



11-290

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, August 18, 2011

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

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

and subscribe to the Performance Bond Rates Advisory Notice listserver.

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

The rates will be effective after the close of business on

Monday, August 22, 2011.

Current rates as of:

Thursday, August 18, 2011.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CRUDE OIL - Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT CALENDAR SWAP)								
CY	Spec		Decrease	USD	2,700	2,000	2,093	1,550
CY	Hedge/Member		Decrease	USD	2,000	2,000	1,550	1,550
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	2,700	2,000	2,093	1,550
BZL	Hedge/Member		Decrease	USD	2,000	2,000	1,550	1,550
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	2,700	2,000	2,093	1,550
BZS	Hedge/Member		Decrease	USD	2,000	2,000	1,550	1,550
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	2,700	2,000	2,093	1,550
BBT	Hedge/Member		Decrease	USD	2,000	2,000	1,550	1,550
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	2,700	2,000	2,093	1,550
BB	Hedge/Member		Decrease	USD	2,000	2,000	1,550	1,550
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	2,700	2,000	2,093	1,550
BZ	Hedge/Member		Decrease	USD	2,000	2,000	1,550	1,550
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	2,700	2,000	2,093	1,550
BZT	Hedge/Member		Decrease	USD	2,000	2,000	1,550	1,550
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Decrease	USD	3	2	2	2
MBZ	Hedge/Member		Decrease	USD	2	2	2	2
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT CALENDAR SWAP)								
CY	Spec		Increase	USD	2,700	2,000	3,915	2,900
CY	Hedge/Member		Increase	USD	2,000	2,000	2,900	2,900
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Increase	USD	2,700	2,000	3,915	2,900
BZL	Hedge/Member		Increase	USD	2,000	2,000	2,900	2,900
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Increase	USD	2,700	2,000	3,915	2,900
BZS	Hedge/Member		Increase	USD	2,000	2,000	2,900	2,900
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT FIN TRAD AT SETTLE FUTURES)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
BBT	Spec		Increase	USD	2,700	2,000	3,915	2,900
BBT	Hedge/Member		Increase	USD	2,000	2,000	2,900	2,900
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT FINANCIAL FUTURES)								
BB	Spec		Increase	USD	2,700	2,000	3,915	2,900
BB	Hedge/Member		Increase	USD	2,000	2,000	2,900	2,900
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Increase	USD	2,700	2,000	3,915	2,900
BZ	Hedge/Member		Increase	USD	2,000	2,000	2,900	2,900
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Increase	USD	2,700	2,000	3,915	2,900
BZT	Hedge/Member		Increase	USD	2,000	2,000	2,900	2,900
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Increase	USD	3	2	4	3
MBZ	Hedge/Member		Increase	USD	2	2	3	3
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT CALENDAR SWAP)								
CY	Spec		Increase	USD	1,013	750	2,363	1,750
CY	Hedge/Member		Increase	USD	750	750	1,750	1,750
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Increase	USD	1,013	750	2,363	1,750
BZL	Hedge/Member		Increase	USD	750	750	1,750	1,750
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Increase	USD	1,013	750	2,363	1,750
BZS	Hedge/Member		Increase	USD	750	750	1,750	1,750
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Increase	USD	1,013	750	2,363	1,750
BBT	Hedge/Member		Increase	USD	750	750	1,750	1,750
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT FINANCIAL FUTURES)								
BB	Spec		Increase	USD	1,013	750	2,363	1,750
BB	Hedge/Member		Increase	USD	750	750	1,750	1,750
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Increase	USD	1,013	750	2,363	1,750
BZ	Hedge/Member		Increase	USD	750	750	1,750	1,750
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Increase	USD	1,013	750	2,363	1,750
BZT	Hedge/Member		Increase	USD	750	750	1,750	1,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Increase	USD	1	1	2	2
MBZ	Hedge/Member		Increase	USD	1	1	2	2
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT CALENDAR SWAP)								
CY	Spec		Increase	USD	1,688	1,250	3,038	2,250
CY	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Increase	USD	1,688	1,250	3,038	2,250
BZL	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Increase	USD	1,688	1,250	3,038	2,250
BZS	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Increase	USD	1,688	1,250	3,038	2,250
BBT	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT FINANCIAL FUTURES)								
BB	Spec		Increase	USD	1,688	1,250	3,038	2,250
BB	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Increase	USD	1,688	1,250	3,038	2,250
BZ	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Increase	USD	1,688	1,250	3,038	2,250
BZT	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Increase	USD	2	1	3	2
MBZ	Hedge/Member		Increase	USD	1	1	2	2
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (BRENT CALENDAR SWAP)								
CY	Spec		Increase	USD	1,350	1,000	2,700	2,000
CY	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Increase	USD	1,350	1,000	2,700	2,000
BZL	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Increase	USD	1,350	1,000	2,700	2,000
BZS	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Increase	USD	1,350	1,000	2,700	2,000
BBT	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (BRENT FINANCIAL FUTURES)								
BB	Spec		Increase	USD	1,350	1,000	2,700	2,000
BB	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Increase	USD	1,350	1,000	2,700	2,000
BZ	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Increase	USD	1,350	1,000	2,700	2,000
BZT	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Increase	USD	1	1	3	2
MBZ	Hedge/Member		Increase	USD	1	1	2	2
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	135	100	68	50
CL	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	135	100	68	50
CLL	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	135	100	68	50
CLS	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	135	100	68	50
CLT	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	135	100	68	50
XCT	Hedge/Member		Decrease	USD	100	100	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	27	20	14	10
XC	Hedge/Member		Decrease	USD	20	20	10	10
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	675	500	338	250
CL	Hedge/Member		Decrease	USD	500	500	250	250
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	675	500	338	250
CLL	Hedge/Member		Decrease	USD	500	500	250	250
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	675	500	338	250
CLS	Hedge/Member		Decrease	USD	500	500	250	250
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	675	500	338	250
CLT	Hedge/Member		Decrease	USD	500	500	250	250
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	675	500	338	250
XCT	Hedge/Member		Decrease	USD	500	500	250	250
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	135	100	68	50
XC	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 3-5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	135	100	68	50
CL	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 3-5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	135	100	68	50
CLL	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 3-5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	135	100	68	50
CLS	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 3-5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	135	100	68	50
CLT	Hedge/Member		Decrease	USD	100	100	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 3-5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	135	100	68	50
XCT	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 3-5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	27	20	14	10
XC	Hedge/Member		Decrease	USD	20	20	10	10
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 4-6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	135	100	68	50
CL	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 4-6 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	135	100	68	50
CLL	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 4-6 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	135	100	68	50
