



24-303

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, October 10, 2024

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, October 11, 2024.

Current rates as of:

Thursday, October 10, 2024.

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

AGRICULTURE - Outright Rates

CHI WHEAT EURONEXT SPRD FUT (CWD)

CWD	Non-HRP	Month 2	New	USD			450	450
CWD	HRP	Month 2	New	USD			495	450
CWD	Non-HRP	Month 3	New	USD			425	425
CWD	HRP	Month 3	New	USD			468	425
CWD	Non-HRP	Month 1	New	USD			500	500
CWD	HRP	Month 1	New	USD			550	500
CWD	Non-HRP	Months 4+	New	USD			400	400
CWD	HRP	Months 4+	New	USD			440	400

KC WHEAT EURONEXT SPRD FUT (KWD)

KWD	Non-HRP	Month 2	New	USD			500	500
KWD	HRP	Month 2	New	USD			550	500
KWD	Non-HRP	Months 3	New	USD			450	450
KWD	HRP	Months 3	New	USD			495	450
KWD	Non-HRP	Month1	New	USD			600	600
KWD	HRP	Month1	New	USD			660	600
KWD	Non-HRP	Months 4+	New	USD			400	400
KWD	HRP	Months 4+	New	USD			440	400

CRUDE OIL SPREADS - Outright Rates

WTI EX-PIPE (ARGS) VS WTI TRADE FU (XTT)

XTT	Non-HRP	Mnth1	New	USD			800	800
XTT	HRP	Mnth1	New	USD			880	800
XTT	Non-HRP	Mnth 2	New	USD			500	500
XTT	HRP	Mnth 2	New	USD			550	500
XTT	Non-HRP	Mnths 3-7	New	USD			300	300
XTT	HRP	Mnths 3-7	New	USD			330	300
XTT	Non-HRP	Mths 8-19	New	USD			225	225
XTT	HRP	Mths 8-19	New	USD			248	225
XTT	Non-HRP	Mnths 20+	New	USD			200	200
XTT	HRP	Mnths 20+	New	USD			220	200

WTI HOUSTON ARGUS V.WTI TRADE MONTH (HTT)

HTT	Non-HRP	Mnth1	Increase	USD	700	700	800	800
HTT	HRP	Mnth1	Increase	USD	770	700	880	800
HTT	Non-HRP	Mnth 2	Increase	USD	400	400	500	500
HTT	HRP	Mnth 2	Increase	USD	440	400	550	500

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

ENVIRONMENTAL - Outright Rates

CBL AUS CCU FUTURE (ACU)

ACU	Non-HRP	Mth 1	New	AUD			1,500	1,500
ACU	HRP	Mth 1	New	AUD			1,650	1,500
ACU	Non-HRP	Mths 2+	New	AUD			1,400	1,400
ACU	HRP	Mths 2+	New	AUD			1,540	1,400

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

INTEREST RATES - Outright Rates

10-YEAR ERIS SOFR SWAP FUTURES (YIY)

YIY	Non-HRP	Month 8	Increase	USD	525	525	575	575
YIY	HRP	Month 8	Increase	USD	578	525	633	575
YIY	Non-HRP	Month 9	Increase	USD	575	575	650	650
YIY	HRP	Month 9	Increase	USD	633	575	715	650
YIY	Non-HRP	Month 10	Increase	USD	650	650	700	700
YIY	HRP	Month 10	Increase	USD	715	650	770	700
YIY	Non-HRP	Month 11	Increase	USD	700	700	750	750
YIY	HRP	Month 11	Increase	USD	770	700	825	750
YIY	Non-HRP	Month 12	Increase	USD	750	750	800	800
YIY	HRP	Month 12	Increase	USD	825	750	880	800
YIY	Non-HRP	Month 13	Increase	USD	800	800	850	850
YIY	HRP	Month 13	Increase	USD	880	800	935	850
YIY	Non-HRP	Month 14	Increase	USD	825	825	900	900
YIY	HRP	Month 14	Increase	USD	908	825	990	900
YIY	Non-HRP	Month 15	Increase	USD	875	875	925	925
YIY	HRP	Month 15	Increase	USD	963	875	1,018	925
YIY	Non-HRP	Month 16	Increase	USD	925	925	950	950
YIY	HRP	Month 16	Increase	USD	1,018	925	1,045	950
YIY	Non-HRP	Month 17	Increase	USD	950	950	975	975
YIY	HRP	Month 17	Increase	USD	1,045	950	1,073	975

13-WEEK U.S. TREASURY BILL FUTURES (TBF3)

TBF3	Non-HRP	Month 4	Increase	USD	575	575	650	650
TBF3	HRP	Month 4	Increase	USD	633	575	715	650
TBF3	Non-HRP	Month 5	Increase	USD	700	700	775	775
TBF3	HRP	Month 5	Increase	USD	770	700	853	775
TBF3	Non-HRP	Month 6+	Increase	USD	750	750	825	825
TBF3	HRP	Month 6+	Increase	USD	825	750	908	825

1-YEAR ERIS SOFR SWAP FUTURES (YIA)

