



11-77

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, February 25, 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

**Saturday, February 26, 2011.**

Current rates as of:

**Friday, February 25, 2011.**

In this current advisory there are changes to the Short Option Minimum and/or the Volatility Scan Range. Below are descriptions of what each change affects:

The Short Option Minimum (SOM) is a charge that is applied only to portfolios concentrated in short options that do not generate a minimum margin requirement level when margins are calculated using the normal 16 SPAN scenarios. The SOM charge per short calls or short puts is a percentage of the outright margin on one underlying futures contract.

The volatility scan range is the change in implied volatility that is used in each of SPAN's 16 scenarios.

# SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>CRUDE OIL - Outright Rates</b>								
<b>BRENT CALENDAR FUT STRP (BPS)</b>								
BPS	Spec		New	USD			66,000	60,000
BPS	Hedge/Member		New	USD			60,000	60,000
<b>BRENT QUARTERLY FUTURES STRIP SYNTH (BQS)</b>								
BQS	Spec		New	USD			16,500	15,000
BQS	Hedge/Member		New	USD			15,000	15,000
<b>ENVIRONMENTAL - Outright Rates</b>								
<b>CERPLUS (CPL)</b>								
CPL	Spec		New	EUR			660	600
CPL	Hedge/Member		New	EUR			600	600
<b>PETROLEUM CRACKS AND SPREADS - Outright Rates</b>								
<b>DME OMAN CRUDE VS DUBIA PLATTS SWAP (DPO)</b>								
DPO	Spec	Tier 1	New	USD			1,375	1,250
DPO	Hedge/Member	Tier 1	New	USD			1,250	1,250
DPO	Spec	Tier 2	New	USD			1,375	1,250
DPO	Hedge/Member	Tier 2	New	USD			1,250	1,250
<b>GULF CO NO6 FUELOIL 3% V. EURO 3.5% (GCU)</b>								
GCU	Spec		New	USD			3,300	3,000
GCU	Hedge/Member		New	USD			3,000	3,000
<b>ICE BRNT SPORE VS DME OMAN CRUD SWP (BSG)</b>								
BSG	Spec	Tier 1	New	USD			2,200	2,000
BSG	Hedge/Member	Tier 1	New	USD			2,000	2,000
BSG	Spec	Tier 2	New	USD			2,200	2,000
BSG	Hedge/Member	Tier 2	New	USD			2,000	2,000
<b>NEW YORK .3% FUEL OIL HIPR V. NY 1% (NYH)</b>								
NYH	Spec		New	USD			1,650	1,500
NYH	Hedge/Member		New	USD			1,500	1,500
<b>NEW YORK FUEL OIL 1% V. EURO 1% FO (NYF)</b>								
NYF	Spec		New	USD			3,300	3,000
NYF	Hedge/Member		New	USD			3,000	3,000
<b>SINGAPORE GASOIL 10PPM V .5% SULFUR (STZ)</b>								
STZ	Spec	Tier 1	New	USD			1,375	1,250
STZ	Hedge/Member	Tier 1	New	USD			1,250	1,250
STZ	Spec	Tier 2	New	USD			1,375	1,250
STZ	Hedge/Member	Tier 2	New	USD			1,250	1,250

## **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**

#### **SPORE GASO .05 V.5% SPRD SULF SWP (SZZ)**

SZZ	Spec	Tier 1	New	USD			1,375	1,250
SZZ	Hedge/Member	Tier 1	New	USD			1,250	1,250
SZZ	Spec	Tier 2	New	USD			1,375	1,250
SZZ	Hedge/Member	Tier 2	New	USD			1,250	1,250

