



23-183

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, June 22, 2023

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. Please email any questions to Clearing.RiskManagement@cmegroup.com.

The rates will be effective after the close of business on

Friday, June 23, 2023.

Current rates as of:

Thursday, June 22, 2023.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL SPREADS - Outright Rates								
ARGUS V NYMEX WTI CAL MO FUT (ANC)								
ANC	Non-HRP	Mnths 4-7	Decrease	USD	750	750	650	650
ANC	HRP	Mnths 4-7	Decrease	USD	825	750	715	650
ANC	Non-HRP	Mnths 8+	Decrease	USD	740	740	600	600
ANC	HRP	Mnths 8+	Decrease	USD	814	740	660	600
BAKKEN CUSH ARGUS V WTI TRD MTH FUT (BKT)								
BKT	Non-HRP	Mnth 1	Decrease	USD	1,000	1,000	900	900
BKT	HRP	Mnth 1	Decrease	USD	1,100	1,000	990	900
BAKKEN PATOKA (ARGUS) MONTHLY FUT (BPA)								
BPA	Non-HRP	Mnths 1	Decrease	USD	2,300	2,300	1,900	1,900
BPA	HRP	Mnths 1	Decrease	USD	2,530	2,300	2,090	1,900
BPA	Non-HRP	Mnths 2	Decrease	USD	2,250	2,250	1,800	1,800
BPA	HRP	Mnths 2	Decrease	USD	2,475	2,250	1,980	1,800
BPA	Non-HRP	Mnths 3+	Decrease	USD	1,750	1,750	1,400	1,400
BPA	HRP	Mnths 3+	Decrease	USD	1,925	1,750	1,540	1,400
DATED BRENT VS. BRENT FIRST MO FUT (6W)								
6W	Non-HRP		Decrease	USD	2,400	2,400	1,750	1,750
6W	HRP		Decrease	USD	2,640	2,400	1,925	1,750
DATED BRENT VS. BRENT SECOND MO FUT (59)								
59	Non-HRP		Decrease	USD	2,500	2,500	2,000	2,000
59	HRP		Decrease	USD	2,750	2,500	2,200	2,000
DATED TO FRONTLINE BRENT CLNDR FUT (FY)								
FY	Non-HRP	Mnth 1	Decrease	USD	700	700	625	625
FY	HRP	Mnth 1	Decrease	USD	770	700	688	625
FY	Non-HRP	Mnths 2 - 3	Decrease	USD	650	650	550	550
FY	HRP	Mnths 2 - 3	Decrease	USD	715	650	605	550
FY	Non-HRP	Mnths 4+	Decrease	USD	500	500	400	400
FY	HRP	Mnths 4+	Decrease	USD	550	500	440	400
MARS (ARGUS) V WTI FUT (YX)								
YX	Non-HRP	Mnth 1	Decrease	USD	1,000	1,000	900	900
YX	HRP	Mnth 1	Decrease	USD	1,100	1,000	990	900
YX	Non-HRP	Mnths 2-7	Decrease	USD	900	900	800	800
YX	HRP	Mnths 2-7	Decrease	USD	990	900	880	800
MARS (ARGUS) V WTI TRD MTH FUT (YV)								
YV	Non-HRP	Mnth 1	Decrease	USD	1,000	1,000	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
YV	HRP	Mnth 1	Decrease	USD	1,100	1,000	880	800
YV	Non-HRP	Mnths 2	Decrease	USD	900	900	700	700
YV	HRP	Mnths 2	Decrease	USD	990	900	770	700
YV	Non-HRP	Mnths 3-7	Decrease	USD	700	700	600	600
YV	HRP	Mnths 3-7	Decrease	USD	770	700	660	600
YV	Non-HRP	Mnths 8+	Decrease	USD	625	625	500	500
YV	HRP	Mnths 8+	Decrease	USD	688	625	550	500
URALS MED VS DATED BRENT FUTURE (UMD)								
UMD	Non-HRP	Mnth 1	Decrease	USD	2,050	2,050	1,550	1,550
UMD	HRP	Mnth 1	Decrease	USD	2,255	2,050	1,705	1,550
UMD	Non-HRP	Mths 2+	Decrease	USD	2,000	2,000	1,500	1,500
UMD	HRP	Mths 2+	Decrease	USD	2,200	2,000	1,650	1,500
WTI HOUSTON ARGUS V. WTI FINANCIAL (HIL)								
HIL	Non-HRP	Mnth1	Decrease	USD	600	600	500	500
HIL	HRP	Mnth1	Decrease	USD	660	600	550	500
HIL	Non-HRP	Mnth 2	Decrease	USD	500	500	425	425
HIL	HRP	Mnth 2	Decrease	USD	550	500	468	425
HIL	Non-HRP	Mnths 3-7	Decrease	USD	450	450	400	400
HIL	HRP	Mnths 3-7	Decrease	USD	495	450	440	400
WTI HOUSTON VS. DUBAI CAL MO FUT (WDB)								
WDB	Non-HRP	Mnth 1	Decrease	USD	1,750	1,750	1,500	1,500
WDB	HRP	Mnth 1	Decrease	USD	1,925	1,750	1,650	1,500
WDB	Non-HRP	Mnths 2-7	Decrease	USD	1,500	1,500	1,250	1,250
WDB	HRP	Mnths 2-7	Decrease	USD	1,650	1,500	1,375	1,250
WDB	Non-HRP	Mnths 8+	Decrease	USD	1,400	1,400	1,200	1,200
WDB	HRP	Mnths 8+	Decrease	USD	1,540	1,400	1,320	1,200
WTI HOUSTON VS. DUBAI TRADE MO FUT (WHD)								
WHD	Non-HRP	Mnth 1	Decrease	USD	1,800	1,800	1,500	1,500
WHD	HRP	Mnth 1	Decrease	USD	1,980	1,800	1,650	1,500
WHD	Non-HRP	Mnths 2-7	Decrease	USD	1,500	1,500	1,250	1,250
WHD	HRP	Mnths 2-7	Decrease	USD	1,650	1,500	1,375	1,250
WHD	Non-HRP	Mnths 8+	Decrease	USD	1,400	1,400	1,200	1,200
WHD	HRP	Mnths 8+	Decrease	USD	1,540	1,400	1,320	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WTI MIDLAND VS. BRENT WMB TRADE MO (WMB)								
WMB	Non-HRP	Mnth 1	Decrease	USD	2,900	2,900	1,500	1,500
WMB	HRP	Mnth 1	Decrease	USD	3,190	2,900	1,650	1,500
WMB	Non-HRP	Mnths 2-7	Decrease	USD	2,900	2,900	1,500	1,500
WMB	HRP	Mnths 2-7	Decrease	USD	3,190	2,900	1,650	1,500
WMB	Non-HRP	Mnths 8+	Decrease	USD	2,900	2,900	1,500	1,500
WMB	HRP	Mnths 8+	Decrease	USD	3,190	2,900	1,650	1,500
WTI V. DUBAI CRUDE OIL (PLATTS) FUT (DCW)								
DCW	Non-HRP	Mnth 1	Decrease	USD	1,700	1,700	1,400	1,400
DCW	HRP	Mnth 1	Decrease	USD	1,870	1,700	1,540	1,400
DCW	Non-HRP	Mnths 2-3	Decrease	USD	1,400	1,400	1,100	1,100
DCW	HRP	Mnths 2-3	Decrease	USD	1,540	1,400	1,210	1,100
DCW	Non-HRP	Mnths 4-8	Decrease	USD	1,100	1,100	800	800
DCW	HRP	Mnths 4-8	Decrease	USD	1,210	1,100	880	800
DCW	Non-HRP	Mnths 9+	Decrease	USD	1,000	1,000	750	750
DCW	HRP	Mnths 9+	Decrease	USD	1,100	1,000	825	750
WTL MIDLAND (ARGUS) VS. WTI TRADE M (WTL)								
WTL	Non-HRP	Mnth 1	Decrease	USD	1,400	1,400	1,100	1,100
WTL	HRP	Mnth 1	Decrease	USD	1,540	1,400	1,210	1,100
WTS (ARGUS) VS. WTI FINANCIAL FUT (WTA)								
WTA	Non-HRP	Mnth 1	Decrease	USD	850	850	750	750
WTA	HRP	Mnth 1	Decrease	USD	935	850	825	750
WTA	Non-HRP	Mnths 8+	Increase	USD	450	450	500	500
WTA	HRP	Mnths 8+	Increase	USD	495	450	550	500
DME Products - Outright Rates								
BRENT (SPORE) VS DME OMAN (BDS)								
BDS	Non-HRP	Mnth 1	Decrease	USD	2,500	2,500	1,900	1,900
BDS	HRP	Mnth 1	Decrease	USD	2,750	2,500	2,090	1,900
BDS	Non-HRP	Mnths 2+	Decrease	USD	2,250	2,250	1,650	1,650
BDS	HRP	Mnths 2+	Decrease	USD	2,475	2,250	1,815	1,650
DME CRUDE OIL BALMO FUT (DDB)								
DDB	Non-HRP		Decrease	USD	11,500	11,500	9,500	9,500
DDB	HRP		Decrease	USD	12,650	11,500	10,450	9,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EQUITY INDEX - Outright Rates								
BTIC USD-DENOMINATED IBOVESPA INDEX (IBB)								
IBB	Non-HRP		Increase	USD	26,000	26,000	24%	24%
IBB	HRP		Increase	USD	28,600	26,000	26%	24%
USD-DENOMINATED IBOVESPA INDEX (IBV)								
IBV	Non-HRP		Increase	USD	26,000	26,000	24%	24%
IBV	HRP		Increase	USD	28,600	26,000	26%	24%
FX - Outright Rates								
AD/CD FUTURES (AC)								
AC	Non-HRP		Decrease	CAD	3,400	3,400	3,000	3,000
AC	HRP		Decrease	CAD	3,740	3,400	3,300	3,000
AD/JY FUTURES (AJ)								
AJ	Non-HRP		Decrease	JPY	720,000	720,000	650,000	650,000
AJ	HRP		Decrease	JPY	792,000	720,000	715,000	650,000
BPJY FUTURE (BY)								
BY	Non-HRP		Decrease	JPY	850,000	850,000	750,000	750,000
BY	HRP		Decrease	JPY	935,000	850,000	825,000	750,000
BPSF FUTURE (BF)								
BF	Non-HRP		Decrease	CHF	5,600	5,600	4,500	4,500
BF	HRP		Decrease	CHF	6,160	5,600	4,950	4,500
CZECH KORUNA/EURO CROSS RATE FUT (K)								
K	Non-HRP		Decrease	EUR	3,500	3,500	3,000	3,000
K	HRP		Decrease	EUR	3,850	3,500	3,300	3,000
EC/AD CROSS RATE FUTURES (CA)								
CA	Non-HRP		Decrease	AUD	4,200	4,200	3,850	3,850
CA	HRP		Decrease	AUD	4,620	4,200	4,235	3,850
EURO FX/BP FUTURE (RP)								
RP	Non-HRP		Decrease	GBP	2,600	2,600	2,200	2,200
RP	HRP		Decrease	GBP	2,860	2,600	2,420	2,200
SFJY FUTURES (SJ)								
SJ	Non-HRP		Decrease	JPY	1,650,000	1,650,000	1,350,000	1,350,000
SJ	HRP		Decrease	JPY	1,815,000	1,650,000	1,485,000	1,350,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

