



17-306

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, August 03, 2017

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

Friday, August 04, 2017.

Current rates as of:

Thursday, August 03, 2017.

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
Outright Rates								

METALS - Outright Rates

ALUMINIUM EURO PREM DUTY-PAID FUT (EDP)

EDP	Spec	Mth 1	Increase	USD	286	260	303	275
EDP	Hedge/Member	Mth 1	Increase	USD	260	260	275	275
EDP	Spec	Mths 2-9	Increase	USD	253	230	303	275
EDP	Hedge/Member	Mths 2-9	Increase	USD	230	230	275	275
EDP	Spec	Mths 10+	Increase	USD	253	230	303	275
EDP	Hedge/Member	Mths 10+	Increase	USD	230	230	275	275

ALUMINIUM EURO PREM METAL BULLETIN (AEP)

AEP	Spec	Mth 1	Increase	USD	176	160	220	200
AEP	Hedge/Member	Mth 1	Increase	USD	160	160	200	200
AEP	Spec	Mths 2-9	Increase	USD	176	160	220	200
AEP	Hedge/Member	Mths 2-9	Increase	USD	160	160	200	200

ALUMINUM JAPAN PREMIUM (PLATTS) FUT (MJP)

MJP	Spec	Mth 1	Increase	USD	193	175	231	210
MJP	Hedge/Member	Mth 1	Increase	USD	175	175	210	210
MJP	Spec	Mths 2-9	Increase	USD	193	175	231	210
MJP	Hedge/Member	Mths 2-9	Increase	USD	175	175	210	210
MJP	Spec	Mths 10+	Increase	USD	193	175	231	210
MJP	Hedge/Member	Mths 10+	Increase	USD	175	175	210	210

PALLADIUM FUTURES NYMEX (PA)

PA	Spec	Mnth 1	Increase	USD	14,520	13,200	17,820	16,200
PA	Hedge/Member	Mnth 1	Increase	USD	13,200	13,200	16,200	16,200
PA	Spec	Mnth 2-3	Increase	USD	12,760	11,600	16,060	14,600
PA	Hedge/Member	Mnth 2-3	Increase	USD	11,600	11,600	14,600	14,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
DUTCH TTF NATURAL GAS FRONT MTH FUT (TTE)								
TTE	Spec	Mnth 1	Decrease	USD	3,300	3,000	2,750	2,500
TTE	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,500	2,500
TTE	Spec	Mnths 2	Decrease	USD	2,860	2,600	2,530	2,300
TTE	Hedge/Member	Mnths 2	Decrease	USD	2,600	2,600	2,300	2,300
HENRY HUB TTF NAT GAS SPREAD FUTURE (THD)								
THD	Spec	Mnth 1	Decrease	USD	4,125	3,750	3,630	3,300
THD	Hedge/Member	Mnth 1	Decrease	USD	3,750	3,750	3,300	3,300
THD	Spec	Mnths 2	Decrease	USD	3,850	3,500	3,520	3,200
THD	Hedge/Member	Mnths 2	Decrease	USD	3,500	3,500	3,200	3,200
LNG DES JAPAN (RIM) FUTURES (JNG)								
JNG	Spec		Decrease	USD	8,360	7,600	6,600	6,000
JNG	Hedge/Member		Decrease	USD	7,600	7,600	6,000	6,000
LNG EAST ASIA INDEX FUT (LAI)								
LAI	Spec		Decrease	USD	7,700	7,000	6,600	6,000
LAI	Hedge/Member		Decrease	USD	7,000	7,000	6,000	6,000
LNG JAPAN KOREA MARKER PLATTS FUT (JKM)								
JKM	Spec		Decrease	USD	4,620	4,200	4,070	3,700
JKM	Hedge/Member		Decrease	USD	4,200	4,200	3,700	3,700

