



10-486

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, December 03, 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 **Saturday, December 04, 2010.**

Current rates as of:

Friday, December 03, 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								
CRUDE OIL - Outright Rates								
DME CRUDE OIL BALMO SWAP FUT (DOB)								
DOB	Spec		New	USD			7,150	6,500
DOB	Hedge/Member		New	USD			6,500	6,500
DME OMAN CRUDE SWAP FUT (DOO)								
DOO	Spec		New	USD			6,050	5,500
DOO	Hedge/Member		New	USD			5,500	5,500
ELECTRICITY - Outright Rates								
ALBERTA POWER POOL CAL DAY SWP FUT (AOD)								
AOD	Spec	Tier 1	New	CAD			44	40
AOD	Hedge/Member	Tier 1	New	CAD			40	40
AOD	Spec	Tier 2	New	CAD			39	35
AOD	Hedge/Member	Tier 2	New	CAD			35	35
AOD	Spec	Tier 3	New	CAD			33	30
AOD	Hedge/Member	Tier 3	New	CAD			30	30
AOD	Spec	Tier 4	New	CAD			28	25
AOD	Hedge/Member	Tier 4	New	CAD			25	25
ALBERTA POWER POOL CAL MONTH SWAP (AOM)								
AOM	Spec	Tier 1	New	CAD			44	40
AOM	Hedge/Member	Tier 1	New	CAD			40	40
AOM	Spec	Tier 2	New	CAD			39	35
AOM	Hedge/Member	Tier 2	New	CAD			35	35
AOM	Spec	Tier 3	New	CAD			33	30
AOM	Hedge/Member	Tier 3	New	CAD			30	30
AOM	Spec	Tier 4	New	CAD			28	25
AOM	Hedge/Member	Tier 4	New	CAD			25	25
ERCOT HSTN 345 KV HUB DAY AHED PK (EHE)								
EHE	Spec	Tier 1	New	USD			660	600
EHE	Hedge/Member	Tier 1	New	USD			600	600
EHE	Spec	Tier 2	New	USD			550	500
EHE	Hedge/Member	Tier 2	New	USD			500	500
EHE	Spec	Tier 3	New	USD			440	400
EHE	Hedge/Member	Tier 3	New	USD			400	400
EHE	Spec	Tier 4	New	USD			330	300
EHE	Hedge/Member	Tier 4	New	USD			300	300
ERCOT HSTN COMP LDZN DAYAHD 5MW PK (EHD)								
EHD	Spec	Tier 1	New	USD			660	600
EHD	Hedge/Member	Tier 1	New	USD			600	600
EHD	Spec	Tier 2	New	USD			550	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EHD	Hedge/Member	Tier 2	New	USD			500	500
EHD	Spec	Tier 3	New	USD			440	400
EHD	Hedge/Member	Tier 3	New	USD			400	400
EHD	Spec	Tier 4	New	USD			330	300
EHD	Hedge/Member	Tier 4	New	USD			300	300
ERCOT HSTN COMP LDZN DAYHD 5MW OFPK (EHY)								
EHY	Spec	Tier 1	New	USD			44	40
EHY	Hedge/Member	Tier 1	New	USD			40	40
EHY	Spec	Tier 2	New	USD			39	35
EHY	Hedge/Member	Tier 2	New	USD			35	35
EHY	Spec	Tier 3	New	USD			33	30
EHY	Hedge/Member	Tier 3	New	USD			30	30
EHY	Spec	Tier 4	New	USD			28	25
EHY	Hedge/Member	Tier 4	New	USD			25	25
ERCOT HSTN COMP LOAD ZONE RT 5MW PK (EHR)								
EHR	Spec	Tier 1	New	USD			660	600
EHR	Hedge/Member	Tier 1	New	USD			600	600
EHR	Spec	Tier 2	New	USD			550	500
EHR	Hedge/Member	Tier 2	New	USD			500	500
EHR	Spec	Tier 3	New	USD			440	400
EHR	Hedge/Member	Tier 3	New	USD			400	400
EHR	Spec	Tier 4	New	USD			330	300
EHR	Hedge/Member	Tier 4	New	USD			300	300
ERCOT HSTON 345KV HUB DAY AHD OFFPK (EHP)								
EHP	Spec	Tier 1	New	USD			44	40
EHP	Hedge/Member	Tier 1	New	USD			40	40
EHP	Spec	Tier 2	New	USD			39	35
EHP	Hedge/Member	Tier 2	New	USD			35	35
EHP	Spec	Tier 3	New	USD			33	30
EHP	Hedge/Member	Tier 3	New	USD			30	30
EHP	Spec	Tier 4	New	USD			28	25
EHP	Hedge/Member	Tier 4	New	USD			25	25
ERCOT NORTH 345 KV HUB DAY AHEAD PK (ERE)								
ERE	Spec	Tier 1	New	USD			660	600
ERE	Hedge/Member	Tier 1	New	USD			600	600
ERE	Spec	Tier 2	New	USD			550	500
ERE	Hedge/Member	Tier 2	New	USD			500	500
ERE	Spec	Tier 3	New	USD			440	400
ERE	Hedge/Member	Tier 3	New	USD			400	400
ERE	Spec	Tier 4	New	USD			330	300
ERE	Hedge/Member	Tier 4	New	USD			300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ERCOT NORTH 345KV HUB DAY AHD OFFPK (ERU)								