CLS	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 4-6 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	135	100	68	50
CLT	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 4-6 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	135	100	68	50
XCT	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 4-6 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	27	20	14	10
XC	Hedge/Member		Decrease	USD	20	20	10	10
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 9-11 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	135	100	68	50
CL	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 9-11 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	135	100	68	50
CLL	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 9-11 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	135	100	68	50
CLS	Hedge/Member		Decrease	USD	100	100	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 9-11 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	135	100	68	50
CLT	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 9-11 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	135	100	68	50
XCT	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 9-11 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	27	20	14	10
XC	Hedge/Member		Decrease	USD	20	20	10	10
Light Sweet Crude Oil (CL) - Butterfly Dec 2011, Dec 2012, Dec 2013 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	338	250	68	50
CL	Hedge/Member		Decrease	USD	250	250	50	50
Light Sweet Crude Oil (CL) - Butterfly Dec 2011, Dec 2012, Dec 2013 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	338	250	68	50
CLL	Hedge/Member		Decrease	USD	250	250	50	50
Light Sweet Crude Oil (CL) - Butterfly Dec 2011, Dec 2012, Dec 2013 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	338	250	68	50
CLS	Hedge/Member		Decrease	USD	250	250	50	50
Light Sweet Crude Oil (CL) - Butterfly Dec 2011, Dec 2012, Dec 2013 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	338	250	68	50
CLT	Hedge/Member		Decrease	USD	250	250	50	50
Light Sweet Crude Oil (CL) - Butterfly Dec 2011, Dec 2012, Dec 2013 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	338	250	68	50
XCT	Hedge/Member		Decrease	USD	250	250	50	50
Light Sweet Crude Oil (CL) - Butterfly Dec 2011, Dec 2012, Dec 2013 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	68	50	14	10
XC	Hedge/Member		Decrease	USD	50	50	10	10
Light Sweet Crude Oil (CL) - Butterfly Dec 2011, Mar 2012, Jun 2012 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	338	250	135	100
CL	Hedge/Member		Decrease	USD	250	250	100	100
Light Sweet Crude Oil (CL) - Butterfly Dec 2011, Mar 2012, Jun 2012 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	338	250	135	100
CLL	Hedge/Member		Decrease	USD	250	250	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Butterfly Dec 2011, Mar 2012, Jun 2012 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	338	250	135	100
CLS	Hedge/Member		Decrease	USD	250	250	100	100
Light Sweet Crude Oil (CL) - Butterfly Dec 2011, Mar 2012, Jun 2012 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	338	250	135	100
CLT	Hedge/Member		Decrease	USD	250	250	100	100
Light Sweet Crude Oil (CL) - Butterfly Dec 2011, Mar 2012, Jun 2012 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	338	250	135	100
XCT	Hedge/Member		Decrease	USD	250	250	100	100
Light Sweet Crude Oil (CL) - Butterfly Dec 2011, Mar 2012, Jun 2012 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	68	50	27	20
XC	Hedge/Member		Decrease	USD	50	50	20	20
Light Sweet Crude Oil (CL) - Butterfly Jun 2013, Sep 2013, Dec 2013 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	270	200	135	100
CL	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Butterfly Jun 2013, Sep 2013, Dec 2013 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	270	200	135	100
CLL	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Butterfly Jun 2013, Sep 2013, Dec 2013 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	270	200	135	100
CLS	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Butterfly Jun 2013, Sep 2013, Dec 2013 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	270	200	135	100
CLT	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Butterfly Jun 2013, Sep 2013, Dec 2013 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	270	200	135	100
XCT	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Butterfly Jun 2013, Sep 2013, Dec 2013 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	54	40	27	20
XC	Hedge/Member		Decrease	USD	40	40	20	20
Light Sweet Crude Oil (CL) - Butterfly Mar 2012, Jun 2012, Sep 2012 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	203	150	135	100
CL	Hedge/Member		Decrease	USD	150	150	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Butterfly Mar 2012, Jun 2012, Sep 2012 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	203	150	135	100
CLL	Hedge/Member		Decrease	USD	150	150	100	100
Light Sweet Crude Oil (CL) - Butterfly Mar 2012, Jun 2012, Sep 2012 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	203	150	135	100
CLS	Hedge/Member		Decrease	USD	150	150	100	100
Light Sweet Crude Oil (CL) - Butterfly Mar 2012, Jun 2012, Sep 2012 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	203	150	135	100
CLT	Hedge/Member		Decrease	USD	150	150	100	100
Light Sweet Crude Oil (CL) - Butterfly Mar 2012, Jun 2012, Sep 2012 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	203	150	135	100
XCT	Hedge/Member		Decrease	USD	150	150	100	100
Light Sweet Crude Oil (CL) - Butterfly Mar 2012, Jun 2012, Sep 2012 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	41	30	27	20
XC	Hedge/Member		Decrease	USD	30	30	20	20
Light Sweet Crude Oil (CL) - Butterfly Mar 2013, Jun 2013, Sep 2013 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	270	200	135	100
CL	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Butterfly Mar 2013, Jun 2013, Sep 2013 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	270	200	135	100
CLL	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Butterfly Mar 2013, Jun 2013, Sep 2013 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	270	200	135	100
CLS	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Butterfly Mar 2013, Jun 2013, Sep 2013 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	270	200	135	100
CLT	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Butterfly Mar 2013, Jun 2013, Sep 2013 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	270	200	135	100
XCT	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Butterfly Mar 2013, Jun 2013, Sep 2013 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	54	40	27	20
XC	Hedge/Member		Decrease	USD	40	40	20	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	2,025	1,500	1,553	1,150
26	Hedge/Member		Decrease	USD	1,500	1,500	1,150	1,150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	2,025	1,500	1,553	1,150
CL	Hedge/Member		Decrease	USD	1,500	1,500	1,150	1,150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	2,025	1,500	1,553	1,150
CLL	Hedge/Member		Decrease	USD	1,500	1,500	1,150	1,150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	2,025	1,500	1,553	1,150
CLS	Hedge/Member		Decrease	USD	1,500	1,500	1,150	1,150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	2,025	1,500	1,553	1,150
CLT	Hedge/Member		Decrease	USD	1,500	1,500	1,150	1,150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	1,013	750	776	575
QM	Hedge/Member		Decrease	USD	750	750	575	575
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	2	2	2	1
MCL	Hedge/Member		Decrease	USD	2	2	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	2,025	1,500	1,553	1,150
XCT	Hedge/Member		Decrease	USD	1,500	1,500	1,150	1,150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	405	300	311	230
XC	Hedge/Member		Decrease	USD	300	300	230	230
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	2,025	1,500	1,553	1,150
CS	Hedge/Member		Decrease	USD	1,500	1,500	1,150	1,150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (WTI CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	2,025	1,500	1,553	1,150
WS	Hedge/Member		Decrease	USD	1,500	1,500	1,150	1,150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	1,688	1,250	1,350	1,000
