

10-177

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, April 22, 2010

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, April 23, 2010.**

Current rates as of:

Thursday, April 22, 2010.

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								
NYMEX CRUDE PRODUCTS - Outright Rates								
GULF COAST SOUR CRUDE OIL (MB)								
MB	Spec		Decrease	USD	4,400	4,000	3,850	3,500
MB	Hedge/Member		Decrease	USD	4,000	4,000	3,500	3,500
BRENT CALENDAR SWAP (CY)								
CY	Spec	Tier 1	Decrease	USD	5,400	4,000	5,063	3,750
CY	Hedge/Member	Tier 1	Decrease	USD	4,000	4,000	3,750	3,750
CY	Spec	Tier 2	Decrease	USD	4,725	3,500	4,388	3,250
CY	Hedge/Member	Tier 2	Decrease	USD	3,500	3,500	3,250	3,250
CY	Spec	Tier 3	Decrease	USD	4,725	3,500	4,388	3,250
CY	Hedge/Member	Tier 3	Decrease	USD	3,500	3,500	3,250	3,250
BRENT FINANCIAL FUTURES (BB)								
BB	Spec	Tier 1	Decrease	USD	5,400	4,000	5,063	3,750
BB	Hedge/Member	Tier 1	Decrease	USD	4,000	4,000	3,750	3,750
BB	Spec	Tier 2	Decrease	USD	4,725	3,500	4,388	3,250
BB	Hedge/Member	Tier 2	Decrease	USD	3,500	3,500	3,250	3,250
BB	Spec	Tier 3	Decrease	USD	4,725	3,500	4,388	3,250
BB	Hedge/Member	Tier 3	Decrease	USD	3,500	3,500	3,250	3,250
BRENT LAST DAY CONTRACT (BZ)								
BZ	Spec	Tier 1	Decrease	USD	5,400	4,000	5,063	3,750
BZ	Hedge/Member	Tier 1	Decrease	USD	4,000	4,000	3,750	3,750
BZ	Spec	Tier 2	Decrease	USD	4,725	3,500	4,388	3,250
BZ	Hedge/Member	Tier 2	Decrease	USD	3,500	3,500	3,250	3,250
BZ	Spec	Tier 3	Decrease	USD	4,725	3,500	4,388	3,250
BZ	Hedge/Member	Tier 3	Decrease	USD	3,500	3,500	3,250	3,250
CRUDE OIL LAST DAY FINANCIAL FUT (26)								
26	Spec	Rate 1	Decrease	USD	5,400	4,000	5,063	3,750
26	Hedge/Member	Rate 1	Decrease	USD	4,000	4,000	3,750	3,750
26	Spec	Rate 2	Decrease	USD	4,725	3,500	4,388	3,250
26	Hedge/Member	Rate 2	Decrease	USD	3,500	3,500	3,250	3,250
26	Spec	Rate 3	Decrease	USD	4,725	3,500	4,388	3,250
26	Hedge/Member	Rate 3	Decrease	USD	3,500	3,500	3,250	3,250
26	Spec	Rate 4	Decrease	USD	4,725	3,500	4,388	3,250
26	Hedge/Member	Rate 4	Decrease	USD	3,500	3,500	3,250	3,250
26	Spec	Rate 5	Decrease	USD	4,725	3,500	4,388	3,250
26	Hedge/Member	Rate 5	Decrease	USD	3,500	3,500	3,250	3,250
26	Spec	Rate 6	Decrease	USD	4,725	3,500	4,388	3,250
26	Hedge/Member	Rate 6	Decrease	USD	3,500	3,500	3,250	3,250
CRUDE OIL FUTURE NYMEX (CL)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CL	Spec	Tier 1	Decrease	USD	5,400	4,000	5,063	3,750
CL	Hedge/Member	Tier 1	Decrease	USD	4,000	4,000	3,750	3,750
CL	Spec	Tier 2	Decrease	USD	4,725	3,500	4,388	3,250
CL	Hedge/Member	Tier 2	Decrease	USD	3,500	3,500	3,250	3,250
CL	Spec	Tier 3	Decrease	USD	4,725	3,500	4,388	3,250
CL	Hedge/Member	Tier 3	Decrease	USD	3,500	3,500	3,250	3,250
CL	Spec	Tier 4	Decrease	USD	4,725	3,500	4,388	3,250
CL	Hedge/Member	Tier 4	Decrease	USD	3,500	3,500	3,250	3,250
CL	Spec	Tier 5	Decrease	USD	4,725	3,500	4,388	3,250
CL	Hedge/Member	Tier 5	Decrease	USD	3,500	3,500	3,250	3,250
CL	Spec	Tier 6	Decrease	USD	4,725	3,500	4,388	3,250
CL	Hedge/Member	Tier 6	Decrease	USD	3,500	3,500	3,250	3,250