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 PLATTS CIF BALMO FUT (FOB)								
FOB	Spec		Decrease	USD	22,000	20,000	18,700	17,000
FOB	Hedge/Member		Decrease	USD	20,000	20,000	17,000	17,000
1% FUEL OIL PLATTS FOB BALMO FUT (FOM)								
FOM	Spec		Decrease	USD	25,300	23,000	20,900	19,000
FOM	Hedge/Member		Decrease	USD	23,000	23,000	19,000	19,000
3.5% FUEL OIL CIF BALMO FUT (8D)								
8D	Spec		Decrease	USD	25,300	23,000	22,000	20,000
8D	Hedge/Member		Decrease	USD	23,000	23,000	20,000	20,000
DALY EURO 1% FOIL CGOES FOB NWE FUT (FCN)								
FCN	Spec		Decrease	USD	2,200	2,000	1,375	1,250
FCN	Hedge/Member		Decrease	USD	2,000	2,000	1,250	1,250
DALY GAS EUROBOB OXY ARGS NWE BRGS (GBR)								
GBR	Spec		Decrease	USD	4,400	4,000	3,300	3,000
GBR	Hedge/Member		Decrease	USD	4,000	4,000	3,000	3,000
DIESEL 10PPM BARGES FOB BALMO (U7)								
U7	Spec		Decrease	USD	33,000	30,000	27,500	25,000
U7	Hedge/Member		Decrease	USD	30,000	30,000	25,000	25,000
EUR 1% FUEL OIL FOB RDM BALMO FUT (6L)								
6L	Spec		Decrease	USD	22,000	20,000	19,800	18,000
6L	Hedge/Member		Decrease	USD	20,000	20,000	18,000	18,000
EUR3.5%FUEL OIL CARG FOB MED BALMO (EFF)								
EFF	Spec		Decrease	USD	22,000	20,000	19,250	17,500
EFF	Hedge/Member		Decrease	USD	20,000	20,000	17,500	17,500
EURO 1% FUEL OIL NEW BALMO (KX)								
KX	Spec	Tier 1	Decrease	USD	24,200	22,000	19,800	18,000
KX	Hedge/Member	Tier 1	Decrease	USD	22,000	22,000	18,000	18,000
KX	Spec	Tier 2	Decrease	USD	24,200	22,000	19,800	18,000
KX	Hedge/Member	Tier 2	Decrease	USD	22,000	22,000	18,000	18,000
EUROBOB GAS10PPM BALMO (7S)								
7S	Spec		Decrease	USD	55,000	50,000	48,400	44,000
7S	Hedge/Member		Decrease	USD	50,000	50,000	44,000	44,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROBOB GAS10PPM (PLTS) RD FOB (7P)								
7P	Spec	Mnth 1	Decrease	USD	38,500	35,000	33,000	30,000
7P	Hedge/Member	Mnth 1	Decrease	USD	35,000	35,000	30,000	30,000
7P	Spec	Mnths 2+	Decrease	USD	33,000	30,000	28,600	26,000
7P	Hedge/Member	Mnths 2+	Decrease	USD	30,000	30,000	26,000	26,000
EUROPE JET KERO RDAM CALFUT (UR)								
UR	Spec	Mnth 1	Decrease	USD	27,500	25,000	24,200	22,000
UR	Hedge/Member	Mnth 1	Decrease	USD	25,000	25,000	22,000	22,000
UR	Spec	Mnths 2+	Decrease	USD	27,500	25,000	24,200	22,000
UR	Hedge/Member	Mnths 2+	Decrease	USD	25,000	25,000	22,000	22,000
EUROPE NAPHTHA CALFUT (UN)								