ERU	Spec	Tier 1	New	USD			44	40
ERU	Hedge/Member	Tier 1	New	USD			40	40
ERU	Spec	Tier 2	New	USD			39	35
ERU	Hedge/Member	Tier 2	New	USD			35	35
ERU	Spec	Tier 3	New	USD			33	30
ERU	Hedge/Member	Tier 3	New	USD			30	30
ERU	Spec	Tier 4	New	USD			28	25
ERU	Hedge/Member	Tier 4	New	USD			25	25
ERCOT NORTH COMP ZONE RT 5MW OFFPK (ERI)								
ERI	Spec	Tier 1	New	USD			44	40
ERI	Hedge/Member	Tier 1	New	USD			40	40
ERI	Spec	Tier 2	New	USD			39	35
ERI	Hedge/Member	Tier 2	New	USD			35	35
ERI	Spec	Tier 3	New	USD			33	30
ERI	Hedge/Member	Tier 3	New	USD			30	30
ERI	Spec	Tier 4	New	USD			28	25
ERI	Hedge/Member	Tier 4	New	USD			25	25
ERCOT NORTH COMP LD ZN DAYHD 5MW PK (ERD)								
ERD	Spec	Tier 1	New	USD			660	600
ERD	Hedge/Member	Tier 1	New	USD			600	600
ERD	Spec	Tier 2	New	USD			550	500
ERD	Hedge/Member	Tier 2	New	USD			500	500
ERD	Spec	Tier 3	New	USD			440	400
ERD	Hedge/Member	Tier 3	New	USD			400	400
ERD	Spec	Tier 4	New	USD			330	300
ERD	Hedge/Member	Tier 4	New	USD			300	300
ERCOT NRTH COMP LOAD ZONE RT 5MW PK (ERR)								
ERR	Spec	Tier 1	New	USD			660	600
ERR	Hedge/Member	Tier 1	New	USD			600	600
ERR	Spec	Tier 2	New	USD			550	500
ERR	Hedge/Member	Tier 2	New	USD			500	500
ERR	Spec	Tier 3	New	USD			440	400
ERR	Hedge/Member	Tier 3	New	USD			400	400
ERR	Spec	Tier 4	New	USD			330	300
ERR	Hedge/Member	Tier 4	New	USD			300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ERCOT SOUTH 345KV HUB DAY AHD OFFPK (ERA)								
ERA	Spec	Tier 1	New	USD			44	40
ERA	Hedge/Member	Tier 1	New	USD			40	40
ERA	Spec	Tier 2	New	USD			39	35
ERA	Hedge/Member	Tier 2	New	USD			35	35
ERA	Spec	Tier 3	New	USD			33	30
ERA	Hedge/Member	Tier 3	New	USD			30	30
ERA	Spec	Tier 4	New	USD			28	25
ERA	Hedge/Member	Tier 4	New	USD			25	25
ERCOT SOUTH 345KV HUB DAY AHEAD PK (EUE)								
EUE	Spec	Tier 1	New	USD			660	600
EUE	Hedge/Member	Tier 1	New	USD			600	600
EUE	Spec	Tier 2	New	USD			550	500
EUE	Hedge/Member	Tier 2	New	USD			500	500
EUE	Spec	Tier 3	New	USD			440	400
EUE	Hedge/Member	Tier 3	New	USD			400	400
EUE	Spec	Tier 4	New	USD			330	300
EUE	Hedge/Member	Tier 4	New	USD			300	300
ERCOT SOUTH COMP LD RT 5MW OFF-PK (ESI)								
ESI	Spec	Tier 1	New	USD			44	40
ESI	Hedge/Member	Tier 1	New	USD			40	40
ESI	Spec	Tier 2	New	USD			39	35
ESI	Hedge/Member	Tier 2	New	USD			35	35
ESI	Spec	Tier 3	New	USD			33	30
ESI	Hedge/Member	Tier 3	New	USD			30	30
ESI	Spec	Tier 4	New	USD			28	25
ESI	Hedge/Member	Tier 4	New	USD			25	25
ERCOT WEST 345 KV HUB DAY AHEAD PK (EWE)								
EWE	Spec	Tier 1	New	USD			660	600
EWE	Hedge/Member	Tier 1	New	USD			600	600
EWE	Spec	Tier 2	New	USD			550	500
EWE	Hedge/Member	Tier 2	New	USD			500	500
EWE	Spec	Tier 3	New	USD			440	400
EWE	Hedge/Member	Tier 3	New	USD			400	400
EWE	Spec	Tier 4	New	USD			330	300
EWE	Hedge/Member	Tier 4	New	USD			300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ERCOT WEST 345KV HUB DAY AHD OFFPK (EWK)								
EWK	Spec	Tier 1	New	USD			44	40
EWK	Hedge/Member	Tier 1	New	USD			40	40
EWK	Spec	Tier 2	New	USD			39	35
EWK	Hedge/Member	Tier 2	New	USD			35	35
EWK	Spec	Tier 3	New	USD			33	30
EWK	Hedge/Member	Tier 3	New	USD			30	30
EWK	Spec	Tier 4	New	USD			28	25
EWK	Hedge/Member	Tier 4	New	USD			25	25
ERCOT WEST COMP LD ZN DAYAHD 5MW PK (EWD)								
EWD	Spec	Tier 1	New	USD			660	600
EWD	Hedge/Member	Tier 1	New	USD			600	600
EWD	Spec	Tier 2	New	USD			550	500
EWD	Hedge/Member	Tier 2	New	USD			500	500
