



09-397

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Tuesday, September 15, 2009

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

Wednesday, September 16, 2009.

Current rates as of:

Tuesday, September 15, 2009.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYMEX CRACKS AND SPREADS - Outright Rates								
ARGUS GASOLINE CRACK SPREAD SWAP (RG)								
RG	Spec	Tier 1	Decrease	USD	4,400	4,000	3,025	2,750
RG	Hedge/Member	Tier 1	Decrease	USD	4,000	4,000	2,750	2,750
RG	Spec	Tier 2	Decrease	USD	3,300	3,000	3,025	2,750
RG	Hedge/Member	Tier 2	Decrease	USD	3,000	3,000	2,750	2,750
DATED TO FRONTLINE BRENT CLNDR SWAP (FY)								
FY	Spec		Decrease	USD	2,025	1,500	1,620	1,200
FY	Hedge/Member		Decrease	USD	1,500	1,500	1,200	1,200
EUROPEAN NAPHTHA CRACK SPREAD SWAP (EN)								
EN	Spec		Decrease	USD	3,300	3,000	2,750	2,500
EN	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
FUEL OIL CRACK VS. ICE (FO)								
FO	Spec		Increase	USD	3,300	3,000	3,850	3,500
FO	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
FUEL OIL NWE CRACK VS. ICE (FI)								
FI	Spec		Increase	USD	3,300	3,000	3,850	3,500
FI	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
GASOIL 10PPM V. ICE SWAP (TP)								
TP	Spec	Tier 1	Decrease	USD	5,500	5,000	4,950	4,500
TP	Hedge/Member	Tier 1	Decrease	USD	5,000	5,000	4,500	4,500
TP	Spec	Tier 2	Decrease	USD	7,700	7,000	4,950	4,500
TP	Hedge/Member	Tier 2	Decrease	USD	7,000	7,000	4,500	4,500
TP	Spec	Tier 3	Decrease	USD	5,500	5,000	4,950	4,500
TP	Hedge/Member	Tier 3	Decrease	USD	5,000	5,000	4,500	4,500
GASOLINE UP-DOWN (ARGUS) SWAP (UZ)								
UZ	Spec		Increase	USD	1,650	1,500	2,200	2,000
UZ	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
GULF COAST NO.6 FUEL OIL CRACK SWAP (MG)								
MG	Spec		Decrease	USD	3,850	3,500	2,750	2,500
MG	Hedge/Member		Decrease	USD	3,500	3,500	2,500	2,500
HEATING OIL VS. ICE GASOIL (HA)								
HA	Spec		Decrease	USD	5,500	5,000	4,125	3,750
HA	Hedge/Member		Decrease	USD	5,000	5,000	3,750	3,750
LA CARB DIESEL (OPIS) SWAP (KL)								
KL	Spec		Increase	USD	3,300	3,000	3,850	3,500
KL	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LA JET FUEL VS NYM NO 2 HO SPRD SWP (MQ)								
MQ	Spec		Increase	USD	1,650	1,500	3,850	3,500
MQ	Hedge/Member		Increase	USD	1,500	1,500	3,500	3,500
LLS (ARGUS) V WTI TRD MTH SWP (WK)								
WK	Spec		Decrease	USD	2,200	2,000	1,650	1,500
WK	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
NO. 2 UP-DOWN SPREAD CALENDAR SWAP (UT)								
UT	Spec	Tier 1	Decrease	USD	2,200	2,000	1,650	1,500
UT	Hedge/Member	Tier 1	Decrease	USD	2,000	2,000	1,500	1,500
NY HARBOR RESIDUAL FUEL CRACK SWAP (ML)								
ML	Spec		Decrease	USD	3,300	3,000	2,750	2,500
ML	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
NYH NO. 2 CRACK SPREAD CAL SWAP (HK)								
HK	Spec	Tier 1	Decrease	USD	2,750	2,500	1,925	1,750
HK	Hedge/Member	Tier 1	Decrease	USD	2,500	2,500	1,750	1,750
HK	Spec	Tier 2	Decrease	USD	2,750	2,500	1,925	1,750
HK	Hedge/Member	Tier 2	Decrease	USD	2,500	2,500	1,750	1,750
HK	Spec	Tier 3	Decrease	USD	2,750	2,500	1,925	1,750
HK	Hedge/Member	Tier 3	Decrease	USD	2,500	2,500	1,750	1,750
HK	Spec	Tier 4	Decrease	USD	2,750	2,500	1,925	1,750
HK	Hedge/Member	Tier 4	Decrease	USD	2,500	2,500	1,750	1,750
RBOB CRACK SPREAD (RM)								
RM	Spec	Tier 1	Decrease	USD	3,300	3,000	2,475	2,250
RM	Hedge/Member	Tier 1	Decrease	USD	3,000	3,000	2,250	2,250
RM	Spec	Tier 2	Decrease	USD	3,300	3,000	2,475	2,250
RM	Hedge/Member	Tier 2	Decrease	USD	3,000	3,000	2,250	2,250
RM	Spec	Tier 3	Decrease	USD	2,750	2,500	2,200	2,000
RM	Hedge/Member	Tier 3	Decrease	USD	2,500	2,500	2,000	2,000
RM	Spec	Tier 4	Decrease	USD	2,750	2,500	2,200	2,000
RM	Hedge/Member	Tier 4	Decrease	USD	2,500	2,500	2,000	2,000
USGC UNL 87 CRACK SPREAD CAL SWAP (RU)								
RU	Spec	Tier 1	Decrease	USD	4,400	4,000	3,850	3,500
RU	Hedge/Member	Tier 1	Decrease	USD	4,000	4,000	3,500	3,500