WTI CALENDAR SWAP (CS)

CS	Spec	Tier 1	Decrease	USD	5,400	4,000	5,063	3,750
CS	Hedge/Member	Tier 1	Decrease	USD	4,000	4,000	3,750	3,750
CS	Spec	Tier 2	Decrease	USD	4,725	3,500	4,388	3,250
CS	Hedge/Member	Tier 2	Decrease	USD	3,500	3,500	3,250	3,250
CS	Spec	Tier 3	Decrease	USD	4,725	3,500	4,388	3,250
CS	Hedge/Member	Tier 3	Decrease	USD	3,500	3,500	3,250	3,250
CS	Spec	Tier 4	Decrease	USD	4,725	3,500	4,388	3,250
CS	Hedge/Member	Tier 4	Decrease	USD	3,500	3,500	3,250	3,250
CS	Spec	Tier 5	Decrease	USD	4,725	3,500	4,388	3,250
CS	Hedge/Member	Tier 5	Decrease	USD	3,500	3,500	3,250	3,250
CS	Spec	Tier 6	Decrease	USD	4,725	3,500	4,388	3,250
CS	Hedge/Member	Tier 6	Decrease	USD	3,500	3,500	3,250	3,250

WTI CRUDE OIL FINANCIAL FUTURES (WS)