26	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,688	1,250	1,350	1,000
CL	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	1,688	1,250	1,350	1,000
CLL	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	1,688	1,250	1,350	1,000
CLS	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	1,688	1,250	1,350	1,000
CLT	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	844	625	675	500
QM	Hedge/Member		Decrease	USD	625	625	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	2	1	1	1
MCL	Hedge/Member		Decrease	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	1,688	1,250	1,350	1,000
XCT	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	338	250	270	200
XC	Hedge/Member		Decrease	USD	250	250	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	1,688	1,250	1,350	1,000
CS	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (WTI CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	1,688	1,250	1,350	1,000
WS	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	2,363	1,750	1,620	1,200
26	Hedge/Member		Decrease	USD	1,750	1,750	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	2,363	1,750	1,620	1,200
CL	Hedge/Member		Decrease	USD	1,750	1,750	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	2,363	1,750	1,620	1,200
CLL	Hedge/Member		Decrease	USD	1,750	1,750	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	2,363	1,750	1,620	1,200
CLS	Hedge/Member		Decrease	USD	1,750	1,750	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	2,363	1,750	1,620	1,200
CLT	Hedge/Member		Decrease	USD	1,750	1,750	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	1,181	875	810	600
QM	Hedge/Member		Decrease	USD	875	875	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	2	2	2	1
MCL	Hedge/Member		Decrease	USD	2	2	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	2,363	1,750	1,620	1,200
XCT	Hedge/Member		Decrease	USD	1,750	1,750	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	473	350	324	240
XC	Hedge/Member		Decrease	USD	350	350	240	240
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	2,363	1,750	1,620	1,200
CS	Hedge/Member		Decrease	USD	1,750	1,750	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (WTI CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	2,363	1,750	1,620	1,200
WS	Hedge/Member		Decrease	USD	1,750	1,750	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	3,375	2,500	2,363	1,750
26	Hedge/Member		Decrease	USD	2,500	2,500	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	3,375	2,500	2,363	1,750
CL	Hedge/Member		Decrease	USD	2,500	2,500	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	3,375	2,500	2,363	1,750
CLL	Hedge/Member		Decrease	USD	2,500	2,500	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	3,375	2,500	2,363	1,750
CLS	Hedge/Member		Decrease	USD	2,500	2,500	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	3,375	2,500	2,363	1,750
CLT	Hedge/Member		Decrease	USD	2,500	2,500	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	1,688	1,250	1,181	875
QM	Hedge/Member		Decrease	USD	1,250	1,250	875	875
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	3	3	2	2
MCL	Hedge/Member		Decrease	USD	3	3	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	3,375	2,500	2,363	1,750
XCT	Hedge/Member		Decrease	USD	2,500	2,500	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	675	500	473	350
XC	Hedge/Member		Decrease	USD	500	500	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	3,375	2,500	2,363	1,750
CS	Hedge/Member		Decrease	USD	2,500	2,500	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (WTI CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	3,375	2,500	2,363	1,750
WS	Hedge/Member		Decrease	USD	2,500	2,500	1,750	1,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	3,375	2,500	3,038	2,250
26	Hedge/Member		Decrease	USD	2,500	2,500	2,250	2,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	3,375	2,500	3,038	2,250
CL	Hedge/Member		Decrease	USD	2,500	2,500	2,250	2,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	3,375	2,500	3,038	2,250
CLL	Hedge/Member		Decrease	USD	2,500	2,500	2,250	2,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	3,375	2,500	3,038	2,250
CLS	Hedge/Member		Decrease	USD	2,500	2,500	2,250	2,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	3,375	2,500	3,038	2,250
CLT	Hedge/Member		Decrease	USD	2,500	2,500	2,250	2,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	1,688	1,250	1,519	1,125
QM	Hedge/Member		Decrease	USD	1,250	1,250	1,125	1,125
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	3	3	3	2
MCL	Hedge/Member		Decrease	USD	3	3	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	3,375	2,500	3,038	2,250
XCT	Hedge/Member		Decrease	USD	2,500	2,500	2,250	2,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	675	500	608	450
XC	Hedge/Member		Decrease	USD	500	500	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	3,375	2,500	3,038	2,250
CS	Hedge/Member		Decrease	USD	2,500	2,500	2,250	2,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (WTI CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	3,375	2,500	3,038	2,250
WS	Hedge/Member		Decrease	USD	2,500	2,500	2,250	2,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	3,713	2,750	3,443	2,550
26	Hedge/Member		Decrease	USD	2,750	2,750	2,550	2,550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	3,713	2,750	3,443	2,550
CL	Hedge/Member		Decrease	USD	2,750	2,750	2,550	2,550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	3,713	2,750	3,443	2,550
CLL	Hedge/Member		Decrease	USD	2,750	2,750	2,550	2,550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	3,713	2,750	3,443	2,550
CLS	Hedge/Member		Decrease	USD	2,750	2,750	2,550	2,550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	3,713	2,750	3,443	2,550
CLT	Hedge/Member		Decrease	USD	2,750	2,750	2,550	2,550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	1,856	1,375	1,721	1,275
QM	Hedge/Member		Decrease	USD	1,375	1,375	1,275	1,275
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	4	3	3	3
MCL	Hedge/Member		Decrease	USD	3	3	3	3
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	3,713	2,750	3,443	2,550
XCT	Hedge/Member		Decrease	USD	2,750	2,750	2,550	2,550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	743	550	689	510
XC	Hedge/Member		Decrease	USD	550	550	510	510
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	3,713	2,750	3,443	2,550
CS	Hedge/Member		Decrease	USD	2,750	2,750	2,550	2,550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (WTI CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	3,713	2,750	3,443	2,550
WS	Hedge/Member		Decrease	USD	2,750	2,750	2,550	2,550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	2,363	1,750	1,688	1,250
26	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	2,363	1,750	1,688	1,250
CL	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	2,363	1,750	1,688	1,250
CLL	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	2,363	1,750	1,688	1,250
CLS	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	2,363	1,750	1,688	1,250
CLT	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	1,181	875	844	625
QM	Hedge/Member		Decrease	USD	875	875	625	625
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	2	2	2	1
MCL	Hedge/Member		Decrease	USD	2	2	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	2,363	1,750	1,688	1,250
XCT	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	473	350	338	250
XC	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	2,363	1,750	1,688	1,250
CS	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (WTI CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	2,363	1,750	1,688	1,250
WS	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	3,713	2,750	2,700	2,000
26	Hedge/Member		Decrease	USD	2,750	2,750	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	3,713	2,750	2,700	2,000
CL	Hedge/Member		Decrease	USD	2,750	2,750	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	3,713	2,750	2,700	2,000
CLL	Hedge/Member		Decrease	USD	2,750	2,750	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	3,713	2,750	2,700	2,000
CLS	Hedge/Member		Decrease	USD	2,750	2,750	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	3,713	2,750	2,700	2,000
