	2,700	2,700

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	5,390	4,900	5,060	4,600
HO3	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,600	4,600
HO3	Spec	Mnth2	Decrease	USD	5,060	4,600	4,730	4,300
HO3	Hedge/Member	Mnth2	Decrease	USD	4,600	4,600	4,300	4,300
HO3	Spec	Mnth3	Decrease	USD	4,950	4,500	4,620	4,200
HO3	Hedge/Member	Mnth3	Decrease	USD	4,500	4,500	4,200	4,200
HO3	Spec	Mnth4	Decrease	USD	4,840	4,400	4,510	4,100
HO3	Hedge/Member	Mnth4	Decrease	USD	4,400	4,400	4,100	4,100
HO3	Spec	Mnth5	Decrease	USD	4,730	4,300	4,400	4,000
HO3	Hedge/Member	Mnth5	Decrease	USD	4,300	4,300	4,000	4,000
HO3	Spec	Mnth6	Decrease	USD	4,620	4,200	4,290	3,900
HO3	Hedge/Member	Mnth6	Decrease	USD	4,200	4,200	3,900	3,900
HO3	Spec	Mnth7	Decrease	USD	4,510	4,100	4,180	3,800
HO3	Hedge/Member	Mnth7	Decrease	USD	4,100	4,100	3,800	3,800
HO3	Spec	Mnth8	Decrease	USD	4,400	4,000	4,070	3,700
HO3	Hedge/Member	Mnth8	Decrease	USD	4,000	4,000	3,700	3,700
HO3	Spec	Mnth9	Decrease	USD	4,290	3,900	3,960	3,600
HO3	Hedge/Member	Mnth9	Decrease	USD	3,900	3,900	3,600	3,600
HO3	Spec	Mnth10	Decrease	USD	4,180	3,800	3,850	3,500
HO3	Hedge/Member	Mnth10	Decrease	USD	3,800	3,800	3,500	3,500
HO3	Spec	Mnth11	Decrease	USD	4,125	3,750	3,795	3,450
HO3	Hedge/Member	Mnth11	Decrease	USD	3,750	3,750	3,450	3,450
HO3	Spec	Mnth12	Decrease	USD	4,015	3,650	3,685	3,350
HO3	Hedge/Member	Mnth12	Decrease	USD	3,650	3,650	3,350	3,350
HO3	Spec	Mnth13	Decrease	USD	3,960	3,600	3,630	3,300
HO3	Hedge/Member	Mnth13	Decrease	USD	3,600	3,600	3,300	3,300
HO3	Spec	Mnth14	Decrease	USD	3,850	3,500	3,520	3,200
HO3	Hedge/Member	Mnth14	Decrease	USD	3,500	3,500	3,200	3,200
HO3	Spec	Mnth15	Decrease	USD	3,795	3,450	3,465	3,150
HO3	Hedge/Member	Mnth15	Decrease	USD	3,450	3,450	3,150	3,150
HO3	Spec	Mnth16	Decrease	USD	3,740	3,400	3,410	3,100
HO3	Hedge/Member	Mnth16	Decrease	USD	3,400	3,400	3,100	3,100
HO3	Spec	Mnth17	Decrease	USD	3,685	3,350	3,355	3,050
HO3	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,050	3,050
HO3	Spec	Mnth18	Decrease	USD	3,658	3,325	3,328	3,025
HO3	Hedge/Member	Mnth18	Decrease	USD	3,325	3,325	3,025	3,025
HO3	Spec	Mnth19	Decrease	USD	3,630	3,300	3,300	3,000
HO3	Hedge/Member	Mnth19	Decrease	USD	3,300	3,300	3,000	3,000
HO3	Spec	Mnth20	Decrease	USD	3,575	3,250	3,245	2,950

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	3,250	3,250	2,950	2,950
HO3	Spec	Mnth21	Decrease	USD	3,520	3,200	3,190	2,900
HO3	Hedge/Member	Mnth21	Decrease	USD	3,200	3,200	2,900	2,900
HO3	Spec	Mnth22	Decrease	USD	3,465	3,150	3,135	2,850
HO3	Hedge/Member	Mnth22	Decrease	USD	3,150	3,150	2,850	2,850
HO3	Spec	Mnth23	Decrease	USD	3,465	3,150	3,135	2,850
HO3	Hedge/Member	Mnth23	Decrease	USD	3,150	3,150	2,850	2,850
HO3	Spec	Mnth24	Decrease	USD	3,465	3,150	3,135	2,850
HO3	Hedge/Member	Mnth24	Decrease	USD	3,150	3,150	2,850	2,850
HO3	Spec	Mnth25	Decrease	USD	3,465	3,150	3,135	2,850
HO3	Hedge/Member	Mnth25	Decrease	USD	3,150	3,150	2,850	2,850
HO3	Spec	Mnth26	Decrease	USD	3,465	3,150	3,135	2,850
HO3	Hedge/Member	Mnth26	Decrease	USD	3,150	3,150	2,850	2,850
HO3	Spec	Mnth27	Decrease	USD	3,465	3,150	3,135	2,850
HO3	Hedge/Member	Mnth27	Decrease	USD	3,150	3,150	2,850	2,850
HO3	Spec	Mnth28	Decrease	USD	3,465	3,150	3,135	2,850
HO3	Hedge/Member	Mnth28	Decrease	USD	3,150	3,150	2,850	2,850
HO3	Spec	Mnth29	Decrease	USD	3,410	3,100	3,080	2,800
HO3	Hedge/Member	Mnth29	Decrease	USD	3,100	3,100	2,800	2,800
HO3	Spec	Mnth30	Decrease	USD	3,410	3,100	3,080	2,800
HO3	Hedge/Member	Mnth30	Decrease	USD	3,100	3,100	2,800	2,800
HO3	Spec	Mnth31	Decrease	USD	3,410	3,100	3,080	2,800
HO3	Hedge/Member	Mnth31	Decrease	USD	3,100	3,100	2,800	2,800
HO3	Spec	Mnth32	Decrease	USD	3,355	3,050	3,080	2,800
HO3	Hedge/Member	Mnth32	Decrease	USD	3,050	3,050	2,800	2,800
HO3	Spec	Mnth33	Decrease	USD	3,355	3,050	3,080	2,800
HO3	Hedge/Member	Mnth33	Decrease	USD	3,050	3,050	2,800	2,800
HO3	Spec	Mnth34	Decrease	USD	3,355	3,050	3,025	2,750
HO3	Hedge/Member	Mnth34	Decrease	USD	3,050	3,050	2,750	2,750
HO3	Spec	Mnth35	Decrease	USD	3,300	3,000	2,970	2,700
HO3	Hedge/Member	Mnth35	Decrease	USD	3,000	3,000	2,700	2,700
HO3	Spec	Mnth36	Decrease	USD	3,300	3,000	2,970	2,700
HO3	Hedge/Member	Mnth36	Decrease	USD	3,000	3,000	2,700	2,700
HO3	Spec	Mnth37+	Decrease	USD	3,300	3,000	2,970	2,700
HO3	Hedge/Member	Mnth37+	Decrease	USD	3,000	3,000	2,700	2,700

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	5,390	4,900	5,060	4,600
HOP	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,600	4,600
HOP	Spec	Mnth2	Decrease	USD	5,060	4,600	4,730	4,300
HOP	Hedge/Member	Mnth2	Decrease	USD	4,600	4,600	4,300	4,300
HOP	Spec	Mnth3	Decrease	USD	4,950	4,500	4,620	4,200
HOP	Hedge/Member	Mnth3	Decrease	USD	4,500	4,500	4,200	4,200
HOP	Spec	Mnth4	Decrease	USD	4,840	4,400	4,510	4,100
HOP	Hedge/Member	Mnth4	Decrease	USD	4,400	4,400	4,100	4,100
HOP	Spec	Mnth5	Decrease	USD	4,730	4,300	4,400	4,000
HOP	Hedge/Member	Mnth5	Decrease	USD	4,300	4,300	4,000	4,000
HOP	Spec	Mnth6	Decrease	USD	4,620	4,200	4,290	3,900
HOP	Hedge/Member	Mnth6	Decrease	USD	4,200	4,200	3,900	3,900
HOP	Spec	Mnth7	Decrease	USD	4,510	4,100	4,180	3,800
HOP	Hedge/Member	Mnth7	Decrease	USD	4,100	4,100	3,800	3,800
HOP	Spec	Mnth8	Decrease	USD	4,400	4,000	4,070	3,700
HOP	Hedge/Member	Mnth8	Decrease	USD	4,000	4,000	3,700	3,700
HOP	Spec	Mnth9	Decrease	USD	4,290	3,900	3,960	3,600
HOP	Hedge/Member	Mnth9	Decrease	USD	3,900	3,900	3,600	3,600
HOP	Spec	Mnth10	Decrease	USD	4,180	3,800	3,850	3,500
HOP	Hedge/Member	Mnth10	Decrease	USD	3,800	3,800	3,500	3,500
HOP	Spec	Mnth11	Decrease	USD	4,125	3,750	3,795	3,450
HOP	Hedge/Member	Mnth11	Decrease	USD	3,750	3,750	3,450	3,450
HOP	Spec	Mnth12	Decrease	USD	4,015	3,650	3,685	3,350
HOP	Hedge/Member	Mnth12	Decrease	USD	3,650	3,650	3,350	3,350
HOP	Spec	Mnth13	Decrease	USD	3,960	3,600	3,630	3,300
HOP	Hedge/Member	Mnth13	Decrease	USD	3,600	3,600	3,300	3,300
HOP	Spec	Mnth14	Decrease	USD	3,850	3,500	3,520	3,200
HOP	Hedge/Member	Mnth14	Decrease	USD	3,500	3,500	3,200	3,200
HOP	Spec	Mnth15	Decrease	USD	3,795	3,450	3,465	3,150
HOP	Hedge/Member	Mnth15	Decrease	USD	3,450	3,450	3,150	3,150
HOP	Spec	Mnth16	Decrease	USD	3,740	3,400	3,410	3,100
HOP	Hedge/Member	Mnth16	Decrease	USD	3,400	3,400	3,100	3,100
HOP	Spec	Mnth17	Decrease	USD	3,685	3,350	3,355	3,050
HOP	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,050	3,050
HOP	Spec	Mnth18	Decrease	USD	3,658	3,325	3,328	3,025
HOP	Hedge/Member	Mnth18	Decrease	USD	3,325	3,325	3,025	3,025
HOP	Spec	Mnth19	Decrease	USD	3,630	3,300	3,300	3,000
HOP	Hedge/Member	Mnth19	Decrease	USD	3,300	3,300	3,000	3,000
HOP	Spec	Mnth20	Decrease	USD	3,575	3,250	3,245	2,950