INTEREST RATES - Outright Rates

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
10-YEAR ERIS SOFR SWAP FUTURES (YIY)								
YIY	Non-HRP	Month 21	Decrease	USD	1,350	1,350	1,250	1,250
YIY	HRP	Month 21	Decrease	USD	1,485	1,350	1,375	1,250
YIY	Non-HRP	Month 22	Decrease	USD	1,400	1,400	1,275	1,275
YIY	HRP	Month 22	Decrease	USD	1,540	1,400	1,403	1,275
YIY	Non-HRP	Month 23	Decrease	USD	1,450	1,450	1,300	1,300
YIY	HRP	Month 23	Decrease	USD	1,595	1,450	1,430	1,300
YIY	Non-HRP	Month 24	Decrease	USD	1,500	1,500	1,350	1,350
YIY	HRP	Month 24	Decrease	USD	1,650	1,500	1,485	1,350
YIY	Non-HRP	Month 25	Decrease	USD	1,550	1,550	1,375	1,375
YIY	HRP	Month 25	Decrease	USD	1,705	1,550	1,513	1,375
YIY	Non-HRP	Month 26	Decrease	USD	1,600	1,600	1,400	1,400
YIY	HRP	Month 26	Decrease	USD	1,760	1,600	1,540	1,400
YIY	Non-HRP	Month 27	Decrease	USD	1,650	1,650	1,425	1,425
YIY	HRP	Month 27	Decrease	USD	1,815	1,650	1,568	1,425
YIY	Non-HRP	Month 28	Decrease	USD	1,750	1,750	1,475	1,475
YIY	HRP	Month 28	Decrease	USD	1,925	1,750	1,623	1,475
YIY	Non-HRP	Month 29	Decrease	USD	1,850	1,850	1,525	1,525
YIY	HRP	Month 29	Decrease	USD	2,035	1,850	1,678	1,525
YIY	Non-HRP	Month 30	Decrease	USD	1,925	1,925	1,575	1,575
YIY	HRP	Month 30	Decrease	USD	2,118	1,925	1,733	1,575
YIY	Non-HRP	Month 31	Decrease	USD	1,975	1,975	1,625	1,625
YIY	HRP	Month 31	Decrease	USD	2,173	1,975	1,788	1,625
YIY	Non-HRP	Month 32	Decrease	USD	2,025	2,025	1,675	1,675
YIY	HRP	Month 32	Decrease	USD	2,228	2,025	1,843	1,675
YIY	Non-HRP	Month 33	Decrease	USD	2,100	2,100	1,725	1,725
YIY	HRP	Month 33	Decrease	USD	2,310	2,100	1,898	1,725
YIY	Non-HRP	Month 34	Decrease	USD	2,175	2,175	1,775	1,775
YIY	HRP	Month 34	Decrease	USD	2,393	2,175	1,953	1,775
YIY	Non-HRP	Month 35	Decrease	USD	2,225	2,225	1,825	1,825
YIY	HRP	Month 35	Decrease	USD	2,448	2,225	2,008	1,825
YIY	Non-HRP	Month 36	Decrease	USD	2,275	2,275	1,875	1,875
YIY	HRP	Month 36	Decrease	USD	2,503	2,275	2,063	1,875
YIY	Non-HRP	Month 37	Decrease	USD	2,325	2,325	1,925	1,925
YIY	HRP	Month 37	Decrease	USD	2,558	2,325	2,118	1,925
YIY	Non-HRP	Month 38	Decrease	USD	2,375	2,375	1,975	1,975
YIY	HRP	Month 38	Decrease	USD	2,613	2,375	2,173	1,975
YIY	Non-HRP	Month 39	Decrease	USD	2,425	2,425	2,025	2,025
YIY	HRP	Month 39	Decrease	USD	2,668	2,425	2,228	2,025
YIY	Non-HRP	Month 40	Decrease	USD	2,475	2,475	2,075	2,075

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
YIY	HRP	Month 40	Decrease	USD	2,723	2,475	2,283	2,075
YIY	Non-HRP	Month 41	Decrease	USD	2,525	2,525	2,100	2,100
YIY	HRP	Month 41	Decrease	USD	2,778	2,525	2,310	2,100
YIY	Non-HRP	Month 42	Decrease	USD	2,525	2,525	2,100	2,100
YIY	HRP	Month 42	Decrease	USD	2,778	2,525	2,310	2,100
10-YEAR ERIS SWAP FUTURES (LIY)								
LIY	Non-HRP	Month 24	Decrease	USD	1,500	1,500	1,350	1,350
LIY	HRP	Month 24	Decrease	USD	1,650	1,500	1,485	1,350
LIY	Non-HRP	Month 25	Decrease	USD	1,550	1,550	1,375	1,375
LIY	HRP	Month 25	Decrease	USD	1,705	1,550	1,513	1,375
LIY	Non-HRP	Month 26	Decrease	USD	1,600	1,600	1,400	1,400
LIY	HRP	Month 26	Decrease	USD	1,760	1,600	1,540	1,400
LIY	Non-HRP	Month 27	Decrease	USD	1,650	1,650	1,425	1,425
LIY	HRP	Month 27	Decrease	USD	1,815	1,650	1,568	1,425
LIY	Non-HRP	Month 28	Decrease	USD	1,750	1,750	1,475	1,475
LIY	HRP	Month 28	Decrease	USD	1,925	1,750	1,623	1,475
LIY	Non-HRP	Months 29	Decrease	USD	1,850	1,850	1,525	1,525
LIY	HRP	Months 29	Decrease	USD	2,035	1,850	1,678	1,525
LIY	Non-HRP	Month 30	Decrease	USD	1,925	1,925	1,575	1,575
LIY	HRP	Month 30	Decrease	USD	2,118	1,925	1,733	1,575
LIY	Non-HRP	Month 31	Decrease	USD	1,975	1,975	1,625	1,625
LIY	HRP	Month 31	Decrease	USD	2,173	1,975	1,788	1,625
LIY	Non-HRP	Month 32	Decrease	USD	2,025	2,025	1,675	1,675
LIY	HRP	Month 32	Decrease	USD	2,228	2,025	1,843	1,675
LIY	Non-HRP	Month 33	Decrease	USD	2,100	2,100	1,725	1,725
LIY	HRP	Month 33	Decrease	USD	2,310	2,100	1,898	1,725
LIY	Non-HRP	Month 34	Decrease	USD	2,175	2,175	1,775	1,775
LIY	HRP	Month 34	Decrease	USD	2,393	2,175	1,953	1,775
LIY	Non-HRP	Month 35	Decrease	USD	2,225	2,225	1,825	1,825
LIY	HRP	Month 35	Decrease	USD	2,448	2,225	2,008	1,825
LIY	Non-HRP	Month 37	Decrease	USD	2,325	2,325	1,925	1,925
LIY	HRP	Month 37	Decrease	USD	2,558	2,325	2,118	1,925
LIY	Non-HRP	Month 38	Decrease	USD	2,375	2,375	1,975	1,975
LIY	HRP	Month 38	Decrease	USD	2,613	2,375	2,173	1,975
LIY	Non-HRP	Month 39	Decrease	USD	2,425	2,425	2,025	2,025
LIY	HRP	Month 39	Decrease	USD	2,668	2,425	2,228	2,025
LIY	Non-HRP	Month 36	Decrease	USD	2,275	2,275	1,875	1,875
LIY	HRP	Month 36	Decrease	USD	2,503	2,275	2,063	1,875
LIY	Non-HRP	Month 40	Decrease	USD	2,475	2,475	2,075	2,075
LIY	HRP	Month 40	Decrease	USD	2,723	2,475	2,283	2,075

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

12-YEAR ERIS SOFR SWAP FUTURES (YII)

YII	Non-HRP	Month 1	Decrease	USD	2,000	2,000	1,700	1,700
YII	HRP	Month 1	Decrease	USD	2,200	2,000	1,870	1,700
YII	Non-HRP	Month 2	Decrease	USD	2,000	2,000	1,700	1,700
YII	HRP	Month 2	Decrease	USD	2,200	2,000	1,870	1,700
YII	Non-HRP	Month 3	Decrease	USD	2,000	2,000	1,700	1,700
YII	HRP	Month 3	Decrease	USD	2,200	2,000	1,870	1,700
YII	Non-HRP	Month 4	Decrease	USD	2,000	2,000	1,700	1,700
YII	HRP	Month 4	Decrease	USD	2,200	2,000	1,870	1,700
YII	Non-HRP	Month 5	Decrease	USD	2,000	2,000	1,800	1,800
YII	HRP	Month 5	Decrease	USD	2,200	2,000	1,980	1,800
YII	Non-HRP	Month 6	Decrease	USD	2,000	2,000	1,800	1,800
YII	HRP	Month 6	Decrease	USD	2,200	2,000	1,980	1,800
YII	Non-HRP	Month 7	Decrease	USD	2,000	2,000	1,800	1,800
YII	HRP	Month 7	Decrease	USD	2,200	2,000	1,980	1,800
YII	Non-HRP	Month 8	Decrease	USD	2,000	2,000	1,900	1,900
YII	HRP	Month 8	Decrease	USD	2,200	2,000	2,090	1,900
YII	Non-HRP	Month 9	Decrease	USD	2,500	2,500	2,200	2,200
YII	HRP	Month 9	Decrease	USD	2,750	2,500	2,420	2,200

1-YEAR ERIS SOFR SWAP FUTURES (YIA)

YIA	Non-HRP	Month 2	Decrease	USD	90	90	75	75
YIA	HRP	Month 2	Decrease	USD	99	90	83	75
YIA	Non-HRP	Month 4	Decrease	USD	270	270	250	250
YIA	HRP	Month 4	Decrease	USD	297	270	275	250
YIA	Non-HRP	Month 5	Decrease	USD	385	385	350	350
YIA	HRP	Month 5	Decrease	USD	424	385	385	350

2-YEAR ERIS SOFR SWAP FUTURES (YIT)

YIT	Non-HRP	Month 8	Decrease	USD	715	715	650	650
YIT	HRP	Month 8	Decrease	USD	787	715	715	650
YIT	Non-HRP	Month 9	Decrease	USD	850	850	750	750
YIT	HRP	Month 9	Decrease	USD	935	850	825	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

2-YEAR ERIS SWAP FUTURE (LIT)

LIT	Non-HRP	Month 8	Decrease	USD	715	715	650	650
LIT	HRP	Month 8	Decrease	USD	787	715	715	650
LIT	Non-HRP	Month 9	Decrease	USD	850	850	750	750
LIT	HRP	Month 9	Decrease	USD	935	850	825	750
LIT	Non-HRP	Month 10	Decrease	USD	850	850	750	750
LIT	HRP	Month 10	Decrease	USD	935	850	825	750
LIT	Non-HRP	Month 11	Decrease	USD	850	850	750	750
LIT	HRP	Month 11	Decrease	USD	935	850	825	750

3-YEAR ERIS SOFR SWAP FUTURES (YIC)

YIC	Non-HRP	Month 11	Decrease	USD	925	925	875	875
YIC	HRP	Month 11	Decrease	USD	1,018	925	963	875
YIC	Non-HRP	Month 12	Decrease	USD	1,075	1,075	900	900
YIC	HRP	Month 12	Decrease	USD	1,183	1,075	990	900
YIC	Non-HRP	Month 13	Decrease	USD	1,250	1,250	1,000	1,000
YIC	HRP	Month 13	Decrease	USD	1,375	1,250	1,100	1,000
YIC	Non-HRP	Month 14	Decrease	USD	1,300	1,300	1,050	1,050
YIC	HRP	Month 14	Decrease	USD	1,430	1,300	1,155	1,050
YIC	Non-HRP	Month 15	Decrease	USD	1,300	1,300	1,050	1,050
YIC	HRP	Month 15	Decrease	USD	1,430	1,300	1,155	1,050

3-YEAR ERIS SWAP FUTURES (LIC)

LIC	Non-HRP	Months 11	Decrease	USD	925	925	875	875
LIC	HRP	Months 11	Decrease	USD	1,018	925	963	875
LIC	Non-HRP	Months 12	Decrease	USD	1,075	1,075	900	900
LIC	HRP	Months 12	Decrease	USD	1,183	1,075	990	900
LIC	Non-HRP	Months 13	Decrease	USD	1,250	1,250	1,000	1,000
LIC	HRP	Months 13	Decrease	USD	1,375	1,250	1,100	1,000
LIC	Non-HRP	Months 14	Decrease	USD	1,300	1,300	1,050	1,050
LIC	HRP	Months 14	Decrease	USD	1,430	1,300	1,155	1,050
LIC	Non-HRP	Months 15+	Decrease	USD	1,300	1,300	1,050	1,050
LIC	HRP	Months 15+	Decrease	USD	1,430	1,300	1,155	1,050