RU	Spec	Tier 2	Decrease	USD	4,400	4,000	3,850	3,500
RU	Hedge/Member	Tier 2	Decrease	USD	4,000	4,000	3,500	3,500
WTI-BRENT CALENDAR SWAP (BK)								
BK	Spec		Decrease	USD	1,100	1,000	880	800
BK	Hedge/Member		Decrease	USD	1,000	1,000	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WTS (ARGUS) V WTI TRD MTH SWP (FH)								
FH	Spec		Decrease	USD	2,750	2,500	1,650	1,500
FH	Hedge/Member		Decrease	USD	2,500	2,500	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYMEX CRUDE PRODUCTS - Outright Rates								
BRENT CALENDAR SWAP (CY)								
CY	Spec		Decrease	USD	7,425	5,500	6,075	4,500
CY	Hedge/Member		Decrease	USD	5,500	5,500	4,500	4,500
BRENT CFD SWAP (6W)								
6W	Spec		Decrease	USD	2,200	2,000	1,100	1,000
6W	Hedge/Member		Decrease	USD	2,000	2,000	1,000	1,000
BRENT FINANCIAL FUTURES (BB)								
BB	Spec		Decrease	USD	6,050	5,500	4,950	4,500
BB	Hedge/Member		Decrease	USD	5,500	5,500	4,500	4,500
BB	Spec		Decrease	USD	6,050	5,500	4,950	4,500
BB	Hedge/Member		Decrease	USD	5,500	5,500	4,500	4,500
BRENT LAST DAY CONTRACT (BZ)								
BZ	Spec		Decrease	USD	6,050	5,500	4,950	4,500
BZ	Hedge/Member		Decrease	USD	5,500	5,500	4,500	4,500
CRUDE OIL FUTURE NYMEX (CL)								
CL	Spec	Tier 1	Decrease	USD	7,088	5,250	6,075	4,500
CL	Hedge/Member	Tier 1	Decrease	USD	5,250	5,250	4,500	4,500
CL	Spec	Tier 2	Decrease	USD	7,088	5,250	5,400	4,000
CL	Hedge/Member	Tier 2	Decrease	USD	5,250	5,250	4,000	4,000
CL	Spec	Tier 3	Decrease	USD	7,088	5,250	5,400	4,000
CL	Hedge/Member	Tier 3	Decrease	USD	5,250	5,250	4,000	4,000
CL	Spec	Tier 4	Decrease	USD	7,088	5,250	5,400	4,000
CL	Hedge/Member	Tier 4	Decrease	USD	5,250	5,250	4,000	4,000
CL	Spec	Tier 5	Decrease	USD	6,750	5,000	5,400	4,000
CL	Hedge/Member	Tier 5	Decrease	USD	5,000	5,000	4,000	4,000
CL	Spec	Tier 6	Decrease	USD	6,750	5,000	5,400	4,000
CL	Hedge/Member	Tier 6	Decrease	USD	5,000	5,000	4,000	4,000
CL	Spec	Tier 7	Decrease	USD	6,750	5,000	5,400	4,000
CL	Hedge/Member	Tier 7	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
Outright Rates								
CRUDE OIL FUTURES NYMEX (WS)								
WS	Spec	Tier 1	Decrease	USD	7,088	5,250	6,075	4,500
WS	Hedge/Member	Tier 1	Decrease	USD	5,250	5,250	4,500	4,500
WS	Spec	Tier 2	Decrease	USD	7,088	5,250	5,400	4,000
WS	Hedge/Member	Tier 2	Decrease	USD	5,250	5,250	4,000	4,000
WS	Spec	Tier 3	Decrease	USD	7,088	5,250	5,400	4,000
WS	Hedge/Member	Tier 3	Decrease	USD	5,250	5,250	4,000	4,000
WS	Spec	Tier 4	Decrease	USD	6,750	5,000	5,400	4,000
WS	Hedge/Member	Tier 4	Decrease	USD	5,000	5,000	4,000	4,000
WS	Spec	Tier 5	Decrease	USD	6,750	5,000	5,400	4,000
WS	Hedge/Member	Tier 5	Decrease	USD	5,000	5,000	4,000	4,000
WS	Spec	Tier 6	Decrease	USD	6,750	5,000	5,400	4,000
WS	Hedge/Member	Tier 6	Decrease	USD	5,000	5,000	4,000	4,000
WS	Spec	Tier 7	Decrease	USD	6,750	5,000	5,400	4,000
WS	Hedge/Member	Tier 7	Decrease	USD	5,000	5,000	4,000	4,000
DUBAI CRUDE OIL CALENDAR SWAP (DC)								
DC	Spec		Decrease	USD	7,425	5,500	6,075	4,500
DC	Hedge/Member		Decrease	USD	5,500	5,500	4,500	4,500
E-MINI CRUDE OIL FUTURES (QM)								
QM	Spec	Tier 1	Decrease	USD	3,544	2,625	3,038	2,250
QM	Hedge/Member	Tier 1	Decrease	USD	2,625	2,625	2,250	2,250
QM	Spec	Tier 2	Decrease	USD	3,544	2,625	2,700	2,000
QM	Hedge/Member	Tier 2	Decrease	USD	2,625	2,625	2,000	2,000
QM	Spec	Tier 3	Decrease	USD	3,544	2,625	2,700	2,000
QM	Hedge/Member	Tier 3	Decrease	USD	2,625	2,625	2,000	2,000
QM	Spec	Tier 4	Decrease	USD	3,375	2,500	2,700	2,000
QM	Hedge/Member	Tier 4	Decrease	USD	2,500	2,500	2,000	2,000
QM	Spec	Tier 5	Decrease	USD	3,375	2,500	2,700	2,000
QM	Hedge/Member	Tier 5	Decrease	USD	2,500	2,500	2,000	2,000
QM	Spec	Tier 6	Decrease	USD	3,375	2,500	2,700	2,000
QM	Hedge/Member	Tier 6	Decrease	USD	2,500	2,500	2,000	2,000
QM	Spec	Tier 7	Decrease	USD	3,375	2,500	2,700	2,000
QM	Hedge/Member	Tier 7	Decrease	USD	2,500	2,500	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Outright Rates