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	3,250	3,250	2,950	2,950
HOP	Spec	Mnth21	Decrease	USD	3,520	3,200	3,190	2,900
HOP	Hedge/Member	Mnth21	Decrease	USD	3,200	3,200	2,900	2,900
HOP	Spec	Mnth22	Decrease	USD	3,465	3,150	3,135	2,850
HOP	Hedge/Member	Mnth22	Decrease	USD	3,150	3,150	2,850	2,850
HOP	Spec	Mnth23	Decrease	USD	3,465	3,150	3,135	2,850
HOP	Hedge/Member	Mnth23	Decrease	USD	3,150	3,150	2,850	2,850
HOP	Spec	Mnth24	Decrease	USD	3,465	3,150	3,135	2,850
HOP	Hedge/Member	Mnth24	Decrease	USD	3,150	3,150	2,850	2,850
HOP	Spec	Mnth25	Decrease	USD	3,465	3,150	3,135	2,850
HOP	Hedge/Member	Mnth25	Decrease	USD	3,150	3,150	2,850	2,850
HOP	Spec	Mnth26	Decrease	USD	3,465	3,150	3,135	2,850
HOP	Hedge/Member	Mnth26	Decrease	USD	3,150	3,150	2,850	2,850
HOP	Spec	Mnth27	Decrease	USD	3,465	3,150	3,135	2,850
HOP	Hedge/Member	Mnth27	Decrease	USD	3,150	3,150	2,850	2,850
HOP	Spec	Mnth28	Decrease	USD	3,465	3,150	3,135	2,850
HOP	Hedge/Member	Mnth28	Decrease	USD	3,150	3,150	2,850	2,850
HOP	Spec	Mnth29	Decrease	USD	3,410	3,100	3,080	2,800
HOP	Hedge/Member	Mnth29	Decrease	USD	3,100	3,100	2,800	2,800
HOP	Spec	Mnth30	Decrease	USD	3,410	3,100	3,080	2,800
HOP	Hedge/Member	Mnth30	Decrease	USD	3,100	3,100	2,800	2,800
HOP	Spec	Mnth31	Decrease	USD	3,410	3,100	3,080	2,800
HOP	Hedge/Member	Mnth31	Decrease	USD	3,100	3,100	2,800	2,800
HOP	Spec	Mnth32	Decrease	USD	3,355	3,050	3,080	2,800
HOP	Hedge/Member	Mnth32	Decrease	USD	3,050	3,050	2,800	2,800
HOP	Spec	Mnth33	Decrease	USD	3,355	3,050	3,080	2,800
HOP	Hedge/Member	Mnth33	Decrease	USD	3,050	3,050	2,800	2,800
HOP	Spec	Mnth34	Decrease	USD	3,355	3,050	3,025	2,750
HOP	Hedge/Member	Mnth34	Decrease	USD	3,050	3,050	2,750	2,750
HOP	Spec	Mnth35	Decrease	USD	3,300	3,000	2,970	2,700
HOP	Hedge/Member	Mnth35	Decrease	USD	3,000	3,000	2,700	2,700
HOP	Spec	Mnth36	Decrease	USD	3,300	3,000	2,970	2,700
HOP	Hedge/Member	Mnth36	Decrease	USD	3,000	3,000	2,700	2,700
HOP	Spec	Mnth37+	Decrease	USD	3,300	3,000	2,970	2,700
HOP	Hedge/Member	Mnth37+	Decrease	USD	3,000	3,000	2,700	2,700

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	5,390	4,900	5,060	4,600
HOT	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,600	4,600
HOT	Spec	Mnth2	Decrease	USD	5,060	4,600	4,730	4,300
HOT	Hedge/Member	Mnth2	Decrease	USD	4,600	4,600	4,300	4,300
HOT	Spec	Mnth3	Decrease	USD	4,950	4,500	4,620	4,200
HOT	Hedge/Member	Mnth3	Decrease	USD	4,500	4,500	4,200	4,200
HOT	Spec	Mnth4	Decrease	USD	4,840	4,400	4,510	4,100
HOT	Hedge/Member	Mnth4	Decrease	USD	4,400	4,400	4,100	4,100
HOT	Spec	Mnth5	Decrease	USD	4,730	4,300	4,400	4,000
HOT	Hedge/Member	Mnth5	Decrease	USD	4,300	4,300	4,000	4,000
HOT	Spec	Mnth6	Decrease	USD	4,620	4,200	4,290	3,900
HOT	Hedge/Member	Mnth6	Decrease	USD	4,200	4,200	3,900	3,900
HOT	Spec	Mnth7	Decrease	USD	4,510	4,100	4,180	3,800
HOT	Hedge/Member	Mnth7	Decrease	USD	4,100	4,100	3,800	3,800
HOT	Spec	Mnth8	Decrease	USD	4,400	4,000	4,070	3,700
HOT	Hedge/Member	Mnth8	Decrease	USD	4,000	4,000	3,700	3,700
HOT	Spec	Mnth9	Decrease	USD	4,290	3,900	3,960	3,600
HOT	Hedge/Member	Mnth9	Decrease	USD	3,900	3,900	3,600	3,600
HOT	Spec	Mnth10	Decrease	USD	4,180	3,800	3,850	3,500
HOT	Hedge/Member	Mnth10	Decrease	USD	3,800	3,800	3,500	3,500
HOT	Spec	Mnth11	Decrease	USD	4,125	3,750	3,795	3,450
HOT	Hedge/Member	Mnth11	Decrease	USD	3,750	3,750	3,450	3,450
HOT	Spec	Mnth12	Decrease	USD	4,015	3,650	3,685	3,350
HOT	Hedge/Member	Mnth12	Decrease	USD	3,650	3,650	3,350	3,350
HOT	Spec	Mnth13	Decrease	USD	3,960	3,600	3,630	3,300
HOT	Hedge/Member	Mnth13	Decrease	USD	3,600	3,600	3,300	3,300
HOT	Spec	Mnth14	Decrease	USD	3,850	3,500	3,520	3,200
HOT	Hedge/Member	Mnth14	Decrease	USD	3,500	3,500	3,200	3,200
HOT	Spec	Mnth15	Decrease	USD	3,795	3,450	3,465	3,150
HOT	Hedge/Member	Mnth15	Decrease	USD	3,450	3,450	3,150	3,150
HOT	Spec	Mnth16	Decrease	USD	3,740	3,400	3,410	3,100
HOT	Hedge/Member	Mnth16	Decrease	USD	3,400	3,400	3,100	3,100
HOT	Spec	Mnth17	Decrease	USD	3,685	3,350	3,355	3,050
HOT	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,050	3,050
HOT	Spec	Mnth18	Decrease	USD	3,658	3,325	3,328	3,025
HOT	Hedge/Member	Mnth18	Decrease	USD	3,325	3,325	3,025	3,025
HOT	Spec	Mnth19	Decrease	USD	3,630	3,300	3,300	3,000
HOT	Hedge/Member	Mnth19	Decrease	USD	3,300	3,300	3,000	3,000
HOT	Spec	Mnth20	Decrease	USD	3,575	3,250	3,245	2,950