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
4-YEAR ERIS SOFR SWAP FUTURES (YID)								
YID	Non-HRP	Month 6	Decrease	USD	475	475	425	425
YID	HRP	Month 6	Decrease	USD	523	475	468	425
YID	Non-HRP	Month 7	Decrease	USD	600	600	525	525
YID	HRP	Month 7	Decrease	USD	660	600	578	525
YID	Non-HRP	Month 8	Decrease	USD	700	700	600	600
YID	HRP	Month 8	Decrease	USD	770	700	660	600
YID	Non-HRP	Month 9	Decrease	USD	775	775	675	675
YID	HRP	Month 9	Decrease	USD	853	775	743	675
YID	Non-HRP	Month 10	Decrease	USD	875	875	775	775
YID	HRP	Month 10	Decrease	USD	963	875	853	775
YID	Non-HRP	Month 11	Decrease	USD	975	975	850	850
YID	HRP	Month 11	Decrease	USD	1,073	975	935	850
YID	Non-HRP	Month 12	Decrease	USD	1,075	1,075	900	900
YID	HRP	Month 12	Decrease	USD	1,183	1,075	990	900
YID	Non-HRP	Month 13	Decrease	USD	1,150	1,150	925	925
YID	HRP	Month 13	Decrease	USD	1,265	1,150	1,018	925
YID	Non-HRP	Month 14	Decrease	USD	1,225	1,225	1,075	1,075
YID	HRP	Month 14	Decrease	USD	1,348	1,225	1,183	1,075
YID	Non-HRP	Month 15	Decrease	USD	1,350	1,350	1,200	1,200
YID	HRP	Month 15	Decrease	USD	1,485	1,350	1,320	1,200
YID	Non-HRP	Month 16	Decrease	USD	1,400	1,400	1,250	1,250
YID	HRP	Month 16	Decrease	USD	1,540	1,400	1,375	1,250
YID	Non-HRP	Month 17	Decrease	USD	1,475	1,475	1,275	1,275
YID	HRP	Month 17	Decrease	USD	1,623	1,475	1,403	1,275
YID	Non-HRP	Month 18	Decrease	USD	1,550	1,550	1,350	1,350
YID	HRP	Month 18	Decrease	USD	1,705	1,550	1,485	1,350
YID	Non-HRP	Month 19+	Decrease	USD	1,550	1,550	1,350	1,350
YID	HRP	Month 19+	Decrease	USD	1,705	1,550	1,485	1,350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
4-YEAR ERIS SWAP FUTURES (LID)								
LID	Non-HRP	Month 6	Decrease	USD	475	475	425	425
LID	HRP	Month 6	Decrease	USD	523	475	468	425
LID	Non-HRP	Month 7	Decrease	USD	600	600	525	525
LID	HRP	Month 7	Decrease	USD	660	600	578	525
LID	Non-HRP	Month 8	Decrease	USD	700	700	600	600
LID	HRP	Month 8	Decrease	USD	770	700	660	600
LID	Non-HRP	Month 9	Decrease	USD	775	775	675	675
LID	HRP	Month 9	Decrease	USD	853	775	743	675
LID	Non-HRP	Month 10	Decrease	USD	875	875	775	775
LID	HRP	Month 10	Decrease	USD	963	875	853	775
LID	Non-HRP	Month 11	Decrease	USD	975	975	850	850
LID	HRP	Month 11	Decrease	USD	1,073	975	935	850
LID	Non-HRP	Month 12	Decrease	USD	1,075	1,075	900	900
LID	HRP	Month 12	Decrease	USD	1,183	1,075	990	900
LID	Non-HRP	Month 13	Decrease	USD	1,150	1,150	925	925
LID	HRP	Month 13	Decrease	USD	1,265	1,150	1,018	925
LID	Non-HRP	Month 14	Decrease	USD	1,225	1,225	1,075	1,075
LID	HRP	Month 14	Decrease	USD	1,348	1,225	1,183	1,075
LID	Non-HRP	Month 15	Decrease	USD	1,350	1,350	1,200	1,200
LID	HRP	Month 15	Decrease	USD	1,485	1,350	1,320	1,200
LID	Non-HRP	Month 16	Decrease	USD	1,400	1,400	1,250	1,250
LID	HRP	Month 16	Decrease	USD	1,540	1,400	1,375	1,250
LID	Non-HRP	Month 17	Decrease	USD	1,475	1,475	1,275	1,275
LID	HRP	Month 17	Decrease	USD	1,623	1,475	1,403	1,275
LID	Non-HRP	Month 18	Decrease	USD	1,550	1,550	1,350	1,350
LID	HRP	Month 18	Decrease	USD	1,705	1,550	1,485	1,350
LID	Non-HRP	Month 19+	Decrease	USD	1,550	1,550	1,350	1,350
LID	HRP	Month 19+	Decrease	USD	1,705	1,550	1,485	1,350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

5-YEAR ERIS SOFR SWAP FUTURES (YIW)

YIW	Non-HRP	Month 12	Decrease	USD	900	900	850	850
YIW	HRP	Month 12	Decrease	USD	990	900	935	850
YIW	Non-HRP	Month 13	Decrease	USD	950	950	875	875
YIW	HRP	Month 13	Decrease	USD	1,045	950	963	875
YIW	Non-HRP	Month 14	Decrease	USD	1,000	1,000	950	950
YIW	HRP	Month 14	Decrease	USD	1,100	1,000	1,045	950
YIW	Non-HRP	Month 15	Decrease	USD	1,050	1,050	1,000	1,000
YIW	HRP	Month 15	Decrease	USD	1,155	1,050	1,100	1,000
YIW	Non-HRP	Month 16	Decrease	USD	1,100	1,100	1,050	1,050
YIW	HRP	Month 16	Decrease	USD	1,210	1,100	1,155	1,050
YIW	Non-HRP	Month 17	Decrease	USD	1,175	1,175	1,075	1,075
YIW	HRP	Month 17	Decrease	USD	1,293	1,175	1,183	1,075
YIW	Non-HRP	Month 18	Decrease	USD	1,225	1,225	1,150	1,150
YIW	HRP	Month 18	Decrease	USD	1,348	1,225	1,265	1,150
YIW	Non-HRP	Month 19	Decrease	USD	1,300	1,300	1,225	1,225
YIW	HRP	Month 19	Decrease	USD	1,430	1,300	1,348	1,225
YIW	Non-HRP	Month 20	Decrease	USD	1,375	1,375	1,300	1,300
YIW	HRP	Month 20	Decrease	USD	1,513	1,375	1,430	1,300
YIW	Non-HRP	Month 21	Decrease	USD	1,450	1,450	1,375	1,375
YIW	HRP	Month 21	Decrease	USD	1,595	1,450	1,513	1,375
YIW	Non-HRP	Month 22	Decrease	USD	1,550	1,550	1,400	1,400
YIW	HRP	Month 22	Decrease	USD	1,705	1,550	1,540	1,400
YIW	Non-HRP	Month 23	Decrease	USD	1,550	1,550	1,400	1,400
YIW	HRP	Month 23	Decrease	USD	1,705	1,550	1,540	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

5-YEAR ERIS SWAP FUTURES (LIW)

LIW	Non-HRP	Month 12	Decrease	USD	900	900	850	850
LIW	HRP	Month 12	Decrease	USD	990	900	935	850
LIW	Non-HRP	Month 13	Decrease	USD	950	950	875	875
LIW	HRP	Month 13	Decrease	USD	1,045	950	963	875
LIW	Non-HRP	Month 14	Decrease	USD	1,000	1,000	950	950
LIW	HRP	Month 14	Decrease	USD	1,100	1,000	1,045	950
LIW	Non-HRP	Month 15	Decrease	USD	1,050	1,050	1,000	1,000
LIW	HRP	Month 15	Decrease	USD	1,155	1,050	1,100	1,000
LIW	Non-HRP	Month 16	Decrease	USD	1,100	1,100	1,050	1,050
LIW	HRP	Month 16	Decrease	USD	1,210	1,100	1,155	1,050
LIW	Non-HRP	Month 17	Decrease	USD	1,175	1,175	1,075	1,075
LIW	HRP	Month 17	Decrease	USD	1,293	1,175	1,183	1,075
LIW	Non-HRP	Month 18	Decrease	USD	1,225	1,225	1,150	1,150
LIW	HRP	Month 18	Decrease	USD	1,348	1,225	1,265	1,150
LIW	Non-HRP	Month 19	Decrease	USD	1,300	1,300	1,225	1,225
LIW	HRP	Month 19	Decrease	USD	1,430	1,300	1,348	1,225
LIW	Non-HRP	Month 20	Decrease	USD	1,375	1,375	1,300	1,300
LIW	HRP	Month 20	Decrease	USD	1,513	1,375	1,430	1,300
LIW	Non-HRP	Month 21	Decrease	USD	1,450	1,450	1,375	1,375
LIW	HRP	Month 21	Decrease	USD	1,595	1,450	1,513	1,375
LIW	Non-HRP	Month 22	Decrease	USD	1,550	1,550	1,400	1,400
LIW	HRP	Month 22	Decrease	USD	1,705	1,550	1,540	1,400
LIW	Non-HRP	Months 23+	Decrease	USD	1,550	1,550	1,400	1,400
LIW	HRP	Months 23+	Decrease	USD	1,705	1,550	1,540	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

7-YEAR ERIS SOFR SWAP FUTURES (YIB)