WS	Spec	Tier 1	Decrease	USD	5,400	4,000	5,063	3,750
WS	Hedge/Member	Tier 1	Decrease	USD	4,000	4,000	3,750	3,750
WS	Spec	Tier 2	Decrease	USD	4,725	3,500	4,388	3,250
WS	Hedge/Member	Tier 2	Decrease	USD	3,500	3,500	3,250	3,250
WS	Spec	Tier 3	Decrease	USD	4,725	3,500	4,388	3,250
WS	Hedge/Member	Tier 3	Decrease	USD	3,500	3,500	3,250	3,250
WS	Spec	Tier 4	Decrease	USD	4,725	3,500	4,388	3,250
WS	Hedge/Member	Tier 4	Decrease	USD	3,500	3,500	3,250	3,250
WS	Spec	Tier 5	Decrease	USD	4,725	3,500	4,388	3,250
WS	Hedge/Member	Tier 5	Decrease	USD	3,500	3,500	3,250	3,250
WS	Spec	Tier 6	Decrease	USD	4,725	3,500	4,388	3,250
WS	Hedge/Member	Tier 6	Decrease	USD	3,500	3,500	3,250	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI CRUDE OIL FUTURES (QM)								
QM	Spec	Tier 1	Decrease	USD	2,700	2,000	2,531	1,875
QM	Hedge/Member	Tier 1	Decrease	USD	2,000	2,000	1,875	1,875
QM	Spec	Tier 2	Decrease	USD	2,363	1,750	2,194	1,625
QM	Hedge/Member	Tier 2	Decrease	USD	1,750	1,750	1,625	1,625
QM	Spec	Tier 3	Decrease	USD	2,363	1,750	2,194	1,625
QM	Hedge/Member	Tier 3	Decrease	USD	1,750	1,750	1,625	1,625
QM	Spec	Tier 4	Decrease	USD	2,363	1,750	2,194	1,625
QM	Hedge/Member	Tier 4	Decrease	USD	1,750	1,750	1,625	1,625
QM	Spec	Tier 5	Decrease	USD	2,363	1,750	2,194	1,625
QM	Hedge/Member	Tier 5	Decrease	USD	1,750	1,750	1,625	1,625
QM	Spec	Tier 6	Decrease	USD	2,363	1,750	2,194	1,625
QM	Hedge/Member	Tier 6	Decrease	USD	1,750	1,750	1,625	1,625
DUBAI CRUDE OIL CALENDAR SWAP (DC)								
DC	Spec		Decrease	USD	4,400	4,000	3,850	3,500
DC	Hedge/Member		Decrease	USD	4,000	4,000	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								
NYMEX NATURAL GAS PRODUCTS - Outright Rates								
ANR LOUISIANA BASIS SWAP (ND)								
ND	Spec	Tier 1	Decrease	USD	165	150	110	100
ND	Hedge/Member	Tier 1	Decrease	USD	150	150	100	100
ND	Spec	Tier 2	Decrease	USD	165	150	110	100
ND	Hedge/Member	Tier 2	Decrease	USD	150	150	100	100
ANR OKLAHOMA (NE)								
NE	Spec	Tier 1	Decrease	USD	550	500	440	400
NE	Hedge/Member	Tier 1	Decrease	USD	500	500	400	400
NE	Spec	Tier 2	Decrease	USD	275	250	165	150
NE	Hedge/Member	Tier 2	Decrease	USD	250	250	150	150
NE	Spec	Tier 3	Decrease	USD	275	250	165	150
NE	Hedge/Member	Tier 3	Decrease	USD	250	250	150	150
CENTERPOINT EAST INDEX (II)								
II	Spec	Tier 1	Decrease	USD	2,200	2,000	1,650	1,500
II	Hedge/Member	Tier 1	Decrease	USD	2,000	2,000	1,500	1,500
II	Spec	Tier 2	Decrease	USD	275	250	165	150
II	Hedge/Member	Tier 2	Decrease	USD	250	250	150	150
CHICAGO BASIS SWAP (NB)								
NB	Spec	Tier 1	Decrease	USD	550	500	440	400
NB	Hedge/Member	Tier 1	Decrease	USD	500	500	400	400
NB	Spec	Tier 2	Decrease	USD	275	250	165	150
NB	Hedge/Member	Tier 2	Decrease	USD	250	250	150	150
CIG BASIS (CI)								
CI	Spec	Tier 1	Decrease	USD	825	750	550	500
CI	Hedge/Member	Tier 1	Decrease	USD	750	750	500	500
CI	Spec	Tier 2	Decrease	USD	550	500	275	250
CI	Hedge/Member	Tier 2	Decrease	USD	500	500	250	250
CI	Spec	Tier 3	Decrease	USD	550	500	275	250
CI	Hedge/Member	Tier 3	Decrease	USD	500	500	250	250
CIG ROCKIES NG INDEX SWP (Z8)								
Z8	Spec	Tier 1	Decrease	USD	4,950	4,500	3,300	3,000
Z8	Hedge/Member	Tier 1	Decrease	USD	4,500	4,500	3,000	3,000
Z8	Spec	Tier 2	Decrease	USD	550	500	110	100
Z8	Hedge/Member	Tier 2	Decrease	USD	500	500	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COLUMB GULF MAINLINE NG BASIS (5Z)								
5Z	Spec	Tier 1	Decrease	USD	165	150	110	100
5Z	Hedge/Member	Tier 1	Decrease	USD	150	150	100	100
5Z	Spec	Tier 2	Decrease	USD	165	150	110	100