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	3,250	3,250	2,950	2,950
HOT	Spec	Mnth21	Decrease	USD	3,520	3,200	3,190	2,900
HOT	Hedge/Member	Mnth21	Decrease	USD	3,200	3,200	2,900	2,900
HOT	Spec	Mnth22	Decrease	USD	3,465	3,150	3,135	2,850
HOT	Hedge/Member	Mnth22	Decrease	USD	3,150	3,150	2,850	2,850
HOT	Spec	Mnth23	Decrease	USD	3,465	3,150	3,135	2,850
HOT	Hedge/Member	Mnth23	Decrease	USD	3,150	3,150	2,850	2,850
HOT	Spec	Mnth24	Decrease	USD	3,465	3,150	3,135	2,850
HOT	Hedge/Member	Mnth24	Decrease	USD	3,150	3,150	2,850	2,850
HOT	Spec	Mnth25	Decrease	USD	3,465	3,150	3,135	2,850
HOT	Hedge/Member	Mnth25	Decrease	USD	3,150	3,150	2,850	2,850
HOT	Spec	Mnth26	Decrease	USD	3,465	3,150	3,135	2,850
HOT	Hedge/Member	Mnth26	Decrease	USD	3,150	3,150	2,850	2,850
HOT	Spec	Mnth27	Decrease	USD	3,465	3,150	3,135	2,850
HOT	Hedge/Member	Mnth27	Decrease	USD	3,150	3,150	2,850	2,850
HOT	Spec	Mnth28	Decrease	USD	3,465	3,150	3,135	2,850
HOT	Hedge/Member	Mnth28	Decrease	USD	3,150	3,150	2,850	2,850
HOT	Spec	Mnth29	Decrease	USD	3,410	3,100	3,080	2,800
HOT	Hedge/Member	Mnth29	Decrease	USD	3,100	3,100	2,800	2,800
HOT	Spec	Mnth30	Decrease	USD	3,410	3,100	3,080	2,800
HOT	Hedge/Member	Mnth30	Decrease	USD	3,100	3,100	2,800	2,800
HOT	Spec	Mnth31	Decrease	USD	3,410	3,100	3,080	2,800
HOT	Hedge/Member	Mnth31	Decrease	USD	3,100	3,100	2,800	2,800
HOT	Spec	Mnth32	Decrease	USD	3,355	3,050	3,080	2,800
HOT	Hedge/Member	Mnth32	Decrease	USD	3,050	3,050	2,800	2,800
HOT	Spec	Mnth33	Decrease	USD	3,355	3,050	3,080	2,800
HOT	Hedge/Member	Mnth33	Decrease	USD	3,050	3,050	2,800	2,800
HOT	Spec	Mnth34	Decrease	USD	3,355	3,050	3,025	2,750
HOT	Hedge/Member	Mnth34	Decrease	USD	3,050	3,050	2,750	2,750
HOT	Spec	Mnth35	Decrease	USD	3,300	3,000	2,970	2,700
HOT	Hedge/Member	Mnth35	Decrease	USD	3,000	3,000	2,700	2,700
HOT	Spec	Mnth36	Decrease	USD	3,300	3,000	2,970	2,700
HOT	Hedge/Member	Mnth36	Decrease	USD	3,000	3,000	2,700	2,700
HOT	Spec	Mnth37+	Decrease	USD	3,300	3,000	2,970	2,700
HOT	Hedge/Member	Mnth37+	Decrease	USD	3,000	3,000	2,700	2,700
PREM UNL GAS 10 PPM (PLTS) RDM (7L)								
7L	Spec		Decrease	USD	60,500	55,000	53,900	49,000
7L	Hedge/Member		Decrease	USD	55,000	55,000	49,000	49,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PREMIUM UNLD 10P FOB MED FUT (3G)								
3G	Spec	Mnth 1	Decrease	USD	57,200	52,000	44,000	40,000
3G	Hedge/Member	Mnth 1	Decrease	USD	52,000	52,000	40,000	40,000
3G	Spec	Mnths 2+	Decrease	USD	54,450	49,500	42,900	39,000
3G	Hedge/Member	Mnths 2+	Decrease	USD	49,500	49,500	39,000	39,000
RBOB CALENDAR FUT (RL)								
RL	Spec	Mnth 1	Decrease	USD	6,270	5,700	5,610	5,100
RL	Hedge/Member	Mnth 1	Decrease	USD	5,700	5,700	5,100	5,100
RL	Spec	Mnth 2	Decrease	USD	5,720	5,200	5,170	4,700
RL	Hedge/Member	Mnth 2	Decrease	USD	5,200	5,200	4,700	4,700
RL	Spec	Summer 2015	Decrease	USD	5,170	4,700	4,840	4,400
RL	Hedge/Member	Summer 2015	Decrease	USD	4,700	4,700	4,400	4,400
RBOB GASOLINE FINANCIAL FUTURES (RT)								
RT	Spec	Mnth 1	Decrease	USD	6,270	5,700	5,610	5,100
RT	Hedge/Member	Mnth 1	Decrease	USD	5,700	5,700	5,100	5,100
RT	Spec	Mnth 2	Decrease	USD	5,720	5,200	5,170	4,700
RT	Hedge/Member	Mnth 2	Decrease	USD	5,200	5,200	4,700	4,700
RT	Spec	Summer 2015	Decrease	USD	5,170	4,700	4,840	4,400
RT	Hedge/Member	Summer 2015	Decrease	USD	4,700	4,700	4,400	4,400
RBOB GASOLINE FUTURES (RB)								
RB	Spec	Mnth 1	Decrease	USD	6,270	5,700	5,610	5,100
RB	Hedge/Member	Mnth 1	Decrease	USD	5,700	5,700	5,100	5,100
RB	Spec	Mnth 2	Decrease	USD	5,720	5,200	5,170	4,700
RB	Hedge/Member	Mnth 2	Decrease	USD	5,200	5,200	4,700	4,700
RB	Spec	Summer 2015	Decrease	USD	5,170	4,700	4,840	4,400
RB	Hedge/Member	Summer 2015	Decrease	USD	4,700	4,700	4,400	4,400
RBOB GASOLINE TAM LONDON (RBL)								
RBL	Spec	Mnth 1	Decrease	USD	6,270	5,700	5,610	5,100
RBL	Hedge/Member	Mnth 1	Decrease	USD	5,700	5,700	5,100	5,100
RBL	Spec	Mnth 2	Decrease	USD	5,720	5,200	5,170	4,700
RBL	Hedge/Member	Mnth 2	Decrease	USD	5,200	5,200	4,700	4,700
RBL	Spec	Summer 2015	Decrease	USD	5,170	4,700	4,840	4,400
RBL	Hedge/Member	Summer 2015	Decrease	USD	4,700	4,700	4,400	4,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RBOB GASOLINE TAM PLATTS PR (RBS)								
RBS	Spec	Mnth 1	Decrease	USD	6,270	5,700	5,610	5,100
RBS	Hedge/Member	Mnth 1	Decrease	USD	5,700	5,700	5,100	5,100
RBS	Spec	Mnth 2	Decrease	USD	5,720	5,200	5,170	4,700
RBS	Hedge/Member	Mnth 2	Decrease	USD	5,200	5,200	4,700	4,700
RBS	Spec	Summer 2015	Decrease	USD	5,170	4,700	4,840	4,400
RBS	Hedge/Member	Summer 2015	Decrease	USD	4,700	4,700	4,400	4,400
RBOB GASOLINE TAM PLATTS PRICE (4RB)								
4RB	Spec	Mnth 1	Decrease	USD	6,270	5,700	5,610	5,100
4RB	Hedge/Member	Mnth 1	Decrease	USD	5,700	5,700	5,100	5,100
4RB	Spec	Mnth 2	Decrease	USD	5,720	5,200	5,170	4,700
4RB	Hedge/Member	Mnth 2	Decrease	USD	5,200	5,200	4,700	4,700
4RB	Spec	Summer 2015	Decrease	USD	5,170	4,700	4,840	4,400
4RB	Hedge/Member	Summer 2015	Decrease	USD	4,700	4,700	4,400	4,400
RBOB GASOLINE TAM PLATTS PRICING (3RB)								
3RB	Spec	Mnth 1	Decrease	USD	6,270	5,700	5,610	5,100
3RB	Hedge/Member	Mnth 1	Decrease	USD	5,700	5,700	5,100	5,100
3RB	Spec	Mnth 2	Decrease	USD	5,720	5,200	5,170	4,700
3RB	Hedge/Member	Mnth 2	Decrease	USD	5,200	5,200	4,700	4,700
3RB	Spec	Summer 2015	Decrease	USD	5,170	4,700	4,840	4,400
3RB	Hedge/Member	Summer 2015	Decrease	USD	4,700	4,700	4,400	4,400
RBOB LAST DAY FINANCIAL FUTURES (27)								
27	Spec	Mnth 1	Decrease	USD	6,270	5,700	5,610	5,100
27	Hedge/Member	Mnth 1	Decrease	USD	5,700	5,700	5,100	5,100
27	Spec	Mnth 2	Decrease	USD	5,720	5,200	5,170	4,700
27	Hedge/Member	Mnth 2	Decrease	USD	5,200	5,200	4,700	4,700
27	Spec	Summer 2015	Decrease	USD	5,170	4,700	4,840	4,400
27	Hedge/Member	Summer 2015	Decrease	USD	4,700	4,700	4,400	4,400
RBOB PLATTS 3:15 TRADABLE MARKER (RBP)								
RBP	Spec	Mnth 1	Decrease	USD	6,270	5,700	5,610	5,100
RBP	Hedge/Member	Mnth 1	Decrease	USD	5,700	5,700	5,100	5,100
RBP	Spec	Mnth 2	Decrease	USD	5,720	5,200	5,170	4,700
RBP	Hedge/Member	Mnth 2	Decrease	USD	5,200	5,200	4,700	4,700
RBP	Spec	Summer 2015	Decrease	USD	5,170	4,700	4,840	4,400
RBP	Hedge/Member	Summer 2015	Decrease	USD	4,700	4,700	4,400	4,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RBOB TRADE AT SETTLEMENT (RBT)								
RBT	Spec	Mnth 1	Decrease	USD	6,270	5,700	5,610	5,100
RBT	Hedge/Member	Mnth 1	Decrease	USD	5,700	5,700	5,100	5,100
RBT	Spec	Mnth 2	Decrease	USD	5,720	5,200	5,170	4,700
RBT	Hedge/Member	Mnth 2	Decrease	USD	5,200	5,200	4,700	4,700
RBT	Spec	Summer 2015	Decrease	USD	5,170	4,700	4,840	4,400
RBT	Hedge/Member	Summer 2015	Decrease	USD	4,700	4,700	4,400	4,400
RME BIODIESEL ARGUS FOB RDA RED CLP (RBF)								
RBF	Spec		Increase	USD	4,950	4,500	5,940	5,400
RBF	Hedge/Member		Increase	USD	4,500	4,500	5,400	5,400
SINGAPORE FUEL 180CST CALFUT (UA)								
UA	Spec	Mnth 1	Decrease	USD	28,600	26,000	26,400	24,000
UA	Hedge/Member	Mnth 1	Decrease	USD	26,000	26,000	24,000	24,000
UA	Spec	Mnth 2	Decrease	USD	27,500	25,000	25,300	23,000
UA	Hedge/Member	Mnth 2	Decrease	USD	25,000	25,000	23,000	23,000
UA	Spec	Mnths 3-7	Decrease	USD	26,400	24,000	24,200	22,000
UA	Hedge/Member	Mnths 3-7	Decrease	USD	24,000	24,000	22,000	22,000
UA	Spec	Mnths 8+	Decrease	USD	25,300	23,000	23,100	21,000
UA	Hedge/Member	Mnths 8+	Decrease	USD	23,000	23,000	21,000	21,000
SINGAPORE JET KEROSENE FUT (KS)								
KS	Spec	Mnth 1	Decrease	USD	4,400	4,000	3,960	3,600
KS	Hedge/Member	Mnth 1	Decrease	USD	4,000	4,000	3,600	3,600
KS	Spec	Mnths 2-6	Decrease	USD	4,400	4,000	3,960	3,600
KS	Hedge/Member	Mnths 2-6	Decrease	USD	4,000	4,000	3,600	3,600
KS	Spec	Mnths 7+	Decrease	USD	4,400	4,000	3,960	3,600
KS	Hedge/Member	Mnths 7+	Decrease	USD	4,000	4,000	3,600	3,600
SINGAPORE NAPHTHA FUT (SP)								
SP	Spec		Decrease	USD	6,600	6,000	5,500	5,000
SP	Hedge/Member		Decrease	USD	6,000	6,000	5,000	5,000
SYNRBOB LAST DAY FINANCIAL FUT (S27)								
S27	Spec	Mnth 1	Decrease	USD	6,270	5,700	5,610	5,100
S27	Hedge/Member	Mnth 1	Decrease	USD	5,700	5,700	5,100	5,100
S27	Spec	Mnth 2	Decrease	USD	5,720	5,200	5,170	4,700
S27	Hedge/Member	Mnth 2	Decrease	USD	5,200	5,200	4,700	4,700
S27	Spec	Summer 2015	Decrease	USD	5,170	4,700	4,840	4,400
S27	Hedge/Member	Summer 2015	Decrease	USD	4,700	4,700	4,400	4,400