EWD	Spec	Tier 3	New	USD			440	400
EWD	Hedge/Member	Tier 3	New	USD			400	400
EWD	Spec	Tier 4	New	USD			330	300
EWD	Hedge/Member	Tier 4	New	USD			300	300
ERCOT WEST COMP LD ZONE RT 5MW OFFPK (EWI)								
EWI	Spec	Tier 1	New	USD			44	40
EWI	Hedge/Member	Tier 1	New	USD			40	40
EWI	Spec	Tier 2	New	USD			39	35
EWI	Hedge/Member	Tier 2	New	USD			35	35
EWI	Spec	Tier 3	New	USD			33	30
EWI	Hedge/Member	Tier 3	New	USD			30	30
EWI	Spec	Tier 4	New	USD			28	25
EWI	Hedge/Member	Tier 4	New	USD			25	25
ERCOT WEST COMP LOAD ZONE RT 5MW PK (EWR)								
EWR	Spec	Tier 1	New	USD			660	600
EWR	Hedge/Member	Tier 1	New	USD			600	600
EWR	Spec	Tier 2	New	USD			550	500
EWR	Hedge/Member	Tier 2	New	USD			500	500
EWR	Spec	Tier 3	New	USD			440	400
EWR	Hedge/Member	Tier 3	New	USD			400	400
EWR	Spec	Tier 4	New	USD			330	300
EWR	Hedge/Member	Tier 4	New	USD			300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ERCOTNORTH COMP LDZN DAYHD 5MW OFPK (ERY)								
ERY	Spec	Tier 1	New	USD			44	40
ERY	Hedge/Member	Tier 1	New	USD			40	40
ERY	Spec	Tier 2	New	USD			39	35
ERY	Hedge/Member	Tier 2	New	USD			35	35
ERY	Spec	Tier 3	New	USD			33	30
ERY	Hedge/Member	Tier 3	New	USD			30	30
ERY	Spec	Tier 4	New	USD			28	25
ERY	Hedge/Member	Tier 4	New	USD			25	25
ERCOTSOUTH COMP LDZN DAYHD 5MW OFPK (EUY)								
EUY	Spec	Tier 1	New	USD			44	40
EUY	Hedge/Member	Tier 1	New	USD			40	40
EUY	Spec	Tier 2	New	USD			39	35
EUY	Hedge/Member	Tier 2	New	USD			35	35
EUY	Spec	Tier 3	New	USD			33	30
EUY	Hedge/Member	Tier 3	New	USD			30	30
EUY	Spec	Tier 4	New	USD			28	25
EUY	Hedge/Member	Tier 4	New	USD			25	25
ERCOTSOUTH COMP LDZN DAYHD 5MW PK (EUD)								
EUD	Spec	Tier 1	New	USD			660	600
EUD	Hedge/Member	Tier 1	New	USD			600	600
EUD	Spec	Tier 2	New	USD			550	500
EUD	Hedge/Member	Tier 2	New	USD			500	500
EUD	Spec	Tier 3	New	USD			440	400
EUD	Hedge/Member	Tier 3	New	USD			400	400
EUD	Spec	Tier 4	New	USD			330	300
EUD	Hedge/Member	Tier 4	New	USD			300	300
ERCOTWEST COMP LDZN DAYHD 5MW OFPK (EWY)								
EWY	Spec	Tier 1	New	USD			44	40
EWY	Hedge/Member	Tier 1	New	USD			40	40
EWY	Spec	Tier 2	New	USD			39	35
EWY	Hedge/Member	Tier 2	New	USD			35	35
EWY	Spec	Tier 3	New	USD			33	30
EWY	Hedge/Member	Tier 3	New	USD			30	30
EWY	Spec	Tier 4	New	USD			28	25
EWY	Hedge/Member	Tier 4	New	USD			25	25

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ERCT HSTN COMP LOAD ZONE RT5MW OFPK (EHI)								
EHI	Spec	Tier 1	New	USD			44	40
EHI	Hedge/Member	Tier 1	New	USD			40	40
EHI	Spec	Tier 2	New	USD			39	35
EHI	Hedge/Member	Tier 2	New	USD			35	35
EHI	Spec	Tier 3	New	USD			33	30
EHI	Hedge/Member	Tier 3	New	USD			30	30
EHI	Spec	Tier 4	New	USD			28	25
EHI	Hedge/Member	Tier 4	New	USD			25	25
ERCT SOUTH COMP LOAD ZONE RT 5MW PK (EUR)								
EUR	Spec	Tier 1	New	USD			660	600
EUR	Hedge/Member	Tier 1	New	USD			600	600
EUR	Spec	Tier 2	New	USD			550	500
EUR	Hedge/Member	Tier 2	New	USD			500	500
EUR	Spec	Tier 3	New	USD			440	400
EUR	Hedge/Member	Tier 3	New	USD			400	400
EUR	Spec	Tier 4	New	USD			330	300
EUR	Hedge/Member	Tier 4	New	USD			300	300
NGL/PETROCHEMICALS - Outright Rates								
MT BELVIEU NORMAL BUTANE LDH(OPIS) (MNB)								
MNB	Spec		New	USD			4,950	4,500
MNB	Hedge/Member		New	USD			4,500	4,500
PGP POLYMER GRD PROPYLENE CAL SWAP (PGP)								
PGP	Spec		New	USD			3,300	3,000
PGP	Hedge/Member		New	USD			3,000	3,000
PP POLYPROPYLENE(PCW) CAL SWAP FUT (PPP)								
PPP	Spec		New	USD			2,200	2,000