YIB	Non-HRP	Month 16	Decrease	USD	1,150	1,150	1,050	1,050
YIB	HRP	Month 16	Decrease	USD	1,265	1,150	1,155	1,050
YIB	Non-HRP	Month 17	Decrease	USD	1,175	1,175	1,075	1,075
YIB	HRP	Month 17	Decrease	USD	1,293	1,175	1,183	1,075
YIB	Non-HRP	Month 18	Decrease	USD	1,200	1,200	1,100	1,100
YIB	HRP	Month 18	Decrease	USD	1,320	1,200	1,210	1,100
YIB	Non-HRP	Month 19	Decrease	USD	1,250	1,250	1,150	1,150
YIB	HRP	Month 19	Decrease	USD	1,375	1,250	1,265	1,150
YIB	Non-HRP	Month 20	Decrease	USD	1,300	1,300	1,200	1,200
YIB	HRP	Month 20	Decrease	USD	1,430	1,300	1,320	1,200
YIB	Non-HRP	Month 21	Decrease	USD	1,350	1,350	1,250	1,250
YIB	HRP	Month 21	Decrease	USD	1,485	1,350	1,375	1,250
YIB	Non-HRP	Month 22	Decrease	USD	1,400	1,400	1,300	1,300
YIB	HRP	Month 22	Decrease	USD	1,540	1,400	1,430	1,300
YIB	Non-HRP	Month 23	Decrease	USD	1,450	1,450	1,325	1,325
YIB	HRP	Month 23	Decrease	USD	1,595	1,450	1,458	1,325
YIB	Non-HRP	Month 24	Decrease	USD	1,500	1,500	1,375	1,375
YIB	HRP	Month 24	Decrease	USD	1,650	1,500	1,513	1,375
YIB	Non-HRP	Month 25	Decrease	USD	1,550	1,550	1,400	1,400
YIB	HRP	Month 25	Decrease	USD	1,705	1,550	1,540	1,400
YIB	Non-HRP	Month 26	Decrease	USD	1,600	1,600	1,450	1,450
YIB	HRP	Month 26	Decrease	USD	1,760	1,600	1,595	1,450
YIB	Non-HRP	Month 27	Decrease	USD	1,650	1,650	1,525	1,525
YIB	HRP	Month 27	Decrease	USD	1,815	1,650	1,678	1,525
YIB	Non-HRP	Month 28	Decrease	USD	1,700	1,700	1,600	1,600
YIB	HRP	Month 28	Decrease	USD	1,870	1,700	1,760	1,600
YIB	Non-HRP	Month 29	Decrease	USD	1,750	1,750	1,650	1,650
YIB	HRP	Month 29	Decrease	USD	1,925	1,750	1,815	1,650
YIB	Non-HRP	Month 30	Decrease	USD	1,750	1,750	1,650	1,650
YIB	HRP	Month 30	Decrease	USD	1,925	1,750	1,815	1,650
YIB	Non-HRP	Month 31	Decrease	USD	1,750	1,750	1,650	1,650
YIB	HRP	Month 31	Decrease	USD	1,925	1,750	1,815	1,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
7-YEAR ERIS SWAP FUTURES (LIB)								
LIB	Non-HRP	Month 16	Decrease	USD	1,150	1,150	1,050	1,050
LIB	HRP	Month 16	Decrease	USD	1,265	1,150	1,155	1,050
LIB	Non-HRP	Month 17	Decrease	USD	1,175	1,175	1,075	1,075
LIB	HRP	Month 17	Decrease	USD	1,293	1,175	1,183	1,075
LIB	Non-HRP	Month 18	Decrease	USD	1,200	1,200	1,100	1,100
LIB	HRP	Month 18	Decrease	USD	1,320	1,200	1,210	1,100
LIB	Non-HRP	Month 19	Decrease	USD	1,250	1,250	1,150	1,150
LIB	HRP	Month 19	Decrease	USD	1,375	1,250	1,265	1,150
LIB	Non-HRP	Month 20	Decrease	USD	1,300	1,300	1,200	1,200
LIB	HRP	Month 20	Decrease	USD	1,430	1,300	1,320	1,200
LIB	Non-HRP	Month 21	Decrease	USD	1,350	1,350	1,250	1,250
LIB	HRP	Month 21	Decrease	USD	1,485	1,350	1,375	1,250
LIB	Non-HRP	Month 22	Decrease	USD	1,400	1,400	1,300	1,300
LIB	HRP	Month 22	Decrease	USD	1,540	1,400	1,430	1,300
LIB	Non-HRP	Month 23	Decrease	USD	1,450	1,450	1,325	1,325
LIB	HRP	Month 23	Decrease	USD	1,595	1,450	1,458	1,325
LIB	Non-HRP	Month 24	Decrease	USD	1,500	1,500	1,375	1,375
LIB	HRP	Month 24	Decrease	USD	1,650	1,500	1,513	1,375
LIB	Non-HRP	Month 25	Decrease	USD	1,550	1,550	1,400	1,400
LIB	HRP	Month 25	Decrease	USD	1,705	1,550	1,540	1,400
LIB	Non-HRP	Month 26	Decrease	USD	1,600	1,600	1,450	1,450
LIB	HRP	Month 26	Decrease	USD	1,760	1,600	1,595	1,450
LIB	Non-HRP	Month 27	Decrease	USD	1,650	1,650	1,525	1,525
LIB	HRP	Month 27	Decrease	USD	1,815	1,650	1,678	1,525
LIB	Non-HRP	Month 28	Decrease	USD	1,700	1,700	1,600	1,600
LIB	HRP	Month 28	Decrease	USD	1,870	1,700	1,760	1,600
LIB	Non-HRP	Month 29	Decrease	USD	1,750	1,750	1,650	1,650
LIB	HRP	Month 29	Decrease	USD	1,925	1,750	1,815	1,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
METALS - Outright Rates								
ALUMINA FOB AUSTRALIA PLATT FUTURES (ALA)								
ALA	Non-HRP	Month(s) 01	Decrease	USD	2,500	2,500	2,000	2,000
ALA	HRP	Month(s) 01	Decrease	USD	2,750	2,500	2,200	2,000
ALA	Non-HRP	Month(s) 02	Decrease	USD	2,500	2,500	2,000	2,000
ALA	HRP	Month(s) 02	Decrease	USD	2,750	2,500	2,200	2,000
ALA	Non-HRP	Month(s) 03+	Decrease	USD	2,500	2,500	2,000	2,000
ALA	HRP	Month(s) 03+	Decrease	USD	2,750	2,500	2,200	2,000
ALUMINIUM EURO PREM DUTY-PAID FUT (EDP)								
EDP	Non-HRP	Month(s) 02	Decrease	USD	1,000	1,000	850	850
EDP	HRP	Month(s) 02	Decrease	USD	1,100	1,000	935	850
EDP	Non-HRP	Month(s) 03-09	Decrease	USD	1,000	1,000	850	850
EDP	HRP	Month(s) 03-09	Decrease	USD	1,100	1,000	935	850
EDP	Non-HRP	Month(s) 10+	Decrease	USD	1,000	1,000	850	850
EDP	HRP	Month(s) 10+	Decrease	USD	1,100	1,000	935	850
ALUMINIUM EURO PREM METAL BULLETIN (AEP)								
AEP	Non-HRP	Month(s) 02	Decrease	USD	800	800	700	700
AEP	HRP	Month(s) 02	Decrease	USD	880	800	770	700
AEP	Non-HRP	Month(s) 03-09	Decrease	USD	800	800	700	700
AEP	HRP	Month(s) 03-09	Decrease	USD	880	800	770	700
AEP	Non-HRP	Month(s) 10+	Decrease	USD	800	800	700	700
AEP	HRP	Month(s) 10+	Decrease	USD	880	800	770	700
ALUMINUM JAPAN PREMIUM (PLATTS) FUT (MJP)								
MJP	Non-HRP	Mths 01	Decrease	USD	250	250	200	200
MJP	HRP	Mths 01	Decrease	USD	275	250	220	200
MJP	Non-HRP	Mths 02-03	Decrease	USD	250	250	200	200
MJP	HRP	Mths 02-03	Decrease	USD	275	250	220	200
MJP	Non-HRP	Mths 04-09	Decrease	USD	250	250	200	200
MJP	HRP	Mths 04-09	Decrease	USD	275	250	220	200
MJP	Non-HRP	Mths 10+	Decrease	USD	250	250	200	200
MJP	HRP	Mths 10+	Decrease	USD	275	250	220	200
COBALT METAL (FASTMARKETS) FUT (COB)								
COB	Non-HRP	Mths 2-3	Decrease	USD	5,000	5,000	4,000	4,000
COB	HRP	Mths 2-3	Decrease	USD	5,500	5,000	4,400	4,000
COB	Non-HRP	Mths 4-6	Decrease	USD	5,000	5,000	4,000	4,000
COB	HRP	Mths 4-6	Decrease	USD	5,500	5,000	4,400	4,000
COB	Non-HRP	Mths 7+	Decrease	USD	5,000	5,000	4,000	4,000
COB	HRP	Mths 7+	Decrease	USD	5,500	5,000	4,400	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HMS 80/20 FERROUS SCRAP CFR TURKEY (FSF)								
FSF	Non-HRP		Decrease	USD	400	400	300	300
FSF	HRP		Decrease	USD	440	400	330	300
LITHIUM HYDROXIDE (FASTMARKETS) FUT (LTH)								
LTH	Non-HRP	Mths 2-3	Decrease	USD	8,500	8,500	7,500	7,500
LTH	HRP	Mths 2-3	Decrease	USD	9,350	8,500	8,250	7,500
LTH	Non-HRP	Mths 4-6	Decrease	USD	8,500	8,500	7,500	7,500
LTH	HRP	Mths 4-6	Decrease	USD	9,350	8,500	8,250	7,500
LTH	Non-HRP	Mths 7+	Decrease	USD	8,500	8,500	7,500	7,500
LTH	HRP	Mths 7+	Decrease	USD	9,350	8,500	8,250	7,500
MICRO PALLADIUM FUTURES (PAM)								
PAM	Non-HRP	Mnth 1	Decrease	USD	2,000	2,000	1,800	1,800
PAM	HRP	Mnth 1	Decrease	USD	2,200	2,000	1,980	1,800
PAM	Non-HRP	Mnth 2	Decrease	USD	1,950	1,950	1,750	1,750
PAM	HRP	Mnth 2	Decrease	USD	2,145	1,950	1,925	1,750
PAM	Non-HRP	Mnth 3	Decrease	USD	1,900	1,900	1,750	1,750
PAM	HRP	Mnth 3	Decrease	USD	2,090	1,900	1,925	1,750
PAM	Non-HRP	Mnth 4+	Decrease	USD	1,900	1,900	1,750	1,750
PAM	HRP	Mnth 4+	Decrease	USD	2,090	1,900	1,925	1,750
MICRO PLATINUM FUTURES (PLM)								
PLM	Non-HRP	Mths 1	Decrease	USD	740	740	640	640
PLM	HRP	Mths 1	Decrease	USD	814	740	704	640
PLM	Non-HRP	Mths 2+	Decrease	USD	740	740	640	640
PLM	HRP	Mths 2+	Decrease	USD	814	740	704	640
NORTH EURO HOT-ROLLED COIL STEEL (EHR)								
EHR	Non-HRP	Mths 1-4	Decrease	EUR	1,200	1,200	1,000	1,000
EHR	HRP	Mths 1-4	Decrease	EUR	1,320	1,200	1,100	1,000
EHR	Non-HRP	Mths 5+	Decrease	EUR	1,200	1,200	1,000	1,000
EHR	HRP	Mths 5+	Decrease	EUR	1,320	1,200	1,100	1,000
PALLADIUM FUTURES NYMEX (PA)								
PA	Non-HRP	Mnth 1	Decrease	USD	20,000	20,000	18,000	18,000
PA	HRP	Mnth 1	Decrease	USD	22,000	20,000	19,800	18,000
PA	Non-HRP	Mnth 2	Decrease	USD	19,500	19,500	17,500	17,500
PA	HRP	Mnth 2	Decrease	USD	21,450	19,500	19,250	17,500
PA	Non-HRP	Mnth 3	Decrease	USD	19,000	19,000	17,500	17,500
PA	HRP	Mnth 3	Decrease	USD	20,900	19,000	19,250	17,500
PA	Non-HRP	Mnth 4+	Decrease	USD	19,000	19,000	17,500	17,500
PA	HRP	Mnth 4+	Decrease	USD	20,900	19,000	19,250	17,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PALLADIUM TAS (PAT)								
PAT	Non-HRP	Mnth 1	Decrease	USD	20,000	20,000	18,000	18,000
PAT	HRP	Mnth 1	Decrease	USD	22,000	20,000	19,800	18,000
PAT	Non-HRP	Mnth 2	Decrease	USD	19,500	19,500	17,500	17,500
PAT	HRP	Mnth 2	Decrease	USD	21,450	19,500	19,250	17,500
PAT	Non-HRP	Mnth 3	Decrease	USD	19,000	19,000	17,500	17,500
PAT	HRP	Mnth 3	Decrease	USD	20,900	19,000	19,250	17,500
PAT	Non-HRP	Mnth 4+	Decrease	USD	19,000	19,000	17,500	17,500
PAT	HRP	Mnth 4+	Decrease	USD	20,900	19,000	19,250	17,500
PLATINUM FUTURES NYMEX (PL)								
PL	Non-HRP	Mths 1	Decrease	USD	3,700	3,700	3,200	3,200
PL	HRP	Mths 1	Decrease	USD	4,070	3,700	3,520	3,200
PL	Non-HRP	Mths 2+	Decrease	USD	3,700	3,700	3,200	3,200
PL	HRP	Mths 2+	Decrease	USD	4,070	3,700	3,520	3,200
PLATINUM FUTURES TAS (PLT)								
PLT	Non-HRP	Mths 1	Decrease	USD	3,700	3,700	3,200	3,200
PLT	HRP	Mths 1	Decrease	USD	4,070	3,700	3,520	3,200