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

SYNTHET GULF COAST GASOLINE CLNDR F (SGS)

SGS	Spec	Mths 1	Decrease	USD	7,260	6,600	6,534	5,940
SGS	Hedge/Member	Mths 1	Decrease	USD	6,600	6,600	5,940	5,940
SGS	Spec	Mths 2	Decrease	USD	6,600	6,000	5,940	5,400
SGS	Hedge/Member	Mths 2	Decrease	USD	6,000	6,000	5,400	5,400
SGS	Spec	Mths 3-8	Decrease	USD	6,050	5,500	5,445	4,950
SGS	Hedge/Member	Mths 3-8	Decrease	USD	5,500	5,500	4,950	4,950
SGS	Spec	Mnths 9+	Decrease	USD	5,500	5,000	4,950	4,500
SGS	Hedge/Member	Mnths 9+	Decrease	USD	5,000	5,000	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								
SYNTHETIHEATING OIL LAST DAY FINANC (S23)								
S23	Spec	Mnth1	Decrease	USD	5,390	4,900	5,060	4,600
S23	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,600	4,600
S23	Spec	Mnth2	Decrease	USD	5,060	4,600	4,730	4,300
S23	Hedge/Member	Mnth2	Decrease	USD	4,600	4,600	4,300	4,300
S23	Spec	Mnth3	Decrease	USD	4,950	4,500	4,620	4,200
S23	Hedge/Member	Mnth3	Decrease	USD	4,500	4,500	4,200	4,200
S23	Spec	Mnth4	Decrease	USD	4,840	4,400	4,510	4,100
S23	Hedge/Member	Mnth4	Decrease	USD	4,400	4,400	4,100	4,100
S23	Spec	Mnth5	Decrease	USD	4,730	4,300	4,400	4,000
S23	Hedge/Member	Mnth5	Decrease	USD	4,300	4,300	4,000	4,000
S23	Spec	Mnth6	Decrease	USD	4,620	4,200	4,290	3,900
S23	Hedge/Member	Mnth6	Decrease	USD	4,200	4,200	3,900	3,900
S23	Spec	Mnth7	Decrease	USD	4,510	4,100	4,180	3,800
S23	Hedge/Member	Mnth7	Decrease	USD	4,100	4,100	3,800	3,800
S23	Spec	Mnth8	Decrease	USD	4,400	4,000	4,070	3,700
S23	Hedge/Member	Mnth8	Decrease	USD	4,000	4,000	3,700	3,700
S23	Spec	Mnth9	Decrease	USD	4,290	3,900	3,960	3,600
S23	Hedge/Member	Mnth9	Decrease	USD	3,900	3,900	3,600	3,600
S23	Spec	Mnth10	Decrease	USD	4,180	3,800	3,850	3,500
S23	Hedge/Member	Mnth10	Decrease	USD	3,800	3,800	3,500	3,500
S23	Spec	Mnth11	Decrease	USD	4,125	3,750	3,795	3,450
S23	Hedge/Member	Mnth11	Decrease	USD	3,750	3,750	3,450	3,450
S23	Spec	Mnth12	Decrease	USD	4,015	3,650	3,685	3,350
S23	Hedge/Member	Mnth12	Decrease	USD	3,650	3,650	3,350	3,350
S23	Spec	Mnth13	Decrease	USD	3,960	3,600	3,630	3,300
S23	Hedge/Member	Mnth13	Decrease	USD	3,600	3,600	3,300	3,300
S23	Spec	Mnth14	Decrease	USD	3,850	3,500	3,520	3,200
S23	Hedge/Member	Mnth14	Decrease	USD	3,500	3,500	3,200	3,200
S23	Spec	Mnth15	Decrease	USD	3,795	3,450	3,465	3,150
S23	Hedge/Member	Mnth15	Decrease	USD	3,450	3,450	3,150	3,150
S23	Spec	Mnth16	Decrease	USD	3,740	3,400	3,410	3,100
S23	Hedge/Member	Mnth16	Decrease	USD	3,400	3,400	3,100	3,100
S23	Spec	Mnth17	Decrease	USD	3,685	3,350	3,355	3,050
S23	Hedge/Member	Mnth17	Decrease	USD	3,350	3,350	3,050	3,050
S23	Spec	Mnth18	Decrease	USD	3,658	3,325	3,328	3,025
S23	Hedge/Member	Mnth18	Decrease	USD	3,325	3,325	3,025	3,025
S23	Spec	Mnth19	Decrease	USD	3,630	3,300	3,300	3,000
S23	Hedge/Member	Mnth19	Decrease	USD	3,300	3,300	3,000	3,000
S23	Spec	Mnth20	Decrease	USD	3,575	3,250	3,245	2,950

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	3,250	3,250	2,950	2,950
S23	Spec	Mnth21	Decrease	USD	3,520	3,200	3,190	2,900
S23	Hedge/Member	Mnth21	Decrease	USD	3,200	3,200	2,900	2,900
S23	Spec	Mnth22	Decrease	USD	3,465	3,150	3,135	2,850
S23	Hedge/Member	Mnth22	Decrease	USD	3,150	3,150	2,850	2,850
S23	Spec	Mnth23	Decrease	USD	3,465	3,150	3,135	2,850
S23	Hedge/Member	Mnth23	Decrease	USD	3,150	3,150	2,850	2,850
S23	Spec	Mnth24	Decrease	USD	3,465	3,150	3,135	2,850
S23	Hedge/Member	Mnth24	Decrease	USD	3,150	3,150	2,850	2,850
S23	Spec	Mnth25	Decrease	USD	3,465	3,150	3,135	2,850
S23	Hedge/Member	Mnth25	Decrease	USD	3,150	3,150	2,850	2,850
S23	Spec	Mnth26	Decrease	USD	3,465	3,150	3,135	2,850
S23	Hedge/Member	Mnth26	Decrease	USD	3,150	3,150	2,850	2,850
S23	Spec	Mnth27	Decrease	USD	3,465	3,150	3,135	2,850
S23	Hedge/Member	Mnth27	Decrease	USD	3,150	3,150	2,850	2,850
S23	Spec	Mnth28	Decrease	USD	3,465	3,150	3,135	2,850
S23	Hedge/Member	Mnth28	Decrease	USD	3,150	3,150	2,850	2,850
S23	Spec	Mnth29	Decrease	USD	3,410	3,100	3,080	2,800
S23	Hedge/Member	Mnth29	Decrease	USD	3,100	3,100	2,800	2,800
S23	Spec	Mnth30	Decrease	USD	3,410	3,100	3,080	2,800
S23	Hedge/Member	Mnth30	Decrease	USD	3,100	3,100	2,800	2,800
S23	Spec	Mnth31	Decrease	USD	3,410	3,100	3,080	2,800
S23	Hedge/Member	Mnth31	Decrease	USD	3,100	3,100	2,800	2,800
S23	Spec	Mnth32	Decrease	USD	3,355	3,050	3,025	2,750
S23	Hedge/Member	Mnth32	Decrease	USD	3,050	3,050	2,750	2,750
S23	Spec	Mnth33	Decrease	USD	3,355	3,050	3,025	2,750
S23	Hedge/Member	Mnth33	Decrease	USD	3,050	3,050	2,750	2,750
S23	Spec	Mnth34	Decrease	USD	3,355	3,050	3,025	2,750
S23	Hedge/Member	Mnth34	Decrease	USD	3,050	3,050	2,750	2,750
S23	Spec	Mnth35	Decrease	USD	3,300	3,000	2,970	2,700
S23	Hedge/Member	Mnth35	Decrease	USD	3,000	3,000	2,700	2,700
S23	Spec	Mnth36	Decrease	USD	3,300	3,000	2,970	2,700
S23	Hedge/Member	Mnth36	Decrease	USD	3,000	3,000	2,700	2,700
S23	Spec	Mnth37+	Decrease	USD	3,300	3,000	2,970	2,700
S23	Hedge/Member	Mnth37+	Decrease	USD	3,000	3,000	2,700	2,700
TOKYO BAY 10PPM (RIM) FUT (RMS)								
RMS	Spec		Increase	JPY	165,000	150,000	198,000	180,000
RMS	Hedge/Member		Increase	JPY	150,000	150,000	180,000	180,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
AGRICULTURE - Intra Spreads								
Soymeal (CBOT) (06) - Current Crop v 2nd New Crop (Oct through Sept) (SOYBEAN MEAL FUTURES)								
06	Spec		Increase	USD	550	500	660	600
06	Hedge/Member		Increase	USD	500	500	600	600
Soymeal (CBOT) (06) - Current Crop v New Crop (Oct through Sept) (SOYBEAN MEAL FUTURES)								
06	Spec		Increase	USD	550	500	660	600
06	Hedge/Member		Increase	USD	500	500	600	600
Soymeal (CBOT) (06) - Mth 1-2 v 2nd New Crop (Oct through Sept) (SOYBEAN MEAL FUTURES)								
06	Spec		Increase	USD	550	500	660	600
06	Hedge/Member		Increase	USD	500	500	600	600
Soymeal (CBOT) (06) - Mth 1-2 v New Crop (Oct through Sept) (SOYBEAN MEAL FUTURES)								
06	Spec		Increase	USD	550	500	660	600
06	Hedge/Member		Increase	USD	500	500	600	600
ELECTRICITY - Intra Spreads								
PJM AD HUB 5MW REAL TIME OFF PEAK - All Months (PJM AD HUB 5MW REAL TIME O PK)								
V3	Spec		Increase	USD	11	10	20	18
V3	Hedge/Member		Increase	USD	10	10	18	18
PJM AEP Dayton Hub Off-Peak Calendar-Month Day-Ahead LMP - All Months (PJM DAYTON DA OFF-PEAK)								
R7	Spec		Increase	USD	11	10	17	15
R7	Hedge/Member		Increase	USD	10	10	15	15
PJM JCPL Zone Peak Calendar-Month Day-Ahead LMP - All Months (PJM JCPL DA PEAK)								
J2	Spec		Increase	USD	330	300	495	450
J2	Hedge/Member		Increase	USD	300	300	450	450
PJM PECO Zone 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures - All Months (PJM PECO Z5 MW PK CLM DA LMP)								
4N	Spec		Increase	USD	220	200	440	400
4N	Hedge/Member		Increase	USD	200	200	400	400
PPL Zone Peak Calendar-Month Day-Ahead LMP - All Months (PJM PPL DA PEAK)								
L5	Spec		Increase	USD	182	165	330	300
L5	Hedge/Member		Increase	USD	165	165	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

