



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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Wednesday, November 14, 2018

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

Thursday, November 15, 2018.

Current rates as of:

Wednesday, November 14, 2018.

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
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Outright Rates

CRUDE OIL - Outright Rates

DUBAI CRUDE OIL CALENDAR FUT (DC)

DC	Spec	Mnth1	Increase	USD	3,850	3,500	4,400	4,000
DC	Hedge/Member	Mnth1	Increase	USD	3,500	3,500	4,000	4,000
DC	Spec	Mnth 2	Increase	USD	3,740	3,400	4,290	3,900
DC	Hedge/Member	Mnth 2	Increase	USD	3,400	3,400	3,900	3,900
DC	Spec	Mnth 3-8	Increase	USD	3,630	3,300	4,180	3,800
DC	Hedge/Member	Mnth 3-8	Increase	USD	3,300	3,300	3,800	3,800
DC	Spec	Mnth9+	Increase	USD	3,300	3,000	3,850	3,500
DC	Hedge/Member	Mnth9+	Increase	USD	3,000	3,000	3,500	3,500

MINI DUBAI CRUDE OIL (PLATTS) FUT (DBL)

DBL	Spec	Mnth1	Increase	USD	385	350	440	400
DBL	Hedge/Member	Mnth1	Increase	USD	350	350	400	400
DBL	Spec	Mnth 2	Increase	USD	374	340	429	390
DBL	Hedge/Member	Mnth 2	Increase	USD	340	340	390	390
DBL	Spec	Mnth 3-8	Increase	USD	363	330	418	380
DBL	Hedge/Member	Mnth 3-8	Increase	USD	330	330	380	380
DBL	Spec	Mnth9+	Increase	USD	330	300	385	350
DBL	Hedge/Member	Mnth9+	Increase	USD	300	300	350	350

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

DME Products - Outright Rates

DME OMAN CRUDE OIL (OQ)

OQ	Spec	Mnth 2-3	Increase	USD	4,510	4,100	5,170	4,700
OQ	Hedge/Member	Mnth 2-3	Increase	USD	4,100	4,100	4,700	4,700
OQ	Spec	Mnth 4-8	Increase	USD	4,290	3,900	5,060	4,600
OQ	Hedge/Member	Mnth 4-8	Increase	USD	3,900	3,900	4,600	4,600
OQ	Spec	Mnth 9+	Increase	USD	3,850	3,500	4,510	4,100
OQ	Hedge/Member	Mnth 9+	Increase	USD	3,500	3,500	4,100	4,100

DUBAI CRUDE OIL (PLATTS) (DCD)

DCD	Spec	Mnth 1	Increase	USD	3,850	3,500	4,400	4,000
DCD	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	4,000	4,000
DCD	Spec	Mnths 2	Increase	USD	3,740	3,400	4,290	3,900
DCD	Hedge/Member	Mnths 2	Increase	USD	3,400	3,400	3,900	3,900
DCD	Spec	Mnths 3-8	Increase	USD	3,630	3,300	4,180	3,800
DCD	Hedge/Member	Mnths 3-8	Increase	USD	3,300	3,300	3,800	3,800
DCD	Spec	Mnths 9+	Increase	USD	3,300	3,000	3,850	3,500
DCD	Hedge/Member	Mnths 9+	Increase	USD	3,000	3,000	3,500	3,500

OMAN CRUDE FINANCIAL (ZG)

ZG	Spec	Mnth 2-3	Increase	USD	4,510	4,100	5,170	4,700
ZG	Hedge/Member	Mnth 2-3	Increase	USD	4,100	4,100	4,700	4,700
ZG	Spec	Mnth 4-8	Increase	USD	4,290	3,900	5,060	4,600
ZG	Hedge/Member	Mnth 4-8	Increase	USD	3,900	3,900	4,600	4,600
ZG	Spec	Mnth 9+	Increase	USD	3,850	3,500	4,510	4,100
ZG	Hedge/Member	Mnth 9+	Increase	USD	3,500	3,500	4,100	4,100

OMAN CRUDE OIL TAM FUT (OQB)

OQB	Spec	Mnth 2-3	Increase	USD	4,510	4,100	5,170	4,700
OQB	Hedge/Member	Mnth 2-3	Increase	USD	4,100	4,100	4,700	4,700
OQB	Spec	Mnth 4-8	Increase	USD	4,290	3,900	5,060	4,600
OQB	Hedge/Member	Mnth 4-8	Increase	USD	3,900	3,900	4,600	4,600
OQB	Spec	Mnth 9+	Increase	USD	3,850	3,500	4,510	4,100
OQB	Hedge/Member	Mnth 9+	Increase	USD	3,500	3,500	4,100	4,100

OMAN CRUDE OIL TAM MARKER SYN (OQ1)

