CME Group

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, December 24, 2015

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

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

and subscribe to the Performance Bond Rates Advisory Notice listserver.

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

The rates will be effective after the close of business on

Monday, December 28, 2015.

Current rates as of:

Wednesday, December 23, 2015.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
FEEDER CATTLE FUTURES (FC)								
FC	Spec	Mnth 1	Increase	USD	3,190	2,900	3,713	3,375
FC	Hedge/Member	Mnth 1	Increase	USD	2,900	2,900	3,375	3,375
FC	Spec	Mnths 2+	Increase	USD	3,190	2,900	3,713	3,375
FC	Hedge/Member	Mnths 2+	Increase	USD	2,900	2,900	3,375	3,375
FEEDER CATTLE TRADE AT SETTLE (GFT)								
GFT	Spec	Mnth 1	Increase	USD	3,190	2,900	3,713	3,375
GFT	Hedge/Member	Mnth 1	Increase	USD	2,900	2,900	3,375	3,375
GFT	Spec	Mnths 2+	Increase	USD	3,190	2,900	3,713	3,375
GFT	Hedge/Member	Mnths 2+	Increase	USD	2,900	2,900	3,375	3,375
COAL - Outright Rates								
EASTERN RAIL DELIVERY CSX COAL FUT (QX)								
QX	Spec	Mths 1	Increase	USD	3,630	3,300	3,795	3,450
QX	Hedge/Member	Mths 1	Increase	USD	3,300	3,300	3,450	3,450
WESTERN RAIL DELIVERY PRB COAL FUT (QP)								
QP	Spec	Mnth 1	Increase	USD	770	700	880	800
QP	Hedge/Member	Mnth 1	Increase	USD	700	700	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ELECTRICITY - Outright Rates								
MISO INDIANA HUB 5MW OFPK CALDAY DA (FAD)								
FAD	Spec	Days 12-15	Increase	USD	41	37	66	60
FAD	Hedge/Member	Days 12-15	Increase	USD	37	37	60	60
FAD	Spec	Days 16+	Increase	USD	41	37	61	55
FAD	Hedge/Member	Days 16+	Increase	USD	37	37	55	55
NYISO ZONE A LBMP FUT (AN)								
AN	Spec	Days 16+	Increase	USD	2,200	2,000	2,365	2,150
AN	Hedge/Member	Days 16+	Increase	USD	2,000	2,000	2,150	2,150
PJM BGE DA PEAK (E3)								
E3	Spec	Mnths 12+	Increase	USD	330	300	358	325
E3	Hedge/Member	Mnths 12+	Increase	USD	300	300	325	325
PJM NILL DA PEAK (N3)								
N3	Spec	Mnths 12+	Increase	USD	176	160	187	170
N3	Hedge/Member	Mnths 12+	Increase	USD	160	160	170	170
PJM PPL DA PEAK (L5)								
L5	Spec	Mnths 3-11	Increase	USD	330	300	358	325
L5	Hedge/Member	Mnths 3-11	Increase	USD	300	300	325	325

