

## Advisory Notice

Clearing House

09-406

TO: Clearing Member Firms  
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirements-Effective September 22, 2009**

DATE: Tuesday, September 22, 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 Notices 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 are effective at the close of business on **September 22, 2009**.

### CME Energy Futures Outright Rates

#### CER Serial Options - (9E)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,350
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$1,000

#### EUA Serial Options - (9G)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,350
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$1,000

#### Singapore Fuel Oil 380 Average Price Option - (8H)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$33,750
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$25,000

#### Singapore Mogas 95 Swap - (V0)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$8,100
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$6,000

Singapore Mogas 95 BALMO Swap - (W0)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$8,100</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$6,000</b>

Singapore Mogas 97 Swap - (X0)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$8,100</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$6,000</b>

Singapore Mogas 97 BALMO Swap - (Y0)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$8,100</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$6,000</b>

Singapore Jet Kero vs. Gasoil Spread BALMO Swap - (Z0)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$2,700</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$2,000</b>

Diesel 10ppm Le Havre CIF NWE Swap - (S1)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$60,750</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$45,000</b>

Diesel 10ppm Le Havre CIF NWE vs. Gasoil Swap - (S3) - Tier 1

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,750</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$5,000</b>

Diesel 10ppm Le Havre CIF NWE vs. Gasoil Swap - (S3) - Tier 2

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$9,450</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$7,000</b>

Diesel 10ppm Le Havre CIF NWE vs. Gasoil Swap - (S3) - Tier 3

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,750</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$5,000</b>

Diesel 10ppm Le Havre CIF NWE vs. Gasoil Swap - (S3) - Tier 4

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$5,400</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$4,000</b>

Diesel 10ppm Le Havre CIF NWE vs. Gasoil BALMO Swap - (S5) - Tier 1

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,750</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$5,000</b>

Diesel 10ppm Le Havre CIF NWE vs. Gasoil BALMO Swap - (S5) - Tier 2

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$9,450</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$7,000</b>

Diesel 10ppm Le Havre CIF NWE vs. Gasoil BALMO Swap - (S5) - Tier 3

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,750</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$5,000</b>

Diesel 10ppm Le Havre CIF NWE vs. Gasoil BALMO Swap - (S5) - Tier 4

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$5,400</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$4,000</b>

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Diesel 10ppm UK CIF NWE Swap - (S6)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$60,750</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$45,000</b>

Diesel 10ppm UK CIF NWE vs. Gasoil Swap - (S8) - Tier 1

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,750</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$5,000</b>

Diesel 10ppm UK CIF NWE vs. Gasoil Swap - (S8) - Tier 2

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$9,450</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$7,000</b>

Diesel 10ppm UK CIF NWE vs. Gasoil Swap - (S8) - Tier 3

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,750</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$5,000</b>

Diesel 10ppm UK CIF NWE vs. Gasoil Swap - (S8) - Tier 4

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$5,400</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$4,000</b>

Diesel 10ppm UK CIF NWE vs. Gasoil BALMO Swap - (T1) - Tier 1

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,750</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$5,000</b>

Diesel 10ppm UK CIF NWE vs. Gasoil BALMO Swap - (T1) - Tier 2

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$9,450</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$7,000</b>

Diesel 10ppm UK CIF NWE vs. Gasoil BALMO Swap - (T1) - Tier 3

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,750</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$5,000</b>

Diesel 10ppm UK CIF NWE vs. Gasoil BALMO Swap - (T1) - Tier 4

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$5,400</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$4,000</b>

ERCOT Houston Zone MCPE 5 MW Peak Swap Futures - (I1)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$473</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$350</b>

ERCOT North Zone MCPE 5 MW Peak Swap Futures - (I5)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$1,080</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$800</b>

ERCOT South Zone MCPE 5 MW Peak Swap Futures - (I9)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$513</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$380</b>

ERCOT West Zone MCPE 5 MW Peak Swap Futures - (N1)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$1,620</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$1,200</b>

ERCOT Houston Zone MCPE 5 MW Peak Calendar Day Swap Futures -

(I3)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$4,050</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$3,000</b>

ERCOT North Zone MCPE 5 MW Peak Calendar Day Swap Futures -

(I7)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$4,590</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$3,400</b>

ERCOT South Zone MCPE 5 MW Peak Calendar Day Swap Futures -

(K1)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$3,915</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$2,900</b>

ERCOT West Zone MCPE 5 MW Peak Calendar Day Swap Futures -

(R1)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$3,375</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$2,500</b>