OQ1	Spec	Mnth 2-3	Increase	USD	4,510	4,100	5,170	4,700
OQ1	Hedge/Member	Mnth 2-3	Increase	USD	4,100	4,100	4,700	4,700
OQ1	Spec	Mnth 4-8	Increase	USD	4,290	3,900	5,060	4,600
OQ1	Hedge/Member	Mnth 4-8	Increase	USD	3,900	3,900	4,600	4,600
OQ1	Spec	Mnth 9+	Increase	USD	3,850	3,500	4,510	4,100
OQ1	Hedge/Member	Mnth 9+	Increase	USD	3,500	3,500	4,100	4,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SINGAPORE FUEL OIL 380CST PLATT FUT (DSE)								
DSE	Spec	Mnth 1	Increase	USD	24,200	22,000	25,300	23,000
DSE	Hedge/Member	Mnth 1	Increase	USD	22,000	22,000	23,000	23,000
DSE	Spec	Mnths 2-6	Increase	USD	22,000	20,000	24,200	22,000
DSE	Hedge/Member	Mnths 2-6	Increase	USD	20,000	20,000	22,000	22,000
DSE	Spec	Mnths 7-13	Increase	USD	21,175	19,250	23,650	21,500
DSE	Hedge/Member	Mnths 7-13	Increase	USD	19,250	19,250	21,500	21,500
DSE	Spec	Months 14+	Increase	USD	19,800	18,000	23,320	21,200
DSE	Hedge/Member	Months 14+	Increase	USD	18,000	18,000	21,200	21,200
SINGAPORE FUEL OIL 180CST PLATTS FUT (DUP)								
DUP	Spec	Mnth 1	Increase	USD	23,100	21,000	27,225	24,750
DUP	Hedge/Member	Mnth 1	Increase	USD	21,000	21,000	24,750	24,750
DUP	Spec	Mnth 2	Increase	USD	23,100	21,000	27,225	24,750
DUP	Hedge/Member	Mnth 2	Increase	USD	21,000	21,000	24,750	24,750
DUP	Spec	Mnths 3-7	Increase	USD	22,000	20,000	25,960	23,600
DUP	Hedge/Member	Mnths 3-7	Increase	USD	20,000	20,000	23,600	23,600
DUP	Spec	Mnths 8+	Increase	USD	21,450	19,500	25,300	23,000
DUP	Hedge/Member	Mnths 8+	Increase	USD	19,500	19,500	23,000	23,000
ELECTRICITY - Outright Rates								
NYISO ZONE G 5MW D AH PK (T3)								
T3	Spec	Mnths 3-4	Increase	USD	286	260	352	320
T3	Hedge/Member	Mnths 3-4	Increase	USD	260	260	320	320
NGL/PETROCHEMICALS - Outright Rates								
ARGUS PROPAN FAR EST INDEX FUT (7E)								
7E	Spec	Months 8+	Increase	USD	29,700	27,000	32,725	29,750
7E	Hedge/Member	Months 8+	Increase	USD	27,000	27,000	29,750	29,750
MINI ARGUS PROPANE FAR EAST IDX (MAE)								
MAE	Spec	Months 8+	Increase	USD	2,970	2,700	3,273	2,975
MAE	Hedge/Member	Months 8+	Increase	USD	2,700	2,700	2,975	2,975
PETROLEUM CRACKS AND SPREADS - Outright Rates								
E/W NAPHTHA JAPAN CF VS CRGOES CIF (EWN)								
EWN	Spec	Mnths 5-9	Increase	USD	2,200	2,000	2,640	2,400
EWN	Hedge/Member	Mnths 5-9	Increase	USD	2,000	2,000	2,400	2,400
EWN	Spec	Mnths 10-15	Increase	USD	2,310	2,100	2,750	2,500
EWN	Hedge/Member	Mnths 10-15	Increase	USD	2,100	2,100	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
REFINED PRODUCTS - Outright Rates								
1% FUEL OIL (PLT) CARG CIF MED (1W)								
1W	Spec	Mth 1	Increase	USD	25,025	22,750	29,535	26,850
1W	Hedge/Member	Mth 1	Increase	USD	22,750	22,750	26,850	26,850
1W	Spec	Mths 2+	Increase	USD	25,025	22,750	29,535	26,850
1W	Hedge/Member	Mths 2+	Increase	USD	22,750	22,750	26,850	26,850
1% FUEL OIL (PLT) CARG CIF NWE (1X)								
1X	Spec		Increase	USD	19,800	18,000	23,320	21,200
1X	Hedge/Member		Increase	USD	18,000	18,000	21,200	21,200
3.5% FUEL OIL CID MED FUT (7D)								
7D	Spec		Increase	USD	24,750	22,500	29,150	26,500
7D	Hedge/Member		Increase	USD	22,500	22,500	26,500	26,500
EUROPE 1% FUEL OIL NWE CALFUT (UF)								
UF	Spec	Mnth 1	Increase	USD	23,650	21,500	27,830	25,300
UF	Hedge/Member	Mnth 1	Increase	USD	21,500	21,500	25,300	25,300
UF	Spec	Mnths 2-6	Increase	USD	23,100	21,000	27,225	24,750
UF	Hedge/Member	Mnths 2-6	Increase	USD	21,000	21,000	24,750	24,750
UF	Spec	Mnths 7+	Increase	USD	22,550	20,500	26,565	24,150
UF	Hedge/Member	Mnths 7+	Increase	USD	20,500	20,500	24,150	24,150
EUROPE 3.5% FUEL OIL MED CALFUT (UI)								
UI	Spec		Increase	USD	23,100	21,000	27,225	24,750
UI	Hedge/Member		Increase	USD	21,000	21,000	24,750	24,750
EUROPE 3.5% FUEL OIL RDAM CALFUT (UV)								
UV	Spec	Mths 1	Increase	USD	22,000	20,000	25,850	23,500
UV	Hedge/Member	Mths 1	Increase	USD	20,000	20,000	23,500	23,500
UV	Spec	Mnths 2-6	Increase	USD	20,900	19,000	24,475	22,250
UV	Hedge/Member	Mnths 2-6	Increase	USD	19,000	19,000	22,250	22,250
UV	Spec	Mnths 7-10	Increase	USD	19,800	18,000	23,375	21,250
UV	Hedge/Member	Mnths 7-10	Increase	USD	18,000	18,000	21,250	21,250
UV	Spec	Mnths 11+	Increase	USD	19,250	17,500	22,550	20,500
UV	Hedge/Member	Mnths 11+	Increase	USD	17,500	17,500	20,500	20,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPE NAPHTHA CALFUT (UN)								
UN	Spec	Mths 1	Increase	USD	31,900	29,000	37,400	34,000
UN	Hedge/Member	Mths 1	Increase	USD	29,000	29,000	34,000	34,000
UN	Spec	Mths 2-6	Increase	USD	31,350	28,500	36,960	33,600
UN	Hedge/Member	Mths 2-6	Increase	USD	28,500	28,500	33,600	33,600
UN	Spec	Mnths 7+	Increase	USD	30,250	27,500	35,750	32,500
UN	Hedge/Member	Mnths 7+	Increase	USD	27,500	27,500	32,500	32,500
GAS EURO-BOB OXY (ARG) NEW BRG (7H)								
7H	Spec	Mnth 1	Increase	USD	35,750	32,500	39,600	36,000
7H	Hedge/Member	Mnth 1	Increase	USD	32,500	32,500	36,000	36,000
7H	Spec	Mnths 2-6	Increase	USD	34,650	31,500	38,500	35,000
7H	Hedge/Member	Mnths 2-6	Increase	USD	31,500	31,500	35,000	35,000
7H	Spec	Mnths 7-12	Increase	USD	33,000	30,000	37,400	34,000
7H	Hedge/Member	Mnths 7-12	Increase	USD	30,000	30,000	34,000	34,000
7H	Spec	Mnths 13+	Increase	USD	30,800	28,000	36,300	33,000
7H	Hedge/Member	Mnths 13+	Increase	USD	28,000	28,000	33,000	33,000
GROUP THREE ULSD (PLATTS) FUT (A7)								
A7	Spec	Mnths 2-6	Increase	USD	4,125	3,750	4,400	4,000
A7	Hedge/Member	Mnths 2-6	Increase	USD	3,750	3,750	4,000	4,000
GULF COAST HSFO (PLATTS) FUTURES (MF)								
MF	Spec	Mnth 1	Increase	USD	3,740	3,400	4,400	4,000
MF	Hedge/Member	Mnth 1	Increase	USD	3,400	3,400	4,000	4,000
MF	Spec	Mnths 2-6	Increase	USD	3,520	3,200	4,125	3,750
MF	Hedge/Member	Mnths 2-6	Increase	USD	3,200	3,200	3,750	3,750
MF	Spec	Mnths 7-24	Increase	USD	3,300	3,000	3,850	3,500
MF	Hedge/Member	Mnths 7-24	Increase	USD	3,000	3,000	3,500	3,500
MF	Spec	Mnths 25+	Increase	USD	2,860	2,600	3,300	3,000
MF	Hedge/Member	Mnths 25+	Increase	USD	2,600	2,600	3,000	3,000
GULF COAST JET FUEL CLNDR FUT (GE)								
GE	Spec	Mnth 1	Increase	USD	3,850	3,500	4,510	4,100
GE	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	4,100	4,100
GE	Spec	Mnths 2-6	Increase	USD	3,850	3,500	4,510	4,100
GE	Hedge/Member	Mnths 2-6	Increase	USD	3,500	3,500	4,100	4,100
GE	Spec	Mnths 7+	Increase	USD	3,575	3,250	4,180	3,800
GE	Hedge/Member	Mnths 7+	Increase	USD	3,250	3,250	3,800	3,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GULF COAST ULSD CALENDAR FUT (LY)								
LY	Spec	Mnth 1	Increase	USD	3,575	3,250	4,180	3,800
LY	Hedge/Member	Mnth 1	Increase	USD	3,250	3,250	3,800	3,800
LY	Spec	Mnths 2-6	Increase	USD	3,520	3,200	4,125	3,750
LY	Hedge/Member	Mnths 2-6	Increase	USD	3,200	3,200	3,750	3,750
LY	Spec	Mnths 7-12	Increase	USD	3,520	3,200	4,070	3,700
LY	Hedge/Member	Mnths 7-12	Increase	USD	3,200	3,200	3,700	3,700
LY	Spec	Mnths 13+	Increase	USD	3,300	3,000	3,850	3,500
LY	Hedge/Member	Mnths 13+	Increase	USD	3,000	3,000	3,500	3,500
JAPAN C&F NAPHTHA FUT (JA)								
JA	Spec	Mnth 1	Increase	USD	30,800	28,000	36,300	33,000
JA	Hedge/Member	Mnth 1	Increase	USD	28,000	28,000	33,000	33,000
JA	Spec	Mnths 2-6	Increase	USD	30,800	28,000	36,300	33,000
JA	Hedge/Member	Mnths 2-6	Increase	USD	28,000	28,000	33,000	33,000
JA	Spec	Mnths 7+	Increase	USD	29,150	26,500	34,375	31,250
JA	Hedge/Member	Mnths 7+	Increase	USD	26,500	26,500	31,250	31,250
MICRO EUROPEAN 3.5% FUEL OIL BARGES (MEF)								
MEF	Spec	Mths 1	Increase	USD	220	200	259	235
MEF	Hedge/Member	Mths 1	Increase	USD	200	200	235	235
MEF	Spec	Mnths 2-6	Increase	USD	209	190	245	223
MEF	Hedge/Member	Mnths 2-6	Increase	USD	190	190	223	223
MEF	Spec	Mnths 7-10	Increase	USD	198	180	234	213
MEF	Hedge/Member	Mnths 7-10	Increase	USD	180	180	213	213
MEF	Spec	Mnths 11+	Increase	USD	193	175	226	205
MEF	Hedge/Member	Mnths 11+	Increase	USD	175	175	205	205
MICRO SINGAPORE FUEL OIL 380CST (PL (MAF)								
MAF	Spec	Mnth 1	Increase	USD	242	220	253	230
MAF	Hedge/Member	Mnth 1	Increase	USD	220	220	230	230
MAF	Spec	Mnths 2-6	Increase	USD	220	200	242	220
MAF	Hedge/Member	Mnths 2-6	Increase	USD	200	200	220	220
MAF	Spec	Mnths 7-13	Increase	USD	212	193	237	215
MAF	Hedge/Member	Mnths 7-13	Increase	USD	193	193	215	215
MAF	Spec	Mnths 14+	Increase	USD	198	180	233	212
MAF	Hedge/Member	Mnths 14+	Increase	USD	180	180	212	212
MIN 1% FUEL OIL CIF CARGOES FUTURES (MFP)								
MFP	Spec		Increase	USD	1,980	1,800	2,332	2,120
MFP	Hedge/Member		Increase	USD	1,800	1,800	2,120	2,120

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MIN EUR 1% FUEL OIL CRGO FOBNWE FUT (0B)								
0B	Spec	Mnth 1	Increase	USD	2,365	2,150	2,783	2,530
0B	Hedge/Member	Mnth 1	Increase	USD	2,150	2,150	2,530	2,530
0B	Spec	Mnths 2-6	Increase	USD	2,310	2,100	2,723	2,475
0B	Hedge/Member	Mnths 2-6	Increase	USD	2,100	2,100	2,475	2,475
0B	Spec	Mnths 7+	Increase	USD	2,255	2,050	2,657	2,415
0B	Hedge/Member	Mnths 7+	Increase	USD	2,050	2,050	2,415	2,415
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	Spec	Mths 1	Increase	USD	3,190	2,900	3,740	3,400
MNC	Hedge/Member	Mths 1	Increase	USD	2,900	2,900	3,400	3,400
MNC	Spec	Mths 2-6	Increase	USD	3,135	2,850	3,696	3,360
MNC	Hedge/Member	Mths 2-6	Increase	USD	2,850	2,850	3,360	3,360
MNC	Spec	Mnths 7+	Increase	USD	3,025	2,750	3,575	3,250
MNC	Hedge/Member	Mnths 7+	Increase	USD	2,750	2,750	3,250	3,250
MIN JAPAN C&F NAPHTHA PLATTS FUT (MJN)								
MJN	Spec	Mnth 1	Increase	USD	3,080	2,800	3,630	3,300
MJN	Hedge/Member	Mnth 1	Increase	USD	2,800	2,800	3,300	3,300
MJN	Spec	Mnths 2-6	Increase	USD	3,080	2,800	3,630	3,300
MJN	Hedge/Member	Mnths 2-6	Increase	USD	2,800	2,800	3,300	3,300
MJN	Spec	Mnths 7+	Increase	USD	2,915	2,650	3,438	3,125
MJN	Hedge/Member	Mnths 7+	Increase	USD	2,650	2,650	3,125	3,125
MINI 3.5% FUEL OIL CAR MED FUT (MMF)								
MMF	Spec		Increase	USD	2,310	2,100	2,723	2,475
MMF	Hedge/Member		Increase	USD	2,100	2,100	2,475	2,475
MINI EURO 3.5% FUEL OIL FOB RDM FUT (0D)								
0D	Spec	Mths 1	Increase	USD	2,200	2,000	2,585	2,350
0D	Hedge/Member	Mths 1	Increase	USD	2,000	2,000	2,350	2,350
0D	Spec	Mnths 2-6	Increase	USD	2,090	1,900	2,448	2,225
0D	Hedge/Member	Mnths 2-6	Increase	USD	1,900	1,900	2,225	2,225
0D	Spec	Mnths 7-10	Increase	USD	1,980	1,800	2,338	2,125
0D	Hedge/Member	Mnths 7-10	Increase	USD	1,800	1,800	2,125	2,125
0D	Spec	Mnths 11+	Increase	USD	1,925	1,750	2,255	2,050
0D	Hedge/Member	Mnths 11+	Increase	USD	1,750	1,750	2,050	2,050