PPP	Hedge/Member		New	USD			2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PETROLEUM CRACKS AND SPREADS - Outright Rates								
DME OMAN CRUDE OIL VS ICE BRENT SWP (DBO)								
DBO	Spec	Tier 1	New	USD			2,200	2,000
DBO	Hedge/Member	Tier 1	New	USD			2,000	2,000
DBO	Spec	Tier 2	New	USD			770	700
DBO	Hedge/Member	Tier 2	New	USD			700	700
DBO	Spec	Tier 3	New	USD			770	700
DBO	Hedge/Member	Tier 3	New	USD			700	700
SPORE GASOIL (PLTS) VS DME OMAN (DZB)								
DZB	Spec		New	USD			3,025	2,750
DZB	Hedge/Member		New	USD			2,750	2,750
DZB	Spec		New	USD			3,025	2,750
DZB	Hedge/Member		New	USD			2,750	2,750
SPORE MOGAS 92 UNL (PLTS VS DME OMAN (DNB))								
DNB	Spec		New	USD			3,025	2,750
DNB	Hedge/Member		New	USD			2,750	2,750
DNB	Spec		New	USD			3,025	2,750
DNB	Hedge/Member		New	USD			2,750	2,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CRUDE OIL - Intra Spreads								
DME Oman Crude Oil BALMO Swap Futures - All Months (DME CRUDE OIL BALMO SWAP FUT)								
DOB	Spec		New	USD			1,430	1,300
DOB	Hedge/Member		New	USD			1,300	1,300
DME Oman Crude Oil Swap Futures - All Months (DME OMAN CRUDE SWAP FUT)								
DOO	Spec		New	USD			1,210	1,100
DOO	Hedge/Member		New	USD			1,100	1,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ELECTRICITY - Intra Spreads								
Alberta Power Pool Calendar Day Swap Futures - all months (ALBERTA POWER POOL CAL DAY SWP FUT)								
AOD	Spec		New	CAD			11	10
AOD	Hedge/Member		New	CAD			10	10
Alberta Power Pool Calendar Month Swap Futures - all months (ALBERTA POWER POOL CAL MONTH SWAP)								
AOM	Spec		New	CAD			11	10
AOM	Hedge/Member		New	CAD			10	10
ERCOT Houston 345 kV Hub Day-Ahead Off-Peak Swap Futures - all months (ERCOT HSTON 345KV HUB DAY AHD OFFPK)								
EHP	Spec		New	USD			11	10
EHP	Hedge/Member		New	USD			10	10
ERCOT Houston 345 kV Hub Day-Ahead Peak Swap Futures - All Months (ERCOT HSTN 345 KV HUB DAY AHED PK)								
EHE	Spec		New	USD			138	125
EHE	Hedge/Member		New	USD			125	125
ERCOT Houston Competitive Load Zone Day-Ahead Off-Peak Swap Futures - all months (ERCOT HSTN COMP LDZN DAYHD 5MW OFFPK)								
EHY	Spec		New	USD			11	10
EHY	Hedge/Member		New	USD			10	10
ERCOT Houston Competitive Load Zone Day-Ahead Peak Swap Futures - all months (ERCOT HSTN COMP LDZN DAYAHD 5MW PK)								
EHD	Spec		New	USD			138	125
EHD	Hedge/Member		New	USD			125	125
ERCOT Houston Competitive Load Zone Real-Time Off-Peak Swap Futures - all months (ERCT HSTN COMP LOAD ZONE RT5MW OFFPK)								
EHI	Spec		New	USD			11	10
EHI	Hedge/Member		New	USD			10	10
ERCOT Houston Competitive Load Zone Real-Time Peak Swap Futures - all months (ERCOT HSTN COMP LOAD ZONE RT 5MW PK)								
EHR	Spec		New	USD			138	125
EHR	Hedge/Member		New	USD			125	125
ERCOT North 345 kV Hub Day-Ahead Off-Peak Swap Futures - all months (ERCOT NORTH 345KV HUB DAY AHD OFFPK)								
ERU	Spec		New	USD			11	10
ERU	Hedge/Member		New	USD			10	10
ERCOT North 345 kV Hub Day-Ahead Peak Swap Futures - all months (ERCOT NORTH 345 KV HUB DAY AHEAD PK)								
ERE	Spec		New	USD			138	125
ERE	Hedge/Member		New	USD			125	125

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ERCOT North Competitive Load Zone Day-Ahead Off-Peak Swap Futures - all months (ERCOTNORTH COMP LDZN DAYHD 5MW OFFPK)								
ERY	Spec		New	USD			11	10
ERY	Hedge/Member		New	USD			10	10
ERCOT North Competitive Load Zone Day-Ahead Peak Swap Futures - all months (ERCOT NORTH COMP LD ZN DAYHD 5MW PK)								
ERD	Spec		New	USD			138	125