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
			METALS - Outright Rates					
1000 OZ SILVER FUTURES (SIL)								
SIL	Spec	Mnths 1-4	Decrease	USD	1,320	1,200	1,144	1,040
SIL	Hedge/Member	Mnths 1-4	Decrease	USD	1,200	1,200	1,040	1,040
SIL	Spec	Mnths 5-6	Decrease	USD	1,320	1,200	1,144	1,040
SIL	Hedge/Member	Mnths 5-6	Decrease	USD	1,200	1,200	1,040	1,040
SIL	Spec	Mnths 7-12	Decrease	USD	1,320	1,200	1,144	1,040
SIL	Hedge/Member	Mnths 7-12	Decrease	USD	1,200	1,200	1,040	1,040
SIL	Spec	Mnths 13+	Decrease	USD	1,320	1,200	1,144	1,040
SIL	Hedge/Member	Mnths 13+	Decrease	USD	1,200	1,200	1,040	1,040
ALUMINIUM EURO PREM METAL BULLETIN (AEP)								
AEP	Spec	Mth 1	Decrease	USD	715	650	578	525
AEP	Hedge/Member	Mth 1	Decrease	USD	650	650	525	525
AEP	Spec	Mths 2-9	Decrease	USD	715	650	578	525
AEP	Hedge/Member	Mths 2-9	Decrease	USD	650	650	525	525
AEP	Spec	Mths 10+	Decrease	USD	715	650	578	525
AEP	Hedge/Member	Mths 10+	Decrease	USD	650	650	525	525
ALUMINUM JAPAN PREMIUM (PLATTS) FUT (MJP)								
MJP	Spec	Mth 1	Decrease	USD	715	650	578	525
MJP	Hedge/Member	Mth 1	Decrease	USD	650	650	525	525
MJP	Spec	Mths 2-9	Decrease	USD	715	650	578	525
MJP	Hedge/Member	Mths 2-9	Decrease	USD	650	650	525	525
MJP	Spec	Mths 10+	Decrease	USD	715	650	578	525
MJP	Hedge/Member	Mths 10+	Decrease	USD	650	650	525	525
COMEX 5000 SILVER FUTURES (SI)								
SI	Spec	Mnths 1-4	Decrease	USD	6,600	6,000	5,720	5,200
SI	Hedge/Member	Mnths 1-4	Decrease	USD	6,000	6,000	5,200	5,200
SI	Spec	Mnths 5-6	Decrease	USD	6,600	6,000	5,720	5,200
SI	Hedge/Member	Mnths 5-6	Decrease	USD	6,000	6,000	5,200	5,200
SI	Spec	Mnths 7-12	Decrease	USD	6,600	6,000	5,720	5,200
SI	Hedge/Member	Mnths 7-12	Decrease	USD	6,000	6,000	5,200	5,200
SI	Spec	Mnths 13+	Decrease	USD	6,600	6,000	5,720	5,200
SI	Hedge/Member	Mnths 13+	Decrease	USD	6,000	6,000	5,200	5,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COMEX 5000 SILVER TRADE AT SETTLE (SIT)								
SIT	Spec	Mnths 1-4	Decrease	USD	6,600	6,000	5,720	5,200
SIT	Hedge/Member	Mnths 1-4	Decrease	USD	6,000	6,000	5,200	5,200
SIT	Spec	Mnths 5-6	Decrease	USD	6,600	6,000	5,720	5,200
SIT	Hedge/Member	Mnths 5-6	Decrease	USD	6,000	6,000	5,200	5,200
SIT	Spec	Mnths 7-12	Decrease	USD	6,600	6,000	5,720	5,200
SIT	Hedge/Member	Mnths 7-12	Decrease	USD	6,000	6,000	5,200	5,200
SIT	Spec	Mnths 13+	Decrease	USD	6,600	6,000	5,720	5,200
SIT	Hedge/Member	Mnths 13+	Decrease	USD	6,000	6,000	5,200	5,200
COMEX MINY SILVER FUTURES (QI)								
QI	Spec	Mnths 1-4	Decrease	USD	3,300	3,000	2,860	2,600
QI	Hedge/Member	Mnths 1-4	Decrease	USD	3,000	3,000	2,600	2,600
QI	Spec	Mnths 5-6	Decrease	USD	3,300	3,000	2,860	2,600
QI	Hedge/Member	Mnths 5-6	Decrease	USD	3,000	3,000	2,600	2,600
QI	Spec	Mnths 7-12	Decrease	USD	3,300	3,000	2,860	2,600
QI	Hedge/Member	Mnths 7-12	Decrease	USD	3,000	3,000	2,600	2,600
QI	Spec	Mnths 13+	Decrease	USD	3,300	3,000	2,860	2,600
QI	Hedge/Member	Mnths 13+	Decrease	USD	3,000	3,000	2,600	2,600
E-MINI SILVER FUTURES (6Q)								
6Q	Spec	Mnths 1-4	Decrease	USD	1,320	1,200	1,144	1,040
6Q	Hedge/Member	Mnths 1-4	Decrease	USD	1,200	1,200	1,040	1,040
6Q	Spec	Mnths 5-6	Decrease	USD	1,320	1,200	1,144	1,040
6Q	Hedge/Member	Mnths 5-6	Decrease	USD	1,200	1,200	1,040	1,040
6Q	Spec	Mnths 7-12	Decrease	USD	1,320	1,200	1,144	1,040
6Q	Hedge/Member	Mnths 7-12	Decrease	USD	1,200	1,200	1,040	1,040
6Q	Spec	Mnths 13+	Decrease	USD	1,320	1,200	1,144	1,040
6Q	Hedge/Member	Mnths 13+	Decrease	USD	1,200	1,200	1,040	1,040
PETROLEUM CRACKS AND SPREADS - Outright Rates								
GULF CO HSFO 3% V. EURO 3.5% FO FUT (GCU)								
GCU	Spec	Mnths 7+	Increase	USD	209	190	330	300
GCU	Hedge/Member	Mnths 7+	Increase	USD	190	190	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WEATHER - Outright Rates								
(H6F)								
H6F	Spec		Increase	USD	3%	3%	6%	5%
H6F	Hedge/Member		Increase	USD	3%	3%	5%	5%
(H6G)								
H6G	Spec		Increase	USD	3%	3%	6%	5%
H6G	Hedge/Member		Increase	USD	3%	3%	5%	5%
(H6H)								
H6H	Spec		Increase	USD	3%	3%	6%	5%
H6H	Hedge/Member		Increase	USD	3%	3%	5%	5%
(H6V)								
H6V	Spec		Increase	USD	3%	3%	6%	5%
H6V	Hedge/Member		Increase	USD	3%	3%	5%	5%
(H6Z)								
H6Z	Spec		Increase	USD	3%	3%	6%	5%
H6Z	Hedge/Member		Increase	USD	3%	3%	5%	5%
H6 PHILADELPHIA HDD FUTUTURES (H6)								
H6	Spec		Increase	USD	15%	14%	22%	20%
H6	Hedge/Member		Increase	USD	14%	14%	20%	20%
PHILADELPHIA HEATING SEASONAL STRIP (H6X)								
H6X	Spec		Increase	USD	3%	3%	6%	5%
H6X	Hedge/Member		Increase	USD	3%	3%	5%	5%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Intra Spreads