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI GAS EUROBOB OXY BARGES FUT (MEO)								
MEO	Spec	Mnth 1	Increase	USD	35,750	32,500	39,600	36,000
MEO	Hedge/Member	Mnth 1	Increase	USD	32,500	32,500	36,000	36,000
MEO	Spec	Mnths 2-6	Increase	USD	34,650	31,500	38,500	35,000
MEO	Hedge/Member	Mnths 2-6	Increase	USD	31,500	31,500	35,000	35,000
MEO	Spec	Mnths 7-12	Increase	USD	33,000	30,000	37,400	34,000
MEO	Hedge/Member	Mnths 7-12	Increase	USD	30,000	30,000	34,000	34,000
MEO	Spec	Mnths 13+	Increase	USD	30,800	28,000	36,300	33,000
MEO	Hedge/Member	Mnths 13+	Increase	USD	28,000	28,000	33,000	33,000
MINI SINGAPORE 380CST FUEL OIL FUT (MTS)								
MTS	Spec	Mnth 1	Increase	USD	2,420	2,200	2,530	2,300
MTS	Hedge/Member	Mnth 1	Increase	USD	2,200	2,200	2,300	2,300
MTS	Spec	Mnths 2-6	Increase	USD	2,200	2,000	2,420	2,200
MTS	Hedge/Member	Mnths 2-6	Increase	USD	2,000	2,000	2,200	2,200
MTS	Spec	Mnths 7-13	Increase	USD	2,118	1,925	2,365	2,150
MTS	Hedge/Member	Mnths 7-13	Increase	USD	1,925	1,925	2,150	2,150
MTS	Spec	Mnths 14+	Increase	USD	1,980	1,800	2,332	2,120
MTS	Hedge/Member	Mnths 14+	Increase	USD	1,800	1,800	2,120	2,120
MINI SINGAPORE GASOIL PLATS FUTURES (MSG)								
MSG	Spec	Mnth 1	Increase	USD	363	330	418	380
MSG	Hedge/Member	Mnth 1	Increase	USD	330	330	380	380
MSG	Spec	Mnths 2-6	Increase	USD	358	325	418	380
MSG	Hedge/Member	Mnths 2-6	Increase	USD	325	325	380	380
MSG	Spec	Mnths 7+	Increase	USD	330	300	385	350
MSG	Hedge/Member	Mnths 7+	Increase	USD	300	300	350	350
MINI SINGP FUEL OIL 180CST FUTURES (OF)								
OF	Spec	Mnth 1	Increase	USD	2,310	2,100	2,723	2,475
OF	Hedge/Member	Mnth 1	Increase	USD	2,100	2,100	2,475	2,475
OF	Spec	Mnth 2	Increase	USD	2,310	2,100	2,723	2,475
OF	Hedge/Member	Mnth 2	Increase	USD	2,100	2,100	2,475	2,475
OF	Spec	Mnths 3-7	Increase	USD	2,200	2,000	2,596	2,360
OF	Hedge/Member	Mnths 3-7	Increase	USD	2,000	2,000	2,360	2,360
OF	Spec	Mnths 8+	Increase	USD	2,145	1,950	2,530	2,300
OF	Hedge/Member	Mnths 8+	Increase	USD	1,950	1,950	2,300	2,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MOGAS92 UNLEADED (PLATTS) FUT (1N)								
1N	Spec	Mnth 2	Increase	USD	3,850	3,500	4,565	4,150
1N	Hedge/Member	Mnth 2	Increase	USD	3,500	3,500	4,150	4,150
1N	Spec	Mnth 1	Increase	USD	3,850	3,500	4,565	4,150
1N	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	4,150	4,150
1N	Spec	Mnths 3+	Increase	USD	3,795	3,450	4,455	4,050
1N	Hedge/Member	Mnths 3+	Increase	USD	3,450	3,450	4,050	4,050
NY HARBOR RESIDUAL FUEL 1.0% S FUT (MM)								
MM	Spec	Mnth 1	Increase	USD	3,630	3,300	4,235	3,850
MM	Hedge/Member	Mnth 1	Increase	USD	3,300	3,300	3,850	3,850
MM	Spec	Mnths 2-6	Increase	USD	3,520	3,200	4,180	3,800
MM	Hedge/Member	Mnths 2-6	Increase	USD	3,200	3,200	3,800	3,800
MM	Spec	Mnths 7+	Increase	USD	3,465	3,150	4,070	3,700
MM	Hedge/Member	Mnths 7+	Increase	USD	3,150	3,150	3,700	3,700
SINGAPORE 380CST FUEL OIL FUT (SE)								
SE	Spec	Mnth 1	Increase	USD	24,200	22,000	25,300	23,000
SE	Hedge/Member	Mnth 1	Increase	USD	22,000	22,000	23,000	23,000
SE	Spec	Mnths 2-6	Increase	USD	22,000	20,000	24,200	22,000
SE	Hedge/Member	Mnths 2-6	Increase	USD	20,000	20,000	22,000	22,000
SE	Spec	Mnths 7-13	Increase	USD	21,175	19,250	23,650	21,500
SE	Hedge/Member	Mnths 7-13	Increase	USD	19,250	19,250	21,500	21,500
SE	Spec	Mnths 14+	Increase	USD	19,800	18,000	23,320	21,200
SE	Hedge/Member	Mnths 14+	Increase	USD	18,000	18,000	21,200	21,200
SINGAPORE FUEL 180CST CALFUT (UA)								
UA	Spec	Mnth 1	Increase	USD	23,100	21,000	27,225	24,750
UA	Hedge/Member	Mnth 1	Increase	USD	21,000	21,000	24,750	24,750
UA	Spec	Mnth 2	Increase	USD	23,100	21,000	27,225	24,750
UA	Hedge/Member	Mnth 2	Increase	USD	21,000	21,000	24,750	24,750
UA	Spec	Mnths 3-7	Increase	USD	22,000	20,000	25,960	23,600
UA	Hedge/Member	Mnths 3-7	Increase	USD	20,000	20,000	23,600	23,600
UA	Spec	Mnths 8+	Increase	USD	21,450	19,500	25,300	23,000
UA	Hedge/Member	Mnths 8+	Increase	USD	19,500	19,500	23,000	23,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SINGAPORE GASOIL FUT (SG)								
SG	Spec	Mnth 1	Increase	USD	3,630	3,300	4,180	3,800
SG	Hedge/Member	Mnth 1	Increase	USD	3,300	3,300	3,800	3,800
SG	Spec	Mnths 2-6	Increase	USD	3,575	3,250	4,180	3,800
SG	Hedge/Member	Mnths 2-6	Increase	USD	3,250	3,250	3,800	3,800
SG	Spec	Mnths 7+	Increase	USD	3,300	3,000	3,850	3,500
SG	Hedge/Member	Mnths 7+	Increase	USD	3,000	3,000	3,500	3,500
SINGAPORE JET KEROSENE FUT (KS)								
KS	Spec	Mnth 1	Increase	USD	3,850	3,500	4,400	4,000
KS	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	4,000	4,000
KS	Spec	Mnths 2-6	Increase	USD	3,575	3,250	4,125	3,750
KS	Hedge/Member	Mnths 2-6	Increase	USD	3,250	3,250	3,750	3,750
KS	Spec	Mnths 7+	Increase	USD	3,300	3,000	3,850	3,500
KS	Hedge/Member	Mnths 7+	Increase	USD	3,000	3,000	3,500	3,500
SYNTHET GULF COAST NO.6 FUEL OIL 3 (SMF)								
SMF	Spec	Mnth 1	Increase	USD	3,740	3,400	4,400	4,000
SMF	Hedge/Member	Mnth 1	Increase	USD	3,400	3,400	4,000	4,000
SMF	Spec	Mnths 2-6	Increase	USD	3,520	3,200	4,125	3,750
SMF	Hedge/Member	Mnths 2-6	Increase	USD	3,200	3,200	3,750	3,750
SMF	Spec	Mnths 7-24	Increase	USD	3,300	3,000	3,850	3,500
SMF	Hedge/Member	Mnths 7-24	Increase	USD	3,000	3,000	3,500	3,500
SMF	Spec	Months 25+	Increase	USD	2,860	2,600	3,300	3,000
SMF	Hedge/Member	Months 25+	Increase	USD	2,600	2,600	3,000	3,000
SYNTHETI SINGAPORE JET KEROSENE FUT (SKS)								
SKS	Spec	Mnth 1	Increase	USD	3,850	3,500	4,400	4,000
SKS	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	4,000	4,000
SKS	Spec	Mnths 2-6	Increase	USD	3,575	3,250	4,125	3,750
SKS	Hedge/Member	Mnths 2-6	Increase	USD	3,250	3,250	3,750	3,750
SKS	Spec	Mnths 7+	Increase	USD	3,300	3,000	3,850	3,500
SKS	Hedge/Member	Mnths 7+	Increase	USD	3,000	3,000	3,500	3,500
SYNTHETIC SINGAPORE GASOIL FUT (SSG)								
SSG	Spec	Mnth 1	Increase	USD	3,630	3,300	4,180	3,800
SSG	Hedge/Member	Mnth 1	Increase	USD	3,300	3,300	3,800	3,800
SSG	Spec	Mnths 2-6	Increase	USD	3,575	3,250	4,180	3,800
SSG	Hedge/Member	Mnths 2-6	Increase	USD	3,250	3,250	3,800	3,800
SSG	Spec	Mnths 7+	Increase	USD	3,300	3,000	3,850	3,500
SSG	Hedge/Member	Mnths 7+	Increase	USD	3,000	3,000	3,500	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
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Volatility Scan (volScan) Rate