ERD	Hedge/Member		New	USD			125	125
ERCOT North Competitive Load Zone Real-Time Off-Peak Swap Futures - all months (ERCOT NORTH COMP ZONE RT 5MW OFFPK)								
ERI	Spec		New	USD			11	10
ERI	Hedge/Member		New	USD			10	10
ERCOT North Competitive Load Zone Real-Time Peak Swap Futures - all months (ERCOT NRTH COMP LOAD ZONE RT 5MW PK)								
ERR	Spec		New	USD			138	125
ERR	Hedge/Member		New	USD			125	125
ERCOT South 345 kV Hub Day-Ahead Off-Peak Swap Futures - all months (ERCOT SOUTH 345KV HUB DAY AHD OFFPK)								
ERA	Spec		New	USD			11	10
ERA	Hedge/Member		New	USD			10	10
ERCOT South 345 kV Hub Day-Ahead Peak Swap Futures - all months (ERCOT SOUTH 345KV HUB DAY AHEAD PK)								
EUE	Spec		New	USD			138	125
EUE	Hedge/Member		New	USD			125	125
ERCOT South Competitive Load Zone Day-Ahead Off-Peak Swap Futures - all months (ERCOTSOUTH COMP LDZN DAYHD 5MW OFFPK)								
EUY	Spec		New	USD			11	10
EUY	Hedge/Member		New	USD			10	10
ERCOT South Competitive Load Zone Day-Ahead Peak Swap Futures - all months (ERCOTSOUTH COMP LDZN DAYHD 5MW PK)								
EUD	Spec		New	USD			138	125
EUD	Hedge/Member		New	USD			125	125
ERCOT South Competitive Load Zone Real-Time Off-Peak Swap Futures - all months (ERCOT SOUTH COMP LD RT 5MW OFF-PK)								
ESI	Spec		New	USD			11	10
ESI	Hedge/Member		New	USD			10	10
ERCOT South Competitive Load Zone Real-Time Peak Swap Futures - all months (ERCT SOUTH COMP LOAD ZONE RT 5MW PK)								
EUR	Spec		New	USD			138	125
EUR	Hedge/Member		New	USD			125	125

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ERCOT West 345 kV Hub Day-Ahead Off-Peak Swap Futures - all months (ERCOT WEST 345KV HUB DAY AHD OFFPK)								
EWK	Spec		New	USD			11	10
EWK	Hedge/Member		New	USD			10	10
ERCOT West 345 kV Hub Day-Ahead Peak Swap Futures - all months (ERCOT WEST 345 KV HUB DAY AHEAD PK)								
EWE	Spec		New	USD			138	125
EWE	Hedge/Member		New	USD			125	125
ERCOT West Competitive Load Zone Day-Ahead Off-Peak Swap Futures - all months (ERCOTWEST COMP LDZN DAYHD 5MW OFFPK)								
EWY	Spec		New	USD			11	10
EWY	Hedge/Member		New	USD			10	10
ERCOT West Competitive Load Zone Day-Ahead Peak Swap Futures - all months (ERCOT WEST COMP LD ZN DAYAHD 5MW PK)								
EWD	Spec		New	USD			138	125
EWD	Hedge/Member		New	USD			125	125
ERCOT West Competitive Load Zone Real-Time Off-Peak Swap Futures - all months (ERCOT WEST COMP LD ZONE RT 5MW OFFPK)								
EWI	Spec		New	USD			11	10
EWI	Hedge/Member		New	USD			10	10
ERCOT West Competitive Load Zone Real-Time Peak Swap Futures - all months (ERCOT WEST COMP LOAD ZONE RT 5MW PK)								
EWR	Spec		New	USD			138	125
EWR	Hedge/Member		New	USD			125	125
NGL/PETROCHEMICALS - Intra Spreads								
Mont Belvieu Normal Butane LDH (OPIS) Swap Futures - all months (MT BELVIEU NORMAL BUTANE LDH(OPIS))								
MNB	Spec		New	USD			1,210	1,100
MNB	Hedge/Member		New	USD			1,100	1,100
PGP Polymer Grade Propylene (PCW) Calendar Swap Futures - all months (PGP POLYMER GRD PROPYLENE CAL SWAP)								
PGP	Spec		New	USD			660	600
PGP	Hedge/Member		New	USD			600	600
PP Polypropylene (PCW) Calendar Swap Futures - all months (PP POLYPROPYLENE(PCW) CAL SWAP FUT)								
PPP	Spec		New	USD			440	400
PPP	Hedge/Member		New	USD			400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
PETROLEUM CRACKS AND SPREADS - Intra Spreads								
DME Oman Crude Oil vs. ICE Brent Swap Futures - Tier 1 vs Tier 2 (DME OMAN CRUDE OIL VS ICE BRENT SWP)								
DBO	Spec		New	USD			440	400
