



A CME/Chicago Board of Trade/NYMEX Company

10-72

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, February 18, 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>

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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, February 19, 2010.

Current rates as of:

Thursday, February 18, 2010.

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								
AEP-DAYTON HUB OFF-PEAK MONTHLY (VP)								
VP	Spec	Tier 1	Increase	USD	1,925	1,750	2,750	2,500
VP	Hedge/Member	Tier 1	Increase	USD	1,750	1,750	2,500	2,500
VP	Spec	Tier 2	Increase	USD	1,925	1,750	2,750	2,500
VP	Hedge/Member	Tier 2	Increase	USD	1,750	1,750	2,500	2,500
VP	Spec	Tier 3	Decrease	USD	1,925	1,750	1,375	1,250
VP	Hedge/Member	Tier 3	Decrease	USD	1,750	1,750	1,250	1,250
VP	Spec	Tier 4	Decrease	USD	1,925	1,750	1,375	1,250
VP	Hedge/Member	Tier 4	Decrease	USD	1,750	1,750	1,250	1,250
AER-DAYTON HUB MONTHLY (VM)								
VM	Spec	Tier 1	Increase	USD	3,300	3,000	4,400	4,000
VM	Hedge/Member	Tier 1	Increase	USD	3,000	3,000	4,000	4,000
VM	Spec	Tier 2	Increase	USD	3,300	3,000	4,400	4,000
VM	Hedge/Member	Tier 2	Increase	USD	3,000	3,000	4,000	4,000
VM	Spec	Tier 3	Increase	USD	2,750	2,500	3,300	3,000
VM	Hedge/Member	Tier 3	Increase	USD	2,500	2,500	3,000	3,000
CIN HUB 5MW D AH PK (H5)								
H5	Spec	Tier 1	Increase	USD	220	200	385	350
H5	Hedge/Member	Tier 1	Increase	USD	200	200	350	350
H5	Spec	Tier 2	Increase	USD	220	200	385	350
H5	Hedge/Member	Tier 2	Increase	USD	200	200	350	350
CIN HUB 5MW REAL TIME PK (H3)								
H3	Spec	Tier 1	Increase	USD	220	200	385	350
H3	Hedge/Member	Tier 1	Increase	USD	200	200	350	350
H3	Spec	Tier 2	Increase	USD	220	200	385	350
H3	Hedge/Member	Tier 2	Increase	USD	200	200	350	350
CINERGY HUB PEAK MONTH SWAP (EM)								
EM	Spec	Tier 1	Increase	USD	2,750	2,500	3,300	3,000
EM	Hedge/Member	Tier 1	Increase	USD	2,500	2,500	3,000	3,000
EM	Spec	Tier 2	Increase	USD	2,750	2,500	3,300	3,000
EM	Hedge/Member	Tier 2	Increase	USD	2,500	2,500	3,000	3,000
EM	Spec	Tier 3	Increase	USD	2,750	2,500	3,300	3,000
EM	Hedge/Member	Tier 3	Increase	USD	2,500	2,500	3,000	3,000
EM	Spec	Tier 4	Increase	USD	2,200	2,000	2,750	2,500
EM	Hedge/Member	Tier 4	Increase	USD	2,000	2,000	2,500	2,500
DOW JONES MID-COLUMBIA FUTURE (DO)								
DO	Spec	Tier 1	Increase	USD	3,300	3,000	4,400	4,000
DO	Hedge/Member	Tier 1	Increase	USD	3,000	3,000	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								
DO	Spec	Tier 2	Increase	USD	3,300	3,000	4,400	4,000
DO	Hedge/Member	Tier 2	Increase	USD	3,000	3,000	4,000	4,000
ISO NEW ENGLAND OFF-PEAK LMP SWAP (KI)								