NYMEX CRUDE OIL MACI INDEX (XC)

XC	Spec	Tier 1	Decrease	USD	1,418	1,050	1,215	900
XC	Hedge/Member	Tier 1	Decrease	USD	1,050	1,050	900	900
XC	Spec	Tier 2	Decrease	USD	1,418	1,050	1,080	800
XC	Hedge/Member	Tier 2	Decrease	USD	1,050	1,050	800	800
XC	Spec	Tier 3	Decrease	USD	1,418	1,050	1,080	800
XC	Hedge/Member	Tier 3	Decrease	USD	1,050	1,050	800	800
XC	Spec	Tier 4	Decrease	USD	1,418	1,050	1,080	800
XC	Hedge/Member	Tier 4	Decrease	USD	1,050	1,050	800	800
XC	Spec	Tier 5	Decrease	USD	1,350	1,000	1,080	800
XC	Hedge/Member	Tier 5	Decrease	USD	1,000	1,000	800	800
XC	Spec	Tier 6	Decrease	USD	1,350	1,000	1,080	800
XC	Hedge/Member	Tier 6	Decrease	USD	1,000	1,000	800	800
XC	Spec	Tier 7	Decrease	USD	1,350	1,000	1,080	800
XC	Hedge/Member	Tier 7	Decrease	USD	1,000	1,000	800	800