CRUDE OIL - Volatility Scan (volScan) Rate

BRENT (ICE) CALENDAR SWAP FUTURES (BA, CY, IBS, MBC) - volScan

Clearing Member Rate	Mnth1	Increase		25.000%		32.000%
Clearing Member Rate	Mnth2	Increase		13.000%		19.000%
Clearing Member Rate	Mnth3	Increase		10.000%		16.000%
Clearing Member Rate	Mnth4	Increase		10.000%		16.000%
Clearing Member Rate	Mnth5	Increase		10.000%		16.000%
Clearing Member Rate	Mnth6	Increase		10.000%		16.000%
Clearing Member Rate	Mnth7	Increase		10.000%		16.000%
Clearing Member Rate	Mnth8	Increase		8.000%		13.000%
Clearing Member Rate	Mnth9	Increase		8.000%		13.000%
Clearing Member Rate	Mnth10	Increase		8.000%		13.000%
Clearing Member Rate	Mnth11	Increase		8.000%		13.000%
Clearing Member Rate	Mnth12	Increase		8.000%		13.000%
Clearing Member Rate	Mnth13	Increase		8.000%		13.000%
Clearing Member Rate	Mnth14	Increase		8.000%		13.000%
Clearing Member Rate	Mnth15	Increase		8.000%		13.000%
Clearing Member Rate	Mnth16	Increase		6.000%		8.000%
Clearing Member Rate	Mnth17	Increase		6.000%		8.000%
Clearing Member Rate	Mnth18	Increase		6.000%		8.000%
Clearing Member Rate	Mnth19	Increase		6.000%		8.000%
Clearing Member Rate	Mnth20	Increase		5.000%		8.000%
Clearing Member Rate	Mnth21	Increase		5.000%		8.000%
Clearing Member Rate	Mnth22	Increase		5.000%		8.000%
Clearing Member Rate	Mnth23	Increase		5.000%		8.000%
Clearing Member Rate	Mnth24	Increase		5.000%		8.000%
Clearing Member Rate	Mnth25	Increase		5.000%		8.000%
Clearing Member Rate	Mnth26	Increase		5.000%		8.000%
Clearing Member Rate	Mnth27	Increase		5.000%		8.000%
Clearing Member Rate	Mnth28	Increase		5.000%		8.000%
Clearing Member Rate	Mnth29	Increase		5.000%		8.000%
Clearing Member Rate	Mnth30	Increase		5.000%		8.000%
Clearing Member Rate	Mnth31	Increase		5.000%		8.000%
Clearing Member Rate	Mnth32	Increase		5.000%		8.000%
Clearing Member Rate	Mnth33	Increase		5.000%		8.000%
Clearing Member Rate	Mnth34	Increase		5.000%		8.000%
Clearing Member Rate	Mnth35	Increase		5.000%		8.000%
Clearing Member Rate	Mnth36	Increase		5.000%		8.000%
Clearing Member Rate	Mnth37	Increase		5.000%		8.000%
Clearing Member Rate	Mnth38	Increase		5.000%		8.000%
Clearing Member Rate	Mnth39	Increase		5.000%		8.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth40	Increase		5.000%		8.000%
Clearing Member Rate	Mnth41	Increase		5.000%		8.000%
Clearing Member Rate	Mnth42	Increase		5.000%		8.000%
Clearing Member Rate	Mnth43	Increase		5.000%		8.000%
Clearing Member Rate	Mnth44	Increase		5.000%		8.000%
Clearing Member Rate	Mnth45	Increase		5.000%		8.000%
Clearing Member Rate	Mnth46	Increase		5.000%		8.000%
Clearing Member Rate	Mnth47	Increase		5.000%		8.000%
Clearing Member Rate	Mnth48	Increase		5.000%		8.000%
Clearing Member Rate	Mnth49	Increase		5.000%		8.000%
Clearing Member Rate	Mnth50	Increase		5.000%		8.000%
Clearing Member Rate	Mnth51	Increase		5.000%		8.000%
Clearing Member Rate	Mnth52	Increase		5.000%		8.000%
Clearing Member Rate	Mnth53	Increase		5.000%		8.000%
Clearing Member Rate	Mnth54	Increase		5.000%		8.000%
Clearing Member Rate	Mnth55	Increase		5.000%		8.000%
Clearing Member Rate	Mnth56	Increase		5.000%		8.000%
Clearing Member Rate	Mnth57	Increase		5.000%		8.000%
Clearing Member Rate	Mnth58	Increase		5.000%		8.000%
Clearing Member Rate	Mnth59	Increase		5.000%		8.000%
Clearing Member Rate	Mnth60	Increase		5.000%		8.000%
Clearing Member Rate	Mnth61	Increase		5.000%		8.000%
Clearing Member Rate	Mnth62	Increase		5.000%		8.000%
Clearing Member Rate	Mnth63	Increase		5.000%		8.000%
Clearing Member Rate	Mnth64	Increase		5.000%		8.000%
Clearing Member Rate	Mnth65+	Increase		5.000%		8.000%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (BB, BE, BZ, BZL, BZO, BZS, BZT, IBS, OS, OSW) - volScan						
Clearing Member Rate	Mnth1	Increase		25.000%		32.000%
Clearing Member Rate	Mnth2	Increase		13.000%		19.000%
Clearing Member Rate	Mnth3	Increase		10.000%		16.000%
Clearing Member Rate	Mnth4	Increase		10.000%		16.000%
Clearing Member Rate	Mnth5	Increase		10.000%		16.000%
Clearing Member Rate	Mnth6	Increase		10.000%		16.000%
Clearing Member Rate	Mnth7	Increase		10.000%		16.000%
Clearing Member Rate	Mnth8	Increase		8.000%		13.000%
Clearing Member Rate	Mnth9	Increase		8.000%		13.000%
Clearing Member Rate	Mnth10	Increase		8.000%		13.000%
Clearing Member Rate	Mnth11	Increase		8.000%		13.000%
Clearing Member Rate	Mnth12	Increase		8.000%		13.000%
Clearing Member Rate	Mnth13	Increase		8.000%		13.000%
Clearing Member Rate	Mnth14	Increase		8.000%		13.000%
Clearing Member Rate	Mnth15	Increase		8.000%		13.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth16	Increase		6.000%		8.000%
Clearing Member Rate	Mnth17	Increase		6.000%		8.000%
Clearing Member Rate	Mnth18	Increase		6.000%		8.000%
Clearing Member Rate	Mnth19	Increase		6.000%		8.000%
Clearing Member Rate	Mnth20	Increase		5.000%		8.000%
Clearing Member Rate	Mnth21	Increase		5.000%		8.000%
Clearing Member Rate	Mnth22	Increase		5.000%		8.000%
Clearing Member Rate	Mnth23	Increase		5.000%		8.000%
Clearing Member Rate	Mnth24	Increase		5.000%		8.000%
Clearing Member Rate	Mnth25	Increase		5.000%		8.000%
Clearing Member Rate	Mnth26	Increase		5.000%		8.000%
Clearing Member Rate	Mnth27	Increase		5.000%		8.000%
Clearing Member Rate	Mnth28	Increase		5.000%		8.000%
Clearing Member Rate	Mnth29	Increase		5.000%		8.000%
Clearing Member Rate	Mnth30	Increase		5.000%		8.000%
Clearing Member Rate	Mnth31	Increase		5.000%		8.000%
Clearing Member Rate	Mnth32	Increase		5.000%		8.000%
Clearing Member Rate	Mnth33	Increase		5.000%		8.000%
Clearing Member Rate	Mnth34	Increase		5.000%		8.000%
Clearing Member Rate	Mnth35	Increase		5.000%		8.000%
Clearing Member Rate	Mnth36	Increase		5.000%		8.000%
Clearing Member Rate	Mnth37	Increase		5.000%		8.000%
Clearing Member Rate	Mnth38	Increase		5.000%		8.000%
Clearing Member Rate	Mnth39	Increase		5.000%		8.000%
Clearing Member Rate	Mnth40	Increase		5.000%		8.000%
Clearing Member Rate	Mnth41	Increase		5.000%		8.000%
Clearing Member Rate	Mnth42	Increase		5.000%		8.000%
Clearing Member Rate	Mnth43	Increase		5.000%		8.000%
Clearing Member Rate	Mnth44	Increase		5.000%		8.000%
Clearing Member Rate	Mnth45	Increase		5.000%		8.000%
Clearing Member Rate	Mnth46	Increase		5.000%		8.000%
Clearing Member Rate	Mnth47	Increase		5.000%		8.000%
Clearing Member Rate	Mnth48	Increase		5.000%		8.000%
Clearing Member Rate	Mnth49	Increase		5.000%		8.000%
Clearing Member Rate	Mnth50	Increase		5.000%		8.000%
Clearing Member Rate	Mnth51	Increase		5.000%		8.000%
Clearing Member Rate	Mnth52	Increase		5.000%		8.000%
Clearing Member Rate	Mnth53	Increase		5.000%		8.000%
Clearing Member Rate	Mnth54	Increase		5.000%		8.000%
Clearing Member Rate	Mnth55	Increase		5.000%		8.000%
Clearing Member Rate	Mnth56	Increase		5.000%		8.000%
Clearing Member Rate	Mnth57	Increase		5.000%		8.000%
Clearing Member Rate	Mnth58	Increase		5.000%		8.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth59	Increase		5.000%		8.000%
Clearing Member Rate	Mnth60	Increase		5.000%		8.000%
Clearing Member Rate	Mnth61	Increase		5.000%		8.000%
Clearing Member Rate	Mnth62	Increase		5.000%		8.000%
Clearing Member Rate	Mnth63	Increase		5.000%		8.000%
Clearing Member Rate	Mnth64	Increase		5.000%		8.000%
Clearing Member Rate	Mnth65+	Increase		5.000%		8.000%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (BB, BBT, MBZ, ODB, SBB) - volScan						
Clearing Member Rate	Mnth1	Increase		25.000%		32.000%
Clearing Member Rate	Mnth2	Increase		13.000%		19.000%
Clearing Member Rate	Mnth3	Increase		10.000%		16.000%
Clearing Member Rate	Mnth4	Increase		10.000%		16.000%
Clearing Member Rate	Mnth5	Increase		10.000%		16.000%
Clearing Member Rate	Mnth6	Increase		10.000%		16.000%
Clearing Member Rate	Mnth7	Increase		10.000%		16.000%
Clearing Member Rate	Mnth8	Increase		8.000%		13.000%
Clearing Member Rate	Mnth9	Increase		8.000%		13.000%
Clearing Member Rate	Mnth10	Increase		8.000%		13.000%
Clearing Member Rate	Mnth11	Increase		8.000%		13.000%
Clearing Member Rate	Mnth12	Increase		8.000%		13.000%
Clearing Member Rate	Mnth13	Increase		8.000%		13.000%
Clearing Member Rate	Mnth14	Increase		8.000%		13.000%
Clearing Member Rate	Mnth15	Increase		8.000%		13.000%