KI	Spec	Tier 1	Increase	USD	3,300	3,000	4,400	4,000
KI	Hedge/Member	Tier 1	Increase	USD	3,000	3,000	4,000	4,000
KI	Spec	Tier 2	Increase	USD	3,300	3,000	4,400	4,000
KI	Hedge/Member	Tier 2	Increase	USD	3,000	3,000	4,000	4,000
ISO NEW ENGLAND PEAK LMP SWAP (NI)								
NI	Spec	Tier 1	Increase	USD	3,300	3,000	4,400	4,000
NI	Hedge/Member	Tier 1	Increase	USD	3,000	3,000	4,000	4,000
NI	Spec	Tier 2	Increase	USD	3,300	3,000	4,400	4,000
NI	Hedge/Member	Tier 2	Increase	USD	3,000	3,000	4,000	4,000
MID IND TRAN SO IL HUB5MW OFFP (4R)								
4R	Spec		Decrease	USD	27	20	20	15
4R	Hedge/Member		Decrease	USD	20	20	15	15
MID IND TRAN SO IL HUB5MW PEAK (4Q)								
4Q	Spec		Decrease	USD	675	500	473	350
4Q	Hedge/Member		Decrease	USD	500	500	350	350
NEPOOL CNCTCT 5MW D AH O PK (P3)								
P3	Spec		Increase	USD	17	15	22	20
P3	Hedge/Member		Increase	USD	15	15	20	20
NEPOOL CONECTIC 5MW D AH PK (P2)								
P2	Spec		Increase	USD	220	200	385	350
P2	Hedge/Member		Increase	USD	200	200	350	350
NEPOOL INTR HUB 5MW D AH PK (U6)								
U6	Spec	Tier 1	Increase	USD	385	350	440	400
U6	Hedge/Member	Tier 1	Increase	USD	350	350	400	400
U6	Spec	Tier 2	Increase	USD	385	350	440	400
U6	Hedge/Member	Tier 2	Increase	USD	350	350	400	400
U6	Spec	Tier 3	Decrease	USD	385	350	330	300
U6	Hedge/Member	Tier 3	Decrease	USD	350	350	300	300
NEPOOL MAINE 5MW D AH O EAK (W2)								
W2	Spec		Increase	USD	17	15	22	20
W2	Hedge/Member		Increase	USD	15	15	20	20
NEPOOL MAINE 5MW D AH PK (P9)								
P9	Spec		Increase	USD	330	300	495	450
P9	Hedge/Member		Increase	USD	300	300	450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEPOOL NE MASS 5MW D AH O PK (P8)								
P8	Spec		Increase	USD	17	15	22	20
P8	Hedge/Member		Increase	USD	15	15	20	20
NEPOOL NE MASS 5MW D AH PK (P7)								
P7	Spec		Increase	USD	440	400	495	450
P7	Hedge/Member		Increase	USD	400	400	450	450
NEPOOL SE MASS 5MW D AH O PK (P5)								
P5	Spec		Decrease	USD	39	35	22	20
P5	Hedge/Member		Decrease	USD	35	35	20	20
NEPOOL SE MASS 5MW D AH PK (P4)								
P4	Spec		Increase	USD	385	350	495	450
P4	Hedge/Member		Increase	USD	350	350	450	450
NEPOOL W CNT MASS 5MW D AH O PK (L9)								
L9	Spec		Increase	USD	17	15	22	20
L9	Hedge/Member		Increase	USD	15	15	20	20
NEPOOL W CNTR M 5MW D AH PK (R6)								
R6	Spec		Increase	USD	385	350	495	450
R6	Hedge/Member		Increase	USD	350	350	450	450
NEW ENGLAND HUB PEAK DAILY (CE)								
CE	Spec		Decrease	USD	1,650	1,500	880	800
CE	Hedge/Member		Decrease	USD	1,500	1,500	800	800
NORTHERN ILLINOIS OFF-PEAK MONTHLY (UO)								
UO	Spec	Tier 2	Decrease	USD	2,750	2,500	2,200	2,000