CLT	Hedge/Member		Decrease	USD	2,750	2,750	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	1,856	1,375	1,350	1,000
QM	Hedge/Member		Decrease	USD	1,375	1,375	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	4	3	3	2
MCL	Hedge/Member		Decrease	USD	3	3	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	3,713	2,750	2,700	2,000
XCT	Hedge/Member		Decrease	USD	2,750	2,750	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	743	550	540	400
XC	Hedge/Member		Decrease	USD	550	550	400	400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	3,713	2,750	2,700	2,000
CS	Hedge/Member		Decrease	USD	2,750	2,750	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (WTI CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	3,713	2,750	2,700	2,000
WS	Hedge/Member		Decrease	USD	2,750	2,750	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	4,050	3,000	3,375	2,500
26	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	4,050	3,000	3,375	2,500
CL	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	4,050	3,000	3,375	2,500
CLL	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	4,050	3,000	3,375	2,500
CLS	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	4,050	3,000	3,375	2,500
CLT	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	2,025	1,500	1,688	1,250
QM	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	4	3	3	3
MCL	Hedge/Member		Decrease	USD	3	3	3	3
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	4,050	3,000	3,375	2,500
XCT	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	810	600	675	500
XC	Hedge/Member		Decrease	USD	600	600	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	4,050	3,000	3,375	2,500
CS	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (WTI CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	4,050	3,000	3,375	2,500
WS	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	4,050	3,000	3,713	2,750
26	Hedge/Member		Decrease	USD	3,000	3,000	2,750	2,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	4,050	3,000	3,713	2,750
CL	Hedge/Member		Decrease	USD	3,000	3,000	2,750	2,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	4,050	3,000	3,713	2,750
CLL	Hedge/Member		Decrease	USD	3,000	3,000	2,750	2,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	4,050	3,000	3,713	2,750
CLS	Hedge/Member		Decrease	USD	3,000	3,000	2,750	2,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	4,050	3,000	3,713	2,750
CLT	Hedge/Member		Decrease	USD	3,000	3,000	2,750	2,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	2,025	1,500	1,856	1,375
QM	Hedge/Member		Decrease	USD	1,500	1,500	1,375	1,375
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	4	3	4	3
MCL	Hedge/Member		Decrease	USD	3	3	3	3
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	4,050	3,000	3,713	2,750
XCT	Hedge/Member		Decrease	USD	3,000	3,000	2,750	2,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	810	600	743	550
XC	Hedge/Member		Decrease	USD	600	600	550	550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	4,050	3,000	3,713	2,750
CS	Hedge/Member		Decrease	USD	3,000	3,000	2,750	2,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (WTI CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	4,050	3,000	3,713	2,750
WS	Hedge/Member		Decrease	USD	3,000	3,000	2,750	2,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	2,700	2,000	2,025	1,500
26	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	2,700	2,000	2,025	1,500
CL	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	2,700	2,000	2,025	1,500
CLL	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	2,700	2,000	2,025	1,500
CLS	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	2,700	2,000	2,025	1,500
CLT	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	1,350	1,000	1,013	750
QM	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	3	2	2	2
MCL	Hedge/Member		Decrease	USD	2	2	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	2,700	2,000	2,025	1,500
XCT	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	540	400	405	300
XC	Hedge/Member		Decrease	USD	400	400	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	2,700	2,000	2,025	1,500
CS	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (WTI CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	2,700	2,000	2,025	1,500
WS	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	3,375	2,500	2,700	2,000
26	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	3,375	2,500	2,700	2,000
CL	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	3,375	2,500	2,700	2,000
CLL	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	3,375	2,500	2,700	2,000
CLS	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	3,375	2,500	2,700	2,000
CLT	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	1,688	1,250	1,350	1,000
QM	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	3	3	3	2
MCL	Hedge/Member		Decrease	USD	3	3	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	3,375	2,500	2,700	2,000
XCT	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	675	500	540	400
XC	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	3,375	2,500	2,700	2,000
CS	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (WTI CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	3,375	2,500	2,700	2,000
WS	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	4,050	3,000	3,375	2,500
26	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	4,050	3,000	3,375	2,500
CL	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	4,050	3,000	3,375	2,500
CLL	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	4,050	3,000	3,375	2,500
CLS	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	4,050	3,000	3,375	2,500
CLT	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	2,025	1,500	1,688	1,250
QM	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	4	3	3	3
MCL	Hedge/Member		Decrease	USD	3	3	3	3
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	4,050	3,000	3,375	2,500
XCT	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	810	600	675	500
XC	Hedge/Member		Decrease	USD	600	600	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	4,050	3,000	3,375	2,500
CS	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (WTI CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	4,050	3,000	3,375	2,500
WS	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 7 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	2,025	1,500	2,363	1,750
26	Hedge/Member		Increase	USD	1,500	1,500	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 7 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	2,025	1,500	2,363	1,750
CL	Hedge/Member		Increase	USD	1,500	1,500	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 7 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	2,025	1,500	2,363	1,750
CLL	Hedge/Member		Increase	USD	1,500	1,500	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 7 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	2,025	1,500	2,363	1,750
CLS	Hedge/Member		Increase	USD	1,500	1,500	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 7 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	2,025	1,500	2,363	1,750
CLT	Hedge/Member		Increase	USD	1,500	1,500	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 7 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	1,013	750	1,181	875
QM	Hedge/Member		Increase	USD	750	750	875	875
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 7 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	2	2	2	2
MCL	Hedge/Member		Increase	USD	2	2	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	2,025	1,500	2,363	1,750
XCT	Hedge/Member		Increase	USD	1,500	1,500	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	405	300	473	350
XC	Hedge/Member		Increase	USD	300	300	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 7 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	2,025	1,500	2,363	1,750
CS	Hedge/Member		Increase	USD	1,500	1,500	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 7 (WTI CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	2,025	1,500	2,363	1,750
WS	Hedge/Member		Increase	USD	1,500	1,500	1,750	1,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (CRUDE OIL LAST DAY FINANCIAL FUT)