YIA	Non-HRP	Month 3	Increase	USD	120	120	135	135
YIA	HRP	Month 3	Increase	USD	132	120	149	135
YIA	Non-HRP	Month 4	Increase	USD	175	175	200	200
YIA	HRP	Month 4	Increase	USD	193	175	220	200

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

2-YEAR ERIS SOFR SWAP FUTURES (YIT)

YIT	Non-HRP	Month 4	Increase	USD	200	200	225	225
YIT	HRP	Month 4	Increase	USD	220	200	248	225
YIT	Non-HRP	Month 5	Increase	USD	250	250	300	300
YIT	HRP	Month 5	Increase	USD	275	250	330	300
YIT	Non-HRP	Month 6	Increase	USD	350	350	400	400
YIT	HRP	Month 6	Increase	USD	385	350	440	400
YIT	Non-HRP	Month 7	Increase	USD	450	450	500	500
YIT	HRP	Month 7	Increase	USD	495	450	550	500
YIT	Non-HRP	Month 8	Increase	USD	500	500	550	550
YIT	HRP	Month 8	Increase	USD	550	500	605	550

3-YEAR ERIS SOFR SWAP FUTURES (YIC)

YIC	Non-HRP	Month 4	Increase	USD	225	225	250	250
YIC	HRP	Month 4	Increase	USD	248	225	275	250
YIC	Non-HRP	Month 5	Increase	USD	325	325	350	350
YIC	HRP	Month 5	Increase	USD	358	325	385	350
YIC	Non-HRP	Month 6	Increase	USD	375	375	400	400
YIC	HRP	Month 6	Increase	USD	413	375	440	400
YIC	Non-HRP	Month 7	Increase	USD	475	475	500	500
YIC	HRP	Month 7	Increase	USD	523	475	550	500
YIC	Non-HRP	Month 8	Increase	USD	550	550	575	575
YIC	HRP	Month 8	Increase	USD	605	550	633	575
YIC	Non-HRP	Month 9	Increase	USD	600	600	625	625
YIC	HRP	Month 9	Increase	USD	660	600	688	625
YIC	Non-HRP	Month 10	Increase	USD	650	650	675	675
YIC	HRP	Month 10	Increase	USD	715	650	743	675
YIC	Non-HRP	Month 11	Increase	USD	700	700	725	725
YIC	HRP	Month 11	Increase	USD	770	700	798	725
YIC	Non-HRP	Month 12	Increase	USD	750	750	775	775
YIC	HRP	Month 12	Increase	USD	825	750	853	775
YIC	Non-HRP	Month 13	Increase	USD	800	800	825	825
YIC	HRP	Month 13	Increase	USD	880	800	908	825
YIC	Non-HRP	Month 14	Increase	USD	800	800	825	825
YIC	HRP	Month 14	Increase	USD	880	800	908	825
YIC	Non-HRP	Month 15	Increase	USD	800	800	825	825
YIC	HRP	Month 15	Increase	USD	880	800	908	825

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

4-YEAR ERIS SOFR SWAP FUTURES (YID)

YID	Non-HRP	Month 7	Increase	USD	475	475	500	500
YID	HRP	Month 7	Increase	USD	523	475	550	500
YID	Non-HRP	Month 8	Increase	USD	525	525	575	575
YID	HRP	Month 8	Increase	USD	578	525	633	575
YID	Non-HRP	Month 9	Increase	USD	575	575	625	625
YID	HRP	Month 9	Increase	USD	633	575	688	625
YID	Non-HRP	Month 10	Increase	USD	625	625	675	675
YID	HRP	Month 10	Increase	USD	688	625	743	675
YID	Non-HRP	Month 11	Increase	USD	725	725	775	775
YID	HRP	Month 11	Increase	USD	798	725	853	775
YID	Non-HRP	Month 12	Increase	USD	775	775	825	825
YID	HRP	Month 12	Increase	USD	853	775	908	825
YID	Non-HRP	Month 13	Increase	USD	825	825	875	875
YID	HRP	Month 13	Increase	USD	908	825	963	875
YID	Non-HRP	Month 14	Increase	USD	875	875	925	925
YID	HRP	Month 14	Increase	USD	963	875	1,018	925
YID	Non-HRP	Month 15	Increase	USD	925	925	975	975
YID	HRP	Month 15	Increase	USD	1,018	925	1,073	975
YID	Non-HRP	Month 16	Increase	USD	950	950	1,000	1,000
YID	HRP	Month 16	Increase	USD	1,045	950	1,100	1,000
YID	Non-HRP	Month 17	Increase	USD	1,000	1,000	1,050	1,050
YID	HRP	Month 17	Increase	USD	1,100	1,000	1,155	1,050
YID	Non-HRP	Month 18	Increase	USD	1,000	1,000	1,050	1,050
YID	HRP	Month 18	Increase	USD	1,100	1,000	1,155	1,050
YID	Non-HRP	Month 19+	Increase	USD	1,000	1,000	1,050	1,050
YID	HRP	Month 19+	Increase	USD	1,100	1,000	1,155	1,050

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

5-YEAR ERIS SOFR SWAP FUTURES (YIW)