WTI CALENDAR SWAP (CS)

CS	Spec	Tier 1	Decrease	USD	7,088	5,250	6,075	4,500
CS	Hedge/Member	Tier 1	Decrease	USD	5,250	5,250	4,500	4,500
CS	Spec	Tier 2	Decrease	USD	7,088	5,250	5,400	4,000
CS	Hedge/Member	Tier 2	Decrease	USD	5,250	5,250	4,000	4,000
CS	Spec	Tier 3	Decrease	USD	7,088	5,250	5,400	4,000
CS	Hedge/Member	Tier 3	Decrease	USD	5,250	5,250	4,000	4,000
CS	Spec	Tier 4	Decrease	USD	6,750	5,000	5,400	4,000
CS	Hedge/Member	Tier 4	Decrease	USD	5,000	5,000	4,000	4,000
CS	Spec	Tier 5	Decrease	USD	6,750	5,000	5,400	4,000
CS	Hedge/Member	Tier 5	Decrease	USD	5,000	5,000	4,000	4,000
CS	Spec	Tier 6	Decrease	USD	6,750	5,000	5,400	4,000
CS	Hedge/Member	Tier 6	Decrease	USD	5,000	5,000	4,000	4,000
CS	Spec	Tier 7	Decrease	USD	6,750	5,000	5,400	4,000
CS	Hedge/Member	Tier 7	Decrease	USD	5,000	5,000	4,000	4,000

NYMEX PETROLEUM PRODUCTS - Outright Rates

ULSD UP-DOWN(ARGUS) SWAP (US)

US	Spec		Decrease	USD	2,200	2,000	1,650	1,500
US	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYMEX POWER PRODUCTS - Outright Rates								
ERCOT HSTN NRTH Z MCPE50 OFFPK (2X)								
2X	Spec		Decrease	USD	825	750	440	400
2X	Hedge/Member		Decrease	USD	750	750	400	400
ERCOT HSTN NRTH Z MCPE50 PEAK (2P)								
2P	Spec		Decrease	USD	27,000	20,000	13,500	10,000
2P	Hedge/Member		Decrease	USD	20,000	20,000	10,000	10,000
ERCOT HSTN SOUTH Z MCPE50 PEAK (2Q)								
2Q	Spec		Decrease	USD	16,875	12,500	9,450	7,000
2Q	Hedge/Member		Decrease	USD	12,500	12,500	7,000	7,000
ERCOT HSTN Z MCPE 50 MW OFF PK (2W)								
2W	Spec		Decrease	USD	1,375	1,250	770	700
2W	Hedge/Member		Decrease	USD	1,250	1,250	700	700
ERCOT HSTN Z MCPE 50 MW PEAK S (2N)								
2N	Spec		Decrease	USD	20,250	15,000	10,125	7,500
2N	Hedge/Member		Decrease	USD	15,000	15,000	7,500	7,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

NYMEX CRACKS AND SPREADS - Intra Spreads

RBOB Crack Spreads Swap - Tier 1 vs. Tier 3 (RBOB CRACK SPREAD)

RM	Spec		Increase	USD	110	100	935	850
RM	Hedge/Member		Increase	USD	100	100	850	850

RBOB Crack Spreads Swap - Tier 1 vs. Tier 4 (RBOB CRACK SPREAD)

RM	Spec		Increase	USD	110	100	935	850
RM	Hedge/Member		Increase	USD	100	100	850	850

RBOB Crack Spreads Swap - Tier 2 vs. Tier 3 (RBOB CRACK SPREAD)

RM	Spec		Increase	USD	110	100	935	850
RM	Hedge/Member		Increase	USD	100	100	850	850

RBOB Crack Spreads Swap - Tier 2 vs. Tier 4 (RBOB CRACK SPREAD)