UO	Hedge/Member	Tier 2	Decrease	USD	2,500	2,500	2,000	2,000
UO	Spec	Tier 3	Decrease	USD	2,200	2,000	1,650	1,500
UO	Hedge/Member	Tier 3	Decrease	USD	2,000	2,000	1,500	1,500
UO	Spec	Tier 4	Decrease	USD	1,650	1,500	1,100	1,000
UO	Hedge/Member	Tier 4	Decrease	USD	1,500	1,500	1,000	1,000
NYISO A OFF-PEAK (KB)								
KB	Spec	Tier 1	Increase	USD	3,300	3,000	4,400	4,000
KB	Hedge/Member	Tier 1	Increase	USD	3,000	3,000	4,000	4,000
KB	Spec	Tier 2	Increase	USD	3,300	3,000	4,400	4,000
KB	Hedge/Member	Tier 2	Increase	USD	3,000	3,000	4,000	4,000
KB	Spec	Tier 3	Increase	USD	3,300	3,000	4,400	4,000
KB	Hedge/Member	Tier 3	Increase	USD	3,000	3,000	4,000	4,000
KB	Spec	Tier 4	Increase	USD	3,300	3,000	4,400	4,000
KB	Hedge/Member	Tier 4	Increase	USD	3,000	3,000	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								
NYISO G (KG)								
KG	Spec	Tier 1	Increase	USD	1,650	1,500	2,750	2,500
KG	Hedge/Member	Tier 1	Increase	USD	1,500	1,500	2,500	2,500
KG	Spec	Tier 2	Increase	USD	1,650	1,500	2,750	2,500
KG	Hedge/Member	Tier 2	Increase	USD	1,500	1,500	2,500	2,500
NYISO G OFF-PEAK (KH)								
KH	Spec	Tier 1	Increase	USD	3,300	3,000	4,400	4,000
KH	Hedge/Member	Tier 1	Increase	USD	3,000	3,000	4,000	4,000
KH	Spec	Tier 2	Increase	USD	3,300	3,000	4,400	4,000
KH	Hedge/Member	Tier 2	Increase	USD	3,000	3,000	4,000	4,000
NYISO J (KJ)								
KJ	Spec	Tier 1	Increase	USD	1,650	1,500	2,750	2,500
KJ	Hedge/Member	Tier 1	Increase	USD	1,500	1,500	2,500	2,500
KJ	Spec	Tier 2	Increase	USD	1,650	1,500	2,750	2,500
KJ	Hedge/Member	Tier 2	Increase	USD	1,500	1,500	2,500	2,500
KJ	Spec	Tier 3	New	USD			1,650	1,500
KJ	Hedge/Member	Tier 3	New	USD			1,500	1,500
KJ	Spec	Tier 4	New	USD			1,650	1,500
KJ	Hedge/Member	Tier 4	New	USD			1,500	1,500
NYISO J OFF-PEAK (KK)								
KK	Spec	Tier 1	Increase	USD	3,300	3,000	4,400	4,000
KK	Hedge/Member	Tier 1	Increase	USD	3,000	3,000	4,000	4,000
KK	Spec	Tier 2	Increase	USD	3,300	3,000	4,400	4,000
KK	Hedge/Member	Tier 2	Increase	USD	3,000	3,000	4,000	4,000
NYISO ZONE A 5MW D AH O PK (K4)								
K4	Spec	Tier 1	Increase	USD	11	10	17	15
K4	Hedge/Member	Tier 1	Increase	USD	10	10	15	15
K4	Spec	Tier 2	Increase	USD	11	10	17	15
K4	Hedge/Member	Tier 2	Increase	USD	10	10	15	15
NYISO ZONE C 5MW D AH PK (Q5)								
Q5	Spec		Decrease	USD	605	550	440	400
Q5	Hedge/Member		Decrease	USD	550	550	400	400
NYISO ZONE G 5MW D AH O PK (D2)								
D2	Spec	Tier 2	Decrease	USD	28	25	22	20
D2	Hedge/Member	Tier 2	Decrease	USD	25	25	20	20
D2	Spec	Tier 3	Decrease	USD	22	20	17	15
D2	Hedge/Member	Tier 3	Decrease	USD	20	20	15	15
D2	Spec	Tier 4	Increase	USD	11	10	17	15
D2	Hedge/Member	Tier 4	Increase	USD	10	10	15	15