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>REFINED PRODUCTS - Outright Rates</b>								
<b>NEW YORK .3% FUEL OIL HIPR BALMO SW (NYB)</b>								
NYB	Spec	Tier 2	New	USD			9,350	8,500
NYB	Hedge/Member	Tier 2	New	USD			8,500	8,500
NYB	Spec	Tier 1	New	USD			9,350	8,500
NYB	Hedge/Member	Tier 1	New	USD			8,500	8,500
<b>NEW YORK .7% FUEL OIL BALMO (NYS)</b>								
NYS	Spec	Tier 1	New	USD			6,600	6,000
NYS	Hedge/Member	Tier 1	New	USD			6,000	6,000
NYS	Spec	Tier 2	New	USD			6,600	6,000
NYS	Hedge/Member	Tier 2	New	USD			6,000	6,000
<b>NEW YORK 2.2% FUEL OIL BALMO SWAP (NYE)</b>								
NYE	Spec	Tier 2	New	USD			6,600	6,000
NYE	Hedge/Member	Tier 2	New	USD			6,000	6,000
NYE	Spec	Tier 1	New	USD			6,600	6,000
NYE	Hedge/Member	Tier 1	New	USD			6,000	6,000
<b>NEW YORK 3% FUEL OIL BALMO SWP (NYT)</b>								
NYT	Spec	Tier 1	New	USD			6,600	6,000
NYT	Hedge/Member	Tier 1	New	USD			6,000	6,000
NYT	Spec	Tier 2	New	USD			6,600	6,000
NYT	Hedge/Member	Tier 2	New	USD			6,000	6,000
<b>SINGAPORE GASOIL .05% SULFUR (PLTS) (SZF)</b>								
SZF	Spec	Tier 1	New	USD			5,500	5,000
SZF	Hedge/Member	Tier 1	New	USD			5,000	5,000
SZF	Spec	Tier 2	New	USD			5,500	5,000
SZF	Hedge/Member	Tier 2	New	USD			5,000	5,000
<b>SINGAPORE GASOIL 10PPM(PLATTS) SWP (STF)</b>								
STF	Spec	Tier 1	New	USD			5,500	5,000
STF	Hedge/Member	Tier 1	New	USD			5,000	5,000
STF	Spec	Tier 2	New	USD			5,500	5,000
STF	Hedge/Member	Tier 2	New	USD			5,000	5,000
<b>SPORE GASOIL0.05% SULFUR BALMO SWAP (SZL)</b>								
SZL	Spec	Tier 1	New	USD			6,600	6,000
SZL	Hedge/Member	Tier 1	New	USD			6,000	6,000
SZL	Spec	Tier 2	New	USD			6,600	6,000
SZL	Hedge/Member	Tier 2	New	USD			6,000	6,000

## 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

#### **SPORE GASOIL10 PPM PLTS BALMO SWAP (STL)**

STL	Spec	Tier 1	New	USD			6,600	6,000
STL	Hedge/Member	Tier 1	New	USD			6,000	6,000
STL	Spec	Tier 2	New	USD			6,600	6,000
STL	Hedge/Member	Tier 2	New	USD			6,000	6,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>CRUDE OIL - Intra Spreads</b>								
<b>Brent Option on Calendar Futures Strip - All Months (BRENT CALENDAR FUT STRP)</b>								
BPS	Spec		New	USD			13,200	12,000
BPS	Hedge/Member		New	USD			12,000	12,000
<b>Brent Option on Quarterly Futures Strip - All Months (BRENT QUARTERLY FUTURES STRIP SYNTH)</b>								
BQS	Spec		New	USD			3,300	3,000
BQS	Hedge/Member		New	USD			3,000	3,000
<b>CRUDE OIL COMBO ON CALENDAR STRIP - All Months (CRUDE OIL CALENDAR FUT STRP SYNTH)</b>								
8S	Spec		New	USD			11,000	10,000
8S	Hedge/Member		New	USD			10,000	10,000
<b>CRUDE OIL COMBO ON QUARTERLY STRIP - All Months (CRUDE OIL QUARTERLY FUT SYNTH STRP)</b>								
8T	Spec		New	USD			2,750	2,500
8T	Hedge/Member		New	USD			2,500	2,500
<b>ENVIRONMENTAL - Intra Spreads</b>								
<b>In Delivery Month Certified Emission Reduction Plus (CER+) Futures - All Months (CERPLUS)</b>								
CPL	Spec		New	EUR			330	300
CPL	Hedge/Member		New	EUR			300	300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>PETROLEUM CRACKS AND SPREADS - Intra Spreads</b>								
<b>Dubai (Platts) vs. DME Oman Crude Oil Swap Futures - Tier 1 vs Tier 2 (DME OMAN CRUDE VS DUBIA PLATTS SWAP)</b>								
DPO	Spec		New	USD			275	250
DPO	Hedge/Member		New	USD			250	250
<b>Dubai (Platts) vs. DME Oman Crude Oil Swap Futures - Tier 2 vs Tier 2 (DME OMAN CRUDE VS DUBIA PLATTS SWAP)</b>								
DPO	Spec		New	USD			275	250
DPO	Hedge/Member		New	USD			250	250
<b>Gulf Coast No. 6 Fuel Oil 3.0% vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) Swap Futures - All Months (GULF CO NO6 FUELOIL 3% V. EURO 3.5%)</b>								
GCU	Spec		New	USD			660	600
GCU	Hedge/Member		New	USD			600	600
<b>ICE Brent (Singapore Marker) vs. DME Oman Crude Oil Swap Futures - Tier 1 vs Tier 2 (ICE BRNT SPORE VS DME OMAN CRUD SWP)</b>								
BSG	Spec		New	USD			440	400
BSG	Hedge/Member		New	USD			400	400
<b>ICE Brent (Singapore Marker) vs. DME Oman Crude Oil Swap Futures - Tier 2 vs Tier 2 (ICE BRNT SPORE VS DME OMAN CRUD SWP)</b>								
BSG	Spec		New	USD			440	400
BSG	Hedge/Member		New	USD			400	400
<b>New York 0.3% Fuel Oil HiPr vs. New York Fuel Oil 1.0% (Platts) Swap Futures - All Months (NEW YORK .3% FUEL OIL HIPR V. NY 1%)</b>								
NYH	Spec		New	USD			330	300
NYH	Hedge/Member		New	USD			300	300
<b>New York Fuel Oil 1.0% vs. European 1% Fuel Oil Cargoes FOB NWE (Platts) Swap Futures - All Months (NEW YORK FUEL OIL 1% V. EURO 1% FO)</b>								
NYF	Spec		New	USD			660	600
NYF	Hedge/Member		New	USD			600	600
<b>Singapore Gasoil 0.05 vs 0.5% Sulfur Spread (Platts) Swap Futures - All Months (SPORE GASO .05 V.5% SPRD SULF SWP)</b>								
SZZ	Spec		New	USD			275	250
SZZ	Hedge/Member		New	USD			250	250
<b>Singapore Gasoil 10 ppm vs 0.5% Sulfur Spread (Platts) Swap Futures - All Months (SINGAPORE GASOIL 10PPM V .5% SULFUR)</b>								
STZ	Spec		New	USD			275	250
STZ	Hedge/Member		New	USD			250	250