UN	Spec	Mths 1	Decrease	USD	25,300	23,000	23,100	21,000
UN	Hedge/Member	Mths 1	Decrease	USD	23,000	23,000	21,000	21,000
EUROPEAN NAPHTHA BALMO (KZ)								
KZ	Spec	Mnth 1	Decrease	USD	33,000	30,000	28,600	26,000
KZ	Hedge/Member	Mnth 1	Decrease	USD	30,000	30,000	26,000	26,000
KZ	Spec	Mnths 2+	Decrease	USD	33,000	30,000	28,600	26,000
KZ	Hedge/Member	Mnths 2+	Decrease	USD	30,000	30,000	26,000	26,000
GAS EURO-BOB OXY (ARG) NEW BRG (7H)								
7H	Spec	Mnths 2-6	Decrease	USD	24,750	22,500	22,550	20,500
7H	Hedge/Member	Mnths 2-6	Decrease	USD	22,500	22,500	20,500	20,500
7H	Spec	Mnths 7+	Decrease	USD	23,650	21,500	21,450	19,500
7H	Hedge/Member	Mnths 7+	Decrease	USD	21,500	21,500	19,500	19,500
GASOIL 0.1 BARGES FOB RD BALMO (B8)								
B8	Spec		Decrease	USD	38,500	35,000	33,000	30,000
B8	Hedge/Member		Decrease	USD	35,000	35,000	30,000	30,000
GASOIL 0.1 CIF MED BALMO FUT (X6)								
X6	Spec		Decrease	USD	38,500	35,000	33,000	30,000
X6	Hedge/Member		Decrease	USD	35,000	35,000	30,000	30,000
GASOIL 0.1 CIF NW BALMO FUT (B7)								
B7	Spec		Decrease	USD	33,000	30,000	28,600	26,000
B7	Hedge/Member		Decrease	USD	30,000	30,000	26,000	26,000
JAPAN NAPHTHA BALMO FUT (E6)								
E6	Spec		Decrease	USD	28,600	26,000	24,200	22,000
E6	Hedge/Member		Decrease	USD	26,000	26,000	22,000	22,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
JET AVIA FUEL(PLTT) CRGS FOB M (1T)								
1T	Spec		Decrease	USD	27,500	25,000	24,750	22,500
1T	Hedge/Member		Decrease	USD	25,000	25,000	22,500	22,500
JET FUEL BARGES RDAM BALMO (X9)								
X9	Spec		Decrease	USD	44,000	40,000	38,500	35,000
X9	Hedge/Member		Decrease	USD	40,000	40,000	35,000	35,000
MID EAST GASOIL ARAB GULF BALMO (MBS)								
MBS	Spec		Decrease	USD	4,950	4,500	4,400	4,000
MBS	Hedge/Member		Decrease	USD	4,500	4,500	4,000	4,000
MIDEAST FUEL OIL 180 CST PLATTS FUT (DHE)								
DHE	Spec	All Months	Decrease	USD	18,700	17,000	16,500	15,000
DHE	Hedge/Member	All Months	Decrease	USD	17,000	17,000	15,000	15,000
MIDEAST FUEL OIL 380 CST PLATT FUT (DES)								
DES	Spec	Mnth 1	Decrease	USD	18,700	17,000	15,950	14,500
DES	Hedge/Member	Mnth 1	Decrease	USD	17,000	17,000	14,500	14,500
DES	Spec	Mnths 2+	Decrease	USD	18,700	17,000	15,950	14,500
DES	Hedge/Member	Mnths 2+	Decrease	USD	17,000	17,000	14,500	14,500
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	Spec	Mths 1	Decrease	USD	2,530	2,300	2,310	2,100