AGRICULTURE - Intra Spreads

CME Dry Whey Futures (DY) - Tier 1 vs Tier 2 (CME DRY WHEY FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DY	Spec		Increase	USD	1,210	1,100	1,430	1,300
DY	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300

CME Dry Whey Futures (DY) - Tier 2 vs Tier 2 (CME DRY WHEY FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
DY	Spec		Increase	USD	1,210	1,100	1,430	1,300
DY	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300

Wheat Butterfly - Contracts 6-8 (CHICAGO SRW WHEAT TAS FUTURE)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ZWT	Spec		Increase	USD	358	325	440	400
ZWT	Hedge/Member		Increase	USD	325	325	400	400

Wheat Butterfly - Contracts 6-8 (MINI-SIZED WHEAT FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
YW	Spec		Increase	USD	72	65	88	80
YW	Hedge/Member		Increase	USD	65	65	80	80

Wheat Butterfly - Contracts 6-8 (WHEAT FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
W	Spec		Increase	USD	358	325	440	400
W	Hedge/Member		Increase	USD	325	325	400	400

Wheat Butterfly - Contracts 7-9 (CHICAGO SRW WHEAT TAS FUTURE)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ZWT	Spec		Increase	USD	385	350	495	450
ZWT	Hedge/Member		Increase	USD	350	350	450	450

Wheat Butterfly - Contracts 7-9 (MINI-SIZED WHEAT FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
YW	Spec		Increase	USD	77	70	99	90
YW	Hedge/Member		Increase	USD	70	70	90	90