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>REFINED PRODUCTS - Intra Spreads</b>								
<b>New York 0.3% Fuel Oil HiPr (Platts) BALMO Swap Futures - All Months (NEW YORK .3% FUEL OIL HIPR BALMO SW)</b>								
NYB	Spec		New	USD			1,925	1,750
NYB	Hedge/Member		New	USD			1,750	1,750
<b>New York 0.7% Fuel Oil (Platts) BALMO Swap Futures - All Months (NEW YORK .7% FUEL OIL BALMO)</b>								
NYS	Spec		New	USD			1,375	1,250
NYS	Hedge/Member		New	USD			1,250	1,250
<b>New York 2.2% Fuel Oil (Platts) BALMO Swap Futures - All Months (NEW YORK 2.2% FUEL OIL BALMO SWAP)</b>								
NYE	Spec		New	USD			1,375	1,250
NYE	Hedge/Member		New	USD			1,250	1,250
<b>New York 3.0% Fuel Oil (Platts) BALMO Swap Futures - All Months (NEW YORK 3% FUEL OIL BALMO SWP)</b>								
NYT	Spec		New	USD			1,375	1,250
NYT	Hedge/Member		New	USD			1,250	1,250
<b>Singapore Gasoil 0.05% Sulfur (Platts) BALMO Swap Futures - All Months (SPORE GASOIL0.05% SULFUR BALMO SWAP)</b>								
SZL	Spec		New	USD			1,650	1,500
SZL	Hedge/Member		New	USD			1,500	1,500
<b>Singapore Gasoil 0.05% Sulfur (Platts) Swap Futures - All Months (SINGAPORE GASOIL .05% SULFUR (PLTS))</b>								
SZF	Spec		New	USD			1,375	1,250
SZF	Hedge/Member		New	USD			1,250	1,250
<b>Singapore Gasoil 10 ppm (Platts) BALMO Swap Futures - All Months (SPORE GASOIL10 PPM PLTS BALMO SWAP)</b>								
STL	Spec		New	USD			1,650	1,500
STL	Hedge/Member		New	USD			1,500	1,500
<b>Singapore Gasoil 10 ppm (Platts) Swap Futures - All Months (SINGAPORE GASOIL 10PPM(PLATTS) SWP)</b>								
STF	Spec		New	USD			1,375	1,250
STF	Hedge/Member		New	USD			1,250	1,250