MNC	Hedge/Member	Mths 1	Decrease	USD	2,300	2,300	2,100	2,100
MIN SPORE FUELOIL380CST(PLTS) BALMO (MTB)								
MTB	Spec	Tier 1	Decrease	USD	2,200	2,000	1,980	1,800
MTB	Hedge/Member	Tier 1	Decrease	USD	2,000	2,000	1,800	1,800
MTB	Spec	Tier 2	Decrease	USD	2,200	2,000	1,980	1,800
MTB	Hedge/Member	Tier 2	Decrease	USD	2,000	2,000	1,800	1,800
MINEUR1%FUEL OIL CRGO FOB NWE BALMO (OC)								
OC	Spec	Tier 1	Decrease	USD	2,420	2,200	1,980	1,800
OC	Hedge/Member	Tier 1	Decrease	USD	2,200	2,200	1,800	1,800
OC	Spec	Tier 2	Decrease	USD	2,420	2,200	1,980	1,800
OC	Hedge/Member	Tier 2	Decrease	USD	2,200	2,200	1,800	1,800
MINI EUR1%FUELOIL FOB RDM BALMO FUT (0A)								
0A	Spec		Decrease	USD	2,200	2,000	1,980	1,800
0A	Hedge/Member		Decrease	USD	2,000	2,000	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI EURO NAPHTHA BALMO FUT (MEN)								
MEN	Spec	Mnth 1	Decrease	USD	3,300	3,000	2,860	2,600
MEN	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,600	2,600
MEN	Spec	Mnths 2+	Decrease	USD	3,300	3,000	2,860	2,600
MEN	Hedge/Member	Mnths 2+	Decrease	USD	3,000	3,000	2,600	2,600
MINI GAS EUROBOB OXY BARGES FUT (MEO)								
MEO	Spec	Mnths 2-6	Decrease	USD	24,750	22,500	22,550	20,500
MEO	Hedge/Member	Mnths 2-6	Decrease	USD	22,500	22,500	20,500	20,500
MEO	Spec	Mnths 7+	Decrease	USD	23,650	21,500	21,450	19,500
MEO	Hedge/Member	Mnths 7+	Decrease	USD	21,500	21,500	19,500	19,500
MINI JAPAN NAPHTHA BALMO FUT (E6M)								
E6M	Spec		Decrease	USD	2,860	2,600	2,420	2,200
E6M	Hedge/Member		Decrease	USD	2,600	2,600	2,200	2,200
MINI NAPHTHA CARGOES CIF ARA ARGUS (NBF)								
NBF	Spec	Mnth 1	Decrease	USD	3,080	2,800	2,530	2,300
NBF	Hedge/Member	Mnth 1	Decrease	USD	2,800	2,800	2,300	2,300
NBF	Spec	Mnths 2-6	Decrease	USD	2,750	2,500	2,310	2,100
NBF	Hedge/Member	Mnths 2-6	Decrease	USD	2,500	2,500	2,100	2,100
MINI NAPHTHA CARGOES CIF NWE ARGUS (NCF)								
NCF	Spec	Mths 1	Decrease	USD	2,970	2,700	2,420	2,200
NCF	Hedge/Member	Mths 1	Decrease	USD	2,700	2,700	2,200	2,200
NCF	Spec	Mths 2-6	Decrease	USD	2,970	2,700	2,420	2,200
NCF	Hedge/Member	Mths 2-6	Decrease	USD	2,700	2,700	2,200	2,200
MINI SINGP FUELOIL 180 BALMO FUT (5L)								
5L	Spec	Mnth 1	Decrease	USD	2,200	2,000	1,980	1,800
5L	Hedge/Member	Mnth 1	Decrease	USD	2,000	2,000	1,800	1,800
5L	Spec	Mnths 2+	Decrease	USD	2,200	2,000	1,980	1,800
5L	Hedge/Member	Mnths 2+	Decrease	USD	2,000	2,000	1,800	1,800
PREM UNL GAS 10 PPM BALMO (7N)								