YIW	Non-HRP	Month 4	Increase	USD	200	200	225	225
YIW	HRP	Month 4	Increase	USD	220	200	248	225
YIW	Non-HRP	Month 5	Increase	USD	300	300	325	325
YIW	HRP	Month 5	Increase	USD	330	300	358	325
YIW	Non-HRP	Month 6	Increase	USD	375	375	400	400
YIW	HRP	Month 6	Increase	USD	413	375	440	400
YIW	Non-HRP	Month 7	Increase	USD	450	450	475	475
YIW	HRP	Month 7	Increase	USD	495	450	523	475
YIW	Non-HRP	Month 8	Increase	USD	550	550	575	575
YIW	HRP	Month 8	Increase	USD	605	550	633	575
YIW	Non-HRP	Month 9	Increase	USD	600	600	650	650
YIW	HRP	Month 9	Increase	USD	660	600	715	650
YIW	Non-HRP	Month 10	Increase	USD	650	650	700	700
YIW	HRP	Month 10	Increase	USD	715	650	770	700
YIW	Non-HRP	Month 11	Increase	USD	700	700	750	750
YIW	HRP	Month 11	Increase	USD	770	700	825	750
YIW	Non-HRP	Month 12	Increase	USD	725	725	775	775
YIW	HRP	Month 12	Increase	USD	798	725	853	775
YIW	Non-HRP	Month 13	Increase	USD	775	775	850	850
YIW	HRP	Month 13	Increase	USD	853	775	935	850
YIW	Non-HRP	Month 14	Increase	USD	825	825	875	875
YIW	HRP	Month 14	Increase	USD	908	825	963	875
YIW	Non-HRP	Month 15	Increase	USD	900	900	925	925
YIW	HRP	Month 15	Increase	USD	990	900	1,018	925
YIW	Non-HRP	Month 16	Increase	USD	950	950	1,000	1,000
YIW	HRP	Month 16	Increase	USD	1,045	950	1,100	1,000
YIW	Non-HRP	Month 17	Increase	USD	1,000	1,000	1,050	1,050
YIW	HRP	Month 17	Increase	USD	1,100	1,000	1,155	1,050
YIW	Non-HRP	Month 18	Increase	USD	1,050	1,050	1,075	1,075
YIW	HRP	Month 18	Increase	USD	1,155	1,050	1,183	1,075

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

7-YEAR ERIS SOFR SWAP FUTURES (YIB)

YIB	Non-HRP	Month 5	Increase	USD	300	300	350	350
YIB	HRP	Month 5	Increase	USD	330	300	385	350
YIB	Non-HRP	Month 6	Increase	USD	375	375	425	425
YIB	HRP	Month 6	Increase	USD	413	375	468	425
YIB	Non-HRP	Month 8	Increase	USD	550	550	575	575
YIB	HRP	Month 8	Increase	USD	605	550	633	575
YIB	Non-HRP	Month 9	Increase	USD	625	625	650	650
YIB	HRP	Month 9	Increase	USD	688	625	715	650
YIB	Non-HRP	Month 18	Increase	USD	950	950	1,000	1,000
YIB	HRP	Month 18	Increase	USD	1,045	950	1,100	1,000
YIB	Non-HRP	Month 19	Increase	USD	1,000	1,000	1,025	1,025
YIB	HRP	Month 19	Increase	USD	1,100	1,000	1,128	1,025
YIB	Non-HRP	Month 20	Increase	USD	1,025	1,025	1,050	1,050
YIB	HRP	Month 20	Increase	USD	1,128	1,025	1,155	1,050
YIB	Non-HRP	Month 22	Increase	USD	1,125	1,125	1,175	1,175
YIB	HRP	Month 22	Increase	USD	1,238	1,125	1,293	1,175
YIB	Non-HRP	Month 23	Increase	USD	1,175	1,175	1,225	1,225
YIB	HRP	Month 23	Increase	USD	1,293	1,175	1,348	1,225
YIB	Non-HRP	Month 24	Increase	USD	1,200	1,200	1,275	1,275
YIB	HRP	Month 24	Increase	USD	1,320	1,200	1,403	1,275
YIB	Non-HRP	Month 25	Increase	USD	1,250	1,250	1,300	1,300
YIB	HRP	Month 25	Increase	USD	1,375	1,250	1,430	1,300
YIB	Non-HRP	Month 26	Increase	USD	1,300	1,300	1,350	1,350
YIB	HRP	Month 26	Increase	USD	1,430	1,300	1,485	1,350
YIB	Non-HRP	Month 27	Increase	USD	1,350	1,350	1,375	1,375
YIB	HRP	Month 27	Increase	USD	1,485	1,350	1,513	1,375