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>REFINED PRODUCTS - Inter-commodity Spread Rates</b>						
<b>NEW YORK 0.3% FUEL OIL HIPR (PLATTS) BALMO SWAP FUTURES (NY-NYB - CME) vs NY 0.3% FUEL OIL HIPR (PLATTS) SWAP FUTURES (NY-8N - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>NEW YORK 0.7% FUEL OIL (PLATTS) BALMO SWAP FUTURES (NY-NYS - CME) vs NY 0.7% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y4 - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>NEW YORK 2.2% FUEL OIL (PLATTS) BALMO SWAP FUTURES (NY-NYE - CME) vs NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-Y3 - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>NEW YORK 3.0% FUEL OIL (PLATTS) BALMO SWAP FUTURES (NY-NYT - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>SINGAPORE GASOIL 0.05% SULFUR (PLATTS) SWAP FUTURES (NY-SZF - CME) vs SINGAPORE GASOIL 0.05% SULFUR (PLATTS) BALMO SWAP FUTURES (NY-SZL - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%
<b>SINGAPORE GASOIL 10 PPM (PLATTS) SWAP FUTURES (NY-STF - CME) vs SINGAPORE GASOIL 10 PPM (PLATTS) BALMO SWAP FUTURES (NY-STL - CME)</b>						
Spread Credit Rate	New	+1:-1			75%	75%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Short Option Minimum (SOM) Rate</b>						
<b>CRUDE OIL - Short Option Minimum (SOM) Rate</b>						
<b>BRENT OPTION ON CALENDAR FUTURES STRIP (BPC, BPS) - SOM</b>						
Clearing Member Rate		New			660.00	600.00
<b>BRENT OPTION ON QUARTERLY FUTURES STRIP (BQP, BQS) - SOM</b>						
Clearing Member Rate		New			165.00	150.00
<b>ENVIRONMENTAL - Short Option Minimum (SOM) Rate</b>						
<b>IN DELIVERY MONTH CERTIFIED EMISSION REDUCTION PLUS (CER+) FUTURES (CPL) - SOM</b>						
Clearing Member Rate		New			22.00	20.00
<b>PETROLEUM CRACKS AND SPREADS - Short Option Minimum (SOM) Rate</b>						
<b>DUBAI (PLATTS) VS. DME OMAN CRUDE OIL SWAP FUTURES (DPO) - SOM</b>						
Clearing Member Rate		New			55.00	50.00
<b>GULF COAST NO. 6 FUEL OIL 3.0% VS. EUROPEAN 3.5% FUEL OIL BARGES FOB RDAM (PLATTS) SWAP FUTURES (GCU) - SOM</b>						
Clearing Member Rate		New			55.00	50.00
<b>ICE BRENT (SINGAPORE MARKER) VS. DME OMAN CRUDE OIL SWAP FUTURES (BSG) - SOM</b>						
Clearing Member Rate		New			55.00	50.00
<b>NEW YORK 0.3% FUEL OIL HIPR VS. NEW YORK FUEL OIL 1.0% (PLATTS) SWAP FUTURES (NYH) - SOM</b>						
Clearing Member Rate		New			55.00	50.00
<b>NEW YORK FUEL OIL 1.0% VS. EUROPEAN 1% FUEL OIL CARGOES FOB NWE (PLATTS) SWAP FUTURES (NYF) - SOM</b>						
Clearing Member Rate		New			55.00	50.00
<b>SINGAPORE GASOIL 0.05 VS 0.5% SULFUR SPREAD (PLATTS) SWAP FUTURES (SZZ) - SOM</b>						
Clearing Member Rate		New			55.00	50.00
<b>SINGAPORE GASOIL 10 PPM VS 0.5% SULFUR SPREAD (PLATTS) SWAP FUTURES (STZ) - SOM</b>						
Clearing Member Rate		New			55.00	50.00