EQUITY INDEX - Intra Spreads

Dow Jones (CBOT) (11) - All Months (\$10DOW JONES FUTURES)

11	Spec		Increase	USD	165	150	242	220
11	Hedge/Member		Increase	USD	150	150	220	220

Dow Jones (CBOT) (11) - All Months ()

DO	Spec		Increase	USD	413	375	605	550
DO	Hedge/Member		Increase	USD	375	375	550	550

Dow Jones (CBOT) (11) - All Months (MINI DOW JONES INDEX)

YM	Spec		Increase	USD	83	75	121	110
YM	Hedge/Member		Increase	USD	75	75	110	110

E-Mini Nasdaq Biotechnology Index Futures (BQ) - All Months (BTIC E-MINI NASDAQ BIOTECHNOLOGY)

BIT	Spec		Increase	USD	220	200	303	275
BIT	Hedge/Member		Increase	USD	200	200	275	275

E-Mini Nasdaq Biotechnology Index Futures (BQ) - All Months (E-MINI NASDAQ BIOTECH SYNT MARKER)

BTT	Spec		Increase	USD	220	200	303	275
BTT	Hedge/Member		Increase	USD	200	200	275	275

E-Mini Nasdaq Biotechnology Index Futures (BQ) - All Months (E-MINI NASDAQ BIOTECHNOLOGY FUTURES)

BQ	Spec		Increase	USD	220	200	303	275
BQ	Hedge/Member		Increase	USD	200	200	275	275

NATURAL GAS - Intra Spreads

NORTHERN NAT GAS DEMARCATION (PE) - All Months (NORTHERN NATURAL GAS DEMAR BASIS FUT)

PE	Spec		Increase	USD	138	125	220	200
PE	Hedge/Member		Increase	USD	125	125	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
PETROLEUM CRACKS AND SPREADS - Intra Spreads								
Gasoil 0.1 Barges FOB Rdam v. ICE Gasoil Swap - All Months (GASOIL 0.1 RDAM BRGS V. ICE)								
WQ	Spec		Increase	USD	1,375	1,250	1,430	1,300
WQ	Hedge/Member		Increase	USD	1,250	1,250	1,300	1,300
Gasoil 0.1 Barges FOB Rdam v. ICE Gasoil Swap - All Months (MINI GSOIL .1 PLTTS VS ICE GSOIL FU)								
MGB	Spec		Increase	USD	138	125	143	130
MGB	Hedge/Member		Increase	USD	125	125	130	130
LA Jet Fuel vs. NYMEX #2 HO Spread Swap - All Months (LA JT FL(PLATTS) VS.NY HRBR ULSD FU)								
MQ	Spec		Increase	USD	935	850	1,320	1,200
MQ	Hedge/Member		Increase	USD	850	850	1,200	1,200
Los Angeles CARBOB (OPIS) Spread Swap - All Months (LA CARBOB GASOLINE(OPIS)FUT)								
JL	Spec		Increase	USD	3,520	3,200	4,180	3,800
JL	Hedge/Member		Increase	USD	3,200	3,200	3,800	3,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL - Inter-commodity Spread Rates						
1% FUEL OIL (PLATTS) CARGOES FOB NWE CRACK SPREAD SWAP FUTURES (NY-FI - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+33:-5:+33	95%	95%	98%	98%
1% FUEL OIL (PLATTS) CARGOES FOB NWE CRACK SPREAD SWAP FUTURES (NY-FI - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+33:-5:+33	95%	95%	98%	98%
1% FUEL OIL (PLATTS) CARGOES FOB NWE CRACK SPREAD SWAP FUTURES (NY-FI - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+33:-5:+33	95%	95%	98%	98%
EUROPEAN NAPHTHA (PLATTS) CRACK SPREAD SWAP FUTURES (NY-EN - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Increase	+9:+9:-1	95%	95%	98%	98%
EUROPEAN NAPHTHA (PLATTS) CRACK SPREAD SWAP FUTURES (NY-EN - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME).						
Spread Credit Rate	Increase	+9:+9:-1	95%	95%	98%	98%
EUROPEAN NAPHTHA (PLATTS) CRACK SPREAD SWAP FUTURES (NY-EN - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Increase	+9:+9:-1	95%	95%	98%	98%
EUROPEAN NAPHTHA (PLATTS) CRACK SPREAD SWAP FUTURES (NY-EN - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB, BZ, CY) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Increase	+9:+9:-1	95%	95%	98%	98%
GULF COAST NO. 6 FUEL OIL (PLATTS) CRACK SPREAD SWAP FUTURES (NY-MG - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1:+1	97%	97%	98%	98%
GULF COAST NO. 6 FUEL OIL (PLATTS) CRACK SPREAD SWAP FUTURES (NY-MG - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-1:+1	97%	97%	98%	98%
GULF COAST NO. 6 FUEL OIL (PLATTS) CRACK SPREAD SWAP FUTURES (NY-MG - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+1:-1:+1	97%	97%	98%	98%
GULF COAST ULSD (PLATTS) CRACK SPREAD SWAP FUTURES (NY-GY - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GULF COAST ULSD (PLATTS) CRACK SPREAD SWAP FUTURES (NY-GY - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GULF COAST ULSD (PLATTS) CRACK SPREAD SWAP FUTURES (NY-GY - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GULF COAST UNL 87 (PLATTS) CRACK SPREAD SWAP FUTURES (NY-RU - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GULF COAST UNL 87 (PLATTS) CRACK SPREAD SWAP FUTURES (NY-RU - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
SINGAPORE FUEL OIL 180 CST (PLATTS) 6.35 DUBAI CRACK SPREAD SWAP FUTURES (NY-ST5 - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+19:-3:+19	95%	95%	98%	98%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) BRENT CRACK SPREAD SWAP FUTURES (NY-1NB - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) BRENT CRACK SPREAD SWAP FUTURES (NY-1NB - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) BRENT CRACK SPREAD SWAP FUTURES (NY-1NB - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%