DBO	Hedge/Member		New	USD			400	400
DME Oman Crude Oil vs. ICE Brent Swap Futures - Tier 1 vs Tier 3 (DME OMAN CRUDE OIL VS ICE BRENT SWP)								
DBO	Spec		New	USD			440	400
DBO	Hedge/Member		New	USD			400	400
DME Oman Crude Oil vs. ICE Brent Swap Futures - Tier 2 vs Tier 2 (DME OMAN CRUDE OIL VS ICE BRENT SWP)								
DBO	Spec		New	USD			440	400
DBO	Hedge/Member		New	USD			400	400
DME Oman Crude Oil vs. ICE Brent Swap Futures - Tier 2 vs Tier 3 (DME OMAN CRUDE OIL VS ICE BRENT SWP)								
DBO	Spec		New	USD			440	400
DBO	Hedge/Member		New	USD			400	400
DME Oman Crude Oil vs. ICE Brent Swap Futures - Tier 3 vs Tier 3 (DME OMAN CRUDE OIL VS ICE BRENT SWP)								
DBO	Spec		New	USD			440	400
DBO	Hedge/Member		New	USD			400	400
Singapore Gasoil (Platts) vs. DME Oman Crude Oil Swap Futures - Tier 1 vs Tier 2 (SPORE GASOIL(PLTS) VS DME OMAN)								
DZB	Spec		New	USD			605	550
DZB	Hedge/Member		New	USD			550	550
Singapore Gasoil (Platts) vs. DME Oman Crude Oil Swap Futures - Tier 2 vs Tier 2 (SPORE GASOIL(PLTS) VS DME OMAN)								
DZB	Spec		New	USD			605	550
DZB	Hedge/Member		New	USD			550	550
Singapore Mogas 92 Unleaded (Platts) vs. DME Oman Crude Oil Swap Futures - Tier 1 vs Tier 2 (SPORE MOGAS 92 UNL(PLTS VS DME OMAN)								
DNB	Spec		New	USD			605	550
DNB	Hedge/Member		New	USD			550	550
Singapore Mogas 92 Unleaded (Platts) vs. DME Oman Crude Oil Swap Futures - Tier 2 vs Tier 2 (SPORE MOGAS 92 UNL(PLTS VS DME OMAN)								
DNB	Spec		New	USD			605	550
DNB	Hedge/Member		New	USD			550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate						
CRUDE OIL - Short Option Minimum (SOM) Rate						
DME OMAN CRUDE OIL BALMO SWAP FUTURES (DOB) - SOM						
Clearing Member Rate		New			55.00	50.00
DME OMAN CRUDE OIL SWAP FUTURES (DOO) - SOM						
Clearing Member Rate		New			55.00	50.00
ELECTRICITY - Short Option Minimum (SOM) Rate						
ALBERTA POWER POOL CALENDAR DAY SWAP FUTURES (AOD) - SOM						
Clearing Member Rate		New			55.00	50.00
ALBERTA POWER POOL CALENDAR MONTH SWAP FUTURES (AOM) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT HOUSTON 345 KV HUB DAY-AHEAD OFF-PEAK SWAP FUTURES (EHP) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT HOUSTON 345 KV HUB DAY-AHEAD PEAK SWAP FUTURES (EHE) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT HOUSTON COMPETITIVE LOAD ZONE DAY-AHEAD OFF-PEAK SWAP FUTURES (EHY) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT HOUSTON COMPETITIVE LOAD ZONE DAY-AHEAD PEAK SWAP FUTURES (EHD) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT HOUSTON COMPETITIVE LOAD ZONE REAL-TIME OFF-PEAK SWAP FUTURES (EHI) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT HOUSTON COMPETITIVE LOAD ZONE REAL-TIME PEAK SWAP FUTURES (EHR) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT NORTH 345 KV HUB DAY-AHEAD OFF-PEAK SWAP FUTURES (ERU) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT NORTH 345 KV HUB DAY-AHEAD PEAK SWAP FUTURES (ERE) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT NORTH COMPETITIVE LOAD ZONE DAY-AHEAD OFF-PEAK SWAP FUTURES (ERY) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT NORTH COMPETITIVE LOAD ZONE DAY-AHEAD PEAK SWAP FUTURES (ERD) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT NORTH COMPETITIVE LOAD ZONE REAL-TIME OFF-PEAK SWAP FUTURES (ERI) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT NORTH COMPETITIVE LOAD ZONE REAL-TIME PEAK SWAP FUTURES (ERR) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT SOUTH 345 KV HUB DAY-AHEAD OFF-PEAK SWAP FUTURES (ERA) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT SOUTH 345 KV HUB DAY-AHEAD PEAK SWAP FUTURES (EUE) - SOM						