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYISO ZONE G 5MW D AH PK (T3)								
T3	Spec	Tier 1	Increase	USD	330	300	550	500
T3	Hedge/Member	Tier 1	Increase	USD	300	300	500	500
T3	Spec	Tier 2	Increase	USD	330	300	550	500
T3	Hedge/Member	Tier 2	Increase	USD	300	300	500	500
NYISO ZONE J 5MW D AH PK (D3)								
D3	Spec	Tier 1	Increase	USD	330	300	550	500
D3	Hedge/Member	Tier 1	Increase	USD	300	300	500	500
D3	Spec	Tier 2	Increase	USD	330	300	550	500
D3	Hedge/Member	Tier 2	Increase	USD	300	300	500	500
D3	Spec	Tier 3	New	USD			330	300
D3	Hedge/Member	Tier 3	New	USD			300	300
D3	Spec	Tier 4	New	USD			330	300
D3	Hedge/Member	Tier 4	New	USD			300	300
PJM BGE DA PEAK (E3)								
E3	Spec		Increase	USD	275	250	330	300
E3	Hedge/Member		Increase	USD	250	250	300	300
PJM COMED 5MW D AH PK (D8)								
D8	Spec		Decrease	USD	385	350	330	300
D8	Hedge/Member		Decrease	USD	350	350	300	300
PJM DAYTON DA PEAK (D7)								
D7	Spec	Tier 1	Increase	USD	220	200	330	300
D7	Hedge/Member	Tier 1	Increase	USD	200	200	300	300
D7	Spec	Tier 2	Increase	USD	220	200	330	300
D7	Hedge/Member	Tier 2	Increase	USD	200	200	300	300
D7	Spec	Tier 3	New	USD			330	300
D7	Hedge/Member	Tier 3	New	USD			300	300
D7	Spec	Tier 4	New	USD			330	300
D7	Hedge/Member	Tier 4	New	USD			300	300
PJM DPL DA PEAK (L8)								
L8	Spec		Increase	USD	275	250	330	300
L8	Hedge/Member		Increase	USD	250	250	300	300
PJM JCPL DA PEAK (J2)								
J2	Spec		Increase	USD	275	250	330	300
J2	Hedge/Member		Increase	USD	250	250	300	300
PJM MONTHLY (JM)								
JM	Spec	Tier 4	Increase	USD	2,750	2,500	3,300	3,000
JM	Hedge/Member	Tier 4	Increase	USD	2,500	2,500	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM NI HUB 5MW REAL TIME PK (B3)								
B3	Spec	Tier 1	Increase	USD	275	250	330	300
B3	Hedge/Member	Tier 1	Increase	USD	250	250	300	300
B3	Spec	Tier 2	Increase	USD	275	250	330	300
B3	Hedge/Member	Tier 2	Increase	USD	250	250	300	300
PJM NILL DA PEAK (N3)								
N3	Spec	Tier 1	Increase	USD	220	200	330	300
N3	Hedge/Member	Tier 1	Increase	USD	200	200	300	300
N3	Spec	Tier 2	Increase	USD	220	200	330	300
N3	Hedge/Member	Tier 2	Increase	USD	200	200	300	300
N3	Spec	Tier 3	New	USD			330	300
N3	Hedge/Member	Tier 3	New	USD			300	300
N3	Spec	Tier 4	New	USD			330	300
N3	Hedge/Member	Tier 4	New	USD			300	300
PJM OFF-PEAK LMP SWAP FUTURE (JP)								
JP	Spec	Tier 2	Decrease	USD	2,750	2,500	2,200	2,000
JP	Hedge/Member	Tier 2	Decrease	USD	2,500	2,500	2,000	2,000
JP	Spec	Tier 3	Decrease	USD	2,750	2,500	2,200	2,000
JP	Hedge/Member	Tier 3	Decrease	USD	2,500	2,500	2,000	2,000
JP	Spec	Tier 4	Decrease	USD	2,200	2,000	1,650	1,500
JP	Hedge/Member	Tier 4	Decrease	USD	2,000	2,000	1,500	1,500
PJM PEPCO DA PEAK (R8)								
R8	Spec		Increase	USD	330	300	440	400
R8	Hedge/Member		Increase	USD	300	300	400	400
PJM PPL DA PEAK (L5)								
L5	Spec		Decrease	USD	440	400	330	300
L5	Hedge/Member		Decrease	USD	400	400	300	300
PJM WES HUB PEAK CAL MON REAL TIME (L1)								
L1	Spec	Tier 1	Increase	USD	330	300	385	350
L1	Hedge/Member	Tier 1	Increase	USD	300	300	350	350
L1	Spec	Tier 2	Increase	USD	275	250	330	300
L1	Hedge/Member	Tier 2	Increase	USD	250	250	300	300
L1	Spec	Tier 3	Increase	USD	275	250	330	300
L1	Hedge/Member	Tier 3	Increase	USD	250	250	300	300
L1	Spec	Tier 4	Increase	USD	275	250	330	300
L1	Hedge/Member	Tier 4	Increase	USD	250	250	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM WES HUB PEAK LMP 50 MW (4S)								
4S	Spec	Tier 1	Increase	USD	3,300	3,000	3,850	3,500
4S	Hedge/Member	Tier 1	Increase	USD	3,000	3,000	3,500	3,500
4S	Spec	Tier 2	Increase	USD	2,750	2,500	3,300	3,000
4S	Hedge/Member	Tier 2	Increase	USD	2,500	2,500	3,000	3,000
4S	Spec	Tier 3	Increase	USD	2,750	2,500	3,300	3,000
4S	Hedge/Member	Tier 3	Increase	USD	2,500	2,500	3,000	3,000
4S	Spec	Tier 4	Increase	USD	2,750	2,500	3,300	3,000
4S	Hedge/Member	Tier 4	Increase	USD	2,500	2,500	3,000	3,000
PJM WESTHDA PEAK (J4)								
J4	Spec	Tier 1	Increase	USD	338	250	405	300
J4	Hedge/Member	Tier 1	Increase	USD	250	250	300	300
J4	Spec	Tier 2	Increase	USD	338	250	405	300
J4	Hedge/Member	Tier 2	Increase	USD	250	250	300	300
J4	Spec	Tier 3	Increase	USD	338	250	405	300
J4	Hedge/Member	Tier 3	Increase	USD	250	250	300	300
J4	Spec	Tier 4	Increase	USD	338	250	405	300
J4	Hedge/Member	Tier 4	Increase	USD	250	250	300	300