Clearing Member Rate	Mnth16	Increase		6.000%		8.000%
Clearing Member Rate	Mnth17	Increase		6.000%		8.000%
Clearing Member Rate	Mnth18	Increase		6.000%		8.000%
Clearing Member Rate	Mnth19	Increase		6.000%		8.000%
Clearing Member Rate	Mnth20	Increase		6.000%		8.000%
Clearing Member Rate	Mnth21	Increase		6.000%		8.000%
Clearing Member Rate	Mnth22	Increase		5.000%		8.000%
Clearing Member Rate	Mnth23	Increase		5.000%		8.000%
Clearing Member Rate	Mnth24	Increase		5.000%		8.000%
Clearing Member Rate	Mnth25	Increase		5.000%		8.000%
Clearing Member Rate	Mnth26	Increase		5.000%		8.000%
Clearing Member Rate	Mnth27	Increase		5.000%		8.000%
Clearing Member Rate	Mnth28	Increase		5.000%		8.000%
Clearing Member Rate	Mnth29	Increase		5.000%		8.000%
Clearing Member Rate	Mnth30	Increase		5.000%		8.000%
Clearing Member Rate	Mnth31	Increase		5.000%		8.000%
Clearing Member Rate	Mnth32	Increase		5.000%		8.000%
Clearing Member Rate	Mnth33	Increase		5.000%		8.000%
Clearing Member Rate	Mnth34	Increase		5.000%		8.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth35	Increase		5.000%		8.000%
Clearing Member Rate	Mnth36	Increase		5.000%		8.000%
Clearing Member Rate	Mnth37	Increase		5.000%		8.000%
Clearing Member Rate	Mnth38	Increase		5.000%		8.000%
Clearing Member Rate	Mnth39	Increase		5.000%		8.000%
Clearing Member Rate	Mnth40	Increase		5.000%		8.000%
Clearing Member Rate	Mnth41	Increase		5.000%		8.000%
Clearing Member Rate	Mnth42	Increase		5.000%		8.000%
Clearing Member Rate	Mnth43	Increase		5.000%		8.000%
Clearing Member Rate	Mnth44	Increase		5.000%		8.000%
Clearing Member Rate	Mnth45	Increase		5.000%		8.000%
Clearing Member Rate	Mnth46	Increase		5.000%		8.000%
Clearing Member Rate	Mnth47	Increase		5.000%		8.000%
Clearing Member Rate	Mnth48	Increase		5.000%		8.000%
Clearing Member Rate	Mnth49	Increase		5.000%		8.000%
Clearing Member Rate	Mnth50	Increase		5.000%		8.000%
Clearing Member Rate	Mnth51	Increase		5.000%		8.000%
Clearing Member Rate	Mnth52	Increase		5.000%		8.000%
Clearing Member Rate	Mnth53	Increase		5.000%		8.000%
Clearing Member Rate	Mnth54	Increase		5.000%		8.000%
Clearing Member Rate	Mnth55	Increase		5.000%		8.000%
Clearing Member Rate	Mnth56	Increase		5.000%		8.000%
Clearing Member Rate	Mnth57	Increase		5.000%		8.000%
Clearing Member Rate	Mnth58	Increase		5.000%		8.000%
Clearing Member Rate	Mnth59	Increase		5.000%		8.000%
Clearing Member Rate	Mnth60	Increase		5.000%		8.000%
Clearing Member Rate	Mnth61	Increase		5.000%		8.000%
Clearing Member Rate	Mnth62	Increase		5.000%		8.000%
Clearing Member Rate	Mnth63	Increase		5.000%		8.000%
Clearing Member Rate	Mnth64	Increase		5.000%		8.000%
Clearing Member Rate	Mnth65+	Increase		5.000%		8.000%
CRUDE OIL FINANCIAL FUTURES (MCL, QM, WS) - volScan						
Clearing Member Rate	Mnth1	Increase		25.000%		32.000%
Clearing Member Rate	Mnth2	Increase		15.000%		24.000%
Clearing Member Rate	Mnth3	Increase		10.000%		16.000%
Clearing Member Rate	Mnth4	Increase		10.000%		16.000%
Clearing Member Rate	Mnth5	Increase		10.000%		16.000%
Clearing Member Rate	Mnth6	Increase		10.000%		16.000%
Clearing Member Rate	Mnth7	Increase		10.000%		16.000%
Clearing Member Rate	Mnth8	Increase		8.000%		13.000%
Clearing Member Rate	Mnth9	Increase		8.000%		13.000%
Clearing Member Rate	Mnth10	Increase		8.000%		13.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth11	Increase		8.000%		13.000%
Clearing Member Rate	Mnth12	Increase		8.000%		13.000%
Clearing Member Rate	Mnth13	Increase		8.000%		13.000%
Clearing Member Rate	Mnth14	Increase		8.000%		13.000%
Clearing Member Rate	Mnth15	Increase		8.000%		13.000%
Clearing Member Rate	Mnth16	Increase		8.000%		13.000%
Clearing Member Rate	Mnth17	Increase		8.000%		13.000%
Clearing Member Rate	Mnth18	Increase		8.000%		13.000%
Clearing Member Rate	Mnth19	Increase		8.000%		13.000%
Clearing Member Rate	Mnth20	Increase		5.000%		8.000%
Clearing Member Rate	Mnth21	Increase		5.000%		8.000%
Clearing Member Rate	Mnth22	Increase		5.000%		8.000%
Clearing Member Rate	Mnth23	Increase		5.000%		8.000%
Clearing Member Rate	Mnth24	Increase		5.000%		8.000%
Clearing Member Rate	Mnth25	Increase		5.000%		8.000%
Clearing Member Rate	Mnth26	Increase		5.000%		8.000%
Clearing Member Rate	Mnth27	Increase		5.000%		8.000%
Clearing Member Rate	Mnth28	Increase		5.000%		8.000%
Clearing Member Rate	Mnth29	Increase		5.000%		8.000%
Clearing Member Rate	Mnth30	Increase		5.000%		8.000%
Clearing Member Rate	Mnth31	Increase		5.000%		8.000%
Clearing Member Rate	Mnth32	Increase		5.000%		8.000%
Clearing Member Rate	Mnth33	Increase		5.000%		8.000%
Clearing Member Rate	Mnth34	Increase		5.000%		8.000%
Clearing Member Rate	Mnth35	Increase		5.000%		8.000%
Clearing Member Rate	Mnth36	Increase		5.000%		8.000%
Clearing Member Rate	Mnth37	Increase		5.000%		8.000%
Clearing Member Rate	Mnth38	Increase		5.000%		8.000%
Clearing Member Rate	Mnth39	Increase		5.000%		8.000%
Clearing Member Rate	Mnth40	Increase		5.000%		8.000%
Clearing Member Rate	Mnth41	Increase		5.000%		8.000%
Clearing Member Rate	Mnth42	Increase		5.000%		8.000%
Clearing Member Rate	Mnth43	Increase		5.000%		8.000%
Clearing Member Rate	Mnth44	Increase		5.000%		8.000%
Clearing Member Rate	Mnth45	Increase		5.000%		8.000%
Clearing Member Rate	Mnth46	Increase		5.000%		8.000%
Clearing Member Rate	Mnth47	Increase		5.000%		8.000%
Clearing Member Rate	Mnth48	Increase		5.000%		8.000%
Clearing Member Rate	Mnth49	Increase		5.000%		8.000%
Clearing Member Rate	Mnth50	Increase		5.000%		8.000%
Clearing Member Rate	Mnth51	Increase		5.000%		8.000%
Clearing Member Rate	Mnth52	Increase		5.000%		8.000%
Clearing Member Rate	Mnth53	Increase		5.000%		8.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth54	Increase		5.000%		8.000%
Clearing Member Rate	Mnth55	Increase		5.000%		8.000%
Clearing Member Rate	Mnth56	Increase		5.000%		8.000%
Clearing Member Rate	Mnth57	Increase		5.000%		8.000%
Clearing Member Rate	Mnth58	Increase		5.000%		8.000%
Clearing Member Rate	Mnth59	Increase		5.000%		8.000%
Clearing Member Rate	Mnth60+	Increase		5.000%		8.000%
CRUDE OIL LAST DAY FINANCIAL FUTURES (26, S26) - volScan						
Clearing Member Rate	Mnth1	Increase		25.000%		32.000%
Clearing Member Rate	Mnth2	Increase		15.000%		24.000%
Clearing Member Rate	Mnth3	Increase		10.000%		16.000%
Clearing Member Rate	Mnth4	Increase		10.000%		16.000%
Clearing Member Rate	Mnth5	Increase		10.000%		16.000%
Clearing Member Rate	Mnth6	Increase		10.000%		16.000%
Clearing Member Rate	Mnth7	Increase		10.000%		16.000%
Clearing Member Rate	Mnth8	Increase		8.000%		13.000%
Clearing Member Rate	Mnth9	Increase		8.000%		13.000%
Clearing Member Rate	Mnth10	Increase		8.000%		13.000%
Clearing Member Rate	Mnth11	Increase		8.000%		13.000%
Clearing Member Rate	Mnth12	Increase		8.000%		13.000%
Clearing Member Rate	Mnth13	Increase		8.000%		13.000%
Clearing Member Rate	Mnth14	Increase		8.000%		13.000%
Clearing Member Rate	Mnth15	Increase		8.000%		13.000%
Clearing Member Rate	Mnth16	Increase		8.000%		13.000%
Clearing Member Rate	Mnth17	Increase		8.000%		13.000%
Clearing Member Rate	Mnth18	Increase		8.000%		13.000%
Clearing Member Rate	Mnth19	Increase		8.000%		13.000%
Clearing Member Rate	Mnth20	Increase		5.000%		8.000%
Clearing Member Rate	Mnth21	Increase		5.000%		8.000%
Clearing Member Rate	Mnth22	Increase		5.000%		8.000%
Clearing Member Rate	Mnth23	Increase		5.000%		8.000%
Clearing Member Rate	Mnth24	Increase		5.000%		8.000%
Clearing Member Rate	Mnth25	Increase		5.000%		8.000%
Clearing Member Rate	Mnth26	Increase		5.000%		8.000%
Clearing Member Rate	Mnth27	Increase		5.000%		8.000%
Clearing Member Rate	Mnth28	Increase		5.000%		8.000%
Clearing Member Rate	Mnth29	Increase		5.000%		8.000%
Clearing Member Rate	Mnth30	Increase		5.000%		8.000%
Clearing Member Rate	Mnth31	Increase		5.000%		8.000%
Clearing Member Rate	Mnth32	Increase		5.000%		8.000%
Clearing Member Rate	Mnth33	Increase		5.000%		8.000%
Clearing Member Rate	Mnth34	Increase		5.000%		8.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth35	Increase		5.000%		8.000%
Clearing Member Rate	Mnth36	Increase		5.000%		8.000%
Clearing Member Rate	Mnth37	Increase		5.000%		8.000%
Clearing Member Rate	Mnth38	Increase		5.000%		8.000%