ERCOT Houston Zone MCPE 5 MW Off-Peak Swap Futures - (I2)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$68</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$50</b>

ERCOT North Zone MCPE 5 MW Off-Peak Swap Futures - (I6)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$54</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$40</b>

ERCOT South Zone MCPE 5 MW Off-Peak Swap Futures - (J1)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$135</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$100</b>

ERCOT West Zone MCPE 5 MW Off-Peak Swap Futures - (O1)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$115</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$85</b>

ERCOT Houston Zone MCPE 5 MW Off-Peak Calendar Day Swap Futures - (I4)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$169</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$125</b>

ERCOT North Zone MCPE 5 MW Off-Peak Calendar Day Swap Futures - (I8)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$128</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$95</b>

ERCOT South Zone MCPE 5 MW Off-Peak Calendar Day Swap Futures - (M1)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$128</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$95</b>

ERCOT West Zone MCPE 5 MW Off-Peak Calendar Day Swap Futures - (R4)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$115</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$85</b>

PJM DOM Zone Peak Calendar-Month Day-Ahead LMP Swap Futures - (R5)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$675</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$500</b>

PJM DOM Zone Off-Peak Calendar-Month Day-Ahead LMP Swap Futures - (U1)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$34</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$25</b>

Gulf Coast Gasoline (OPIS) Swap Futures - (4E)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$8,100</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$6,000</b>

Gulf Coast Gasoline (OPIS) vs. RBOB Gasoline Spread Swap Futures - (4F)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$2,025</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$1,500</b>

Gulf Coast Jet (OPIS) Swap Futures - (R9)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$9,045</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$6,700</b>

Gulf Coast Jet (OPIS) vs. Heating Oil Spread Swap Futures - (W7)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$4,050</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$3,000</b>

Gulf Coast ULSD (OPIS) Swap Futures - (5P)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,075</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$4,500</b>

Gulf Coast ULSD (OPIS) vs. Heating Oil Spread Swap Futures - (5Q)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$2,700</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$2,000</b>

Gulf Coast Heating Oil (OPIS) Swap Futures - (7O)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$10,800</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$8,000</b>

Gulf Coast Heating Oil (OPIS) vs. Heating Oil Spread Swap Futures - (7W)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$1,688</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$1,250</b>

Mont Belvieu Natural Gasoline 5 Decimals (OPIS) Swap Futures - (7Q)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,075</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$4,500</b>

Mont Belvieu Iso-Butane 5 Decimals (OPIS) Swap Futures - (8I)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$10,125</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$7,500</b>

Conway Propane 5 Decimals (OPIS) Swap Futures - (8K)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$5,400</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$4,000</b>

Conway Natural Gasoline (OPIS) Swap Futures - (8L)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$8,100</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$6,000</b>

Conway Normal Butane (OPIS) Swap Futures - (8M)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,750</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$5,000</b>

Mont Belvieu LDH Propane (OPIS) BALMO Swap Futures - (8O)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,075</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$4,500</b>

Mont Belvieu Natural Gasoline (OPIS) BALMO Swap Futures - (R0)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$7,425</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$5,500</b>

Mont Belvieu Ethane (OPIS) BALMO Swap Futures - (8C)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$6,075</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$4,500</b>

Mont Belvieu Normal Butane (OPIS) BALMO Swap Futures - (8J)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$7,425
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$5,500

**CME Energy Futures Intra Spread Rates**

CER Serial Options - (9E) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$405
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$300

EUA Serial Options - (9G) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$405
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$300

Singapore Fuel Oil 380 Average Price Option - (8H) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$5,400
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$4,000

Singapore Mogas 95 Swap - (V0) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,350
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$1,000

Singapore Mogas 95 BALMO Swap - (W0) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,350
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$1,000

Singapore Mogas 97 Swap - (X0) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,350
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$1,000

Singapore Mogas 97 BALMO Swap - (Y0) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,350
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$1,000

Singapore Jet Kero vs. Gasoil Spread BALMO Swap - (Z0) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$270
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$200

Diesel 10ppm Le Havre CIF NWE Swap - (S1) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$4,590

Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$3,400
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Diesel 10ppm Le Havre CIF NWE vs. Gasoil Swap - (S3) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,890
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$1,400

Diesel 10ppm Le Havre CIF NWE vs. Gasoil BALMO Swap - (S5) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,890
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$1,400