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Short Option Minimum (SOM) Rate</b>						
<b>REFINED PRODUCTS - Short Option Minimum (SOM) Rate</b>						
<b>NEW YORK 0.3% FUEL OIL HIPR (PLATTS) BALMO SWAP FUTURES (NYB) - SOM</b>						
Clearing Member Rate		New			55.00	50.00
<b>NEW YORK 0.7% FUEL OIL (PLATTS) BALMO SWAP FUTURES (NYS) - SOM</b>						
Clearing Member Rate		New			55.00	50.00
<b>NEW YORK 2.2% FUEL OIL (PLATTS) BALMO SWAP FUTURES (NYE) - SOM</b>						
Clearing Member Rate		New			55.00	50.00
<b>NEW YORK 3.0% FUEL OIL (PLATTS) BALMO SWAP FUTURES (NYT) - SOM</b>						
Clearing Member Rate		New			55.00	50.00
<b>SINGAPORE GASOIL 0.05% SULFUR (PLATTS) BALMO SWAP FUTURES (SZL) - SOM</b>						
Clearing Member Rate		New			55.00	50.00
<b>SINGAPORE GASOIL 0.05% SULFUR (PLATTS) SWAP FUTURES (SZF) - SOM</b>						
Clearing Member Rate		New			55.00	50.00
<b>SINGAPORE GASOIL 10 PPM (PLATTS) BALMO SWAP FUTURES (STL) - SOM</b>						
Clearing Member Rate		New			55.00	50.00
<b>SINGAPORE GASOIL 10 PPM (PLATTS) SWAP FUTURES (STF) - SOM</b>						
Clearing Member Rate		New			55.00	50.00

# SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Volatility Scan (volScan) Rate</b>						
<b>CRUDE OIL - Volatility Scan (volScan) Rate</b>						
<b>BRENT OPTION ON CALENDAR FUTURES STRIP (BPC, BPS) - volScan</b>						
Clearing Member Rate		New				0.08
<b>BRENT OPTION ON QUARTERLY FUTURES STRIP (BQP, BQS) - volScan</b>						
Clearing Member Rate		New				0.08
<b>ENVIRONMENTAL - Volatility Scan (volScan) Rate</b>						
<b>IN DELIVERY MONTH CERTIFIED EMISSION REDUCTION PLUS (CER+) FUTURES (CPL) - volScan</b>						
Clearing Member Rate		New				0.03
<b>PETROLEUM CRACKS AND SPREADS - Volatility Scan (volScan) Rate</b>						
<b>DUBAI (PLATTS) VS. DME OMAN CRUDE OIL SWAP FUTURES (DPO) - volScan</b>						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
<b>GULF COAST NO. 6 FUEL OIL 3.0% VS. EUROPEAN 3.5% FUEL OIL BARGES FOB RDAM (PLATTS) SWAP FUTURES (GCU) - volScan</b>						
Clearing Member Rate		New				0.08
<b>ICE BRENT (SINGAPORE MARKER) VS. DME OMAN CRUDE OIL SWAP FUTURES (BSG) - volScan</b>						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
<b>NEW YORK 0.3% FUEL OIL HIPR VS. NEW YORK FUEL OIL 1.0% (PLATTS) SWAP FUTURES (NYH) - volScan</b>						
Clearing Member Rate		New				0.08
<b>NEW YORK FUEL OIL 1.0% VS. EUROPEAN 1% FUEL OIL CARGOES FOB NWE (PLATTS) SWAP FUTURES (NYF) - volScan</b>						
Clearing Member Rate		New				0.08
<b>SINGAPORE GASOIL 0.05 VS 0.5% SULFUR SPREAD (PLATTS) SWAP FUTURES (SZZ) - volScan</b>						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
<b>SINGAPORE GASOIL 10 PPM VS 0.5% SULFUR SPREAD (PLATTS) SWAP FUTURES (STZ) - volScan</b>						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Volatility Scan (volScan) Rate</b>						
<b>REFINED PRODUCTS - Volatility Scan (volScan) Rate</b>						
<b>NEW YORK 0.3% FUEL OIL HIPR (PLATTS) BALMO SWAP FUTURES (NYB) - volScan</b>						
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 1	New				0.08
<b>NEW YORK 0.7% FUEL OIL (PLATTS) BALMO SWAP FUTURES (NYS) - volScan</b>						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
<b>NEW YORK 2.2% FUEL OIL (PLATTS) BALMO SWAP FUTURES (NYE) - volScan</b>						
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 1	New				0.08
<b>NEW YORK 3.0% FUEL OIL (PLATTS) BALMO SWAP FUTURES (NYT) - volScan</b>						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
<b>SINGAPORE GASOIL 0.05% SULFUR (PLATTS) BALMO SWAP FUTURES (SZL) - volScan</b>						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
<b>SINGAPORE GASOIL 0.05% SULFUR (PLATTS) SWAP FUTURES (SZF) - volScan</b>						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
<b>SINGAPORE GASOIL 10 PPM (PLATTS) BALMO SWAP FUTURES (STL) - volScan</b>						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
<b>SINGAPORE GASOIL 10 PPM (PLATTS) SWAP FUTURES (STF) - volScan</b>						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08