Clearing Member Rate	Mnth39	Increase		5.000%		8.000%
Clearing Member Rate	Mnth40	Increase		5.000%		8.000%
Clearing Member Rate	Mnth41	Increase		5.000%		8.000%
Clearing Member Rate	Mnth42	Increase		5.000%		8.000%
Clearing Member Rate	Mnth43	Increase		5.000%		8.000%
Clearing Member Rate	Mnth44	Increase		5.000%		8.000%
Clearing Member Rate	Mnth45	Increase		5.000%		8.000%
Clearing Member Rate	Mnth46	Increase		5.000%		8.000%
Clearing Member Rate	Mnth47	Increase		5.000%		8.000%
Clearing Member Rate	Mnth48	Increase		5.000%		8.000%
Clearing Member Rate	Mnth49	Increase		5.000%		8.000%
Clearing Member Rate	Mnth50	Increase		5.000%		8.000%
Clearing Member Rate	Mnth51	Increase		5.000%		8.000%
Clearing Member Rate	Mnth52	Increase		5.000%		8.000%
Clearing Member Rate	Mnth53	Increase		5.000%		8.000%
Clearing Member Rate	Mnth54	Increase		5.000%		8.000%
Clearing Member Rate	Mnth55	Increase		5.000%		8.000%
Clearing Member Rate	Mnth56	Increase		5.000%		8.000%
Clearing Member Rate	Mnth57	Increase		5.000%		8.000%
Clearing Member Rate	Mnth58	Increase		5.000%		8.000%
Clearing Member Rate	Mnth59	Increase		5.000%		8.000%
Clearing Member Rate	Mnth60+	Increase		5.000%		8.000%
LIGHT SWEET CRUDE OIL FUTURES (C01, C02, C03, C04, C05, C06, C07, C08, C09, C10, C11, C12, C13, C14, C15, C16, C17, C18, C19, C20, C21, C22, C23, C24, C25, C26, C27, C28, C29, C30, C31, CD, CL, CLL, CLS, CLT, LC, LM1, LM2, LM3, LM4, LM5, LO, LOW, XC, XCT) - volScan						
Clearing Member Rate	Mnth1	Increase		25.000%		32.000%
Clearing Member Rate	Mnth2	Increase		15.000%		24.000%
Clearing Member Rate	Mnth3	Increase		10.000%		16.000%
Clearing Member Rate	Mnth4	Increase		10.000%		16.000%
Clearing Member Rate	Mnth5	Increase		10.000%		16.000%
Clearing Member Rate	Mnth6	Increase		10.000%		16.000%
Clearing Member Rate	Mnth7	Increase		10.000%		16.000%
Clearing Member Rate	Mnth8	Increase		8.000%		13.000%
Clearing Member Rate	Mnth9	Increase		8.000%		13.000%
Clearing Member Rate	Mnth10	Increase		8.000%		13.000%
Clearing Member Rate	Mnth11	Increase		8.000%		13.000%
Clearing Member Rate	Mnth12	Increase		8.000%		13.000%
Clearing Member Rate	Mnth13	Increase		8.000%		13.000%
Clearing Member Rate	Mnth14	Increase		8.000%		13.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth15	Increase		8.000%		13.000%
Clearing Member Rate	Mnth16	Increase		8.000%		13.000%
Clearing Member Rate	Mnth17	Increase		8.000%		13.000%
Clearing Member Rate	Mnth18	Increase		8.000%		13.000%
Clearing Member Rate	Mnth19	Increase		8.000%		13.000%
Clearing Member Rate	Mnth20	Increase		5.000%		8.000%
Clearing Member Rate	Mnth21	Increase		5.000%		8.000%
Clearing Member Rate	Mnth22	Increase		5.000%		8.000%
Clearing Member Rate	Mnth23	Increase		5.000%		8.000%
Clearing Member Rate	Mnth24	Increase		5.000%		8.000%
Clearing Member Rate	Mnth25	Increase		5.000%		8.000%
Clearing Member Rate	Mnth26	Increase		5.000%		8.000%
Clearing Member Rate	Mnth27	Increase		5.000%		8.000%
Clearing Member Rate	Mnth28	Increase		5.000%		8.000%
Clearing Member Rate	Mnth29	Increase		5.000%		8.000%
Clearing Member Rate	Mnth30	Increase		5.000%		8.000%
Clearing Member Rate	Mnth31	Increase		5.000%		8.000%
Clearing Member Rate	Mnth32	Increase		5.000%		8.000%
Clearing Member Rate	Mnth33	Increase		5.000%		8.000%
Clearing Member Rate	Mnth34	Increase		5.000%		8.000%
Clearing Member Rate	Mnth35	Increase		5.000%		8.000%
Clearing Member Rate	Mnth36	Increase		5.000%		8.000%
Clearing Member Rate	Mnth37	Increase		5.000%		8.000%
Clearing Member Rate	Mnth38	Increase		5.000%		8.000%
Clearing Member Rate	Mnth39	Increase		5.000%		8.000%
Clearing Member Rate	Mnth40	Increase		5.000%		8.000%
Clearing Member Rate	Mnth41	Increase		5.000%		8.000%
Clearing Member Rate	Mnth42	Increase		5.000%		8.000%
Clearing Member Rate	Mnth43	Increase		5.000%		8.000%
Clearing Member Rate	Mnth44	Increase		5.000%		8.000%
Clearing Member Rate	Mnth45	Increase		5.000%		8.000%
Clearing Member Rate	Mnth46	Increase		5.000%		8.000%
Clearing Member Rate	Mnth47	Increase		5.000%		8.000%
Clearing Member Rate	Mnth48	Increase		5.000%		8.000%
Clearing Member Rate	Mnth49	Increase		5.000%		8.000%
Clearing Member Rate	Mnth50	Increase		5.000%		8.000%
Clearing Member Rate	Mnth51	Increase		5.000%		8.000%
Clearing Member Rate	Mnth52	Increase		5.000%		8.000%
Clearing Member Rate	Mnth53	Increase		5.000%		8.000%
Clearing Member Rate	Mnth54	Increase		5.000%		8.000%
Clearing Member Rate	Mnth55	Increase		5.000%		8.000%
Clearing Member Rate	Mnth56	Increase		5.000%		8.000%
Clearing Member Rate	Mnth57	Increase		5.000%		8.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth58	Increase		5.000%		8.000%
Clearing Member Rate	Mnth59	Increase		5.000%		8.000%
Clearing Member Rate	Mnth60	Increase		5.000%		8.000%
WTI CALENDAR SWAP FUTURES (AO, CS) - volScan						
Clearing Member Rate	Mnth1	Increase		25.000%		32.000%
Clearing Member Rate	Mnth2	Increase		15.000%		24.000%
Clearing Member Rate	Mnth3	Increase		10.000%		16.000%
Clearing Member Rate	Mnth4	Increase		10.000%		16.000%
Clearing Member Rate	Mnth5	Increase		10.000%		16.000%
Clearing Member Rate	Mnth6	Increase		10.000%		16.000%
Clearing Member Rate	Mnth7	Increase		10.000%		16.000%
Clearing Member Rate	Mnth8	Increase		8.000%		13.000%
Clearing Member Rate	Mnth9	Increase		8.000%		13.000%
Clearing Member Rate	Mnth10	Increase		8.000%		13.000%
Clearing Member Rate	Mnth11	Increase		8.000%		13.000%
Clearing Member Rate	Mnth12	Increase		8.000%		13.000%
Clearing Member Rate	Mnth13	Increase		8.000%		13.000%
Clearing Member Rate	Mnth14	Increase		8.000%		13.000%
Clearing Member Rate	Mnth15	Increase		8.000%		13.000%
Clearing Member Rate	Mnth16	Increase		8.000%		13.000%
Clearing Member Rate	Mnth17	Increase		8.000%		13.000%
Clearing Member Rate	Mnth18	Increase		8.000%		13.000%
Clearing Member Rate	Mnth19	Increase		8.000%		13.000%
Clearing Member Rate	Mnth20	Increase		5.000%		8.000%
Clearing Member Rate	Mnth21	Increase		5.000%		8.000%
Clearing Member Rate	Mnth22	Increase		5.000%		8.000%
Clearing Member Rate	Mnth23	Increase		5.000%		8.000%
Clearing Member Rate	Mnth24	Increase		5.000%		8.000%
Clearing Member Rate	Mnth25	Increase		5.000%		8.000%
Clearing Member Rate	Mnth26	Increase		5.000%		8.000%
Clearing Member Rate	Mnth27	Increase		5.000%		8.000%
Clearing Member Rate	Mnth28	Increase		5.000%		8.000%
Clearing Member Rate	Mnth29	Increase		5.000%		8.000%
Clearing Member Rate	Mnth30	Increase		5.000%		8.000%
Clearing Member Rate	Mnth31	Increase		5.000%		8.000%
Clearing Member Rate	Mnth32	Increase		5.000%		8.000%
Clearing Member Rate	Mnth33	Increase		5.000%		8.000%
Clearing Member Rate	Mnth34	Increase		5.000%		8.000%
Clearing Member Rate	Mnth35	Increase		5.000%		8.000%
Clearing Member Rate	Mnth36	Increase		5.000%		8.000%
Clearing Member Rate	Mnth37	Increase		5.000%		8.000%
Clearing Member Rate	Mnth38	Increase		5.000%		8.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth39	Increase		5.000%		8.000%
Clearing Member Rate	Mnth40	Increase		5.000%		8.000%
Clearing Member Rate	Mnth41	Increase		5.000%		8.000%
Clearing Member Rate	Mnth42	Increase		5.000%		8.000%
Clearing Member Rate	Mnth43	Increase		5.000%		8.000%
Clearing Member Rate	Mnth44	Increase		5.000%		8.000%
Clearing Member Rate	Mnth45	Increase		5.000%		8.000%
Clearing Member Rate	Mnth46	Increase		5.000%		8.000%
Clearing Member Rate	Mnth47	Increase		5.000%		8.000%
Clearing Member Rate	Mnth48	Increase		5.000%		8.000%
Clearing Member Rate	Mnth49	Increase		5.000%		8.000%
Clearing Member Rate	Mnth50	Increase		5.000%		8.000%
Clearing Member Rate	Mnth51	Increase		5.000%		8.000%
Clearing Member Rate	Mnth52	Increase		5.000%		8.000%
Clearing Member Rate	Mnth53	Increase		5.000%		8.000%
Clearing Member Rate	Mnth54	Increase		5.000%		8.000%
Clearing Member Rate	Mnth55	Increase		5.000%		8.000%
Clearing Member Rate	Mnth56	Increase		5.000%		8.000%
Clearing Member Rate	Mnth57	Increase		5.000%		8.000%
Clearing Member Rate	Mnth58	Increase		5.000%		8.000%
Clearing Member Rate	Mnth59	Increase		5.000%		8.000%
Clearing Member Rate	Mnth60	Increase		5.000%		8.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
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Volatility Scan (volScan) Rate