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
METALS - Outright Rates								
ALUMINUM FUTURES (ALI)								
ALI	Non-HRP	Mths 1-4	Increase	USD	2,700	2,700	3,000	3,000
ALI	HRP	Mths 1-4	Increase	USD	2,970	2,700	3,300	3,000
ALI	Non-HRP	Mths 5+	Increase	USD	2,700	2,700	3,000	3,000
ALI	HRP	Mths 5+	Increase	USD	2,970	2,700	3,300	3,000
MOLYBDENUM OXIDE PLATTS FUT (MOX)								
MOX	Non-HRP	Mth 1	Decrease	USD	2,700	2,700	2,500	2,500
MOX	HRP	Mth 1	Decrease	USD	2,970	2,700	2,750	2,500
MOX	Non-HRP	Mths 2+	Decrease	USD	2,200	2,200	2,000	2,000
MOX	HRP	Mths 2+	Decrease	USD	2,420	2,200	2,200	2,000
NORTH EURO HOT-ROLLED COIL STEEL (EHR)								
EHR	Non-HRP	Mths 1-4	Increase	EUR	700	700	800	800
EHR	HRP	Mths 1-4	Increase	EUR	770	700	880	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

AGRICULTURE - Intra Spreads

CWD MONTH 1 VS MONTH 2 (CHI WHEAT EURONEXT SPRD FUT)