PLT	Non-HRP	Mths 2+	Decrease	USD	3,700	3,700	3,200	3,200
PLT	HRP	Mths 2+	Decrease	USD	4,070	3,700	3,520	3,200
U.S. MIDWEST #1 BUSHELING FERROUS S (BUS)								
BUS	Non-HRP	Mth 1	Decrease	USD	900	900	750	750
BUS	HRP	Mth 1	Decrease	USD	990	900	825	750
BUS	Non-HRP	Mths 2-4	Decrease	USD	900	900	750	750
BUS	HRP	Mths 2-4	Decrease	USD	990	900	825	750
BUS	Non-HRP	Mths 6+	Decrease	USD	900	900	750	750
BUS	HRP	Mths 6+	Decrease	USD	990	900	825	750
U.S. MIDWEST DOMESTIC HOT-ROLLED CO (HR)								
HR	Non-HRP	Mnths 2 - 7	Decrease	USD	1,200	1,200	1,000	1,000
HR	HRP	Mnths 2 - 7	Decrease	USD	1,320	1,200	1,100	1,000
HR	Non-HRP	Mnths 8+	Decrease	USD	1,200	1,200	1,000	1,000
HR	HRP	Mnths 8+	Decrease	USD	1,320	1,200	1,100	1,000
HR	Non-HRP	Mnth 1	Decrease	USD	1,200	1,200	1,000	1,000
HR	HRP	Mnth 1	Decrease	USD	1,320	1,200	1,100	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PETROLEUM CRACKS AND SPREADS - Outright Rates								
1% FOIL(PLTS) CARGOES FOB NWE CRACK (FVB)								
FVB	Non-HRP	Mnth 1	Decrease	USD	19,050	19,050	15,875	15,875
FVB	HRP	Mnth 1	Decrease	USD	20,955	19,050	17,463	15,875
FVB	Non-HRP	Mnth 2	Decrease	USD	17,145	17,145	14,288	14,288
FVB	HRP	Mnth 2	Decrease	USD	18,860	17,145	15,716	14,288
FVB	Non-HRP	Mnths 3+	Decrease	USD	13,970	13,970	12,065	12,065
FVB	HRP	Mnths 3+	Decrease	USD	15,367	13,970	13,272	12,065
EUR DIESEL10PPM BRGS FOB ARA(PLATTS (ET)								
ET	Non-HRP	Mnths 1	Decrease	USD	7,000	7,000	6,250	6,250
ET	HRP	Mnths 1	Decrease	USD	7,700	7,000	6,875	6,250
ET	Non-HRP	Mnth 3	Decrease	USD	5,000	5,000	4,500	4,500
ET	HRP	Mnth 3	Decrease	USD	5,500	5,000	4,950	4,500
ET	Non-HRP	Mnth 2	Decrease	USD	6,500	6,500	6,000	6,000
ET	HRP	Mnth 2	Decrease	USD	7,150	6,500	6,600	6,000
ET	Non-HRP	Mnths 4+	Decrease	USD	4,500	4,500	3,500	3,500
ET	HRP	Mnths 4+	Decrease	USD	4,950	4,500	3,850	3,500
EURO 3.5% FUEL OIL SPREAD (FK)								
FK	Non-HRP	Mnth 2-3	Decrease	USD	13,000	13,000	11,000	11,000
FK	HRP	Mnth 2-3	Decrease	USD	14,300	13,000	12,100	11,000
FK	Non-HRP	Mnths 4-11	Decrease	USD	8,000	8,000	7,000	7,000
FK	HRP	Mnths 4-11	Decrease	USD	8,800	8,000	7,700	7,000
FUEL OIL NWE CRACK VS. ICE (FI)								
FI	Non-HRP	Mnth 1	Decrease	USD	3,000	3,000	2,500	2,500
FI	HRP	Mnth 1	Decrease	USD	3,300	3,000	2,750	2,500
FI	Non-HRP	Mnth 2	Decrease	USD	2,700	2,700	2,250	2,250
FI	HRP	Mnth 2	Decrease	USD	2,970	2,700	2,475	2,250
FI	Non-HRP	Mnths 3+	Decrease	USD	2,200	2,200	1,900	1,900
FI	HRP	Mnths 3+	Decrease	USD	2,420	2,200	2,090	1,900
GAS EBOB OXY BARGES VS EURO NAPHTHA (EGN)								
EGN	Non-HRP	Mnth 1	Decrease	USD	33,500	33,500	28,500	28,500
EGN	HRP	Mnth 1	Decrease	USD	36,850	33,500	31,350	28,500
EGN	Non-HRP	Mnth 2	Decrease	USD	33,000	33,000	28,000	28,000
EGN	HRP	Mnth 2	Decrease	USD	36,300	33,000	30,800	28,000
EGN	Non-HRP	Mnths 3+	Decrease	USD	30,000	30,000	26,000	26,000
EGN	HRP	Mnths 3+	Decrease	USD	33,000	30,000	28,600	26,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GAS EUROBOB NON-OXY VS OXY NWE FUT (GES)								
GES	Non-HRP	Mnth 1	Decrease	USD	9,500	9,500	7,500	7,500
GES	HRP	Mnth 1	Decrease	USD	10,450	9,500	8,250	7,500
GES	Non-HRP	Mnths 2-6	Decrease	USD	9,250	9,250	7,250	7,250
GES	HRP	Mnths 2-6	Decrease	USD	10,175	9,250	7,975	7,250
GES	Non-HRP	Mnths 7+	Decrease	USD	9,000	9,000	7,000	7,000
GES	HRP	Mnths 7+	Decrease	USD	9,900	9,000	7,700	7,000
GASOLINE 10 PPM PLATTS FOB CRK SPRD (GKS)								
GKS	Non-HRP	Mnths 1-6	Decrease	USD	3,600	3,600	2,750	2,750
GKS	HRP	Mnths 1-6	Decrease	USD	3,960	3,600	3,025	2,750
GKS	Non-HRP	Mnths 7+	Decrease	USD	3,550	3,550	2,700	2,700
GKS	HRP	Mnths 7+	Decrease	USD	3,905	3,550	2,970	2,700
JAPAN C&F NAPHTHA DUBAI (PLATTS) CR (JNC)								
JNC	Non-HRP	Mnth 1	Decrease	USD	3,750	3,750	3,000	3,000
JNC	HRP	Mnth 1	Decrease	USD	4,125	3,750	3,300	3,000
JNC	Non-HRP	Mnths 2+	Decrease	USD	3,500	3,500	2,800	2,800
JNC	HRP	Mnths 2+	Decrease	USD	3,850	3,500	3,080	2,800
JET BARGES VS. ICE GASOIL FUT (JR)								
JR	Non-HRP	Mnth 1	Decrease	USD	18,000	18,000	15,000	15,000
JR	HRP	Mnth 1	Decrease	USD	19,800	18,000	16,500	15,000
JR	Non-HRP	Mnth 2	Decrease	USD	13,000	13,000	10,000	10,000
JR	HRP	Mnth 2	Decrease	USD	14,300	13,000	11,000	10,000
JR	Non-HRP	Mnth 3+	Decrease	USD	9,000	9,000	7,000	7,000
JR	HRP	Mnth 3+	Decrease	USD	9,900	9,000	7,700	7,000
LA CARBD (OPIS) VS. NY HRBR ULSD (KL)								
KL	Non-HRP	Mnth 1	Decrease	USD	5,500	5,500	4,000	4,000
KL	HRP	Mnth 1	Decrease	USD	6,050	5,500	4,400	4,000
KL	Non-HRP	Mnth 2	Decrease	USD	4,200	4,200	3,200	3,200
KL	HRP	Mnth 2	Decrease	USD	4,620	4,200	3,520	3,200
KL	Non-HRP	Mnths 3+	Decrease	USD	4,100	4,100	3,000	3,000
KL	HRP	Mnths 3+	Decrease	USD	4,510	4,100	3,300	3,000
LA CARBOB GASOLINE(OPIS)FUT (JL)								
JL	Non-HRP	Mths 1-2	Decrease	USD	5,000	5,000	4,000	4,000
JL	HRP	Mths 1-2	Decrease	USD	5,500	5,000	4,400	4,000
JL	Non-HRP	Mths 3+	Decrease	USD	4,000	4,000	3,250	3,250
JL	HRP	Mths 3+	Decrease	USD	4,400	4,000	3,575	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MIN JET KERO BRGES FOB RDAM VS GSL (MJB)								
MJB	Non-HRP	Mnth 1	Decrease	USD	1,800	1,800	1,500	1,500
MJB	HRP	Mnth 1	Decrease	USD	1,980	1,800	1,650	1,500
MJB	Non-HRP	Mnth 2	Decrease	USD	1,300	1,300	1,000	1,000
MJB	HRP	Mnth 2	Decrease	USD	1,430	1,300	1,100	1,000
MJB	Non-HRP	Mnth 3+	Decrease	USD	900	900	700	700
MJB	HRP	Mnth 3+	Decrease	USD	990	900	770	700
MINI 1% FUEL OIL CARGO CRACK (MNS)								
MNS	Non-HRP	Mnth 1	Decrease	USD	1,905	1,905	1,588	1,588
MNS	HRP	Mnth 1	Decrease	USD	2,096	1,905	1,746	1,588
MNS	Non-HRP	Mnth 2	Decrease	USD	1,715	1,715	1,429	1,429
MNS	HRP	Mnth 2	Decrease	USD	1,886	1,715	1,572	1,429
MNS	Non-HRP	Mnths 3+	Decrease	USD	1,397	1,397	1,207	1,207
MNS	HRP	Mnths 3+	Decrease	USD	1,537	1,397	1,327	1,207
MINIEURDIESEL10 PPM BRGS ARA(P)VS.L (MUD)								
MUD	Non-HRP	Mnths 1	Decrease	USD	700	700	625	625
MUD	HRP	Mnths 1	Decrease	USD	770	700	688	625
MUD	Non-HRP	Mnth 3	Decrease	USD	500	500	450	450
MUD	HRP	Mnth 3	Decrease	USD	550	500	495	450
MUD	Non-HRP	Mnth 2	Decrease	USD	650	650	600	600
MUD	HRP	Mnth 2	Decrease	USD	715	650	660	600
MUD	Non-HRP	Mnths 4+	Decrease	USD	450	450	350	350
MUD	HRP	Mnths 4+	Decrease	USD	495	450	385	350
NEW YORK FUEL OIL 1% V. EURO 1% FO (NYF)								
NYF	Non-HRP	Mnth 2	Decrease	USD	2,900	2,900	2,400	2,400
NYF	HRP	Mnth 2	Decrease	USD	3,190	2,900	2,640	2,400
NYF	Non-HRP	Mnths 3+	Decrease	USD	2,800	2,800	2,300	2,300
NYF	HRP	Mnths 3+	Decrease	USD	3,080	2,800	2,530	2,300
NY BUCKEYE JET FUEL VS NY HARB ULSD (JET)								
JET	Non-HRP	Mnth 1	Decrease	USD	6,500	6,500	5,500	5,500
JET	HRP	Mnth 1	Decrease	USD	7,150	6,500	6,050	5,500
JET	Non-HRP	Mnth 2	Decrease	USD	5,500	5,500	5,000	5,000
JET	HRP	Mnth 2	Decrease	USD	6,050	5,500	5,500	5,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY1%FO V. GULF COAST HSFO FUT (VR)								
VR	Non-HRP	Mnth 1	Decrease	USD	3,150	3,150	2,500	2,500
VR	HRP	Mnth 1	Decrease	USD	3,465	3,150	2,750	2,500
VR	Non-HRP	Mnths 2	Decrease	USD	3,100	3,100	2,300	2,300
VR	HRP	Mnths 2	Decrease	USD	3,410	3,100	2,530	2,300
VR	Non-HRP	Mnths 3-12	Decrease	USD	2,600	2,600	2,000	2,000
VR	HRP	Mnths 3-12	Decrease	USD	2,860	2,600	2,200	2,000
VR	Non-HRP	Months 13+	Decrease	USD	2,300	2,300	1,800	1,800
VR	HRP	Months 13+	Decrease	USD	2,530	2,300	1,980	1,800
SING GAS 500 PPM (PLATTS) VS. LOW S (SGG)								
SGG	Non-HRP	Mnth 1	Decrease	USD	2,750	2,750	2,250	2,250
SGG	HRP	Mnth 1	Decrease	USD	3,025	2,750	2,475	2,250
SGG	Non-HRP	Mnth 2	Decrease	USD	2,500	2,500	2,000	2,000
SGG	HRP	Mnth 2	Decrease	USD	2,750	2,500	2,200	2,000
SGG	Non-HRP	Mnths 3-6	Decrease	USD	1,800	1,800	1,250	1,250
SGG	HRP	Mnths 3-6	Decrease	USD	1,980	1,800	1,375	1,250
SGG	Non-HRP	Mnths 6+	Decrease	USD	1,750	1,750	1,200	1,200
SGG	HRP	Mnths 6+	Decrease	USD	1,925	1,750	1,320	1,200
SINGAPORE FUEL OIL SPREAD FUT (SD)								
SD	Non-HRP	Mnths 1	Decrease	USD	6,250	6,250	5,250	5,250
SD	HRP	Mnths 1	Decrease	USD	6,875	6,250	5,775	5,250
SD	Non-HRP	Mnth 2	Decrease	USD	5,250	5,250	4,250	4,250
SD	HRP	Mnth 2	Decrease	USD	5,775	5,250	4,675	4,250
SD	Non-HRP	Mnths 3-6	Decrease	USD	4,500	4,500	4,000	4,000
SD	HRP	Mnths 3-6	Decrease	USD	4,950	4,500	4,400	4,000
SINGAPORE GAS 92 VS EUROBOB NON-OXY (SGF)								
SGF	Non-HRP	Mnths 2-6	Decrease	USD	6,250	6,250	3,750	3,750
SGF	HRP	Mnths 2-6	Decrease	USD	6,875	6,250	4,125	3,750
SINGAPORE JET DUBAI CRACK (KSD)								
KSD	Non-HRP	Mnth 1	Increase	USD	6,500	6,500	7,250	7,250
KSD	HRP	Mnth 1	Increase	USD	7,150	6,500	7,975	7,250
KSD	Non-HRP	Mnths 2+	Increase	USD	6,250	6,250	7,000	7,000
KSD	HRP	Mnths 2+	Increase	USD	6,875	6,250	7,700	7,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Outright Rates