NATURAL GAS - Volatility Scan (volScan) Rate

HENRY HUB NATURAL GAS FUTURES (HHE, HHQ, KD, LN, LNW, MNG, NG, NGT, ON, ONW, U01, U02, U03, U04, U05, U06, U07, U08, U09, U10, U11, U12, U13, U14, U15, U16, U17, U18, U19, U20, U21, U22, U23, U24, U25, U26, U27, U28, U29, U30, U31) - volScan

Clearing Member Rate	Mnth1	Increase		23.000%		32.000%
Clearing Member Rate	Mnth2	Increase		11.000%		17.000%
Clearing Member Rate	Mnth3	Increase		11.000%		17.000%
Clearing Member Rate	Mnth4	Increase		10.000%		16.000%
Clearing Member Rate	Mnth5	Increase		10.000%		16.000%

HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (E7, HH, HP, NP, QG) - volScan

Clearing Member Rate	Mnth1	Increase		23.000%		32.000%
Clearing Member Rate	Mnth2	Increase		11.000%		17.000%
Clearing Member Rate	Mnth3	Increase		11.000%		17.000%
Clearing Member Rate	Mnth4	Increase		10.000%		16.000%
Clearing Member Rate	Mnth5	Increase		10.000%		16.000%

NYMEX NATURAL GAS (H.HUB LTD) FUT (E7, HH, HHT, NN, NNT) - volScan

Clearing Member Rate	Mnth1	Increase		23.000%		32.000%
Clearing Member Rate	Mnth2	Increase		11.000%		17.000%
Clearing Member Rate	Mnth3	Increase		11.000%		17.000%
Clearing Member Rate	Mnth4	Increase		10.000%		16.000%
Clearing Member Rate	Mnth5	Increase		10.000%		16.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
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Volatility Scan (volScan) Rate

REFINED PRODUCTS - Volatility Scan (volScan) Rate

HEATING OIL CALENDAR SWAP FUTURES (AT, MP, QH) - volScan

Clearing Member Rate	Mnth2	Increase		20.000%		25.000%
Clearing Member Rate	Mnth3	Increase		15.000%		20.000%
Clearing Member Rate	Mnth4	Increase		10.000%		15.000%
Clearing Member Rate	Mnth5	Increase		10.000%		15.000%
Clearing Member Rate	Mnth6	Increase		10.000%		15.000%
Clearing Member Rate	Mnth7	Increase		10.000%		15.000%
Clearing Member Rate	Mnth8	Increase		8.000%		12.000%
Clearing Member Rate	Mnth9	Increase		8.000%		12.000%
Clearing Member Rate	Mnth10	Increase		8.000%		12.000%
Clearing Member Rate	Mnth11	Increase		8.000%		12.000%
Clearing Member Rate	Mnth12	Increase		8.000%		12.000%
Clearing Member Rate	Mnth13	Increase		8.000%		12.000%
Clearing Member Rate	Mnth14	Increase		8.000%		12.000%
Clearing Member Rate	Mnth15	Increase		8.000%		12.000%
Clearing Member Rate	Mnth16	Increase		8.000%		12.000%
Clearing Member Rate	Mnth17	Increase		8.000%		12.000%
Clearing Member Rate	Mnth18	Increase		8.000%		12.000%
Clearing Member Rate	Mnth19	Increase		8.000%		12.000%
Clearing Member Rate	Mnth20	Increase		8.000%		12.000%
Clearing Member Rate	Mnth21	Increase		8.000%		12.000%
Clearing Member Rate	Mnth22	Increase		8.000%		12.000%
Clearing Member Rate	Mnth23	Increase		8.000%		12.000%
Clearing Member Rate	Mnth24	Increase		8.000%		12.000%
Clearing Member Rate	Mnth25	Increase		8.000%		12.000%
Clearing Member Rate	Mnth26	Increase		8.000%		12.000%
Clearing Member Rate	Mnth27	Increase		8.000%		12.000%
Clearing Member Rate	Mnth28	Increase		8.000%		12.000%
Clearing Member Rate	Mnth29	Increase		8.000%		12.000%
Clearing Member Rate	Mnth30	Increase		8.000%		12.000%
Clearing Member Rate	Mnth31	Increase		8.000%		12.000%
Clearing Member Rate	Mnth32	Increase		8.000%		12.000%
Clearing Member Rate	Mnth33	Increase		8.000%		12.000%
Clearing Member Rate	Mnth34	Increase		8.000%		12.000%
Clearing Member Rate	Mnth35	Increase		8.000%		12.000%
Clearing Member Rate	Mnth36	Increase		8.000%		12.000%
Clearing Member Rate	Mnth37+	Increase		8.000%		12.000%