CWD	Non-HRP		New	USD			800	800
CWD	HRP		New	USD			880	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CWD MONTH 1 VS MONTH 3 (CHI WHEAT EURONEXT SPRD FUT)								
CWD	Non-HRP		New	USD			1,000	1,000
CWD	HRP		New	USD			1,100	1,000
CWD MONTH 1 VS MONTH 4+ (CHI WHEAT EURONEXT SPRD FUT)								
CWD	Non-HRP		New	USD			2,400	2,400
CWD	HRP		New	USD			2,640	2,400
CWD MONTH 2 VS MONTH 3 (CHI WHEAT EURONEXT SPRD FUT)								
CWD	Non-HRP		New	USD			900	900
CWD	HRP		New	USD			990	900
CWD MONTH 2 VS MONTH 4+ (CHI WHEAT EURONEXT SPRD FUT)								
CWD	Non-HRP		New	USD			2,200	2,200
CWD	HRP		New	USD			2,420	2,200
CWD MONTH 3 VS MONTH 4+ (CHI WHEAT EURONEXT SPRD FUT)								
CWD	Non-HRP		New	USD			1,800	1,800
CWD	HRP		New	USD			1,980	1,800
CWD MONTH 4+ VS MONTH 4+ (CHI WHEAT EURONEXT SPRD FUT)								
CWD	Non-HRP		New	USD			1,400	1,400
CWD	HRP		New	USD			1,540	1,400
KWD MONTH 1 VS MONTH 2 (KC WHEAT EURONEXT SPRD FUT)								
KWD	Non-HRP		New	USD			1,000	1,000
KWD	HRP		New	USD			1,100	1,000
KWD MONTH 1 VS MONTH 3 (KC WHEAT EURONEXT SPRD FUT)								
KWD	Non-HRP		New	USD			1,200	1,200
KWD	HRP		New	USD			1,320	1,200
KWD MONTH 1 VS MONTH 4+ (KC WHEAT EURONEXT SPRD FUT)								
KWD	Non-HRP		New	USD			1,800	1,800
KWD	HRP		New	USD			1,980	1,800
KWD MONTH 2 VS MONTH 3 (KC WHEAT EURONEXT SPRD FUT)								
KWD	Non-HRP		New	USD			900	900
KWD	HRP		New	USD			990	900
KWD MONTH 2 VS MONTH 4+ (KC WHEAT EURONEXT SPRD FUT)								
KWD	Non-HRP		New	USD			1,500	1,500
KWD	HRP		New	USD			1,650	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
KWD MONTH 3 VS MONTH 4+ (KC WHEAT EURONEXT SPRD FUT)								
KWD	Non-HRP		New	USD			1,400	1,400
KWD	HRP		New	USD			1,540	1,400
KWD MONTH 4+ VS MONTH 4+ (KC WHEAT EURONEXT SPRD FUT)								
KWD	Non-HRP		New	USD			1,300	1,300
KWD	HRP		New	USD			1,430	1,300
CRUDE OIL SPREADS - Intra Spreads								
(WTI EX-PIPE (ARGS) VS WTI TRADE FU)								
XTT	Non-HRP		New	USD			200	200
XTT	Non-HRP		New	USD			250	250
XTT	Non-HRP		New	USD			260	260
XTT	HRP		New	USD			220	200
XTT	HRP		New	USD			275	250
XTT	HRP		New	USD			286	260
ENVIRONMENTAL - Intra Spreads								
1 v 2+ (CBL AUS CCU FUTURE)								
ACU	Non-HRP		New	AUD			1,200	1,200
ACU	HRP		New	AUD			1,320	1,200
2+ v 2+ (CBL AUS CCU FUTURE)								
ACU	Non-HRP		New	AUD			900	900
ACU	HRP		New	AUD			990	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
METALS - Intra Spreads								
(COBALT HYD CIF CHINA (FSTMKT) FUT)								
COH	Non-HRP		Decrease	USD	1,600	1,600	1,300	1,300
COH	Non-HRP		Decrease	USD	2,300	2,300	1,700	1,700
COH	HRP		Decrease	USD	1,760	1,600	1,430	1,300
COH	HRP		Decrease	USD	2,530	2,300	1,870	1,700
All Months (U.S. MIDWEST #1 BUSHELING FERROUS S)								
BUS	Non-HRP		Decrease	USD	750	750	650	650
BUS	HRP		Decrease	USD	825	750	715	650
CX-AEP Month(s) 01-11 vs CX-AEP Month(s) 01-11 (ALUMINIUM EURO PREM METAL BULLETIN)								
AEP	Non-HRP		Decrease	USD	1,100	1,100	900	900
AEP	HRP		Decrease	USD	1,210	1,100	990	900
CX-AEP Months(s) 12+ vs CX-AEP Month(s) 12+ (ALUMINIUM EURO PREM METAL BULLETIN)								
AEP	Non-HRP		Decrease	USD	1,100	1,100	900	900
AEP	HRP		Decrease	USD	1,210	1,100	990	900
CX-AEP Mth(s) 01-11 vs Mth(s) 12+ (ALUMINIUM EURO PREM METAL BULLETIN)								
AEP	Non-HRP		Decrease	USD	1,100	1,100	900	900
AEP	HRP		Decrease	USD	1,210	1,100	990	900
CX-EDP All Months (ALUMINIUM EURO PREM DUTY-PAID FUT)								
EDP	Non-HRP		Decrease	USD	800	800	700	700
EDP	HRP		Decrease	USD	880	800	770	700
CX-EDP Consecutive Spread - Months 2+ (ALUMINIUM EURO PREM DUTY-PAID FUT)								
EDP	Non-HRP		Decrease	USD	800	800	700	700
EDP	HRP		Decrease	USD	880	800	770	700
CX-LTH Month(s) 01 vs Month(s) 02-03 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	5,000	5,000	3,300	3,300