Clearing Member Rate		New			55.00	50.00

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate						
ERCOT SOUTH COMPETITIVE LOAD ZONE DAY-AHEAD OFF-PEAK SWAP FUTURES (EUY) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT SOUTH COMPETITIVE LOAD ZONE DAY-AHEAD PEAK SWAP FUTURES (EUD) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT SOUTH COMPETITIVE LOAD ZONE REAL-TIME OFF-PEAK SWAP FUTURES (ESI) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT SOUTH COMPETITIVE LOAD ZONE REAL-TIME PEAK SWAP FUTURES (EUR) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT WEST 345 KV HUB DAY-AHEAD OFF-PEAK SWAP FUTURES (EWK) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT WEST 345 KV HUB DAY-AHEAD PEAK SWAP FUTURES (EWE) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT WEST COMPETITIVE LOAD ZONE DAY-AHEAD OFF-PEAK SWAP FUTURES (EWY) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT WEST COMPETITIVE LOAD ZONE DAY-AHEAD PEAK SWAP FUTURES (EWD) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT WEST COMPETITIVE LOAD ZONE REAL-TIME OFF-PEAK SWAP FUTURES (EWI) - SOM						
Clearing Member Rate		New			55.00	50.00
ERCOT WEST COMPETITIVE LOAD ZONE REAL-TIME PEAK SWAP FUTURES (EWR) - SOM						
Clearing Member Rate		New			55.00	50.00
NGL/PETROCHEMICALS - Short Option Minimum (SOM) Rate						
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (MNB) - SOM						
Clearing Member Rate		New			55.00	50.00
PGP POLYMER GRADE PROPYLENE (PCW) CALENDAR SWAP FUTURES (PGP) - SOM						
Clearing Member Rate		New			55.00	50.00
PP POLYPROPYLENE (PCW) CALENDAR SWAP FUTURES (PPP) - SOM						
Clearing Member Rate		New			55.00	50.00
PETROLEUM CRACKS AND SPREADS - Short Option Minimum (SOM) Rate						
DME OMAN CRUDE OIL VS. ICE BRENT SWAP FUTURES (DBO) - SOM						
Clearing Member Rate		New			55.00	50.00
SINGAPORE GASOIL (PLATTS) VS. DME OMAN CRUDE OIL SWAP FUTURES (DZB) - SOM						
Clearing Member Rate		New			66.00	60.00
SINGAPORE MOGAS 92 UNLEADED (PLATTS) VS. DME OMAN CRUDE OIL SWAP FUTURES (DNB) - SOM						
Clearing Member Rate		New			66.00	60.00

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
CRUDE OIL - Volatility Scan (volScan) Rate						
DME OMAN CRUDE OIL BALMO SWAP FUTURES (DOB) - volScan						
Clearing Member Rate		New				0.08
DME OMAN CRUDE OIL SWAP FUTURES (DOO) - volScan						
Clearing Member Rate		New				0.08

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
ELECTRICITY - Volatility Scan (volScan) Rate						
ALBERTA POWER POOL CALENDAR DAY SWAP FUTURES (AOD) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ALBERTA POWER POOL CALENDAR MONTH SWAP FUTURES (AOM) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT HOUSTON 345 KV HUB DAY-AHEAD OFF-PEAK SWAP FUTURES (EHP) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT HOUSTON 345 KV HUB DAY-AHEAD PEAK SWAP FUTURES (EHE) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT HOUSTON COMPETITIVE LOAD ZONE DAY-AHEAD OFF-PEAK SWAP FUTURES (EHY) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT HOUSTON COMPETITIVE LOAD ZONE DAY-AHEAD PEAK SWAP FUTURES (EHD) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT HOUSTON COMPETITIVE LOAD ZONE REAL-TIME OFF-PEAK SWAP FUTURES (EHI) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT HOUSTON COMPETITIVE LOAD ZONE REAL-TIME PEAK SWAP FUTURES (EHR) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