5Z	Hedge/Member	Tier 2	Decrease	USD	150	150	100	100
COLUMBIA GULF ONSHORE BASIS SWAP (GL)								
GL	Spec	Tier 1	Decrease	USD	165	150	110	100
GL	Hedge/Member	Tier 1	Decrease	USD	150	150	100	100
GL	Spec	Tier 2	Decrease	USD	165	150	110	100
GL	Hedge/Member	Tier 2	Decrease	USD	150	150	100	100
GL	Spec	Tier 3	Decrease	USD	165	150	110	100
GL	Hedge/Member	Tier 3	Decrease	USD	150	150	100	100
MALIN (PB)								
PB	Spec	Tier 1	Decrease	USD	825	750	605	550
PB	Hedge/Member	Tier 1	Decrease	USD	750	750	550	550
PB	Spec	Tier 2	Decrease	USD	825	750	605	550
PB	Hedge/Member	Tier 2	Decrease	USD	750	750	550	550
PB	Spec	Tier 3	Decrease	USD	660	600	440	400
PB	Hedge/Member	Tier 3	Decrease	USD	600	600	400	400
NGPL STX BASIS (T5)								
T5	Spec		Decrease	USD	165	150	110	100
T5	Hedge/Member		Decrease	USD	150	150	100	100
NGPL STX NAT GAS INDEX SWAP (N6)								
N6	Spec	Tier 1	Decrease	USD	1,925	1,750	1,650	1,500
N6	Hedge/Member	Tier 1	Decrease	USD	1,750	1,750	1,500	1,500
ONEOK OKLAHOMA NG BASIS (8X)								
8X	Spec	Tier 1	Decrease	USD	825	750	495	450
8X	Hedge/Member	Tier 1	Decrease	USD	750	750	450	450
8X	Spec	Tier 2	Decrease	USD	550	500	220	200
8X	Hedge/Member	Tier 2	Decrease	USD	500	500	200	200
SAN JUAN INDEX (IJ)								
IJ	Spec	Tier 1	Decrease	USD	2,200	2,000	1,650	1,500
IJ	Hedge/Member	Tier 1	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								
SONAT BASIS SWAP FUTURE (SZ)								
SZ	Spec	Tier 1	Decrease	USD	220	200	110	100
SZ	Hedge/Member	Tier 1	Decrease	USD	200	200	100	100
SZ	Spec	Tier 2	Decrease	USD	165	150	110	100
SZ	Hedge/Member	Tier 2	Decrease	USD	150	150	100	100
SZ	Spec	Tier 3	Decrease	USD	165	150	110	100
SZ	Hedge/Member	Tier 3	Decrease	USD	150	150	100	100
SOUTH STAR TEX OKLHM KNS NG B (8Z)								
8Z	Spec	Tier 1	Decrease	USD	825	750	605	550
8Z	Hedge/Member	Tier 1	Decrease	USD	750	750	550	550
8Z	Spec	Tier 2	Decrease	USD	550	500	330	300
8Z	Hedge/Member	Tier 2	Decrease	USD	500	500	300	300
Sumas Basis Swap (NK)								
NK	Spec	Tier 1	Decrease	USD	660	600	550	500
NK	Hedge/Member	Tier 1	Decrease	USD	600	600	500	500
NK	Spec	Tier 2	Decrease	USD	550	500	440	400
NK	Hedge/Member	Tier 2	Decrease	USD	500	500	400	400
NK	Spec	Tier 3	Decrease	USD	550	500	440	400
NK	Hedge/Member	Tier 3	Decrease	USD	500	500	400	400
TCO BASIS SWAP (TC)								
TC	Spec	Tier 1	Decrease	USD	220	200	110	100
TC	Hedge/Member	Tier 1	Decrease	USD	200	200	100	100
TC	Spec	Tier 2	Decrease	USD	220	200	110	100
TC	Hedge/Member	Tier 2	Decrease	USD	200	200	100	100
TENNESSEE 800 LEG NG BASIS (6Z)								
6Z	Spec	Tier 1	Decrease	USD	220	200	110	100
6Z	Hedge/Member	Tier 1	Decrease	USD	200	200	100	100
6Z	Spec	Tier 2	Decrease	USD	220	200	110	100
6Z	Hedge/Member	Tier 2	Decrease	USD	200	200	100	100
TENNESSEE ZONE 0 NG INDEX SWP (Q4)								
Q4	Spec	Tier 1	Decrease	USD	1,980	1,800	1,375	1,250
Q4	Hedge/Member	Tier 1	Decrease	USD	1,800	1,800	1,250	1,250
TENNESSEE ZONE 0 BASIS SWAP (NQ)								
NQ	Spec	Tier 1	Decrease	USD	220	200	110	100
NQ	Hedge/Member	Tier 1	Decrease	USD	200	200	100	100
NQ	Spec	Tier 2	Decrease	USD	220	200	110	100
NQ	Hedge/Member	Tier 2	Decrease	USD	200	200	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
Tetco ELA Basis (TE)								
TE	Spec	Tier 1	Decrease	USD	165	150	110	100
TE	Hedge/Member	Tier 1	Decrease	USD	150	150	100	100
TE	Spec	Tier 2	Decrease	USD	165	150	110	100
TE	Hedge/Member	Tier 2	Decrease	USD	150	150	100	100
TE	Spec	Tier 3	Decrease	USD	165	150	110	100
TE	Hedge/Member	Tier 3	Decrease	USD	150	150	100	100