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 1 vs. Tier 2 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	2,363	1,750	1,013	750
CL	Hedge/Member		Decrease	USD	1,750	1,750	750	750
Light, Sweet Crude Oil Futures - Tier 1 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	2,025	1,500	1,688	1,250
CL	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250
Light, Sweet Crude Oil Futures - Tier 1 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	2,835	2,100	2,025	1,500
CL	Hedge/Member		Decrease	USD	2,100	2,100	1,500	1,500
Light, Sweet Crude Oil Futures - Tier 1 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	3,038	2,250	2,025	1,500
CL	Hedge/Member		Decrease	USD	2,250	2,250	1,500	1,500
Light, Sweet Crude Oil Futures - Tier 1 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	3,038	2,250	2,025	1,500
CL	Hedge/Member		Decrease	USD	2,250	2,250	1,500	1,500
Light, Sweet Crude Oil Futures - Tier 2 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	2,363	1,750	2,025	1,500
CL	Hedge/Member		Decrease	USD	1,750	1,750	1,500	1,500
Light, Sweet Crude Oil Futures - Tier 2 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	3,038	2,250	2,363	1,750
CL	Hedge/Member		Decrease	USD	2,250	2,250	1,750	1,750
Light, Sweet Crude Oil Futures - Tier 2 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	3,038	2,250	2,700	2,000
CL	Hedge/Member		Decrease	USD	2,250	2,250	2,000	2,000
Light, Sweet Crude Oil Futures - Tier 3 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	675	500	1,013	750
CL	Hedge/Member		Increase	USD	500	500	750	750
Light, Sweet Crude Oil Futures - Tier 5 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	675	500	540	400
CL	Hedge/Member		Decrease	USD	500	500	400	400
Light, Sweet Crude Oil Futures - Tier 6 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	405	300	540	400
CL	Hedge/Member		Increase	USD	300	300	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