SINGAPORE JET KERO GASOIL FUT (RK)

RK	Non-HRP	Mnth 1	Decrease	USD	2,000	2,000	1,500	1,500
RK	HRP	Mnth 1	Decrease	USD	2,200	2,000	1,650	1,500
RK	Non-HRP	Mnth 2	Decrease	USD	1,750	1,750	1,300	1,300
RK	HRP	Mnth 2	Decrease	USD	1,925	1,750	1,430	1,300
RK	Non-HRP	Mnth 3-4	Decrease	USD	1,300	1,300	1,100	1,100
RK	HRP	Mnth 3-4	Decrease	USD	1,430	1,300	1,210	1,100

SPORE MOGAS92 UNLD DUBAI SPRD FUT (1ND)

1ND	Non-HRP		Decrease	USD	5,000	5,000	4,000	4,000
1ND	HRP		Decrease	USD	5,500	5,000	4,400	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
REFINED PRODUCTS - Outright Rates								
1% FUEL OIL (PLT) CARG CIF MED (1W)								
1W	Non-HRP	Mth 1	Decrease	USD	38,000	38,000	30,000	30,000
1W	HRP	Mth 1	Decrease	USD	41,800	38,000	33,000	30,000
1W	Non-HRP	Mths 2+	Decrease	USD	36,000	36,000	29,000	29,000
1W	HRP	Mths 2+	Decrease	USD	39,600	36,000	31,900	29,000
1% FUEL OIL (PLT) CARG CIF NWE (1X)								
1X	Non-HRP		Decrease	USD	40,000	40,000	32,000	32,000
1X	HRP		Decrease	USD	44,000	40,000	35,200	32,000
118 SYNTHET MOGAS92 UNLEADED (P (118))								
118	Non-HRP	Mnth 2	Decrease	USD	700	700	600	600
118	HRP	Mnth 2	Decrease	USD	770	700	660	600
118	Non-HRP	Mnth 1	Decrease	USD	675	675	575	575
118	HRP	Mnth 1	Decrease	USD	743	675	633	575
118	Non-HRP	Mnths 3+	Decrease	USD	625	625	550	550
118	HRP	Mnths 3+	Decrease	USD	688	625	605	550
121 SYNT JAPAN C&F NAPHTHA FUT (121)								
121	Non-HRP	Mnth 1	Decrease	USD	4,100	4,100	3,550	3,550
121	HRP	Mnth 1	Decrease	USD	4,510	4,100	3,905	3,550
121	Non-HRP	Mnths 2-6	Decrease	USD	4,000	4,000	3,500	3,500
121	HRP	Mnths 2-6	Decrease	USD	4,400	4,000	3,850	3,500
122 SYNT SINGAPORE MOGAS 95 FUT (122)								
122	Non-HRP	Mnth 1	Decrease	USD	820	820	720	720
122	HRP	Mnth 1	Decrease	USD	902	820	792	720
122	Non-HRP	Mnths 2+	Decrease	USD	810	810	700	700
122	HRP	Mnths 2+	Decrease	USD	891	810	770	700
CHICAGO ULSD (PLATTS) FUT (4C)								
4C	Non-HRP		Decrease	USD	8,000	8,000	7,250	7,250
4C	HRP		Decrease	USD	8,800	8,000	7,975	7,250
EIA FLAT TAX US RETAIL GASOLINE FUT (JE)								
JE	Non-HRP	Month 1	Decrease	USD	10,000	10,000	7,500	7,500
JE	HRP	Month 1	Decrease	USD	11,000	10,000	8,250	7,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUR 0.5% VS. EUR 3.5% (R53)								
R53	Non-HRP	Month 1	Decrease	USD	25,000	25,000	20,000	20,000
R53	HRP	Month 1	Decrease	USD	27,500	25,000	22,000	20,000
R53	Non-HRP	Month 2	Decrease	USD	22,500	22,500	18,500	18,500
R53	HRP	Month 2	Decrease	USD	24,750	22,500	20,350	18,500
R53	Non-HRP	Month 3+	Decrease	USD	22,000	22,000	18,000	18,000
R53	HRP	Month 3+	Decrease	USD	24,200	22,000	19,800	18,000
EUR 1%FUEL OIL CARG FOB MED(PLATTS) (EFM)								
EFM	Non-HRP		Decrease	USD	40,000	40,000	31,000	31,000
EFM	HRP		Decrease	USD	44,000	40,000	34,100	31,000
EUR DIESEL10PPM BRGS FOB ARA(P)FUT (GT)								
GT	Non-HRP		Decrease	USD	60,000	60,000	52,000	52,000
GT	HRP		Decrease	USD	66,000	60,000	57,200	52,000
EUROBOB GAS10PPM (PLTS) RD FOB (7P)								
7P	Non-HRP	Mnth 1	Decrease	USD	66,000	66,000	51,000	51,000
7P	HRP	Mnth 1	Decrease	USD	72,600	66,000	56,100	51,000
7P	Non-HRP	Mnths 2+	Decrease	USD	65,000	65,000	50,000	50,000
7P	HRP	Mnths 2+	Decrease	USD	71,500	65,000	55,000	50,000
EUROPE 3.5% FUEL OIL MED CALFUT (UI)								
UI	Non-HRP		Decrease	USD	40,000	40,000	34,000	34,000
UI	HRP		Decrease	USD	44,000	40,000	37,400	34,000
EUROPEAN FOB RDAM MARINE FUEL 0.5% (R5F)								
R5F	Non-HRP	Month 1	Decrease	USD	41,000	41,000	37,000	37,000
R5F	HRP	Month 1	Decrease	USD	45,100	41,000	40,700	37,000
R5F	Non-HRP	Month 2	Decrease	USD	40,000	40,000	36,500	36,500
R5F	HRP	Month 2	Decrease	USD	44,000	40,000	40,150	36,500
R5F	Non-HRP	Month 3+	Decrease	USD	39,000	39,000	36,000	36,000
R5F	HRP	Month 3+	Decrease	USD	42,900	39,000	39,600	36,000
EUROPEAN GASOIL ICE FUTURE (7F)								
7F	Non-HRP	Mnth 1	Decrease	USD	5,500	5,500	5,000	5,000
7F	HRP	Mnth 1	Decrease	USD	6,050	5,500	5,500	5,000
7F	Non-HRP	Mnths 2	Decrease	USD	5,300	5,300	4,900	4,900
7F	HRP	Mnths 2	Decrease	USD	5,830	5,300	5,390	4,900
7F	Non-HRP	Mnths 7-11	Decrease	USD	4,400	4,400	4,100	4,100
7F	HRP	Mnths 7-11	Decrease	USD	4,840	4,400	4,510	4,100
7F	Non-HRP	Mnths 3-6	Decrease	USD	5,000	5,000	4,700	4,700
7F	HRP	Mnths 3-6	Decrease	USD	5,500	5,000	5,170	4,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPEAN GASOIL ICE TAS FUTURE (7FT)								
7FT	Non-HRP	Mnth 1	Decrease	USD	5,500	5,500	5,000	5,000
7FT	HRP	Mnth 1	Decrease	USD	6,050	5,500	5,500	5,000
7FT	Non-HRP	Mnths 2	Decrease	USD	5,300	5,300	4,900	4,900
7FT	HRP	Mnths 2	Decrease	USD	5,830	5,300	5,390	4,900
7FT	Non-HRP	Mnths 7-11	Decrease	USD	4,400	4,400	4,100	4,100
7FT	HRP	Mnths 7-11	Decrease	USD	4,840	4,400	4,510	4,100
7FT	Non-HRP	Mnths 3-6	Decrease	USD	5,000	5,000	4,700	4,700
7FT	HRP	Mnths 3-6	Decrease	USD	5,500	5,000	5,170	4,700
GAS EUROBOB NON OXY (ARG) NWE BRG (GNO)								
GNO	Non-HRP	Mnth 1	Decrease	USD	66,000	66,000	60,000	60,000
GNO	HRP	Mnth 1	Decrease	USD	72,600	66,000	66,000	60,000
GNO	Non-HRP	Mnths 2-6	Decrease	USD	65,000	65,000	59,000	59,000
GNO	HRP	Mnths 2-6	Decrease	USD	71,500	65,000	64,900	59,000
GNO	Non-HRP	Mnths 7+	Decrease	USD	58,000	58,000	52,000	52,000
GNO	HRP	Mnths 7+	Decrease	USD	63,800	58,000	57,200	52,000
GASOIL 0.1% CIF MED FUT (Z4)								
Z4	Non-HRP	Mnth 2+	Decrease	USD	80,000	80,000	67,500	67,500
Z4	HRP	Mnth 2+	Decrease	USD	88,000	80,000	74,250	67,500
Z4	Non-HRP	Mnth 1	Decrease	USD	82,000	82,000	65,000	65,000
Z4	HRP	Mnth 1	Decrease	USD	90,200	82,000	71,500	65,000
GASOIL BULLET FUT (BG)								
BG	Non-HRP	Mnth 1	Decrease	USD	55,000	55,000	50,000	50,000
BG	HRP	Mnth 1	Decrease	USD	60,500	55,000	55,000	50,000
BG	Non-HRP	Mnths 2	Decrease	USD	53,000	53,000	49,000	49,000
BG	HRP	Mnths 2	Decrease	USD	58,300	53,000	53,900	49,000
BG	Non-HRP	Mnths 7-11	Decrease	USD	44,000	44,000	41,000	41,000
BG	HRP	Mnths 7-11	Decrease	USD	48,400	44,000	45,100	41,000
BG	Non-HRP	Mnths 3-6	Decrease	USD	50,000	50,000	47,000	47,000
BG	HRP	Mnths 3-6	Decrease	USD	55,000	50,000	51,700	47,000
GROUP THREE SUB-OCT GAS (PLATTS) (A9)								
A9	Non-HRP	Mnth 1	Decrease	USD	8,000	8,000	7,000	7,000
A9	HRP	Mnth 1	Decrease	USD	8,800	8,000	7,700	7,000
A9	Non-HRP	Mnth 2	Decrease	USD	7,500	7,500	6,500	6,500
A9	HRP	Mnth 2	Decrease	USD	8,250	7,500	7,150	6,500
A9	Non-HRP	Mnth 3+	Decrease	USD	7,250	7,250	6,250	6,250
A9	HRP	Mnth 3+	Decrease	USD	7,975	7,250	6,875	6,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GROUP THREE ULSD (PLATTS) FUT (A7)								
A7	Non-HRP	Mnth 1	Decrease	USD	9,100	9,100	7,500	7,500
A7	HRP	Mnth 1	Decrease	USD	10,010	9,100	8,250	7,500
A7	Non-HRP	Mnths 2	Decrease	USD	9,000	9,000	7,250	7,250
A7	HRP	Mnths 2	Decrease	USD	9,900	9,000	7,975	7,250
A7	Non-HRP	Mnths 3+	Decrease	USD	8,400	8,400	6,750	6,750
A7	HRP	Mnths 3+	Decrease	USD	9,240	8,400	7,425	6,750
GULF COAST JET FUEL CLNDR FUT (GE)								
GE	Non-HRP	Mnth 1	Decrease	USD	9,500	9,500	7,500	7,500
GE	HRP	Mnth 1	Decrease	USD	10,450	9,500	8,250	7,500
GE	Non-HRP	Mnths 2-6	Decrease	USD	9,000	9,000	7,000	7,000
GE	HRP	Mnths 2-6	Decrease	USD	9,900	9,000	7,700	7,000
GULF COAST ULSD CALENDAR FUT (LY)								
LY	Non-HRP	Mnth 1	Decrease	USD	7,400	7,400	7,000	7,000
LY	HRP	Mnth 1	Decrease	USD	8,140	7,400	7,700	7,000
JAPAN C&F NAPHTHA FUT (JA)								
JA	Non-HRP	Mnth 1	Decrease	USD	41,000	41,000	35,500	35,500
JA	HRP	Mnth 1	Decrease	USD	45,100	41,000	39,050	35,500
JA	Non-HRP	Mnths 2-6	Decrease	USD	40,000	40,000	35,000	35,000
JA	HRP	Mnths 2-6	Decrease	USD	44,000	40,000	38,500	35,000
JET AVIA FUEL(PLTT) CRGS FOB M (1T)								
1T	Non-HRP		Decrease	USD	72,500	72,500	65,000	65,000
1T	HRP		Decrease	USD	79,750	72,500	71,500	65,000
LA CARB DIESEL (OPIS) (LX)								
LX	Non-HRP	Mnth 1	Decrease	USD	9,000	9,000	7,500	7,500
LX	HRP	Mnth 1	Decrease	USD	9,900	9,000	8,250	7,500
LX	Non-HRP	Mnths 2-6	Decrease	USD	8,500	8,500	7,000	7,000
LX	HRP	Mnths 2-6	Decrease	USD	9,350	8,500	7,700	7,000
LX	Non-HRP	Mnths 7+	Decrease	USD	8,000	8,000	6,500	6,500
LX	HRP	Mnths 7+	Decrease	USD	8,800	8,000	7,150	6,500
LOS ANGELES CARB GASOLINE FUT (MH)								
MH	Non-HRP		Decrease	USD	7,500	7,500	7,000	7,000
MH	HRP		Decrease	USD	8,250	7,500	7,700	7,000
MICRO EURO 3.5% FO CAR MED PLATTS (M35)								
M35	Non-HRP		Decrease	USD	400	400	340	340
M35	HRP		Decrease	USD	440	400	374	340