Diesel 10ppm UK CIF NWE Swap - (S6) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$4,590
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$3,400

Diesel 10ppm UK CIF NWE vs. Gasoil Swap - (S8) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,890
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$1,400

Diesel 10ppm UK CIF NWE vs. Gasoil BALMO Swap - (T1) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,890
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$1,400

ERCOT Houston Zone MCPE 5 MW Peak Swap Futures - (I1) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$405
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$300

ERCOT North Zone MCPE 5 MW Peak Swap Futures - (I5) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$459
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$340

ERCOT South Zone MCPE 5 MW Peak Swap Futures - (I9) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$392
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$290

ERCOT West Zone MCPE 5 MW Peak Swap Futures - (N1) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$338</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$250</b>

ERCOT Houston Zone MCPE 5 MW Peak Calendar Day Swap Futures - (I3) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$405</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$300</b>

ERCOT North Zone MCPE 5 MW Peak Calendar Day Swap Futures - (I7) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$459</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$340</b>

ERCOT South Zone MCPE 5 MW Peak Calendar Day Swap Futures - (K1) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$392</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$290</b>

ERCOT West Zone MCPE 5 MW Peak Calendar Day Swap Futures - (R1) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$338</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$250</b>

ERCOT Houston Zone MCPE 5 MW Off-Peak Swap Futures - (I2) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$18</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$13</b>

ERCOT North Zone MCPE 5 MW Off-Peak Swap Futures - (I6) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$14</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$10</b>

ERCOT South Zone MCPE 5 MW Off-Peak Swap Futures - (J1) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$8</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$6</b>

ERCOT West Zone MCPE 5 MW Off-Peak Swap Futures - (O1) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$12</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$9</b>

ERCOT Houston Zone MCPE 5 MW Off-Peak Calendar Day Swap Futures - (I4) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$18</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$13</b>

ERCOT North Zone MCPE 5 MW Off-Peak Calendar Day Swap Futures - (I8) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$14</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$10</b>

ERCOT South Zone MCPE 5 MW Off-Peak Calendar Day Swap Futures - (M1) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$14</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$10</b>

ERCOT West Zone MCPE 5 MW Off-Peak Calendar Day Swap Futures - (R4) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$12</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$9</b>

PJM DOM Zone Peak Calendar-Month Day-Ahead LMP Swap Futures - (R5) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$68</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$50</b>

PJM DOM Zone Off-Peak Calendar-Month Day-Ahead LMP Swap Futures - (U1) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$4</b>
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	<b>\$3</b>

Gulf Coast Gasoline (OPIS) Swap Futures - (4E) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	<b>\$675</b>

Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$500
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Gulf Coast Gasoline (OPIS) vs. RBOB Gasoline Spread Swap Futures - (4F) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$324
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$240

Gulf Coast Jet (OPIS) Swap Futures - (R9) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$540
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$400

Gulf Coast Jet (OPIS) vs. Heating Oil Spread Swap Futures - (W7) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$324
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$240

Gulf Coast ULSD (OPIS) Swap Futures - (5P) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$648
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$480

Gulf Coast ULSD (OPIS) vs. Heating Oil Spread Swap Futures - (5Q) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$324
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$240

Gulf Coast Heating Oil (OPIS) Swap Futures - (7O) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,080
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$800

Gulf Coast Heating Oil (OPIS) vs. Heating Oil Spread Swap Futures - (7W) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$169
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$125

Mont Belvieu Natural Gasoline 5 Decimals (OPIS) Swap Futures - (7Q) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,080

Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$800
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Mont Belvieu Iso-Butane 5 Decimals (OPIS) Swap Futures - (8I) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$142
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$105

Conway Propane 5 Decimals (OPIS) Swap Futures - (8K) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,148
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$850

Conway Natural Gasoline (OPIS) Swap Futures - (8L) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$675
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$500

Conway Normal Butane (OPIS) Swap Futures - (8M) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$675
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$500

Mont Belvieu LDH Propane (OPIS) BALMO Swap Futures - (8O) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$540
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$400

Mont Belvieu Natural Gasoline (OPIS) BALMO Swap Futures - (R0) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,080
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$800

Mont Belvieu Ethane (OPIS) BALMO Swap Futures - (8C) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$878
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$650

Mont Belvieu Normal Butane (OPIS) BALMO Swap Futures - (8J) - All Months

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	N/A	\$1,148
Clearing Member/Hedger/Member Initial & Maintenance Rate	New	N/A	\$850