LTH	HRP		Decrease	USD	5,500	5,000	3,630	3,300
CX-LTH Month(s) 01 vs Month(s) 04-06 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	5,000	5,000	3,300	3,300
LTH	HRP		Decrease	USD	5,500	5,000	3,630	3,300
CX-LTH Month(s) 01 vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	5,000	5,000	3,300	3,300
LTH	HRP		Decrease	USD	5,500	5,000	3,630	3,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-LTH Month(s) 02-03 vs Month(s) 02-03 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	4,000	4,000	2,800	2,800
LTH	HRP		Decrease	USD	4,400	4,000	3,080	2,800
CX-LTH Month(s) 02-03 vs Month(s) 04-06 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	4,000	4,000	2,800	2,800
LTH	HRP		Decrease	USD	4,400	4,000	3,080	2,800
CX-LTH Month(s) 02-03 vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	4,000	4,000	2,800	2,800
LTH	HRP		Decrease	USD	4,400	4,000	3,080	2,800
CX-LTH Month(s) 04-06 vs Month(s) 04-06 (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	3,000	3,000	2,000	2,000
LTH	HRP		Decrease	USD	3,300	3,000	2,200	2,000
CX-LTH Month(s) 04-06 vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	3,000	3,000	2,000	2,000
LTH	HRP		Decrease	USD	3,300	3,000	2,200	2,000
CX-LTH Month(s) 07+ vs Month(s) 07+ (LITHIUM HYDROXIDE (FASTMARKETS) FUT)								
LTH	Non-HRP		Decrease	USD	3,000	3,000	2,000	2,000
LTH	HRP		Decrease	USD	3,300	3,000	2,200	2,000
CX-MJP Month(s) 01-06 vs CX-MJP Month(s) 07+ (ALUMINUM JAPAN PREMIUM (PLATTS) FUT)								
MJP	Non-HRP		Decrease	USD	400	400	300	300
MJP	HRP		Decrease	USD	440	400	330	300
CX-MJP Months 01-06 vs Months 01-06 (ALUMINUM JAPAN PREMIUM (PLATTS) FUT)								
MJP	Non-HRP		Decrease	USD	400	400	300	300
MJP	HRP		Decrease	USD	440	400	330	300
CX-MOX T1 vs T2 (MOLYBDENUM OXIDE PLATTS FUT)								
MOX	Non-HRP		Decrease	USD	3,500	3,500	2,500	2,500
MOX	HRP		Decrease	USD	3,850	3,500	2,750	2,500
CX-MOX T2 vs T2 (MOLYBDENUM OXIDE PLATTS FUT)								
MOX	Non-HRP		Decrease	USD	3,500	3,500	2,500	2,500
MOX	HRP		Decrease	USD	3,850	3,500	2,750	2,500
CX-SGC Months 01-03 vs CX-SGC Months 01-03 (SHANGHAI GOLD (CNH) FUTURES)								
SGC	Non-HRP		Increase	CNH	5,000	5,000	6,500	6,500
SGC	HRP		Increase	CNH	5,500	5,000	7,150	6,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CX-SGC Months 01-03 vs CX-SGC Months 04+ (SHANGHAI GOLD (CNH) FUTURES)								
SGC	Non-HRP		Increase	CNH	5,000	5,000	6,500	6,500
SGC	HRP		Increase	CNH	5,500	5,000	7,150	6,500
CX-SGC Months 04+ vs CX-SGC Months 04+ (SHANGHAI GOLD (CNH) FUTURES)								
SGC	Non-HRP		Increase	CNH	5,000	5,000	6,500	6,500
SGC	HRP		Increase	CNH	5,500	5,000	7,150	6,500
LTC Month 1 vs 2~3 (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	7,500	7,500	5,000	5,000
LTC	HRP		Decrease	USD	8,250	7,500	5,500	5,000
LTC Month 1 vs 4~6 (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	7,500	7,500	5,000	5,000
LTC	HRP		Decrease	USD	8,250	7,500	5,500	5,000
LTC Month 1 vs 7+ (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	7,500	7,500	5,000	5,000
LTC	HRP		Decrease	USD	8,250	7,500	5,500	5,000
LTC Month 2~3 vs 2~3 (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	6,000	6,000	4,500	4,500
LTC	HRP		Decrease	USD	6,600	6,000	4,950	4,500
LTC Month 2~3 vs 4~6 (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	6,500	6,500	4,500	4,500
LTC	HRP		Decrease	USD	7,150	6,500	4,950	4,500
LTC Month 2~3 vs 7+ (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	6,500	6,500	4,500	4,500
LTC	HRP		Decrease	USD	7,150	6,500	4,950	4,500
LTC Month 4~6 vs 4~6 (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	6,000	6,000	4,500	4,500
LTC	HRP		Decrease	USD	6,600	6,000	4,950	4,500