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO EURO MARINE 0.5% FO BARGES (R50)								
R50	Non-HRP	Month 1	Decrease	USD	410	410	370	370
R50	HRP	Month 1	Decrease	USD	451	410	407	370
R50	Non-HRP	Month 2	Decrease	USD	400	400	365	365
R50	HRP	Month 2	Decrease	USD	440	400	402	365
R50	Non-HRP	Month 3+	Decrease	USD	390	390	360	360
R50	HRP	Month 3+	Decrease	USD	429	390	396	360
MIN 1% FUEL OIL CIF CARGOES FUTURES (MFP)								
MFP	Non-HRP		Decrease	USD	4,000	4,000	3,200	3,200
MFP	HRP		Decrease	USD	4,400	4,000	3,520	3,200
MIN JAPAN C&F NAPHTHA PLATTS FUT (MJN)								
MJN	Non-HRP	Mnth 1	Decrease	USD	4,100	4,100	3,550	3,550
MJN	HRP	Mnth 1	Decrease	USD	4,510	4,100	3,905	3,550
MJN	Non-HRP	Mnths 2-6	Decrease	USD	4,000	4,000	3,500	3,500
MJN	HRP	Mnths 2-6	Decrease	USD	4,400	4,000	3,850	3,500
MINI 1% FUEL OIL CAR MED FUT (MFD)								
MFD	Non-HRP		Decrease	USD	4,000	4,000	3,100	3,100
MFD	HRP		Decrease	USD	4,400	4,000	3,410	3,100
MINI 3.5% FUEL OIL CAR MED FUT (MMF)								
MMF	Non-HRP		Decrease	USD	4,000	4,000	3,400	3,400
MMF	HRP		Decrease	USD	4,400	4,000	3,740	3,400
MINI EUROPEAN FOB RDAM MARINE FUEL (R5M)								
R5M	Non-HRP	Month 1	Decrease	USD	4,100	4,100	3,700	3,700
R5M	HRP	Month 1	Decrease	USD	4,510	4,100	4,070	3,700
R5M	Non-HRP	Month 2	Decrease	USD	4,000	4,000	3,650	3,650
R5M	HRP	Month 2	Decrease	USD	4,400	4,000	4,015	3,650
R5M	Non-HRP	Month 3+	Decrease	USD	3,900	3,900	3,600	3,600
R5M	HRP	Month 3+	Decrease	USD	4,290	3,900	3,960	3,600
MINI SINGAPORE GASOIL 500 PPM (PLAT (MGO))								
MGO	Non-HRP	Mnth 1	Decrease	USD	1,025	1,025	925	925
MGO	HRP	Mnth 1	Decrease	USD	1,128	1,025	1,018	925
MGO	Non-HRP	Mnths 2-6	Decrease	USD	1,000	1,000	900	900
MGO	HRP	Mnths 2-6	Decrease	USD	1,100	1,000	990	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI SINGAPORE GASOIL PLATS FUTURES (MSG)								
MSG	Non-HRP	Mnth 1	Decrease	USD	725	725	675	675
MSG	HRP	Mnth 1	Decrease	USD	798	725	743	675
MSG	Non-HRP	Mnths 2-6	Decrease	USD	700	700	650	650
MSG	HRP	Mnths 2-6	Decrease	USD	770	700	715	650
MOGAS92 UNLEADED (PLATTS) FUT (1N)								
1N	Non-HRP	Mnth 2	Decrease	USD	7,000	7,000	6,000	6,000
1N	HRP	Mnth 2	Decrease	USD	7,700	7,000	6,600	6,000
1N	Non-HRP	Mnth 1	Decrease	USD	6,750	6,750	5,750	5,750
1N	HRP	Mnth 1	Decrease	USD	7,425	6,750	6,325	5,750
1N	Non-HRP	Mnths 3+	Decrease	USD	6,250	6,250	5,500	5,500
1N	HRP	Mnths 3+	Decrease	USD	6,875	6,250	6,050	5,500
NY BUCKEYE JET FUEL (PLATTS) FUTURE (BUC)								
BUC	Non-HRP		Decrease	USD	11,000	11,000	8,250	8,250
BUC	HRP		Decrease	USD	12,100	11,000	9,075	8,250
PREM UNL GAS 10 PPM (PLTS) RDM (7L)								
7L	Non-HRP		Decrease	USD	68,000	68,000	50,000	50,000
7L	HRP		Decrease	USD	74,800	68,000	55,000	50,000
PREMIUM UNLD 10P FOB MED FUT (3G)								
3G	Non-HRP	Mnth 1	Decrease	USD	60,000	60,000	48,000	48,000
3G	HRP	Mnth 1	Decrease	USD	66,000	60,000	52,800	48,000
3G	Non-HRP	Mnths 2+	Decrease	USD	59,000	59,000	47,000	47,000
3G	HRP	Mnths 2+	Decrease	USD	64,900	59,000	51,700	47,000
PREMIUM UNLD 10PPM CARGOES CIF (4G)								
4G	Non-HRP		Decrease	USD	60,000	60,000	49,000	49,000
4G	HRP		Decrease	USD	66,000	60,000	53,900	49,000
SINGAPORE FOB MARINE 0.5% (PLATTS) (S53)								
S53	Non-HRP	Month 1	Decrease	USD	25,000	25,000	22,000	22,000
S53	HRP	Month 1	Decrease	USD	27,500	25,000	24,200	22,000
S53	Non-HRP	Month 2	Decrease	USD	22,000	22,000	19,000	19,000
S53	HRP	Month 2	Decrease	USD	24,200	22,000	20,900	19,000
S53	Non-HRP	Month 3+	Decrease	USD	21,000	21,000	18,000	18,000
S53	HRP	Month 3+	Decrease	USD	23,100	21,000	19,800	18,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SINGAPORE GASOIL 500 PPM (PLATTS) F (GHS)								
GHS	Non-HRP	Mnth 1	Decrease	USD	10,250	10,250	9,250	9,250
GHS	HRP	Mnth 1	Decrease	USD	11,275	10,250	10,175	9,250
GHS	Non-HRP	Mnths 2-6	Decrease	USD	10,000	10,000	9,000	9,000
GHS	HRP	Mnths 2-6	Decrease	USD	11,000	10,000	9,900	9,000
SINGAPORE GASOIL FUT (SG)								
SG	Non-HRP	Mnth 1	Decrease	USD	7,250	7,250	6,750	6,750
SG	HRP	Mnth 1	Decrease	USD	7,975	7,250	7,425	6,750
SG	Non-HRP	Mnths 2-6	Decrease	USD	7,000	7,000	6,500	6,500
SG	HRP	Mnths 2-6	Decrease	USD	7,700	7,000	7,150	6,500
SINGAPORE JET KEROSENE FUT (KS)								
KS	Non-HRP	Mnth 1	Decrease	USD	10,500	10,500	8,000	8,000
KS	HRP	Mnth 1	Decrease	USD	11,550	10,500	8,800	8,000
KS	Non-HRP	Mnths 2-6	Decrease	USD	10,000	10,000	7,750	7,750
KS	HRP	Mnths 2-6	Decrease	USD	11,000	10,000	8,525	7,750
KS	Non-HRP	Mnths 7+	Decrease	USD	8,500	8,500	7,000	7,000
KS	HRP	Mnths 7+	Decrease	USD	9,350	8,500	7,700	7,000
SINGAPORE MOGAS 95 FUT (V0)								
V0	Non-HRP	Mnth 1	Decrease	USD	8,200	8,200	7,200	7,200
V0	HRP	Mnth 1	Decrease	USD	9,020	8,200	7,920	7,200
V0	Non-HRP	Mnths 2+	Decrease	USD	8,100	8,100	7,000	7,000
V0	HRP	Mnths 2+	Decrease	USD	8,910	8,100	7,700	7,000
SINGAPORE MOGAS 97 FUT (X0)								
X0	Non-HRP		Decrease	USD	8,500	8,500	7,000	7,000
X0	HRP		Decrease	USD	9,350	8,500	7,700	7,000
SYNT GULF COAST ULSD CALENDAR FU (SLY)								
SLY	Non-HRP	Mnth 1	Decrease	USD	7,400	7,400	7,000	7,000
SLY	HRP	Mnth 1	Decrease	USD	8,140	7,400	7,700	7,000
SYNT JAPAN C&F NAPHTHA FUT (SJA)								
SJA	Non-HRP	Mnth 1	Decrease	USD	41,000	41,000	35,500	35,500
SJA	HRP	Mnth 1	Decrease	USD	45,100	41,000	39,050	35,500
SJA	Non-HRP	Mnths 2-6	Decrease	USD	40,000	40,000	35,000	35,000
SJA	HRP	Mnths 2-6	Decrease	USD	44,000	40,000	38,500	35,000
SYNTH 111 GULF COAST ULSD CAL FUTUR (111)								
111	Non-HRP	Mnth 1	Decrease	USD	740	740	700	700
111	HRP	Mnth 1	Decrease	USD	814	740	770	700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SYNTHETI SINGAPORE JET KEROSENE FUT (SKS)								
SKS	Non-HRP	Mnth 1	Decrease	USD	10,500	10,500	8,000	8,000
SKS	HRP	Mnth 1	Decrease	USD	11,550	10,500	8,800	8,000
SKS	Non-HRP	Mnths 2-6	Decrease	USD	10,000	10,000	7,750	7,750
SKS	HRP	Mnths 2-6	Decrease	USD	11,000	10,000	8,525	7,750
SKS	Non-HRP	Mnths 7+	Decrease	USD	8,500	8,500	7,000	7,000
SKS	HRP	Mnths 7+	Decrease	USD	9,350	8,500	7,700	7,000
SYNTHETIC GASOIL BULLET FUT (SBG)								
SBG	Non-HRP	Mnth 1	Decrease	USD	55,000	55,000	50,000	50,000
SBG	HRP	Mnth 1	Decrease	USD	60,500	55,000	55,000	50,000
SBG	Non-HRP	Mnths 2	Decrease	USD	53,000	53,000	49,000	49,000
SBG	HRP	Mnths 2	Decrease	USD	58,300	53,000	53,900	49,000
SBG	Non-HRP	Mnths 7-11	Decrease	USD	44,000	44,000	41,000	41,000
SBG	HRP	Mnths 7-11	Decrease	USD	48,400	44,000	45,100	41,000
SBG	Non-HRP	Mnths 3-6	Decrease	USD	50,000	50,000	47,000	47,000
SBG	HRP	Mnths 3-6	Decrease	USD	55,000	50,000	51,700	47,000
SYNTHETIC SINGAPORE GASOIL FUT (SSG)								
SSG	Non-HRP	Mnth 1	Decrease	USD	7,250	7,250	6,750	6,750
SSG	HRP	Mnth 1	Decrease	USD	7,975	7,250	7,425	6,750
SSG	Non-HRP	Mnths 2-6	Decrease	USD	7,000	7,000	6,500	6,500
SSG	HRP	Mnths 2-6	Decrease	USD	7,700	7,000	7,150	6,500
USGC MARINE FUEL VS EUROPEAN FOB R (UPM)								
UPM	Non-HRP	Month 1	Decrease	USD	28,000	28,000	20,000	20,000
UPM	HRP	Month 1	Decrease	USD	30,800	28,000	22,000	20,000
UPM	Non-HRP	Month 2	Decrease	USD	28,000	28,000	19,500	19,500
UPM	HRP	Month 2	Decrease	USD	30,800	28,000	21,450	19,500
UPM	Non-HRP	Month 3+	Decrease	USD	27,500	27,500	19,000	19,000
UPM	HRP	Month 3+	Decrease	USD	30,250	27,500	20,900	19,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
AGRICULTURE - Intra Spreads								
Rough Rice () (14) - Months 1 vs Months 2+ (ROUGH RICE FUTURES)								
14	Non-HRP		Increase	USD	1,100	1,100	1,400	1,400
14	HRP		Increase	USD	1,210	1,100	1,540	1,400
Rough Rice (CBOT) (14) - Months 2+ vs Months 2+ (ROUGH RICE FUTURES)								
14	Non-HRP		Increase	USD	800	800	900	900
14	HRP		Increase	USD	880	800	990	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
FX - Inter-commodity Spread Rates						
AUSTRALIAN DOLLAR (AD - CME) vs JAPANESE YEN (JY - CME)						
Spread Credit Rate	Increase	+3:-2	25%	25%	35%	35%
AUSTRALIAN DOLLAR (AD - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Increase	+3:-1	50%	50%	60%	60%
AUSTRALIAN DOLLAR (AD - CME) vs POLISH ZLOTY (PZ - CME)						
Spread Credit Rate	Increase	+2:-1	40%	40%	50%	50%
AUSTRALIAN DOLLAR (AD - CME) vs SWISS FRANC (SF - CME)						
Spread Credit Rate	Increase	+2:-1	44%	44%	50%	50%
Australian Dollar (AD) vs. British Pound (BP)						
Spread Credit Rate	Increase	+1:-1	50%	50%	55%	55%
Australian Dollar (AD) vs. Canadian Dollar (CD)						
Spread Credit Rate	Increase	+1:-1	55%	55%	60%	60%
Australian Dollar (AD) vs. Cross Rate Euro FX/Australian Dollar (CA)						
Spread Credit Rate	Increase	+3:+1	40%	40%	55%	55%
Australian Dollar (AD) vs. Euro FX (EC)						
Spread Credit Rate	Increase	+2:-1	50%	50%	55%	55%
BRITISH POUND (BP - CME) vs CZECH KORUNA (CZ - CME)						
Spread Credit Rate	Increase	+5:-2	20%	20%	30%	30%
BRITISH POUND (BP - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	Increase	+1:-1	25%	25%	35%	35%
BRITISH POUND (BP - CME) vs NEW ZEALAND DOLLAR (NE - CME)						
Spread Credit Rate	Increase	+4:-5	45%	45%	55%	55%
BRITISH POUND (BP - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Increase	+5:-2	45%	45%	55%	55%
BRITISH POUND (BP - CME) vs POLISH ZLOTY (PZ - CME)						
Spread Credit Rate	Increase	+3:-2	35%	35%	50%	50%
British Pound (BP) vs. Canadian Dollar (CD)						
Spread Credit Rate	Increase	+1:-1	40%	40%	45%	45%
British Pound (BP) vs. Cross Rate British Pound/Japanese Yen (BY)						
Spread Credit Rate	Increase	+2:-1	20%	20%	30%	30%
British Pound (BP) vs. Japanese Yen (JY)						
Spread Credit Rate	Increase	+3:-2	25%	25%	35%	35%
British Pound (BP) vs. Swiss Franc (SF)						