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						
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs NYISO ZONE C 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LBMP SWAP FUTURES (NY-Q5 - CME)						
Spread Credit Rate	Decrease	+1:-11	55%	55%	30%	30%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM AEP DAYTON HUB OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-R7 - CME)						
Spread Credit Rate	Decrease	+1:-194	45%	45%	40%	40%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM JCPL ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-J2 - CME)						
Spread Credit Rate	Decrease	+1:-11	45%	45%	30%	30%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM NORTHERN ILLINOIS HUB 5 MW PEAK CALENDAR-MONTH REAL-TIME LMP SWAP FUTURES (NY-B3 - CME)						
Spread Credit Rate	Decrease	+1:-11	60%	60%	50%	50%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM NORTHERN ILLINOIS HUB PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-N3 - CME)						
Spread Credit Rate	Decrease	+1:-11	60%	60%	50%	50%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM PECO ZONE 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-4N - CME)						
Spread Credit Rate	Decrease	+1:-11	65%	65%	35%	35%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM PPL ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-L5 - CME)						
Spread Credit Rate	Decrease	+1:-11	60%	60%	40%	40%
MIDWEST ISO CINERGY HUB 5 MW OFF-PEAK CALENDAR MONTH REAL-TIME SWAP FUT (NY-H4- CME) vs MIDWEST ISO CINERGY HUB OFF-PEAK LMP SWAP FUT (NY-EJ- CME)						
Spread Credit Rate	Decrease	+202:-1	70%	70%	45%	45%
MIDWEST ISO CINERGY HUB 5 MW OFF-PEAK CALENDAR MONTH REAL-TIME SWAP FUT (NY-H4- CME) vs PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
MIDWEST ISO CINERGY HUB 5 MW OFF-PEAK CALENDAR MONTH REAL-TIME SWAP FUT (NY-H4- CME) vs PJM AEP DAYTON HUB OFF-PEAK LMP SWAP FUT (NY-VP- CME)						
Spread Credit Rate	Decrease	+202:-1	55%	55%	35%	35%
MIDWEST ISO CINERGY HUB 5 MW PEAK CAL DA SWAP FUT (NY-H5- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+1:-1	64%	64%	35%	35%
MIDWEST ISO CINERGY HUB 5 MW PEAK CAL REAL-TIME SWAP FUT (NY-H3- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+1:-1	64%	64%	40%	40%
MIDWEST ISO CINERGY HUB 5MW OFF-PEAK CAL DA SWAP FUT (NY-K2- CME) vs MIDWEST ISO CINERGY HUB OFF-PEAK LMP SWAP FUT (NY-EJ- CME)						
Spread Credit Rate	Decrease	+202:-1	70%	70%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
MIDWEST ISO CINERGY HUB 5MW OFF-PEAK CAL DA SWAP FUT (NY-K2- CME) vs PJM AEP DAYTON HUB OFF-PEAK LMP SWAP FUT (NY-VP- CME)						
Spread Credit Rate	Decrease	+202:-1	55%	55%	30%	30%
PJM AECO ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-X1- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+16:-1	65%	65%	40%	40%
PJM AECO ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-X1- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+16:-1	70%	70%	45%	45%
PJM AECO ZONE PEAK CAL DA LMP SWAP FUT (NY-Y1- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	65%	65%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs MIDWEST ISO CINERGY HUB 5MW OFF-PEAK CAL DA SWAP FUT (NY-K2- CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	40%	40%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs MIDWEST ISO CINERGY HUB OFF-PEAK LMP SWAP FUT (NY-EJ- CME)						
Spread Credit Rate	Decrease	+202:-1	55%	55%	30%	30%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs MIDWEST ISO CINERGY HUB PEAK CAL LMP SWAP FUT (NY-EM- CME)						
Spread Credit Rate	Decrease	+168:-1	45%	45%	30%	30%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs MIDWEST ISO INDIANA HUB 5 MW OFF-PEAK CAL REAL-TIME SWAP FUT (NY-FTM- CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	35%	35%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM AECO ZONE PEAK CAL DA LMP SWAP FUT (NY-Y1- CME)						
Spread Credit Rate	Decrease	+16:-1	55%	55%	30%	30%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM AEP DAYTON HUB 5MW PEAK CAL REAL-TIME LMP SWAP FUT (NY-Z9- CME)						
Spread Credit Rate	Decrease	+16:-1	45%	45%	35%	35%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM AEP DAYTON HUB OFF-PEAK LMP SWAP FUT (NY-VP- CME)						
Spread Credit Rate	Decrease	+202:-1	75%	75%	50%	50%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM AEP DAYTON HUB PEAK CAL DA LMP SWAP FUT (NY-D7- CME)						
Spread Credit Rate	Decrease	+16:-1	45%	45%	40%	40%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM APS ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-W4- CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM APS ZONE PEAK CAL DA LMP SWAP FUT (NY-S4- CME)						
Spread Credit Rate	Decrease	+16:-1	45%	45%	35%	35%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM BGE ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-R3- CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	45%	45%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM COMED ZONE 5 MW OFF-PEAK CAL DA LMP SWAP FUT (NY-D9- CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	45%	45%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM COMED ZONE 5 MW PEAK CAL DA LMP SWAP FUT (NY-D8- CME)						
Spread Credit Rate	Decrease	+16:-1	45%	45%	30%	30%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM JCPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F2- CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	60%	60%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+16:-1	45%	45%	30%	30%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM NORTHERN ILLINOIS HUB 5 MW PEAK CAL REAL-TIME LMP SWAP FUT (NY-B3- CME)						
Spread Credit Rate	Decrease	+16:-1	45%	45%	35%	35%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM NORTHERN ILLINOIS HUB OFF-PEAK LMP SWAP FUT (NY-UO- CME)						
Spread Credit Rate	Decrease	+168:-1	55%	55%	35%	35%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM PECO ZONE 5 MW OFF-PEAK CAL DA LMP SWAP FUT (NY-4P- CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+16:-1	55%	55%	30%	30%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM WESTERN HUB PEAK CAL DA LMP SWAP FUT (NY-J4- CME)						
Spread Credit Rate	Decrease	+16:-1	50%	50%	30%	30%
PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME) vs PJM WESTERN HUB PEAK CAL REAL-TIME LMP SWAP FUT (NY-L1- CME)						
Spread Credit Rate	Decrease	+16:-1	50%	50%	30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PJM AEP DAYTON HUB OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP (NYM-R7 - CME) vs PJM AD HUB 5 MW OFF-PEAK CALENDAR-MONTH REAL-TIME SWAP (NYM-V3 - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	55%	55%
PJM AEP DAYTON HUB OFF-PEAK LMP SWAP FUT (NY-VP- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+1:-13	45%	45%	30%	30%
PJM APS ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-W4- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+16:-1	58%	58%	30%	30%
PJM APS ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-W4- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+16:-1	65%	65%	40%	40%
PJM BGE ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-R3- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+16:-1	70%	70%	45%	45%
PJM BGE ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-R3- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+16:-1	70%	70%	45%	45%
PJM JCPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F2- CME) vs PJM AEP DAYTON HUB OFF-PEAK LMP SWAP FUT (NY-VP- CME)						
Spread Credit Rate	Decrease	+202:-1	75%	75%	50%	50%
PJM JCPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F2- CME) vs PJM APS ZONE PEAK CAL DA LMP SWAP FUT (NY-S4- CME)						
Spread Credit Rate	Decrease	+16:-1	70%	70%	60%	60%
PJM JCPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F2- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+16:-1	70%	70%	40%	40%
PJM JCPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F2- CME) vs PJM NORTHERN ILLINOIS HUB PEAK CAL LMP SWAP FUT (NY-UM- CME)						
Spread Credit Rate	Decrease	+168:-1	75%	75%	50%	50%
PJM JCPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F2- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+16:-1	70%	70%	45%	45%
PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME) vs PJM AEP DAYTON HUB OFF-PEAK LMP SWAP FUT (NY-VP- CME)						
Spread Credit Rate	Decrease	+13:-1	45%	45%	30%	30%
PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME) vs PJM APS ZONE PEAK CAL DA LMP SWAP FUT (NY-S4- CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	60%	60%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME) vs PJM COMED ZONE 5 MW PEAK CAL DA LMP SWAP FUT (NY-D8- CME)						
Spread Credit Rate	Decrease	+1:-1	58%	58%	40%	40%
PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME) vs PJM METED ZONE PEAK CAL DA LMP SWAP FUT (NY-47- CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	55%	55%
PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME) vs PJM NORTHERN ILLINOIS HUB PEAK CAL LMP SWAP FUT (NY-UM- CME)						
Spread Credit Rate	Decrease	+11:-1	70%	70%	45%	45%
PJM NORTHERN ILLINOIS HUB 5 MW OFF-PEAK CAL REAL-TIME LMP SWAP FUT (NY-B6- CME) vs PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	45%	45%
PJM NORTHERN ILLINOIS HUB 5 MW PEAK CAL REAL-TIME LMP SWAP FUT (NY-B3- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+1:-1	64%	64%	40%	40%
PJM NORTHERN ILLINOIS HUB 5 MW PEAK REAL-TIME CALENDAR-MONTH LMP SWAP (NYM-B3 - CME) vs HENRY HUB NATURAL GAS (NYM-NG, NN, HP)						
Spread Credit Rate	Decrease	+11:-1	60%	60%	50%	50%
PJM NORTHERN ILLINOIS HUB PEAK CAL DA LMP SWAP FUT (NY-N3- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	45%	45%
PJM NORTHERN ILLINOIS HUB PEAK CAL DA LMP SWAP FUT (NY-N3- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
PJM NORTHERN ILLINOIS HUB PEAK CAL LMP SWAP FUT (NY-V3- CME) vs MIDWEST ISO CINERGY HUB 5 MW OFF-PEAK CALENDAR MONTH REAL-TIME SWAP FUT (NY-H4- CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	40%	40%
PJM NORTHERN ILLINOIS HUB PEAK CAL LMP SWAP FUT (NY-V3- CME) vs MIDWEST ISO CINERGY HUB 5MW OFF-PEAK CAL DA SWAP FUT (NY-K2- CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	40%	40%
PJM NORTHERN ILLINOIS HUB PEAK CAL LMP SWAP FUT (NY-V3- CME) vs PJM JCPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F2- CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
PJM NORTHERN ILLINOIS HUB PEAK CAL LMP SWAP FUT (NY-V3- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+16:-1	55%	55%	30%	30%
PJM NORTHERN ILLINOIS HUB PEAK CAL LMP SWAP FUT (NY-V3- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+16:-1	55%	55%	30%	30%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PJM NORTHERN ILLINOIS OFF-PEAK CALENDAR-MONTH DAY AHEAD SWAP (NYM-L3 - CME) vs PJM AEP DAYTON HUB OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP (NYM-R7 - CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	45%	45%
PJM OFF-PEAK CAL LMP SWAP FUT (NY-JP- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+1:-13	60%	60%	35%	35%
PJM OFF-PEAK CAL LMP SWAP FUT (NY-JP- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+1:-13	55%	55%	40%	40%
PJM PECO ZONE 5 MW OFF-PEAK CAL DA LMP SWAP FUT (NY-4P- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+16:-1	50%	50%	30%	30%
PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+16:-1	65%	65%	45%	45%
PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME) vs PJM APS ZONE PEAK CAL DA LMP SWAP FUT (NY-S4- CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	70%	70%
PJM WESTERN HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-E4- CME) vs PJM AEP DAYTON HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-R7- CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	55%	55%
PJM WESTERN HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-E4- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+16:-1	50%	50%	30%	30%
PJM WESTERN HUB OFF-PEAK CAL REAL-TIME LMP SWAP FUT (NY-N9- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+16:-1	65%	65%	40%	40%
PJM WESTERN HUB OFF-PEAK CAL REAL-TIME LMP SWAP FUT (NY-N9- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+16:-1	65%	65%	45%	45%
PJM WESTERN HUB PEAK CAL REAL-TIME LMP SWAP FUT (NY-L1- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	65%	65%
PJM WESTERN HUB PEAK CALENDAR-MONTH DAY-AHEAD LMP (NYM-J4 - CME) vs PJM JCPL ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP (NYM-J2 - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	65%	65%
ERIS Standards - Inter-commodity Spread Rates						
30YR INTEREST RATE SWAP FUTURE ERIS vs 5YR TREASURY						
Spread Credit Rate	Increase	+1:+3	40%	40%	50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
FREIGHT - Inter-commodity Spread Rates						
FREIGHT ROUTE LPG (BALTIC) FUTURES (NY-FLP - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
FREIGHT ROUTE LPG (BALTIC) FUTURES (NY-FLP - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
FX - Inter-commodity Spread Rates						
BRITISH POUND (BP - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	Increase	+3:-2	0%	0%	40%	40%
British Pound (BP) vs. Canadian Dollar (CD)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
CANADIAN DOLLAR (CD-CME) vs JAPANESE YEN (JY-CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CANADIAN DOLLAR FUTURES (CD) vs MEXICAN PESO FUTURES (MP)						
Spread Credit Rate	Increase	+1:-3	30%	30%	45%	45%
EURO FX (EC - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Increase	+2:-6	0%	0%	30%	30%
Euro FX (EC) vs. Polish Zloty (PZ)						
Spread Credit Rate	Increase	+1:-1	55%	55%	60%	60%
MEXICAN PESO (MP - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
NEW ZEALAND DOLLAR (NE - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	25%	25%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