Wheat Butterfly - Contracts 7-9 (WHEAT FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
W	Spec		Increase	USD	385	350	495	450
W	Hedge/Member		Increase	USD	350	350	450	450

Wheat Butterfly - Contracts 8-10 (CHICAGO SRW WHEAT TAS FUTURE)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
ZWT	Spec		Increase	USD	385	350	495	450
ZWT	Hedge/Member		Increase	USD	350	350	450	450

Wheat Butterfly - Contracts 8-10 (MINI-SIZED WHEAT FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
YW	Spec		Increase	USD	77	70	99	90
YW	Hedge/Member		Increase	USD	70	70	90	90

Wheat Butterfly - Contracts 8-10 (WHEAT FUTURES)

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
W	Spec		Increase	USD	385	350	495	450
W	Hedge/Member		Increase	USD	350	350	450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Wheat Butterfly - Contracts 9-11 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Increase	USD	385	350	495	450
ZWT	Hedge/Member		Increase	USD	350	350	450	450
Wheat Butterfly - Contracts 9-11 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	77	70	99	90
YW	Hedge/Member		Increase	USD	70	70	90	90
Wheat Butterfly - Contracts 9-11 (WHEAT FUTURES)								
W	Spec		Increase	USD	385	350	495	450
W	Hedge/Member		Increase	USD	350	350	450	450
COAL - Intra Spreads								
PRB Coal Swap - Mnths 3+ vs Mnths 3+ (WESTERN RAIL DELIVERY PRB COAL FUT)								
QP	Spec		Increase	USD	550	500	605	550
QP	Hedge/Member		Increase	USD	500	500	550	550
ELECTRICITY - Intra Spreads								
AEP-Dayton Hub Peak Monthly Electricity Futures - Off-Peak - All Months (AEP-DAYTON HUB OFF-PEAK MONTHLY)								
VP	Spec		Increase	USD	2,200	2,000	2,365	2,150
VP	Hedge/Member		Increase	USD	2,000	2,000	2,150	2,150
Cinergy Hub Off-Peak LMP Swap - All Months (MISO INDIANA HUB OFF-PEAK MO FUT)								
EJ	Spec		Increase	USD	2,090	1,900	2,200	2,000
EJ	Hedge/Member		Increase	USD	1,900	1,900	2,000	2,000
NEEPOOL INTER HUB 5MW DAY AHEAD OFF PEAK - All Months (NEPOOL INTR HUB 5MW D AH O PK)								
H2	Spec		Increase	USD	28	25	33	30
H2	Hedge/Member		Increase	USD	25	25	30	30
PJM PPL Zone Off-Peak Calendar-Month Day-Ahead LMP - All Months (PJM PPL DA OFF-PEAK)								
F5	Spec		Increase	USD	17	15	22	20
F5	Hedge/Member		Increase	USD	15	15	20	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
			EQUITY INDEX - Intra Spreads					
(E-MINI NIFTY 50 INDEX FUTURES)								
II	Spec		Increase	USD	77	70	154	140
II	Hedge/Member		Increase	USD	70	70	140	140
(EMINI SP 500 ENERGY SECTOR INDEX)								
XAE	Spec		Increase	USD	165	150	248	225
XAE	Hedge/Member		Increase	USD	150	150	225	225
(EMINI SP500 - FINANCIAL SECT INDEX)								
XAF	Spec		Increase	USD	165	150	248	225
XAF	Hedge/Member		Increase	USD	150	150	225	225
(E-MINI SP500 CONS DISCRET SECTOR IX)								
XAY	Spec		Increase	USD	110	100	220	200
XAY	Hedge/Member		Increase	USD	100	100	200	200
(E-MINI SP500 CONS DISCRET SYNTHETIC)								
1YT	Spec		Increase	USD	110	100	220	200
1YT	Hedge/Member		Increase	USD	100	100	200	200
(E-MINI SP500 CONS DISCRET TAI)								
XYT	Spec		Increase	USD	110	100	220	200
XYT	Hedge/Member		Increase	USD	100	100	200	200
(EMINI SP500- HEALTH CARE SECT INDEX)								
XAV	Spec		Increase	USD	165	150	248	225
XAV	Hedge/Member		Increase	USD	150	150	225	225
(EMINI SP500 MATERIALS SECTOR INDEX)								
XAB	Spec		Increase	USD	165	150	248	225
XAB	Hedge/Member		Increase	USD	150	150	225	225
(EMINI SP500-INDUSTRIAL SECTOR INDEX)								
XAI	Spec		Increase	USD	143	130	182	165
XAI	Hedge/Member		Increase	USD	130	130	165	165
(EMINI SP500-TECHNOLOGY SECTOR INDEX)								
XAK	Spec		Increase	USD	88	80	132	120
XAK	Hedge/Member		Increase	USD	80	80	120	120
(EMINI SP500-UTILITIES SECTOR INDEX)								
XAU	Spec		Increase	USD	88	80	132	120
XAU	Hedge/Member		Increase	USD	80	80	120	120