ERCOT NORTH 345 KV HUB DAY-AHEAD OFF-PEAK SWAP FUTURES (ERU) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT NORTH 345 KV HUB DAY-AHEAD PEAK SWAP FUTURES (ERE) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT NORTH COMPETITIVE LOAD ZONE DAY-AHEAD OFF-PEAK SWAP FUTURES (ERY) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT NORTH COMPETITIVE LOAD ZONE DAY-AHEAD PEAK SWAP FUTURES (ERD) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT NORTH COMPETITIVE LOAD ZONE REAL-TIME OFF-PEAK SWAP FUTURES (ERI) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT NORTH COMPETITIVE LOAD ZONE REAL-TIME PEAK SWAP FUTURES (ERR) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT SOUTH 345 KV HUB DAY-AHEAD OFF-PEAK SWAP FUTURES (ERA) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT SOUTH 345 KV HUB DAY-AHEAD PEAK SWAP FUTURES (EUE) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT SOUTH COMPETITIVE LOAD ZONE DAY-AHEAD OFF-PEAK SWAP FUTURES (EUY) - volScan						
Clearing Member Rate	Tier 1	New				0.08

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	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT SOUTH COMPETITIVE LOAD ZONE DAY-AHEAD PEAK SWAP FUTURES (EUD) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT SOUTH COMPETITIVE LOAD ZONE REAL-TIME OFF-PEAK SWAP FUTURES (ESI) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT SOUTH COMPETITIVE LOAD ZONE REAL-TIME PEAK SWAP FUTURES (EUR) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT WEST 345 KV HUB DAY-AHEAD OFF-PEAK SWAP FUTURES (EWK) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT WEST 345 KV HUB DAY-AHEAD PEAK SWAP FUTURES (EWE) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT WEST COMPETITIVE LOAD ZONE DAY-AHEAD OFF-PEAK SWAP FUTURES (EWY) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT WEST COMPETITIVE LOAD ZONE DAY-AHEAD PEAK SWAP FUTURES (EWD) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
ERCOT WEST COMPETITIVE LOAD ZONE REAL-TIME OFF-PEAK SWAP FUTURES (EWI) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08

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	Tier 4	New				0.08
ERCOT WEST COMPETITIVE LOAD ZONE REAL-TIME PEAK SWAP FUTURES (EWR) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
Clearing Member Rate	Tier 4	New				0.08
NGL/PETROCHEMICALS - Volatility Scan (volScan) Rate						
MONT BELVIEU NORMAL BUTANE LDH (OPIS) SWAP FUTURES (MNB) - volScan						
Clearing Member Rate		New				0.08
PGP POLYMER GRADE PROPYLENE (PCW) CALENDAR SWAP FUTURES (PGP) - volScan						
Clearing Member Rate		New				0.08
PP POLYPROPYLENE (PCW) CALENDAR SWAP FUTURES (PPP) - volScan						
Clearing Member Rate		New				0.08
PETROLEUM CRACKS AND SPREADS - Volatility Scan (volScan) Rate						
DME OMAN CRUDE OIL VS. ICE BRENT SWAP FUTURES (DBO) - volScan						
Clearing Member Rate	Tier 1	New				0.08
Clearing Member Rate	Tier 2	New				0.08
Clearing Member Rate	Tier 3	New				0.08
SINGAPORE GASOIL (PLATTS) VS. DME OMAN CRUDE OIL SWAP FUTURES (DZB) - volScan						
Clearing Member Rate		New				0.08
Clearing Member Rate		New				0.08
SINGAPORE MOGAS 92 UNLEADED (PLATTS) VS. DME OMAN CRUDE OIL SWAP FUTURES (DNB) - volScan						
Clearing Member Rate		New				0.08
Clearing Member Rate		New				0.08