TETCO STX NG INDEX SWAP (Q2)								
Q2	Spec	Tier 1	Decrease	USD	1,980	1,800	1,375	1,250
Q2	Hedge/Member	Tier 1	Decrease	USD	1,800	1,800	1,250	1,250
TEXAS EAST W LOUISANA NG BAS (8B)								
8B	Spec	Tier 1	Decrease	USD	220	200	110	100
8B	Hedge/Member	Tier 1	Decrease	USD	200	200	100	100
8B	Spec	Tier 2	Decrease	USD	220	200	110	100
8B	Hedge/Member	Tier 2	Decrease	USD	200	200	100	100
TEXAS EASTERN ZONE M-3 BASIS SWAP (NX)								
NX	Spec	Tier 1	Decrease	USD	550	500	275	250
NX	Hedge/Member	Tier 1	Decrease	USD	500	500	250	250
NX	Spec	Tier 2	Decrease	USD	550	500	275	250
NX	Hedge/Member	Tier 2	Decrease	USD	500	500	250	250
NX	Spec	Tier 3	Decrease	USD	550	500	275	250
NX	Hedge/Member	Tier 3	Decrease	USD	500	500	250	250
TEXAS GAS ZONE SL BASIS SWAP (TB)								
TB	Spec	Tier 1	Decrease	USD	165	150	110	100
TB	Hedge/Member	Tier 1	Decrease	USD	150	150	100	100
TB	Spec	Tier 2	Decrease	USD	165	150	110	100
TB	Hedge/Member	Tier 2	Decrease	USD	150	150	100	100
TEXAS GAS ZONE1 NG BASIS (9F)								
9F	Spec	Tier 1	Decrease	USD	165	150	110	100
9F	Hedge/Member	Tier 1	Decrease	USD	150	150	100	100
TRANSCO ZONE 1 NG BASIS (8E)								
8E	Spec	Tier 1	Decrease	USD	165	150	110	100
8E	Hedge/Member	Tier 1	Decrease	USD	150	150	100	100
8E	Spec	Tier 2	Decrease	USD	165	150	110	100
8E	Hedge/Member	Tier 2	Decrease	USD	150	150	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TRANSCO ZONE 2 NG BASIS (8F)								
8F	Spec	Tier 1	Decrease	USD	220	200	110	100
8F	Hedge/Member	Tier 1	Decrease	USD	200	200	100	100
8F	Spec	Tier 2	Decrease	USD	220	200	110	100
8F	Hedge/Member	Tier 2	Decrease	USD	200	200	100	100
TRANSCO ZONE 3 NG INDEX SWP (Y6)								
Y6	Spec	Tier 1	Decrease	USD	1,980	1,800	1,540	1,400
Y6	Hedge/Member	Tier 1	Decrease	USD	1,800	1,800	1,400	1,400
TRANSCO ZONE 4 NAT GAS INDEX SWAP (B2)								
B2	Spec		Decrease	USD	1,540	1,400	1,100	1,000
B2	Hedge/Member		Decrease	USD	1,400	1,400	1,000	1,000
TRANSCO ZONE 6 BASIS SWAP (NZ)								
NZ	Spec	Tier 1	Decrease	USD	1,210	1,100	660	600
NZ	Hedge/Member	Tier 1	Decrease	USD	1,100	1,100	600	600
NZ	Spec	Tier 2	Decrease	USD	990	900	440	400
NZ	Hedge/Member	Tier 2	Decrease	USD	900	900	400	400
NZ	Spec	Tier 3	Decrease	USD	990	900	440	400
NZ	Hedge/Member	Tier 3	Decrease	USD	900	900	400	400
NZ	Spec	Tier 4	Decrease	USD	880	800	330	300
NZ	Hedge/Member	Tier 4	Decrease	USD	800	800	300	300
TRANSCO ZONE4 BASIS SWAP (TR)								
TR	Spec	Tier 1	Decrease	USD	165	150	110	100
TR	Hedge/Member	Tier 1	Decrease	USD	150	150	100	100
TR	Spec	Tier 2	Decrease	USD	165	150	110	100
TR	Hedge/Member	Tier 2	Decrease	USD	150	150	100	100
TR	Spec	Tier 3	Decrease	USD	165	150	110	100
TR	Hedge/Member	Tier 3	Decrease	USD	150	150	100	100
TRUNKLINE, LA BASIS SWAP (NU)								
NU	Spec	Tier 1	Decrease	USD	165	150	110	100
NU	Hedge/Member	Tier 1	Decrease	USD	150	150	100	100
NU	Spec	Tier 2	Decrease	USD	165	150	110	100
NU	Hedge/Member	Tier 2	Decrease	USD	150	150	100	100
WAHA INDEX SWAP FUTURE (IY)								
IY	Spec		Decrease	USD	2,200	2,000	1,375	1,250
IY	Hedge/Member		Decrease	USD	2,000	2,000	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate					
NYMEX CRUDE PRODUCTS - Short Option Minimum (SOM) Rate					
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC) - SOM					
Clearing Member Rate	Increase	11.00	10.00	66.00	60.00

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate					
NYMEX CRUDE PRODUCTS - Volatility Scan (volScan) Rate					
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC) - volScan					
Clearing Member Rate	Increase		0.03		0.05