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
(SP 500 - INDUSTRIAL SEL SECTOR SYNT)								
1IT	Spec		Increase	USD	143	130	182	165
1IT	Hedge/Member		Increase	USD	130	130	165	165
(SP 500 ENERGY SELECT SECTOR TIC)								
XET	Spec		Increase	USD	165	150	248	225
XET	Hedge/Member		Increase	USD	150	150	225	225
(SP 500 ENERGY SLCT SEC SYNTHETIC)								
1ET	Spec		Increase	USD	165	150	248	225
1ET	Hedge/Member		Increase	USD	150	150	225	225
(SP 500 FINANCIAL SECTOR TIC)								
XFT	Spec		Increase	USD	165	150	248	225
XFT	Hedge/Member		Increase	USD	150	150	225	225
(SP 500 FINANCIAL SLCT SEC SYNT)								
1FT	Spec		Increase	USD	165	150	248	225
1FT	Hedge/Member		Increase	USD	150	150	225	225
(SP 500 HEALTH CARE SECTOR SYNTHETIC)								
1VT	Spec		Increase	USD	165	150	248	225
1VT	Hedge/Member		Increase	USD	150	150	225	225
(SP 500 HEALTH CARE SECTOR TIC)								
XVT	Spec		Increase	USD	165	150	248	225
XVT	Hedge/Member		Increase	USD	150	150	225	225
(SP 500 INDUSTTRIAL SECTOR TIC)								
XIT	Spec		Increase	USD	143	130	182	165
XIT	Hedge/Member		Increase	USD	130	130	165	165
(SP 500 MATERIALS SEL SECTOR SYNTH)								
1BT	Spec		Increase	USD	165	150	248	225
1BT	Hedge/Member		Increase	USD	150	150	225	225
(SP 500 MATERIALS SEL SECTOR TIC)								
XBT	Spec		Increase	USD	165	150	248	225
XBT	Hedge/Member		Increase	USD	150	150	225	225
(SP 500 TECHNOLOGY SECTOR SYNTH)								
1KT	Spec		Increase	USD	88	80	132	120
1KT	Hedge/Member		Increase	USD	80	80	120	120