INTEREST RATES - Inter-commodity Spread Rates

30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME) vs 5-YEAR T-NOTE (25 - CME)

Spread Credit Rate	Increase	+1:-3	40%	40%	50%	50%
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30YR INTEREST RATE SWAP FUTURE ERIIS vs 5YR TREASURY

Spread Credit Rate	Increase	+1:+3	40%	40%	50%	50%
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30YR TREASURY vs 30YR DELIVERABLE SWAP FUTURE

Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
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Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 4 [contracts 13-16]

Spread Credit Rate	Increase	+3:-5	0%	0%	40%	40%
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Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 5 [contracts 17-20]

Spread Credit Rate	Increase	+3:-5	0%	0%	35%	35%
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U.S. Treasury Bond (17) vs. 2-Year T-Note (26)

Spread Credit Rate	Increase	+1:-4	40%	40%	45%	45%
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ULTRA LONG TREASURY BOND (UBE - CME) vs 2 YR NOTE (26 - CME)

Spread Credit Rate	Increase	+1:-6	40%	40%	45%	45%
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SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

NATURAL GAS - Inter-commodity Spread Rates

HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs NYISO ZONE C 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LBMP SWAP FUTURES (NY-Q5 - CME)

Spread Credit Rate	Decrease	+1:-11	55%	55%	30%	30%
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HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM AEP DAYTON HUB OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-R7 - CME)

Spread Credit Rate	Decrease	+1:-194	45%	45%	40%	40%
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HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM JCPL ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-J2 - CME)

Spread Credit Rate	Decrease	+1:-11	45%	45%	30%	30%
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HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM NORTHERN ILLINOIS HUB 5 MW PEAK CALENDAR-MONTH REAL-TIME LMP SWAP FUTURES (NY-B3 - CME)

Spread Credit Rate	Decrease	+1:-11	60%	60%	50%	50%
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HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM NORTHERN ILLINOIS HUB PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-N3 - CME)

Spread Credit Rate	Decrease	+1:-11	60%	60%	50%	50%
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HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM PECO ZONE 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-4N - CME)

Spread Credit Rate	Decrease	+1:-11	65%	65%	35%	35%
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HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM PPL ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-L5 - CME)

Spread Credit Rate	Decrease	+1:-11	60%	60%	40%	40%
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PJM NORTHERN ILLINOIS HUB 5 MW PEAK REAL-TIME CALENDAR-MONTH LMP SWAP (NYM-B3 - CME) vs HENRY HUB NATURAL GAS (NYM-NG, NN, HP)

Spread Credit Rate	Decrease	+11:-1	60%	60%	50%	50%
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WAHA BASIS SWAP (PLATTS IFERC) (NYM-NW - CME) vs EL PASO NATURAL GAS CO. PERMIAN BASIN BASIS SWAP (NYM-PM - CME)

Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
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NGL/PETROCHEMICALS - Inter-commodity Spread Rates

FREIGHT ROUTE LPG (BALTIC) FUTURES (NY-FLP - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)

Spread Credit Rate	New	+1:-1			30%	30%
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FREIGHT ROUTE LPG (BALTIC) FUTURES (NY-FLP - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)