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	+2:-1	45%	45%	50%	50%
CANADIAN DOLLAR (CD - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	Increase	+1:-1	25%	25%	35%	35%
CANADIAN DOLLAR (CD - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Increase	+5:-2	40%	40%	55%	55%
CANADIAN DOLLAR (CD - CME) vs POLISH ZLOTY (PZ - CME)						
Spread Credit Rate	Increase	+5:-3	35%	35%	45%	45%
Canadian Dollar (CD) vs. Euro FX (EC)						
Spread Credit Rate	Increase	+2:-1	40%	40%	55%	55%
Canadian Dollar (CD) vs. Swiss Franc (SF)						
Spread Credit Rate	Increase	+2:-1	30%	30%	40%	40%
CROSS RATE AUSTRALIAN DOLLAR/JAPANESE YEN (AJ - CME) vs CROSS RATE CANADIAN DOLLAR/JAPANESE YEN (CY - CME)						
Spread Credit Rate	Increase	+1:-1	60%	60%	65%	65%
CROSS RATE AUSTRALIAN DOLLAR/JAPANESE YEN (AJ - CME) vs CROSS RATE EURO FX/JAPANESE YEN (RY - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	60%	60%
CROSS RATE AUSTRALIAN DOLLAR/JAPANESE YEN (AJ - CME) vs CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME)						
Spread Credit Rate	Increase	+3:-4	40%	40%	45%	45%
CROSS RATE BRITISH POUND/JAPANESE YEN (BY - CME) vs CROSS RATE EURO FX/JAPANESE YEN (RY - CME)						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%
CROSS RATE BRITISH POUND/SWISS FRANC (BF - CME) vs BRITISH POUND (BP - CME)						
Spread Credit Rate	Increase	+1:-1	25%	25%	35%	35%
CROSS RATE BRITISH POUND/SWISS FRANC (BF - CME) vs CROSS RATE EURO FX/SWISS FRANC (RF - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	55%	55%
CROSS RATE CANADIAN DOLLAR/JAPANESE YEN (CY - CME) vs CROSS RATE EURO FX/JAPANESE YEN (RY - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	65%	65%
CROSS RATE CANADIAN DOLLAR/JAPANESE YEN (CY - CME) vs CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME)						
Spread Credit Rate	Increase	+6:-5	40%	40%	50%	50%
CROSS RATE EURO FX/AUSTRALIAN DOLLAR (CA - CME) vs CROSS RATE EURO FX /CANADIAN DOLLAR (CC - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
CROSS RATE EURO FX/NORWEGIAN KRONE (CN - CME) vs CROSS RATE EURO FX/SWIDISH KRONA (KE - CME)						
Spread Credit Rate	Increase	+1:-1	25%	25%	35%	35%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CZECH KORUNA (CZ - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
CZECH KORUNA (CZ - CME) vs SWISS FRANC (SF - CME)						
Spread Credit Rate	Increase	+3:-4	20%	20%	30%	30%
Czech Koruna (CZ) vs. Euro FX (EC)						
Spread Credit Rate	Increase	+3:-4	30%	30%	45%	45%
EURO FX (EC - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	Increase	+5:-6	25%	25%	35%	35%
EURO FX (EC - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Increase	+4:-3	35%	35%	50%	50%
Euro FX (EC) vs. Japanese Yen (JY)						
Spread Credit Rate	Increase	+2:-3	30%	30%	40%	40%
Euro FX (EC) vs. Polish Zloty (PZ)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
EURO FX/AUSTRALIAN DOLLAR CROSSRATE (CA - CME) vs EURO FX /NORWEGIAN KRONE CROSSRATE (CN - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
JAPANESE YEN (JY - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	Increase	+3:-8	25%	25%	30%	30%
JAPANESE YEN (JY - CME) vs NEW ZEALAND DOLLAR (NE - CME)						
Spread Credit Rate	Increase	+2:-3	25%	25%	35%	35%
JAPANESE YEN (JY - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Increase	+1:-1	25%	25%	35%	35%
Japanese Yen (JY) vs. Swiss Franc (SF)						
Spread Credit Rate	Increase	+3:-2	30%	30%	40%	40%
MICRO USD/CAD (M6C) vs BRITISH POUND (BP)						
Spread Credit Rate	Increase	+10:+1	40%	40%	50%	50%
MICRO USD/CAD (M6C) vs EURO FX FUTURE (EC)						
Spread Credit Rate	Increase	+20:+1	40%	40%	50%	50%
MICRO USD/CAD (M6C) vs MICRO USD/CHF (M6S)						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
MICRO USD/CAD (M6C) vs SWISS FRANC (SF)						
Spread Credit Rate	Increase	+50:+6	30%	30%	40%	40%
MICRO USD/CHF (M6S) vs BRITISH POUND (BP)						
Spread Credit Rate	Increase	+50:+4	40%	40%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
MICRO USD/CHF (M6S) vs CANADIAN DOLLAR (CD)						
Spread Credit Rate	Increase	+60:+5	30%	30%	35%	35%
MICRO USD/CHF (M6S) vs JAPANESE YEN (JY)						
Spread Credit Rate	Increase	+10:+1	30%	30%	35%	35%
MICRO USD/JPY (M6J) vs EURO FX FUTURES (EC)						
Spread Credit Rate	Increase	+50:+4	30%	30%	40%	40%
NEW ZEALAND DOLLAR (NE - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Increase	+3:-1	25%	25%	35%	35%
POLISH ZLOTY (PZ - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Increase	+3:-2	30%	30%	45%	45%
SWISS FRANC (SF - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Increase	+4:-3	30%	30%	45%	45%
SWISS FRANC (SF - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Increase	+4:-3	20%	20%	30%	30%
Swiss Franc (SF) vs New Zealand Dollar (NE)						
Spread Credit Rate	Increase	+1:-2	45%	45%	50%	50%