26	Spec	Increase	USD	1,013	750	1,350	1,000
26	Hedge/Member	Increase	USD	750	750	1,000	1,000

Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (CRUDE OIL FUTURE NYMEX)

CL	Spec	Increase	USD	1,013	750	1,350	1,000
CL	Hedge/Member	Increase	USD	750	750	1,000	1,000

Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (CRUDE OIL TRADE AT MARKER LONDON)

CLL	Spec	Increase	USD	1,013	750	1,350	1,000
CLL	Hedge/Member	Increase	USD	750	750	1,000	1,000

Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (CRUDE OIL TRADE AT MARKER SINGAPORE)

CLS	Spec	Increase	USD	1,013	750	1,350	1,000
CLS	Hedge/Member	Increase	USD	750	750	1,000	1,000

Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (CRUDE OIL TRADE AT SETTLEMENT)

CLT	Spec	Increase	USD	1,013	750	1,350	1,000
CLT	Hedge/Member	Increase	USD	750	750	1,000	1,000

Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (E-MINI CRUDE OIL FUTURES)

QM	Spec	Increase	USD	506	375	675	500
QM	Hedge/Member	Increase	USD	375	375	500	500

Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (MICRO CRUDE OIL FUTURES)

MCL	Spec	Increase	USD	1	1	1	1
MCL	Hedge/Member	Increase	USD	1	1	1	1

Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX TAS)

XCT	Spec	Increase	USD	1,013	750	1,350	1,000
XCT	Hedge/Member	Increase	USD	750	750	1,000	1,000

Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX)

XC	Spec	Increase	USD	203	150	270	200
XC	Hedge/Member	Increase	USD	150	150	200	200

Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (WTI CRUDE OIL FINANCIAL FUTURES)

WS	Spec	Increase	USD	1,013	750	1,350	1,000
WS	Hedge/Member	Increase	USD	750	750	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
REFINED PRODUCTS - Intra Spreads								
ARGUS BIODIESEL RME FOB RDAM SWAP - All Months (ARGUS BIODIESEL RME FOB RDAM S)								
1A	Spec		Increase	USD	880	800	1,760	1,600
1A	Hedge/Member		Increase	USD	800	800	1,600	1,600
Chicago ULSD (Platts) Swap - All Months (CHICAGO ULSD (PLATTS) SWAP)								
4C	Spec		Increase	USD	528	480	825	750
4C	Hedge/Member		Increase	USD	480	480	750	750
EIA FLAT TAX ON-HIGHWAY DIESEL SWAP- All Months (EIA FLAT TAX ONHWAY DIESEL SWP)								
A5	Spec		Increase	USD	550	500	1,100	1,000
A5	Hedge/Member		Increase	USD	500	500	1,000	1,000
European 1% Fuel Oil Rotterdam Calendar Swap - All Months (EUROPE 1% FUEL OIL RDAM CALSWAP)								
UH	Spec		Increase	USD	2,640	2,400	5,280	4,800
UH	Hedge/Member		Increase	USD	2,400	2,400	4,800	4,800
European 1% Fuel Oil Rotterdam Calendar Swap - All Months (MINI EURO 1% FUEL OIL FOBRDM SWP FT)								
T0	Spec		Increase	USD	264	240	528	480
T0	Hedge/Member		Increase	USD	240	240	480	480
European 3.5% Fuel Oil MED Calendar Swap (Mediterranean) - All Months (EUROPE 3.5% FUEL OIL MED CALSWAP)								
UI	Spec		Increase	USD	2,640	2,400	5,280	4,800
UI	Hedge/Member		Increase	USD	2,400	2,400	4,800	4,800
European 3.5% Fuel Oil Rotterdam Calendar Swap - All Months (EUROPE 3.5% FUEL OIL RDAM CALSWAP)								
UV	Spec		Increase	USD	4,400	4,000	5,280	4,800
UV	Hedge/Member		Increase	USD	4,000	4,000	4,800	4,800
European 3.5% Fuel Oil Rotterdam Calendar Swap - All Months (MINI EURO 3.5% FUEL OIL FOB RDM SWP)								
OD	Spec		Increase	USD	440	400	528	480
OD	Hedge/Member		Increase	USD	400	400	480	480
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 2 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	2,700	2,000	4,050	3,000
GX	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 2 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	270	200	405	300
QA	Hedge/Member		Increase	USD	200	200	300	300
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 3 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	2,700	2,000	4,050	3,000
GX	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 3 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	270	200	405	300
QA	Hedge/Member		Increase	USD	200	200	300	300
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 4 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	2,700	2,000	6,750	5,000
GX	Hedge/Member		Increase	USD	2,000	2,000	5,000	5,000
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 4 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	270	200	675	500
QA	Hedge/Member		Increase	USD	200	200	500	500
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 2 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	1,688	1,250	3,375	2,500
GX	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 2 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	169	125	338	250
QA	Hedge/Member		Increase	USD	125	125	250	250
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 3 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	1,688	1,250	3,375	2,500
GX	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 3 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	169	125	338	250
QA	Hedge/Member		Increase	USD	125	125	250	250
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 4 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	1,688	1,250	6,750	5,000
GX	Hedge/Member		Increase	USD	1,250	1,250	5,000	5,000
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 4 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	169	125	675	500
QA	Hedge/Member		Increase	USD	125	125	500	500
European Gasoil (ICE) Calendar Swap - Tier 3 vs. Tier 3 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	1,688	1,250	3,375	2,500
GX	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
European Gasoil (ICE) Calendar Swap - Tier 3 vs. Tier 3 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	169	125	338	250
QA	Hedge/Member		Increase	USD	125	125	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil (ICE) Calendar Swap - Tier 4 vs. Tier 4 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	1,688	1,250	2,700	2,000
GX	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
European Gasoil (ICE) Calendar Swap - Tier 4 vs. Tier 4 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	169	125	270	200
QA	Hedge/Member		Increase	USD	125	125	200	200
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	270	200	405	300
7F	Hedge/Member		Increase	USD	200	200	300	300
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	270	200	405	300
7FT	Hedge/Member		Increase	USD	200	200	300	300
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	2,700	2,000	4,050	3,000
BG	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	270	200	405	300
7F	Hedge/Member		Increase	USD	200	200	300	300
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	270	200	405	300
7FT	Hedge/Member		Increase	USD	200	200	300	300
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	2,700	2,000	4,050	3,000
BG	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	270	200	675	500
7F	Hedge/Member		Increase	USD	200	200	500	500
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	270	200	675	500
7FT	Hedge/Member		Increase	USD	200	200	500	500
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	2,700	2,000	6,750	5,000