RM	Spec		Increase	USD	110	100	935	850
RM	Hedge/Member		Increase	USD	100	100	850	850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NYMEX CRUDE PRODUCTS - Intra Spreads								
Light, Sweet Crude Oil Futures - Tier 2 vs. Tier 2 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,350	1,000	1,013	750
CL	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light, Sweet Crude Oil Futures - Tier 2 vs. Tier 2 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	270	200	203	150
XC	Hedge/Member		Decrease	USD	200	200	150	150
Light, Sweet Crude Oil Futures - Tier 2 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	2,025	1,500	1,350	1,000
CL	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
Light, Sweet Crude Oil Futures - Tier 2 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	405	300	270	200
XC	Hedge/Member		Decrease	USD	300	300	200	200
Light, Sweet Crude Oil Futures - Tier 2 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	2,700	2,000	2,363	1,750
CL	Hedge/Member		Decrease	USD	2,000	2,000	1,750	1,750
Light, Sweet Crude Oil Futures - Tier 2 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	540	400	473	350
XC	Hedge/Member		Decrease	USD	400	400	350	350
Light, Sweet Crude Oil Futures - Tier 3 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,013	750	675	500
CL	Hedge/Member		Decrease	USD	750	750	500	500
Light, Sweet Crude Oil Futures - Tier 3 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	203	150	135	100
XC	Hedge/Member		Decrease	USD	150	150	100	100
Light, Sweet Crude Oil Futures - Tier 3 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,688	1,250	1,350	1,000
CL	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Light, Sweet Crude Oil Futures - Tier 3 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	338	250	270	200
XC	Hedge/Member		Decrease	USD	250	250	200	200
Light, Sweet Crude Oil Futures - Tier 4 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	675	500	540	400
CL	Hedge/Member		Decrease	USD	500	500	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light, Sweet Crude Oil Futures - Tier 4 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	135	100	108	80
XC	Hedge/Member		Decrease	USD	100	100	80	80
Light, Sweet Crude Oil Futures - Tier 4 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,350	1,000	1,013	750
CL	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light, Sweet Crude Oil Futures - Tier 4 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	270	200	203	150
XC	Hedge/Member		Decrease	USD	200	200	150	150
Light, Sweet Crude Oil Futures - Tier 5 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,013	750	675	500
CL	Hedge/Member		Decrease	USD	750	750	500	500
Light, Sweet Crude Oil Futures - Tier 5 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	203	150	135	100
XC	Hedge/Member		Decrease	USD	150	150	100	100
Light, Sweet Crude Oil Futures - Tier 5 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,350	1,000	1,013	750
CL	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light, Sweet Crude Oil Futures - Tier 5 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	270	200	203	150
XC	Hedge/Member		Decrease	USD	200	200	150	150
Light, Sweet Crude Oil Futures - Tier 6 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	675	500	405	300
CL	Hedge/Member		Decrease	USD	500	500	300	300
Light, Sweet Crude Oil Futures - Tier 6 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	135	100	81	60
XC	Hedge/Member		Decrease	USD	100	100	60	60