7N	Spec		Decrease	USD	46,200	42,000	40,700	37,000
7N	Hedge/Member		Decrease	USD	42,000	42,000	37,000	37,000
PREM UNL GAS 10 PPM (PLTS) RDM (7L)								
7L	Spec		Decrease	USD	33,000	30,000	29,700	27,000
7L	Hedge/Member		Decrease	USD	30,000	30,000	27,000	27,000
PREMIUM UNLD 10PPM CARGOES CIF (4G)								
4G	Spec		Decrease	USD	31,900	29,000	28,600	26,000
4G	Hedge/Member		Decrease	USD	29,000	29,000	26,000	26,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PREMIUM UNLEAD 10PPM FOB BLMO (8G)								
8G	Spec		Decrease	USD	46,200	42,000	39,600	36,000
8G	Hedge/Member		Decrease	USD	42,000	42,000	36,000	36,000
SINGAPORE 180CST BALMO (BS)								
BS	Spec	Mnth 1	Decrease	USD	22,000	20,000	19,800	18,000
BS	Hedge/Member	Mnth 1	Decrease	USD	20,000	20,000	18,000	18,000
BS	Spec	Mnth 2+	Decrease	USD	22,000	20,000	19,800	18,000
BS	Hedge/Member	Mnth 2+	Decrease	USD	20,000	20,000	18,000	18,000
SINGAPORE 380CST BALMO (BT)								
BT	Spec	Tier 1	Decrease	USD	22,000	20,000	19,800	18,000
BT	Hedge/Member	Tier 1	Decrease	USD	20,000	20,000	18,000	18,000
BT	Spec	Tier 2	Decrease	USD	22,000	20,000	19,800	18,000
BT	Hedge/Member	Tier 2	Decrease	USD	20,000	20,000	18,000	18,000
SINGAPORE GASOIL BALMO (VU)								
VU	Spec	Tier 1	Decrease	USD	3,850	3,500	3,300	3,000
VU	Hedge/Member	Tier 1	Decrease	USD	3,500	3,500	3,000	3,000
VU	Spec	Tier 2	Decrease	USD	3,850	3,500	3,300	3,000
VU	Hedge/Member	Tier 2	Decrease	USD	3,500	3,500	3,000	3,000
SINGAPORE JET KERO BALMO (BX)								
BX	Spec	Mnth 1	Decrease	USD	4,400	4,000	3,960	3,600
BX	Hedge/Member	Mnth 1	Decrease	USD	4,000	4,000	3,600	3,600
BX	Spec	Mnth 2+	Decrease	USD	4,400	4,000	3,960	3,600
BX	Hedge/Member	Mnth 2+	Decrease	USD	4,000	4,000	3,600	3,600
SINGAPORE MOGAS 95 BALMO FUT (W0)								
W0	Spec		Decrease	USD	5,500	5,000	4,400	4,000
W0	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
SINGAPORE MOGAS 97 BALMO FUT (Y0)								
Y0	Spec		Decrease	USD	5,500	5,000	4,400	4,000
Y0	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
SINGAPORE MOGAS 97 FUT (X0)								
X0	Spec		Decrease	USD	3,850	3,500	3,300	3,000
X0	Hedge/Member		Decrease	USD	3,500	3,500	3,000	3,000
SINGAPORE NAPHTHA BALMO (KU)								
KU	Spec	Tier 1	Decrease	USD	5,500	5,000	4,400	4,000
KU	Hedge/Member	Tier 1	Decrease	USD	5,000	5,000	4,000	4,000
KU	Spec	Tier 2	Decrease	USD	5,500	5,000	4,400	4,000
KU	Hedge/Member	Tier 2	Decrease	USD	5,000	5,000	4,000	4,000