BG	Hedge/Member		Increase	USD	2,000	2,000	5,000	5,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	169	125	338	250
7F	Hedge/Member		Increase	USD	125	125	250	250
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	169	125	338	250
7FT	Hedge/Member		Increase	USD	125	125	250	250
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	1,688	1,250	3,375	2,500
BG	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
European Gasoil Bullet Swap - Tier 2 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	169	125	338	250
7F	Hedge/Member		Increase	USD	125	125	250	250
European Gasoil Bullet Swap - Tier 2 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	169	125	338	250
7FT	Hedge/Member		Increase	USD	125	125	250	250
European Gasoil Bullet Swap - Tier 2 vs Tier 3 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	1,688	1,250	3,375	2,500
BG	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	169	125	675	500
7F	Hedge/Member		Increase	USD	125	125	500	500
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	169	125	675	500
7FT	Hedge/Member		Increase	USD	125	125	500	500
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	1,688	1,250	6,750	5,000
BG	Hedge/Member		Increase	USD	1,250	1,250	5,000	5,000
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	169	125	338	250
7F	Hedge/Member		Increase	USD	125	125	250	250
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	169	125	338	250
7FT	Hedge/Member		Increase	USD	125	125	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	1,688	1,250	3,375	2,500
BG	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
European Gasoil Bullet Swap - Tier 4 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	169	125	270	200
7F	Hedge/Member		Increase	USD	125	125	200	200
European Gasoil Bullet Swap - Tier 4 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	169	125	270	200
7FT	Hedge/Member		Increase	USD	125	125	200	200
European Gasoil Bullet Swap - Tier 4 vs Tier 4 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	1,688	1,250	2,700	2,000
BG	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
European Singapore Fuel Oil 180cst Calendar Swap - Tier 1 vs. Tier 2 (MINI SINGP FUEL OIL 180CST SWP FUT)								
0F	Spec		Increase	USD	440	400	523	475
0F	Hedge/Member		Increase	USD	400	400	475	475
European Singapore Fuel Oil 180cst Calendar Swap - Tier 1 vs. Tier 2 (SINGAPORE FUEL 180CST CALSWAP)								
UA	Spec		Increase	USD	4,400	4,000	5,225	4,750
UA	Hedge/Member		Increase	USD	4,000	4,000	4,750	4,750
European Singapore Fuel Oil 180cst Calendar Swap - Tier 2 vs. Tier 2 (MINI SINGP FUEL OIL 180CST SWP FUT)								
0F	Spec		Increase	USD	440	400	523	475
0F	Hedge/Member		Increase	USD	400	400	475	475
European Singapore Fuel Oil 180cst Calendar Swap - Tier 2 vs. Tier 2 (SINGAPORE FUEL 180CST CALSWAP)								
UA	Spec		Increase	USD	4,400	4,000	5,225	4,750
UA	Hedge/Member		Increase	USD	4,000	4,000	4,750	4,750
FAME 0 (Argus) Biodiesel FOB Rotterdam Swap - All Months (FAME 0 (ARGUS) BIODSL FOB RTTRDM)								
2L	Spec		Increase	USD	1,100	1,000	1,760	1,600
2L	Hedge/Member		Increase	USD	1,000	1,000	1,600	1,600
GROUP THREE ULSD (PLATTS) SWAP - All Months (GROUP THREE ULSD (PLATTS) SWAP)								
A7	Spec		Increase	USD	528	480	825	750
A7	Hedge/Member		Increase	USD	480	480	750	750
Gulf Coast Gasoline - All Months ((DELIST 4/10) LR TAS GULFCOAST GAS)								
LRT	Spec		Increase	USD	550	500	1,100	1,000
LRT	Hedge/Member		Increase	USD	500	500	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Gulf Coast Gasoline - All Months (GULF COAST GASOLINE FUTURES)								
LR	Spec		Increase	USD	550	500	1,100	1,000
LR	Hedge/Member		Increase	USD	500	500	1,000	1,000
GULF COAST GASOLINE CALENDAR SWAP (GS) - Tier 1 vs. 2 (GULF COAST GASOLINE CLNDR SWAP FUT)								
GS	Spec		Increase	USD	55	50	220	200
GS	Hedge/Member		Increase	USD	50	50	200	200
GULF COAST GASOLINE CALENDAR SWAP (GS) - Tier 1 vs. 3 (GULF COAST GASOLINE CLNDR SWAP FUT)								
GS	Spec		Increase	USD	55	50	220	200
GS	Hedge/Member		Increase	USD	50	50	200	200
GULF COAST GASOLINE CALENDAR SWAP (GS) - Tier 2 vs. 3 (GULF COAST GASOLINE CLNDR SWAP FUT)								
GS	Spec		Increase	USD	55	50	220	200
GS	Hedge/Member		Increase	USD	50	50	200	200
GULF COAST GASOLINE CALENDAR SWAP (GS) - Tier 3 vs. 3 (GULF COAST GASOLINE CLNDR SWAP FUT)								
GS	Spec		Increase	USD	55	50	220	200
GS	Hedge/Member		Increase	USD	50	50	200	200
Gulf Coast ULSD (Argus) Calendar Swaps - All Months (GC ULSD ARGUS CAL SWAP)								
AJ	Spec		Increase	USD	528	480	825	750
AJ	Hedge/Member		Increase	USD	480	480	750	750
Gulf Coast ULSD (OPIS) Swap - All Months (GULF COAST ULSD (OPIS) SWAP)								
5P	Spec		Increase	USD	528	480	825	750
5P	Hedge/Member		Increase	USD	480	480	750	750
Gulf Coast Ultra Low Sulfur Diesel (ULSD) - All Months (GULF COAST ULTRA LOW SULFUR DIESEL)								
LU	Spec		Increase	USD	528	480	825	750
LU	Hedge/Member		Increase	USD	480	480	750	750
Gulf Coast Ultra Low Sulfur Diesel (ULSD) - All Months (LU TAS NYMEX GULF COAST ULSD FUTURE)								
LUT	Spec		Increase	USD	528	480	825	750
LUT	Hedge/Member		Increase	USD	480	480	750	750
Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap - All Months (GULF COAST ULSD CALENDAR SWAP)								
LY	Spec		Increase	USD	528	480	825	750
LY	Hedge/Member		Increase	USD	480	480	750	750
Los Angeles CARB Diesel (OPIS) Outright Swap - All Months (LA CARB DIESEL (OPIS))								
LX	Spec		Increase	USD	528	480	1,100	1,000
LX	Hedge/Member		Increase	USD	480	480	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (E-MINI HEATING OIL FUTURES)