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NYMEX NATURAL GAS PRODUCTS - Intra Spreads								
Henry Hub Natural Gas - Tier 1 vs. Tier 2 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	675	500	1,688	1,250
NG	Hedge/Member		Increase	USD	500	500	1,250	1,250
Henry Hub Natural Gas - Tier 1 vs. Tier 3 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,013	750	2,363	1,750
NG	Hedge/Member		Increase	USD	750	750	1,750	1,750
Henry Hub Natural Gas - Tier 1 vs. Tier 4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,148	850	2,363	1,750
NG	Hedge/Member		Increase	USD	850	850	1,750	1,750
Henry Hub Natural Gas - Tier 1 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,080	800	2,363	1,750
NG	Hedge/Member		Increase	USD	800	800	1,750	1,750
Henry Hub Natural Gas - Tier 1 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,688	1,250	3,713	2,750
NG	Hedge/Member		Increase	USD	1,250	1,250	2,750	2,750
Henry Hub Natural Gas - Tier 1 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,013	750	3,713	2,750
NG	Hedge/Member		Increase	USD	750	750	2,750	2,750
Henry Hub Natural Gas - Tier 2 vs. Tier 3 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	675	500	1,350	1,000
NG	Hedge/Member		Increase	USD	500	500	1,000	1,000
Henry Hub Natural Gas - Tier 2 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,688	1,250	3,713	2,750
NG	Hedge/Member		Increase	USD	1,250	1,250	2,750	2,750
Henry Hub Natural Gas - Tier 3 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,688	1,250	3,375	2,500
NG	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
Henry Hub Natural Gas - Tier 4 vs. Tier 4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,350	1,000	1,013	750
NG	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Henry Hub Natural Gas - Tier 4 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	2,025	1,500	1,688	1,250
NG	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas - Tier 4 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD	2,025	1,500	1,688	1,250
NG	Hedge/Member		New	USD	1,500	1,500	1,250	1,250
Henry Hub Natural Gas - Tier 4 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,688	1,250	2,700	2,000
NG	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
Henry Hub Natural Gas - Tier 4 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,688	1,250	2,700	2,000
NG	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
Henry Hub Natural Gas - Tier 5 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	945	700	675	500
NG	Hedge/Member		Decrease	USD	700	700	500	500
Henry Hub Natural Gas - Tier 5 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,283	950	1,350	1,000
NG	Hedge/Member		Increase	USD	950	950	1,000	1,000
Henry Hub Natural Gas - Tier 5 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,283	950	1,688	1,250
NG	Hedge/Member		Increase	USD	950	950	1,250	1,250
Henry Hub Natural Gas - Tier 5 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,283	950	1,688	1,250
NG	Hedge/Member		Increase	USD	950	950	1,250	1,250
Henry Hub Natural Gas - Tier 5 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,485	1,100	2,025	1,500
NG	Hedge/Member		Increase	USD	1,100	1,100	1,500	1,500
Henry Hub Natural Gas - Tier 6 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	675	500	540	400
NG	Hedge/Member		Decrease	USD	500	500	400	400
Henry Hub Natural Gas - Tier 6 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	945	700	1,013	750
NG	Hedge/Member		Increase	USD	700	700	750	750
Henry Hub Natural Gas - Tier 6 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	743	550	1,148	850
NG	Hedge/Member		Increase	USD	550	550	850	850
Henry Hub Natural Gas - Tier 7 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	675	500	405	300
NG	Hedge/Member		Decrease	USD	500	500	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas - Tier 7 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD	1,013	750	675	500
NG	Hedge/Member		New	USD	750	750	500	500
Henry Hub Natural Gas - Tier 7 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,080	800	1,350	1,000
NG	Hedge/Member		Increase	USD	800	800	1,000	1,000
Henry Hub Natural Gas - Tier 8 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	675	500	338	250
NG	Hedge/Member		Decrease	USD	500	500	250	250
Henry Hub Natural Gas - Tier 9 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,013	750	675	500
NG	Hedge/Member		Decrease	USD	750	750	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NYMEX PETROLEUM PRODUCTS - Intra Spreads								
Heating Oil Financial Futures - Tier 1 vs. Tier 2 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Increase	USD	338	250	1,013	750
HO	Hedge/Member		Increase	USD	250	250	750	750
Heating Oil Financial Futures - Tier 1 vs. Tier 3 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Increase	USD	675	500	1,688	1,250
HO	Hedge/Member		Increase	USD	500	500	1,250	1,250
Heating Oil Financial Futures - Tier 1 vs. Tier 4 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Increase	USD	675	500	2,363	1,750
HO	Hedge/Member		Increase	USD	500	500	1,750	1,750
Heating Oil Financial Futures - Tier 2 vs. Tier 3 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Increase	USD	405	300	675	500
HO	Hedge/Member		Increase	USD	300	300	500	500
Heating Oil Financial Futures - Tier 2 vs. Tier 4 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Decrease	USD	405	300	135	100
HO	Hedge/Member		Decrease	USD	300	300	100	100
Heating Oil Financial Futures - Tier 3 vs. Tier 4 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Increase	USD	405	300	1,215	900
HO	Hedge/Member		Increase	USD	300	300	900	900
Heating Oil Financial Futures - Tier 4 vs. Tier 4 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Increase	USD	270	200	675	500
HO	Hedge/Member		Increase	USD	200	200	500	500
NY Harbor RBOB Gasoline - Tier 1 vs. Tier 2 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	338	250	1,688	1,250
RB	Hedge/Member		Increase	USD	250	250	1,250	1,250
NY Harbor RBOB Gasoline - Tier 1 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	675	500	1,688	1,250
RB	Hedge/Member		Increase	USD	500	500	1,250	1,250
NY Harbor RBOB Gasoline - Tier 1 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	338	250	2,363	1,750
RB	Hedge/Member		Increase	USD	250	250	1,750	1,750
NY Harbor RBOB Gasoline - Tier 2 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	675	500	2,025	1,500
RB	Hedge/Member		Increase	USD	500	500	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline - Tier 3 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	540	400	675	500
RB	Hedge/Member		Increase	USD	400	400	500	500