HEATING OIL LAST DAY FINANCIAL FUTURES (23, S23) - volScan

Clearing Member Rate	Mnth2	Increase		20.000%		25.000%
Clearing Member Rate	Mnth3	Increase		15.000%		20.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth4	Increase		10.000%		15.000%
Clearing Member Rate	Mnth5	Increase		10.000%		15.000%
Clearing Member Rate	Mnth6	Increase		10.000%		15.000%
Clearing Member Rate	Mnth7	Increase		10.000%		15.000%
Clearing Member Rate	Mnth8	Increase		8.000%		12.000%
Clearing Member Rate	Mnth9	Increase		8.000%		12.000%
Clearing Member Rate	Mnth10	Increase		8.000%		12.000%
Clearing Member Rate	Mnth11	Increase		8.000%		12.000%
Clearing Member Rate	Mnth12	Increase		8.000%		12.000%
Clearing Member Rate	Mnth13	Increase		8.000%		12.000%
Clearing Member Rate	Mnth14	Increase		8.000%		12.000%
Clearing Member Rate	Mnth15	Increase		8.000%		12.000%
Clearing Member Rate	Mnth16	Increase		8.000%		12.000%
Clearing Member Rate	Mnth17	Increase		8.000%		12.000%
Clearing Member Rate	Mnth18	Increase		8.000%		12.000%
Clearing Member Rate	Mnth19	Increase		8.000%		12.000%
Clearing Member Rate	Mnth20	Increase		8.000%		12.000%
Clearing Member Rate	Mnth21	Increase		8.000%		12.000%
Clearing Member Rate	Mnth22	Increase		8.000%		12.000%
Clearing Member Rate	Mnth23	Increase		8.000%		12.000%
Clearing Member Rate	Mnth24	Increase		8.000%		12.000%
Clearing Member Rate	Mnth25	Increase		8.000%		12.000%
Clearing Member Rate	Mnth26	Increase		8.000%		12.000%
Clearing Member Rate	Mnth27	Increase		8.000%		12.000%
Clearing Member Rate	Mnth28	Increase		8.000%		12.000%
Clearing Member Rate	Mnth29	Increase		8.000%		12.000%
Clearing Member Rate	Mnth30	Increase		8.000%		12.000%
Clearing Member Rate	Mnth31	Increase		8.000%		12.000%
Clearing Member Rate	Mnth32	Increase		8.000%		12.000%
Clearing Member Rate	Mnth33	Increase		8.000%		12.000%
Clearing Member Rate	Mnth34	Increase		8.000%		12.000%
Clearing Member Rate	Mnth35	Increase		8.000%		12.000%
Clearing Member Rate	Mnth36	Increase		8.000%		12.000%
Clearing Member Rate	Mnth37+	Increase		8.000%		12.000%
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, HO3, HO4, HOL, HOP, HOS, HOT, LB, OH) - volScan						
Clearing Member Rate	Mnth2	Increase		20.000%		25.000%
Clearing Member Rate	Mnth3	Increase		15.000%		20.000%
Clearing Member Rate	Mnth4	Increase		10.000%		15.000%
Clearing Member Rate	Mnth5	Increase		10.000%		15.000%
Clearing Member Rate	Mnth6	Increase		10.000%		15.000%
Clearing Member Rate	Mnth7	Increase		10.000%		15.000%
Clearing Member Rate	Mnth8	Increase		8.000%		12.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth9	Increase		8.000%		12.000%
Clearing Member Rate	Mnth10	Increase		8.000%		12.000%
Clearing Member Rate	Mnth11	Increase		8.000%		12.000%
Clearing Member Rate	Mnth12	Increase		8.000%		12.000%
Clearing Member Rate	Mnth13	Increase		8.000%		12.000%
Clearing Member Rate	Mnth14	Increase		8.000%		12.000%
Clearing Member Rate	Mnth15	Increase		8.000%		12.000%
Clearing Member Rate	Mnth16	Increase		8.000%		12.000%
Clearing Member Rate	Mnth17	Increase		8.000%		12.000%
Clearing Member Rate	Mnth18	Increase		8.000%		12.000%
Clearing Member Rate	Mnth19	Increase		8.000%		12.000%
Clearing Member Rate	Mnth20	Increase		8.000%		12.000%
Clearing Member Rate	Mnth21	Increase		8.000%		12.000%
Clearing Member Rate	Mnth22	Increase		8.000%		12.000%
Clearing Member Rate	Mnth23	Increase		8.000%		12.000%
Clearing Member Rate	Mnth24	Increase		8.000%		12.000%
Clearing Member Rate	Mnth25	Increase		8.000%		12.000%
Clearing Member Rate	Mnth26	Increase		8.000%		12.000%
Clearing Member Rate	Mnth27	Increase		8.000%		12.000%
Clearing Member Rate	Mnth28	Increase		8.000%		12.000%
Clearing Member Rate	Mnth29	Increase		8.000%		12.000%
Clearing Member Rate	Mnth30	Increase		8.000%		12.000%
Clearing Member Rate	Mnth31	Increase		8.000%		12.000%
Clearing Member Rate	Mnth32	Increase		8.000%		12.000%
Clearing Member Rate	Mnth33	Increase		8.000%		12.000%
Clearing Member Rate	Mnth34	Increase		8.000%		12.000%
Clearing Member Rate	Mnth35	Increase		8.000%		12.000%
Clearing Member Rate	Mnth36	Increase		8.000%		12.000%
Clearing Member Rate	Mnth37+	Increase		8.000%		12.000%
RBOB GASOLINE CALENDAR SWAP FUTURES (RA, RL) - volScan						
Clearing Member Rate	Mnth2	Increase		20.000%		25.000%
Clearing Member Rate	Mnth3	Increase		10.000%		15.000%
Clearing Member Rate	Mnth4	Increase		10.000%		15.000%
Clearing Member Rate	Mnth5	Increase		10.000%		15.000%
Clearing Member Rate	Mnth6	Increase		10.000%		15.000%
Clearing Member Rate	Mnth7	Increase		10.000%		15.000%
Clearing Member Rate	Mnth8	Increase		10.000%		15.000%
Clearing Member Rate	Mnth9	Increase		8.000%		12.000%
Clearing Member Rate	Mnth10	Increase		8.000%		12.000%
Clearing Member Rate	Mnth11	Increase		8.000%		12.000%
Clearing Member Rate	Mnth12	Increase		8.000%		12.000%
Clearing Member Rate	Mnth13	Increase		8.000%		12.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth14	Increase		8.000%		12.000%
Clearing Member Rate	Mnth15	Increase		8.000%		12.000%
Clearing Member Rate	Mnth16	Increase		8.000%		12.000%
Clearing Member Rate	Mnth17	Increase		8.000%		12.000%
Clearing Member Rate	Mnth18	Increase		8.000%		12.000%
Clearing Member Rate	Mnth19	Increase		8.000%		12.000%
Clearing Member Rate	Mnth20	Increase		8.000%		12.000%
Clearing Member Rate	Mnth21	Increase		8.000%		12.000%
Clearing Member Rate	Mnth22	Increase		8.000%		12.000%
Clearing Member Rate	Mnth23	Increase		8.000%		12.000%
Clearing Member Rate	Mnth24	Increase		8.000%		12.000%
Clearing Member Rate	Mnth25	Increase		8.000%		12.000%
Clearing Member Rate	Mnth26	Increase		8.000%		12.000%
Clearing Member Rate	Mnth27	Increase		8.000%		12.000%
Clearing Member Rate	Mnth28	Increase		8.000%		12.000%
Clearing Member Rate	Mnth29	Increase		8.000%		12.000%
Clearing Member Rate	Mnth30	Increase		8.000%		12.000%
Clearing Member Rate	Mnth31	Increase		8.000%		12.000%
Clearing Member Rate	Mnth32	Increase		8.000%		12.000%
Clearing Member Rate	Mnth33	Increase		8.000%		12.000%
Clearing Member Rate	Mnth34	Increase		8.000%		12.000%
Clearing Member Rate	Mnth35+	Increase		8.000%		12.000%
RBOB GASOLINE FUTURES (3RB, 4RB, OB, RB, RBL, RBP, RBS, RBT, RF) - volScan						
Clearing Member Rate	Mnth2	Increase		20.000%		25.000%
Clearing Member Rate	Mnth3	Increase		10.000%		15.000%
Clearing Member Rate	Mnth4	Increase		10.000%		15.000%
Clearing Member Rate	Mnth5	Increase		10.000%		15.000%
Clearing Member Rate	Mnth6	Increase		10.000%		15.000%
Clearing Member Rate	Mnth7	Increase		10.000%		15.000%
Clearing Member Rate	Mnth8	Increase		10.000%		15.000%
Clearing Member Rate	Mnth9	Increase		8.000%		12.000%
Clearing Member Rate	Mnth10	Increase		8.000%		12.000%
Clearing Member Rate	Mnth11	Increase		8.000%		12.000%
Clearing Member Rate	Mnth12	Increase		8.000%		12.000%
Clearing Member Rate	Mnth13	Increase		8.000%		12.000%
Clearing Member Rate	Mnth14	Increase		8.000%		12.000%
Clearing Member Rate	Mnth15	Increase		8.000%		12.000%
Clearing Member Rate	Mnth16	Increase		8.000%		12.000%
Clearing Member Rate	Mnth17	Increase		8.000%		12.000%
Clearing Member Rate	Mnth18	Increase		8.000%		12.000%
Clearing Member Rate	Mnth19	Increase		8.000%		12.000%
Clearing Member Rate	Mnth20	Increase		8.000%		12.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth21	Increase		8.000%		12.000%
Clearing Member Rate	Mnth22	Increase		8.000%		12.000%
Clearing Member Rate	Mnth23	Increase		8.000%		12.000%
Clearing Member Rate	Mnth24	Increase		8.000%		12.000%
Clearing Member Rate	Mnth25	Increase		8.000%		12.000%
Clearing Member Rate	Mnth26	Increase		8.000%		12.000%
Clearing Member Rate	Mnth27	Increase		8.000%		12.000%
Clearing Member Rate	Mnth28	Increase		8.000%		12.000%
Clearing Member Rate	Mnth29	Increase		8.000%		12.000%
Clearing Member Rate	Mnth30	Increase		8.000%		12.000%
Clearing Member Rate	Mnth31	Increase		8.000%		12.000%
Clearing Member Rate	Mnth32	Increase		8.000%		12.000%
Clearing Member Rate	Mnth33	Increase		8.000%		12.000%
Clearing Member Rate	Mnth34	Increase		8.000%		12.000%
Clearing Member Rate	Mnth35+	Increase		8.000%		12.000%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (27, S27) - volScan						
Clearing Member Rate	Mnth2	Increase		20.000%		25.000%
Clearing Member Rate	Mnth3	Increase		10.000%		15.000%
Clearing Member Rate	Mnth4	Increase		10.000%		15.000%
Clearing Member Rate	Mnth5	Increase		10.000%		15.000%
Clearing Member Rate	Mnth6	Increase		10.000%		15.000%
Clearing Member Rate	Mnth7	Increase		10.000%		15.000%
Clearing Member Rate	Mnth8	Increase		10.000%		15.000%
Clearing Member Rate	Mnth9	Increase		8.000%		12.000%
Clearing Member Rate	Mnth10	Increase		8.000%		12.000%
Clearing Member Rate	Mnth11	Increase		8.000%		12.000%
Clearing Member Rate	Mnth12	Increase		8.000%		12.000%
Clearing Member Rate	Mnth13	Increase		8.000%		12.000%
Clearing Member Rate	Mnth14	Increase		8.000%		12.000%
Clearing Member Rate	Mnth15	Increase		8.000%		12.000%
Clearing Member Rate	Mnth16	Increase		8.000%		12.000%
Clearing Member Rate	Mnth17	Increase		8.000%		12.000%
Clearing Member Rate	Mnth18	Increase		8.000%		12.000%
Clearing Member Rate	Mnth19	Increase		8.000%		12.000%
Clearing Member Rate	Mnth20	Increase		8.000%		12.000%
Clearing Member Rate	Mnth21	Increase		8.000%		12.000%
Clearing Member Rate	Mnth22	Increase		8.000%		12.000%
Clearing Member Rate	Mnth23	Increase		8.000%		12.000%
Clearing Member Rate	Mnth24	Increase		8.000%		12.000%
Clearing Member Rate	Mnth25	Increase		8.000%		12.000%
Clearing Member Rate	Mnth26	Increase		8.000%		12.000%
Clearing Member Rate	Mnth27	Increase		8.000%		12.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth28	Increase		8.000%		12.000%
Clearing Member Rate	Mnth29	Increase		8.000%		12.000%
Clearing Member Rate	Mnth30	Increase		8.000%		12.000%
Clearing Member Rate	Mnth31	Increase		8.000%		12.000%
Clearing Member Rate	Mnth32	Increase		8.000%		12.000%
Clearing Member Rate	Mnth33	Increase		8.000%		12.000%
Clearing Member Rate	Mnth34	Increase		8.000%		12.000%
Clearing Member Rate	Mnth35+	Increase		8.000%		12.000%