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
(SP 500 TECHNOLOGY SECTOR TIC)								
XKT	Spec		Increase	USD	88	80	132	120
XKT	Hedge/Member		Increase	USD	80	80	120	120
(SP 500 UTILITIES SEL SECTOR SYNTH)								
1UT	Spec		Increase	USD	88	80	132	120
1UT	Hedge/Member		Increase	USD	80	80	120	120
(SP 500 UTILITIES SEL SECTOR TIC)								
XUT	Spec		Increase	USD	88	80	132	120
XUT	Hedge/Member		Increase	USD	80	80	120	120
CBOT Dow Jones Real Estate Index (JR) - All Months (DJ US REAL ESTATE BTIC)								
REX	Spec		Increase	USD	385	350	605	550
REX	Hedge/Member		Increase	USD	350	350	550	550
CBOT Dow Jones Real Estate Index (JR) - All Months (DJ US REAL ESTATE INDEX)								
JR	Spec		Increase	USD	385	350	605	550
JR	Hedge/Member		Increase	USD	350	350	550	550
CBOT Dow Jones Real Estate Index (JR) - All Months (DJ US REAL ESTATE SYNTHEIC)								
DJR	Spec		Increase	USD	385	350	605	550
DJR	Hedge/Member		Increase	USD	350	350	550	550
Dow Jones (CBOT) (11) - All Months ($10DOW JONES FUTURES)								
11	Spec		Increase	USD	242	220	363	330
11	Hedge/Member		Increase	USD	220	220	330	330
Dow Jones (CBOT) (11) - All Months ()								
DO	Spec		Increase	USD	605	550	908	825
DO	Hedge/Member		Increase	USD	550	550	825	825
Dow Jones (CBOT) (11) - All Months (BTIC ON E-MINI DJIA FUTURES)								
YMT	Spec		Increase	USD	121	110	182	165
YMT	Hedge/Member		Increase	USD	110	110	165	165
Dow Jones (CBOT) (11) - All Months (E-MINI DJIA FUTURES MARKER)								
YMI	Spec		Increase	USD	121	110	182	165
YMI	Hedge/Member		Increase	USD	110	110	165	165
Dow Jones (CBOT) (11) - All Months (E-MINI DOW JONES INDEX)								
YM	Spec		Increase	USD	121	110	182	165
YM	Hedge/Member		Increase	USD	110	110	165	165

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
			INTEREST RATES - Intra Spreads					
2 Year Treasury Note (26) - All Months (2 YEAR TREASURY NOTE FUTURES)								
26	Spec		Increase	USD	138	125	193	175
26	Hedge/Member		Increase	USD	125	125	175	175
5 Year Treasury Note (25) - Tier 1 [months 1 - 2] vs Tier 2 [months 3+] (5 YR TREASURY NOTE FUTURES)								
25	Spec		Increase	USD	253	230	286	260
25	Hedge/Member		Increase	USD	230	230	260	260
5 Year Treasury Note (25) - Tier 2 [months 3+] vs Tier 2 [months 3+] (5 YR TREASURY NOTE FUTURES)								
25	Spec		Increase	USD	253	230	286	260
25	Hedge/Member		Increase	USD	230	230	260	260
U.S. Treasury Bond (17) - Month 1 vs. Month 2 (30 YR U.S. TREASURY BOND FUTURES)								
17	Spec		Increase	USD	413	375	523	475
17	Hedge/Member		Increase	USD	375	375	475	475
U.S. Treasury Bond (17) - Month 2+ vs. Month 2+ (30 YR U.S. TREASURY BOND FUTURES)								
17	Spec		Increase	USD	413	375	523	475
17	Hedge/Member		Increase	USD	375	375	475	475
			REFINED PRODUCTS - Intra Spreads					
EIA FLAT TAX U.S. RETAIL GASOLINE SWAP FUTURES - All Months (EIA FLAT TAX US RETAIL GASOLINE FUT)								
JE	Spec		Increase	USD	330	300	1,320	1,200
JE	Hedge/Member		Increase	USD	300	300	1,200	1,200

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						
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME) vs NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
OMAN CRUDE OIL (NY-OQ - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
OMAN CRUDE OIL (NY-OQ - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
OMAN CRUDE OIL (NY-OQ - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
NATURAL GAS - Inter-commodity Spread Rates						
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	60%	60%	50%	50%

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						
DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME) vs NY HARBOR RBOB GASOLINE (NYM-RB, RL, RT)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
OMAN CRUDE OIL (NY-OQ - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
OMAN CRUDE OIL (NY-OQ - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
OMAN CRUDE OIL (NY-OQ - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%