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

ULSD 10PPM CIF MED BALMO FUT (X7)

X7	Spec		Decrease	USD	38,500	35,000	33,000	30,000
X7	Hedge/Member		Decrease	USD	35,000	35,000	30,000	30,000

ULSD 10PPM CIF NW BALMO FUT (B1)

B1	Spec		Decrease	USD	33,000	30,000	28,600	26,000
B1	Hedge/Member		Decrease	USD	30,000	30,000	26,000	26,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

METALS - Intra Spreads

Palladium - Tier 1 vs Tier 2 (PALLADIUM FUTURES NYMEX)

PA	Spec		Decrease	USD	3,850	3,500	2,750	2,500
PA	Hedge/Member		Decrease	USD	3,500	3,500	2,500	2,500

Palladium - Tier 1 vs Tier 3 (PALLADIUM FUTURES NYMEX)

PA	Spec		Decrease	USD	3,850	3,500	2,750	2,500
PA	Hedge/Member		Decrease	USD	3,500	3,500	2,500	2,500

Palladium - Tier 2 vs Tier 3 (PALLADIUM FUTURES NYMEX)

PA	Spec		Decrease	USD	3,850	3,500	2,750	2,500
PA	Hedge/Member		Decrease	USD	3,500	3,500	2,500	2,500

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						

AGRICULTURE - Inter-commodity Spread Rates

CORN (C - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)

Spread Credit Rate	Increase	+4:-1	30%	30%	35%	35%
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ETHANOL - Inter-commodity Spread Rates

CORN (C - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)

Spread Credit Rate	Increase	+4:-1	30%	30%	35%	35%
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SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
CRUDE OIL SPREADS - Volatility Scan (volScan) Rate						
ARGUS LLS VS. WTI (ARGUS) TRADE MONTH SWAP FUTURES (E5, E50) - volScan						
Clearing Member Rate	Mnth 3+	Decrease		12.000%		10.000%
MARS (ARGUS) VS. WTI SPREAD CALENDAR SWAP FUTURES (YX, YXO) - volScan						
Clearing Member Rate	Mnth 2	Decrease		20.000%		15.000%
Clearing Member Rate	Mnths 3+	Decrease		20.000%		10.000%
MARS (ARGUS) VS. WTI SPREAD TRADE MONTH SWAP FUTURES (YV, YVO) - volScan						
Clearing Member Rate	Mnths 4+	Decrease		20.000%		10.000%
Clearing Member Rate	Mnths 2-3	Decrease		20.000%		15.000%
Clearing Member Rate	Mnth 1	Increase		20.000%		25.000%
WTI HOUSTON (ARGUS) VS. WTI FINANCIAL FUTURES (HIL, HIO) - volScan						
Clearing Member Rate	Mnth1	Increase		20.000%		25.000%
Clearing Member Rate	Mnth 2	Decrease		20.000%		15.000%
Clearing Member Rate	Mnths 3+	Decrease		20.000%		10.000%
WTI HOUSTON (ARGUS) VS. WTI TRADE MONTH FUTURES (HTO, HTT) - volScan						
Clearing Member Rate	Mnth1	Increase		20.000%		25.000%
Clearing Member Rate	Mnth 2	Decrease		20.000%		15.000%
Clearing Member Rate	Mnths 3+	Decrease		20.000%		10.000%
WTI MIDLAND (ARGUS) VS. WTI TRADE MONTH FUTURES (WTO, WTT) - volScan						
Clearing Member Rate	Mnth 1	Increase		0.100%		25.000%
Clearing Member Rate	Mnths 2-3	Increase		0.070%		15.000%
Clearing Member Rate	Mnths 4-7	Increase		0.050%		10.000%
Clearing Member Rate	Mnths 8+	Increase		0.050%		10.000%
WTS (ARGUS) VS. WTI FINANCIAL FUTURES (WSO, WTA) - volScan						
Clearing Member Rate	Mnth 1	Increase		0.100%		25.000%
Clearing Member Rate	Mnths 2-3	Increase		0.070%		15.000%
Clearing Member Rate	Mnths 4-7	Increase		0.050%		10.000%
Clearing Member Rate	Mnths 8+	Increase		0.050%		10.000%
WTS (ARGUS) VS. WTI SPREAD CALENDAR SWAP FUTURES (FF, FFO) - volScan						
Clearing Member Rate	Mnth1	Increase		20.000%		25.000%
Clearing Member Rate	Mnth 2	Decrease		20.000%		15.000%
Clearing Member Rate	Mnths 3+	Decrease		20.000%		10.000%
WTS (ARGUS) VS. WTI SPREAD TRADE MONTH SWAP FUTURES (FH, FHO) - volScan						
Clearing Member Rate	Mnths 8+	Increase		0.050%		10.000%
Clearing Member Rate	Mnth 1	Increase		0.100%		25.000%
Clearing Member Rate	Mnths 2	Increase		0.050%		15.000%
Clearing Member Rate	Mnths 3-7	Increase		0.050%		10.000%