QH	Spec		Decrease	USD	1,350	1,000	844	625
QH	Hedge/Member		Decrease	USD	1,000	1,000	625	625

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL FUTURES NYMEX)

BH	Spec		Decrease	USD	2,700	2,000	1,688	1,250
BH	Hedge/Member		Decrease	USD	2,000	2,000	1,250	1,250
HO	Spec		Decrease	USD	2,700	2,000	1,688	1,250
HO	Hedge/Member		Decrease	USD	2,000	2,000	1,250	1,250

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL LAST DAY FINANCIAL FUT)

23	Spec		Decrease	USD	2,700	2,000	1,688	1,250
23	Hedge/Member		Decrease	USD	2,000	2,000	1,250	1,250

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL TAM LONDON)

HOL	Spec		Decrease	USD	2,700	2,000	1,688	1,250
HOL	Hedge/Member		Decrease	USD	2,000	2,000	1,250	1,250

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL TRADE AT SETTLEMENT)

HOT	Spec		Decrease	USD	2,700	2,000	1,688	1,250
HOT	Hedge/Member		Decrease	USD	2,000	2,000	1,250	1,250

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (NYMEX NY HARBOR HEAT OIL CLNDR SWAP)

MP	Spec		Decrease	USD	2,700	2,000	1,688	1,250
MP	Hedge/Member		Decrease	USD	2,000	2,000	1,250	1,250

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (E-MINI HEATING OIL FUTURES)

QH	Spec		Decrease	USD	1,181	875	675	500
QH	Hedge/Member		Decrease	USD	875	875	500	500

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (HEATING OIL FUTURES NYMEX)

BH	Spec		Decrease	USD	2,363	1,750	1,350	1,000
BH	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
HO	Spec		Decrease	USD	2,363	1,750	1,350	1,000
HO	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (HEATING OIL LAST DAY FINANCIAL FUT)

23	Spec		Decrease	USD	2,363	1,750	1,350	1,000
23	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (HEATING OIL TAM LONDON)

HOL	Spec		Decrease	USD	2,363	1,750	1,350	1,000
HOL	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (HEATING OIL TRADE AT SETTLEMENT)

HOT	Spec		Decrease	USD	2,363	1,750	1,350	1,000
HOT	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (NYMEX NY HARBOR HEAT OIL CLNDR SWAP)

MP	Spec		Decrease	USD	2,363	1,750	1,350	1,000
MP	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (E-MINI HEATING OIL FUTURES)

QH	Spec		Decrease	USD	844	625	506	375
QH	Hedge/Member		Decrease	USD	625	625	375	375

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (HEATING OIL FUTURES NYMEX)

BH	Spec		Decrease	USD	1,688	1,250	1,013	750
BH	Hedge/Member		Decrease	USD	1,250	1,250	750	750
HO	Spec		Decrease	USD	1,688	1,250	1,013	750
HO	Hedge/Member		Decrease	USD	1,250	1,250	750	750

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (HEATING OIL LAST DAY FINANCIAL FUT)

23	Spec		Decrease	USD	1,688	1,250	1,013	750
23	Hedge/Member		Decrease	USD	1,250	1,250	750	750

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (HEATING OIL TAM LONDON)

HOL	Spec		Decrease	USD	1,688	1,250	1,013	750
HOL	Hedge/Member		Decrease	USD	1,250	1,250	750	750

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (HEATING OIL TRADE AT SETTLEMENT)

HOT	Spec		Decrease	USD	1,688	1,250	1,013	750
HOT	Hedge/Member		Decrease	USD	1,250	1,250	750	750

NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (NYMEX NY HARBOR HEAT OIL CLNDR SWAP)

MP	Spec		Decrease	USD	1,688	1,250	1,013	750
MP	Hedge/Member		Decrease	USD	1,250	1,250	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
New York Harbor Ultra Low Sulfur Diesel (ULSD) - All Months (LH TAS NYMEX GULF COAST ULS)								
LHT	Spec		Increase	USD	528	480	825	750
LHT	Hedge/Member		Increase	USD	480	480	750	750
New York Harbor Ultra Low Sulfur Diesel (ULSD) - All Months (NEW YORK HARBOR ULSD)								
LH	Spec		Increase	USD	528	480	825	750
LH	Hedge/Member		Increase	USD	480	480	750	750
New York Ultra Low Sulfur Diesel (ULSD) Swap - All Months (NY ULTRA LOW S DIESEL CAL SWAP)								
YS	Spec		Increase	USD	528	480	825	750
YS	Hedge/Member		Increase	USD	480	480	750	750
Singapore 380CST Fuel Oil - All Months (SINGAPORE FUEL OIL FUTURES)								
HZ	Spec		Increase	USD	264	240	528	480
HZ	Hedge/Member		Increase	USD	240	240	480	480

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
COAL - Inter-commodity Spread Rates						
CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs PJM OFF-PEAK CALENDAR-MONTH LMP SWAP FUTURES (NY-JP - CME)						
Spread Credit Rate	New	+1:-1			35%	35%
Spread Credit Rate	New	+1:-1			35%	35%
ELECTRICITY - Inter-commodity Spread Rates						
CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs PJM OFF-PEAK CALENDAR-MONTH LMP SWAP FUTURES (NY-JP - CME)						
Spread Credit Rate	New	+1:-1			35%	35%
Spread Credit Rate	New	+1:-1			35%	35%