LTC Month 4~6 vs 7+ (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	6,000	6,000	4,500	4,500
LTC	HRP		Decrease	USD	6,600	6,000	4,950	4,500
LTC Month 7+ vs 7+ (LITHIUM CARBONATE CIF CJK (FASTMARK))								
LTC	Non-HRP		Decrease	USD	3,500	3,500	2,500	2,500
LTC	HRP		Decrease	USD	3,850	3,500	2,750	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 01 vs. Months 02-03 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	3,000	3,000	2,400	2,400
COB	HRP		Decrease	USD	3,300	3,000	2,640	2,400
Months 01 vs. Months 02-10 (U.S. MIDWEST DOMESTIC HOT-ROLLED CO)								
HR	Non-HRP		Decrease	USD	1,000	1,000	800	800
HR	HRP		Decrease	USD	1,100	1,000	880	800
Months 01 vs. Months 04-06 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	3,000	3,000	2,400	2,400
COB	HRP		Decrease	USD	3,300	3,000	2,640	2,400
Months 01 vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	3,000	3,000	2,400	2,400
COB	HRP		Decrease	USD	3,300	3,000	2,640	2,400
Months 01 vs. Months 11+ (U.S. MIDWEST DOMESTIC HOT-ROLLED CO)								
HR	Non-HRP		Decrease	USD	1,000	1,000	800	800
HR	HRP		Decrease	USD	1,100	1,000	880	800
Months 01-04 vs. Months 01-04 (NORTH EURO HOT-ROLLED COIL STEEL)								
EHR	Non-HRP		Decrease	EUR	750	750	650	650
EHR	HRP		Decrease	EUR	825	750	715	650
Months 01-04 vs. Months 05+ (NORTH EURO HOT-ROLLED COIL STEEL)								
EHR	Non-HRP		Decrease	EUR	750	750	650	650
EHR	HRP		Decrease	EUR	825	750	715	650
Months 02-03 vs. Months 02-03 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	3,000	3,000	2,400	2,400
COB	HRP		Decrease	USD	3,300	3,000	2,640	2,400
Months 02-03 vs. Months 04-06 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	3,000	3,000	2,400	2,400
COB	HRP		Decrease	USD	3,300	3,000	2,640	2,400
Months 02-03 vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	3,000	3,000	2,400	2,400
COB	HRP		Decrease	USD	3,300	3,000	2,640	2,400
Months 02-10 vs. Months 02-10 (U.S. MIDWEST DOMESTIC HOT-ROLLED CO)								
HR	Non-HRP		Decrease	USD	1,000	1,000	800	800
HR	HRP		Decrease	USD	1,100	1,000	880	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Months 02-10 vs. Months 11+ (U.S. MIDWEST DOMESTIC HOT-ROLLED CO)								
HR	Non-HRP		Decrease	USD	1,000	1,000	800	800
HR	HRP		Decrease	USD	1,100	1,000	880	800
Months 04-06 vs. Months 04-06 (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	3,000	3,000	2,400	2,400
COB	HRP		Decrease	USD	3,300	3,000	2,640	2,400
Months 04-06 vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	3,000	3,000	2,400	2,400
COB	HRP		Decrease	USD	3,300	3,000	2,640	2,400
Months 05+ vs. Months 05+ (NORTH EURO HOT-ROLLED COIL STEEL)								
EHR	Non-HRP		Decrease	EUR	750	750	650	650
EHR	HRP		Decrease	EUR	825	750	715	650
Months 07+ vs Months 07+ (ALUMINUM JAPAN PREMIUM (PLATTS) FUT)								
MJP	Non-HRP		Decrease	USD	400	400	300	300
MJP	HRP		Decrease	USD	440	400	330	300
Months 07+ vs. Months 07+ (COBALT METAL (FASTMARKETS) FUT)								
COB	Non-HRP		Decrease	USD	3,000	3,000	2,400	2,400
COB	HRP		Decrease	USD	3,300	3,000	2,640	2,400
Months 11+ vs. Months 11+ (U.S. MIDWEST DOMESTIC HOT-ROLLED CO)								
HR	Non-HRP		Decrease	USD	800	800	600	600
HR	HRP		Decrease	USD	880	800	660	600
Mths 01-04 vs Mths 01-04 (ALUMINUM FUTURES)								
ALI	Non-HRP		Decrease	USD	800	800	700	700
ALI	HRP		Decrease	USD	880	800	770	700
Mths 01-04 vs Mths 05+ (ALUMINUM FUTURES)								
ALI	Non-HRP		Decrease	USD	800	800	700	700
ALI	HRP		Decrease	USD	880	800	770	700
Mths 05+ vs Mths 05+ (ALUMINUM FUTURES)								
ALI	Non-HRP		Decrease	USD	800	800	700	700
ALI	HRP		Decrease	USD	880	800	770	700
Palladium - Month(s) 01 vs Month(s) 02 (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	100	100	90	90
PAM	HRP		Decrease	USD	110	100	99	90