Spread Credit Rate	New	+1:-1			30%	30%
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SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PETROLEUM CRACKS AND SPREADS - Inter-commodity Spread Rates						
1% FUEL OIL (PLATTS) CARGOES FOB NWE CRACK SPREAD SWAP FUTURES (NY-FI - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+33:-5:+33	95%	95%	98%	98%
1% FUEL OIL (PLATTS) CARGOES FOB NWE CRACK SPREAD SWAP FUTURES (NY-FI - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+33:-5:+33	95%	95%	98%	98%
1% FUEL OIL (PLATTS) CARGOES FOB NWE CRACK SPREAD SWAP FUTURES (NY-FI - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+33:-5:+33	95%	95%	98%	98%
1% FUEL OIL RDAM VS. 1% FUEL OIL NWE (PLATTS) SWAP FUTURES (NY-33 - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UH - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
EAST-WEST FUEL OIL SPREAD (PLATTS) SWAP FUTURES (NY-EW - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)						
Spread Credit Rate	Increase	+1:+1:-1	95%	95%	98%	98%
EUROPEAN GASOIL (ICE) CALENDAR SWAP (NY-GX) vs GASOIL ARB: SINGAPORE GASOIL (PLATTS) VS. ICE RDAM GASOIL SWAP (NY-GA) vs. SINGAPORE GASOIL (PLATTS) SWAP (NY-SG)						
Spread Credit Rate	Increase	+15:-15:+2	95%	95%	98%	98%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM VS. GASOIL FUTURES SWAP (NY-ET - CME) vs EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM VS. GASOIL FUTURES SWAP (NY-ET - CME) vs EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
EUROPEAN NAPHTHA (PLATTS) CRACK SPREAD SWAP FUTURES (NY-EN - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Increase	+9:+9:-1	95%	95%	98%	98%
EUROPEAN NAPHTHA (PLATTS) CRACK SPREAD SWAP FUTURES (NY-EN - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME).						
Spread Credit Rate	Increase	+9:+9:-1	95%	95%	98%	98%
EUROPEAN NAPHTHA (PLATTS) CRACK SPREAD SWAP FUTURES (NY-EN - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Increase	+9:+9:-1	95%	95%	98%	98%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN NAPHTHA (PLATTS) CRACK SPREAD SWAP FUTURES (NY-EN - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB, BZ, CY) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Increase	+9:+9:-1	95%	95%	98%	98%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM VS. ICE GASOIL SWAP FUTURES (NY-WQ - CME) vs GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM VS. ICE GASOIL SWAP FUTURES (NY-WQ - CME) vs GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE VS. ICE GASOIL SWAP FUTURES (NY-TP - CME) vs GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE VS. ICE GASOIL SWAP FUTURES (NY-TP - CME) vs GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GULF COAST NO. 6 FUEL OIL (PLATTS) CRACK SPREAD SWAP FUTURES (NY-MG - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1:+1	97%	97%	98%	98%
GULF COAST NO. 6 FUEL OIL (PLATTS) CRACK SPREAD SWAP FUTURES (NY-MG - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-1:+1	97%	97%	98%	98%
GULF COAST NO. 6 FUEL OIL (PLATTS) CRACK SPREAD SWAP FUTURES (NY-MG - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+1:-1:+1	97%	97%	98%	98%
GULF COAST ULSD (PLATTS) CRACK SPREAD SWAP FUTURES (NY-GY - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GULF COAST ULSD (PLATTS) CRACK SPREAD SWAP FUTURES (NY-GY - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GULF COAST ULSD (PLATTS) CRACK SPREAD SWAP FUTURES (NY-GY - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GULF COAST UNL 87 (PLATTS) CRACK SPREAD SWAP FUTURES (NY-RU - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GULF COAST UNL 87 (PLATTS) CRACK SPREAD SWAP FUTURES (NY-RU - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
JET CARGOES (PLATTS) CIF NWE VS. GASOIL FUTURES SWAP (NY-JC - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
JET CARGOES (PLATTS) CIF NWE VS. GASOIL FUTURES SWAP (NY-JC - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
LOS ANGELES CARBOB GASOLINE (OPIS) SPREAD SWAP FUTURES (NY-JL - CME) vs LOS ANGELES CARBOB GASOLINE (OPIS) SWAP FUTURES (NY-MH - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
LOS ANGELES CARBOB GASOLINE (OPIS) SPREAD SWAP FUTURES (NY-JL - CME) vs LOS ANGELES CARBOB GASOLINE (OPIS) SWAP FUTURES (NY-MH - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
LOS ANGELES JET (OPIS) SPREAD SWAP FUTURES (NY-JS - CME) vs LOS ANGELES JET (OPIS) OUTRIGHT SWAP FUTURES (NY-LL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
LOS ANGELES JET (OPIS) SPREAD SWAP FUTURES (NY-JS - CME) vs LOS ANGELES JET (OPIS) OUTRIGHT SWAP FUTURES (NY-LL - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
NORTHWEST EUROPE FUEL OIL HIGH-LOW SULFUR SPREAD (PLATTS) SWAP FUTURES (NY-FS - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
NY 1% FUEL OIL VS. GULF COAST 3% FUEL OIL SPREAD (PLATTS) SWAP FUTURES (NY-VR - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
NY 3.0% FUEL OIL VS. GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-FOC - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
RME BIODIESEL (ARGUS) FOB RDAM (RED COMPLIANT) VS. ICE GASOIL SPREAD SWAP FUTURE (NY-BFR - CME) vs RME BIODIESEL (ARGUS) FOB RDAM (RED COMPLIANT) SWAP FUTURE (NY-RBF - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+10:-10:+1	95%	95%	98%	98%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
RME BIODIESEL (ARGUS) FOB RDAM (RED COMPLIANT) VS. ICE GASOIL SPREAD SWAP FUTURE (NY-BFR - CME) vs RME BIODIESEL (ARGUS) FOB RDAM (RED COMPLIANT) SWAP FUTURE (NY-RBF - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+10:-10:+1	95%	95%	98%	98%
SINGAPORE FUEL OIL 180 CST (PLATTS) 6.35 DUBAI CRACK SPREAD SWAP FUTURES (NY-STS - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+19:-3:+19	95%	95%	98%	98%
SINGAPORE FUEL OIL 180 CST VS. 380 CST SPREAD (PLATTS) SWAP FUTURES (NY-SD - CME) vs SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)						
Spread Credit Rate	Increase	+1:+1:-1	95%	95%	98%	98%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs SINGAPORE GASOIL 0.05% SULFUR (PLATTS) SWAP FUTURES (NY-SZF - CME) vs SINGAPORE GASOIL 0.05 VS 0.5% SULFUR SPREAD (PLATTS) SWAP FUTURES (NY-SZZ - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs SINGAPORE GASOIL 10 PPM (PLATTS) SWAP FUTURES (NY-STF - CME) vs SINGAPORE GASOIL 10 PPM VS 0.5% SULFUR SPREAD (PLATTS) SWAP FUTURES (NY-STZ - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES (NY-GA - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:-15:+2	95%	95%	98%	98%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) BRENT CRACK SPREAD SWAP FUTURES (NY-1NB - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) BRENT CRACK SPREAD SWAP FUTURES (NY-1NB - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) BRENT CRACK SPREAD SWAP FUTURES (NY-1NB - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
SINGAPORE MOGAS 95 UNLEADED VS. SINGAPORE MOGAS 92 UNLEADED SPREAD (PLATTS) (NY-SMU - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs SINGAPORE MOGAS 95 UNLEADED (PLATTS) SWAP FUTURES (NY-V0 - CME)						
Spread Credit Rate	Increase	+1:+1:-1	95%	95%	98%	98%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
REFINED PRODUCTS - Inter-commodity Spread Rates						
1% FUEL OIL (PLATTS) CARGOES FOB NWE CRACK SPREAD SWAP FUTURES (NY-FI - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+33:-5:+33	95%	95%	98%	98%
1% FUEL OIL (PLATTS) CARGOES FOB NWE CRACK SPREAD SWAP FUTURES (NY-FI - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+33:-5:+33	95%	95%	98%	98%
1% FUEL OIL (PLATTS) CARGOES FOB NWE CRACK SPREAD SWAP FUTURES (NY-FI - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+33:-5:+33	95%	95%	98%	98%
1% FUEL OIL RDAM VS. 1% FUEL OIL NWE (PLATTS) SWAP FUTURES (NY-33 - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UH - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
EAST-WEST FUEL OIL SPREAD (PLATTS) SWAP FUTURES (NY-EW - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)						
Spread Credit Rate	Increase	+1:+1:-1	95%	95%	98%	98%
EUROPEAN GASOIL (ICE) CALENDAR SWAP (NY-GX) vs GASOIL ARB: SINGAPORE GASOIL (PLATTS) VS. ICE RDAM GASOIL SWAP (NY-GA) vs. SINGAPORE GASOIL (PLATTS) SWAP (NY-SG)						
Spread Credit Rate	Increase	+15:-15:+2	95%	95%	98%	98%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM VS. GASOIL FUTURES SWAP (NY-ET - CME) vs EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM VS. GASOIL FUTURES SWAP (NY-ET - CME) vs EUROPEAN GASOIL 10 PPM (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-GT - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
EUROPEAN NAPHTHA (PLATTS) CRACK SPREAD SWAP FUTURES (NY-EN - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Increase	+9:+9:-1	95%	95%	98%	98%
EUROPEAN NAPHTHA (PLATTS) CRACK SPREAD SWAP FUTURES (NY-EN - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME).						
Spread Credit Rate	Increase	+9:+9:-1	95%	95%	98%	98%
EUROPEAN NAPHTHA (PLATTS) CRACK SPREAD SWAP FUTURES (NY-EN - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Increase	+9:+9:-1	95%	95%	98%	98%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EUROPEAN NAPHTHA (PLATTS) CRACK SPREAD SWAP FUTURES (NY-EN - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB, BZ, CY) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Increase	+9:+9:-1	95%	95%	98%	98%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM VS. ICE GASOIL SWAP FUTURES (NY-WQ - CME) vs GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GASOIL 0.1 (PLATTS) BARGES FOB RDAM VS. ICE GASOIL SWAP FUTURES (NY-WQ - CME) vs GASOIL 0.1 (PLATTS) BARGES FOB RDAM SWAP FUTURES (NY-VL - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE VS. ICE GASOIL SWAP FUTURES (NY-TP - CME) vs GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GASOIL 10PPM (PLATTS) CARGOES CIF NWE VS. ICE GASOIL SWAP FUTURES (NY-TP - CME) vs GASOIL 10PPM (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-TY - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GULF COAST NO. 6 FUEL OIL (PLATTS) CRACK SPREAD SWAP FUTURES (NY-MG - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1:+1	97%	97%	98%	98%
GULF COAST NO. 6 FUEL OIL (PLATTS) CRACK SPREAD SWAP FUTURES (NY-MG - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-1:+1	97%	97%	98%	98%
GULF COAST NO. 6 FUEL OIL (PLATTS) CRACK SPREAD SWAP FUTURES (NY-MG - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+1:-1:+1	97%	97%	98%	98%
GULF COAST ULSD (PLATTS) CRACK SPREAD SWAP FUTURES (NY-GY - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GULF COAST ULSD (PLATTS) CRACK SPREAD SWAP FUTURES (NY-GY - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GULF COAST ULSD (PLATTS) CRACK SPREAD SWAP FUTURES (NY-GY - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME).						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
GULF COAST UNL 87 (PLATTS) CRACK SPREAD SWAP FUTURES (NY-RU - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
GULF COAST UNL 87 (PLATTS) CRACK SPREAD SWAP FUTURES (NY-RU - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
JET CARGOES (PLATTS) CIF NWE VS. GASOIL FUTURES SWAP (NY-JC - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
JET CARGOES (PLATTS) CIF NWE VS. GASOIL FUTURES SWAP (NY-JC - CME) vs EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
LOS ANGELES CARBOB GASOLINE (OPIS) SPREAD SWAP FUTURES (NY-JL - CME) vs LOS ANGELES CARBOB GASOLINE (OPIS) SWAP FUTURES (NY-MH - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
LOS ANGELES CARBOB GASOLINE (OPIS) SPREAD SWAP FUTURES (NY-JL - CME) vs LOS ANGELES CARBOB GASOLINE (OPIS) SWAP FUTURES (NY-MH - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
LOS ANGELES JET (OPIS) SPREAD SWAP FUTURES (NY-JS - CME) vs LOS ANGELES JET (OPIS) OUTRIGHT SWAP FUTURES (NY-LL - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
LOS ANGELES JET (OPIS) SPREAD SWAP FUTURES (NY-JS - CME) vs LOS ANGELES JET (OPIS) OUTRIGHT SWAP FUTURES (NY-LL - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
NORTHWEST EUROPE FUEL OIL HIGH-LOW SULFUR SPREAD (PLATTS) SWAP FUTURES (NY-FS - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
NY 1% FUEL OIL VS. GULF COAST 3% FUEL OIL SPREAD (PLATTS) SWAP FUTURES (NY-VR - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
NY 3.0% FUEL OIL VS. GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-FOC - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
RME BIODIESEL (ARGUS) FOB RDAM (RED COMPLIANT) VS. ICE GASOIL SPREAD SWAP FUTURE (NY-BFR - CME) vs RME BIODIESEL (ARGUS) FOB RDAM (RED COMPLIANT) SWAP FUTURE (NY-RBF - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)						
Spread Credit Rate	Increase	+10:-10:+1	95%	95%	98%	98%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
RME BIODIESEL (ARGUS) FOB RDAM (RED COMPLIANT) VS. ICE GASOIL SPREAD SWAP FUTURE (NY-BFR - CME) vs RME BIODIESEL (ARGUS) FOB RDAM (RED COMPLIANT) SWAP FUTURE (NY-RBF - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+10:-10:+1	95%	95%	98%	98%
SINGAPORE FUEL OIL 180 CST (PLATTS) 6.35 DUBAI CRACK SPREAD SWAP FUTURES (NY-STS - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Increase	+19:-3:+19	95%	95%	98%	98%
SINGAPORE FUEL OIL 180 CST VS. 380 CST SPREAD (PLATTS) SWAP FUTURES (NY-SD - CME) vs SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)						
Spread Credit Rate	Increase	+1:+1:-1	95%	95%	98%	98%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs SINGAPORE GASOIL 0.05% SULFUR (PLATTS) SWAP FUTURES (NY-SZF - CME) vs SINGAPORE GASOIL 0.05 VS 0.5% SULFUR SPREAD (PLATTS) SWAP FUTURES (NY-SZZ - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs SINGAPORE GASOIL 10 PPM (PLATTS) SWAP FUTURES (NY-STF - CME) vs SINGAPORE GASOIL 10 PPM VS 0.5% SULFUR SPREAD (PLATTS) SWAP FUTURES (NY-STZ - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES (NY-GA - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)						
Spread Credit Rate	Increase	+15:-15:+2	95%	95%	98%	98%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) BRENT CRACK SPREAD SWAP FUTURES (NY-1NB - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) BRENT CRACK SPREAD SWAP FUTURES (NY-1NB - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
SINGAPORE MOGAS 92 UNLEADED (PLATTS) BRENT CRACK SPREAD SWAP FUTURES (NY-1NB - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Increase	+1:-1:+1	95%	95%	98%	98%
SINGAPORE MOGAS 95 UNLEADED VS. SINGAPORE MOGAS 92 UNLEADED SPREAD (PLATTS) (NY-SMU - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs SINGAPORE MOGAS 95 UNLEADED (PLATTS) SWAP FUTURES (NY-V0 - CME)						
Spread Credit Rate	Increase	+1:+1:-1	95%	95%	98%	98%