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Palladium - Month(s) 01 vs Month(s) 02 (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,000	1,000	900	900
PA	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Month(s) 01 vs Month(s) 02 (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,000	1,000	900	900
PAT	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Month(s) 01 vs Month(s) 03 (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	100	100	90	90
PAM	HRP		Decrease	USD	110	100	99	90
Palladium - Month(s) 01 vs Month(s) 03 (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,000	1,000	900	900
PA	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Month(s) 01 vs Month(s) 03 (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,000	1,000	900	900
PAT	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Month(s) 01 vs Month(s) 04+ (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	100	100	90	90
PAM	HRP		Decrease	USD	110	100	99	90
Palladium - Month(s) 01 vs Month(s) 04+ (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,000	1,000	900	900
PA	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Month(s) 01 vs Month(s) 04+ (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,000	1,000	900	900
PAT	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Month(s) 02 vs Month(s) 03 (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	100	100	90	90
PAM	HRP		Decrease	USD	110	100	99	90
Palladium - Month(s) 02 vs Month(s) 03 (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,000	1,000	900	900
PA	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Month(s) 02 vs Month(s) 03 (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,000	1,000	900	900
PAT	HRP		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
Intra Spreads								
Palladium - Month(s) 02 vs Month(s) 04+ (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	100	100	90	90
PAM	HRP		Decrease	USD	110	100	99	90
Palladium - Month(s) 02 vs Month(s) 04+ (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,000	1,000	900	900
PA	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Month(s) 02 vs Month(s) 04+ (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,000	1,000	900	900
PAT	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Month(s) 03 vs Month(s) 04+ (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	100	100	90	90
PAM	HRP		Decrease	USD	110	100	99	90
Palladium - Month(s) 03 vs Month(s) 04+ (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,000	1,000	900	900
PA	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Month(s) 03 vs Month(s) 04+ (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,000	1,000	900	900
PAT	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Month(s) 04+ vs Month(s) 04+ (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	100	100	90	90
PAM	HRP		Decrease	USD	110	100	99	90
Palladium - Month(s) 04+ vs Month(s) 04+ (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,000	1,000	900	900
PA	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Month(s) 04+ vs Month(s) 04+ (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,000	1,000	900	900
PAT	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Tier 2 vs Tier 2 (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	100	100	90	90
PAM	HRP		Decrease	USD	110	100	99	90
Palladium - Tier 2 vs Tier 2 (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,000	1,000	900	900
PA	HRP		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
Intra Spreads								
Palladium - Tier 2 vs Tier 2 (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,000	1,000	900	900
PAT	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Tier 3 vs Tier 3 (MICRO PALLADIUM FUTURES)								
PAM	Non-HRP		Decrease	USD	100	100	90	90
PAM	HRP		Decrease	USD	110	100	99	90
Palladium - Tier 3 vs Tier 3 (PALLADIUM FUTURES NYMEX)								
PA	Non-HRP		Decrease	USD	1,000	1,000	900	900
PA	HRP		Decrease	USD	1,100	1,000	990	900
Palladium - Tier 3 vs Tier 3 (PALLADIUM TAS)								
PAT	Non-HRP		Decrease	USD	1,000	1,000	900	900
PAT	HRP		Decrease	USD	1,100	1,000	990	900
Platinum - Tier 1 vs Tier 2 (MICRO PLATINUM FUTURES)								
PLM	Non-HRP		Decrease	USD	90	90	80	80
PLM	HRP		Decrease	USD	99	90	88	80
Platinum - Tier 1 vs Tier 2 (PLATINUM FUTURES NYMEX)								
PL	Non-HRP		Decrease	USD	450	450	400	400
PL	HRP		Decrease	USD	495	450	440	400
Platinum - Tier 1 vs Tier 2 (PLATINUM FUTURES TAS)								
PLT	Non-HRP		Decrease	USD	450	450	400	400
PLT	HRP		Decrease	USD	495	450	440	400
Platinum - Tier 2 vs Tier 2 (MICRO PLATINUM FUTURES)								
PLM	Non-HRP		Decrease	USD	90	90	80	80
PLM	HRP		Decrease	USD	99	90	88	80
Platinum - Tier 2 vs Tier 2 (PLATINUM FUTURES NYMEX)								
PL	Non-HRP		Decrease	USD	450	450	400	400
PL	HRP		Decrease	USD	495	450	440	400
Platinum - Tier 2 vs Tier 2 (PLATINUM FUTURES TAS)								
PLT	Non-HRP		Decrease	USD	450	450	400	400
PLT	HRP		Decrease	USD	495	450	440	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
AGRICULTURE - Inter-commodity Spread Rates						
CHICAGO WHEAT-EUROPEAN MILLING WHEAT SPREAD FUTURES (CWD - CME) vs KANSAS WHEAT FUTURES (KCW - CME) Month 1 vs Month 1						
Spread Credit Rate	New	+2:+1			45%	45%
CHICAGO WHEAT-EUROPEAN MILLING WHEAT SPREAD FUTURES (CWD - CME) vs KANSAS WHEAT FUTURES (KCW - CME) Month 1 vs Month 2+						
Spread Credit Rate	New	+2:+1			45%	45%
CHICAGO WHEAT-EUROPEAN MILLING WHEAT SPREAD FUTURES (CWD - CME) vs KANSAS WHEAT FUTURES (KCW - CME) Month 2+ vs Month 1						
Spread Credit Rate	New	+2:+1			45%	45%
CHICAGO WHEAT-EUROPEAN MILLING WHEAT SPREAD FUTURES (CWD - CME) vs KANSAS WHEAT FUTURES (KCW - CME) Month 2+ vs Month 2+						
Spread Credit Rate	New	+2:+1			45%	45%
Chicago Wheat-European Milling Wheat Spread Futures (CWD) vs Chicago SRW Wheat (W) Month 1 vs Month 1						
Spread Credit Rate	New	+1:+2			45%	45%
Chicago Wheat-European Milling Wheat Spread Futures (CWD) vs Chicago SRW Wheat (W) Month 1 vs Month 2+						
Spread Credit Rate	New	+1:+2			45%	45%
Chicago Wheat-European Milling Wheat Spread Futures (CWD) vs Chicago SRW Wheat (W) Month 2+ vs Month 1						
Spread Credit Rate	New	+2:+1			45%	45%
Chicago Wheat-European Milling Wheat Spread Futures (CWD) vs Chicago SRW Wheat (W) Month 2+ vs Month 2+						
Spread Credit Rate	New	+1:+2			50%	50%
KANSAS WHEAT FUTURES (KCW - CME) vs KC HRW WHEAT-EUROPEAN MILLING WHEAT SPREAD FUTURES (KWD - CME) Month 1 vs Month 1						
Spread Credit Rate	New	+1:+2			50%	50%
KANSAS WHEAT FUTURES (KCW - CME) vs KC HRW WHEAT-EUROPEAN MILLING WHEAT SPREAD FUTURES (KWD - CME) Month 1 vs Month 2+						
Spread Credit Rate	New	+1:+2			50%	50%
KANSAS WHEAT FUTURES (KCW - CME) vs KC HRW WHEAT-EUROPEAN MILLING WHEAT SPREAD FUTURES (KWD - CME) Month 2+ vs Month 1						
Spread Credit Rate	New	+1:+2			50%	50%
KANSAS WHEAT FUTURES (KCW - CME) vs KC HRW WHEAT-EUROPEAN MILLING WHEAT SPREAD FUTURES (KWD - CME) Month 2+ vs Month 2+						
Spread Credit Rate	New	+1:+2			50%	50%
WHEAT (W - CME) vs KC HRW WHEAT-EUROPEAN MILLING WHEAT SPREAD FUTURES (KWD - CME) Month 1 vs Month 1						
Spread Credit Rate	New	+1:+2			50%	50%
WHEAT (W - CME) vs KC HRW WHEAT-EUROPEAN MILLING WHEAT SPREAD FUTURES (KWD - CME) Month 1 vs Month 2+						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	New	+1:+2			50%	50%
WHEAT (W - CME) vs KC HRW WHEAT-EUROPEAN MILLING WHEAT SPREAD FUTURES (KWD - CME) Month 2+ vs Month 1						
Spread Credit Rate	New	+1:+2			50%	50%
WHEAT (W - CME) vs KC HRW WHEAT-EUROPEAN MILLING WHEAT SPREAD FUTURES (KWD - CME) Month 2+ vs Month 2+						
Spread Credit Rate	New	+1:+2			55%	55%
CRUDE OIL SPREADS - Inter-commodity Spread Rates						
WTI HOUSTON (ARGUS) VS. WTI TRADE MONTH FUTURES (NY-HTT - CME) vs WTI EX-PRIPE (ARGUS) VS WTI TRADE MONTH FUTURES (NY-XTT - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
WTI MIDLAND (ARGUS) VS. WTI TRADE MONTH FUTURES (NY-WTT - CME) vs WTI EX-PRIPE (ARGUS) VS WTI TRADE MONTH FUTURES (NY-XTT - CME)						
Spread Credit Rate	New	+1:-1			70%	70%