NYMEX POWER PRODUCTS - Intra Spreads

NYISO Zone J LBMP Swap - Peak - Tier 3 vs Tier 4 (NYISO J)

KJ	Spec		New	USD			550	500
KJ	Hedge/Member		New	USD			500	500

NYISO Zone J LBMP Swap - Peak - Tier 3 vs Tier 4 (NYISO ZONE J 5MW D AH PK)

D3	Spec		New	USD			110	100
D3	Hedge/Member		New	USD			100	100

NYISO Zone J LBMP Swap - Peak - Tier 4 vs Tier 4 (NYISO J)

KJ	Spec		New	USD			110	100
KJ	Hedge/Member		New	USD			100	100

NYISO Zone J LBMP Swap - Peak - Tier 4 vs Tier 4 (NYISO ZONE J 5MW D AH PK)

D3	Spec		New	USD			22	20
D3	Hedge/Member		New	USD			20	20

NYISO Zone J LBMP Swap - Peak - Tier 3 vs Tier 3 (NYISO J)

KJ	Spec		New	USD			110	100
KJ	Hedge/Member		New	USD			100	100

NYISO Zone J LBMP Swap - Peak - Tier 3 vs Tier 3 (NYISO ZONE J 5MW D AH PK)

D3	Spec		New	USD			22	20
D3	Hedge/Member		New	USD			20	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

PJM AEP Dayton Hub Peak Calendar-Month Day-Ahead - Tier 1 vs. Tier 3 (PJM DAYTON DA PEAK)

D7	Spec		New	USD			55	50
D7	Hedge/Member		New	USD			50	50

PJM AEP Dayton Hub Peak Calendar-Month Day-Ahead - Tier 1 vs. Tier 4 (PJM DAYTON DA PEAK)

D7	Spec		New	USD			55	50
D7	Hedge/Member		New	USD			50	50

PJM AEP Dayton Hub Peak Calendar-Month Day-Ahead - Tier 2 vs. Tier 3 (PJM DAYTON DA PEAK)

D7	Spec		New	USD			55	50
D7	Hedge/Member		New	USD			50	50

PJM AEP Dayton Hub Peak Calendar-Month Day-Ahead - Tier 2 vs. Tier 4 (PJM DAYTON DA PEAK)

D7	Spec		New	USD			55	50
D7	Hedge/Member		New	USD			50	50

PJM AEP Dayton Hub Peak Calendar-Month Day-Ahead - Tier 3 vs. Tier 3 (PJM DAYTON DA PEAK)

D7	Spec		New	USD			11	10
D7	Hedge/Member		New	USD			10	10

PJM AEP Dayton Hub Peak Calendar-Month Day-Ahead - Tier 3 vs. Tier 4 (PJM DAYTON DA PEAK)

D7	Spec		New	USD			55	50
D7	Hedge/Member		New	USD			50	50

PJM AEP Dayton Hub Peak Calendar-Month Day-Ahead - Tier 4 vs. Tier 4 (PJM DAYTON DA PEAK)

D7	Spec		New	USD			11	10
D7	Hedge/Member		New	USD			10	10

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate					
PJM Northern Illinois Hub Peak Calendar-Month Day-Ahead LMP - Tier 1 vs. Tier 3 (PJM NILL DA PEAK)					
N3	Spec	New	USD	55	50
N3	Hedge/Member	New	USD	50	50
PJM Northern Illinois Hub Peak Calendar-Month Day-Ahead LMP - Tier 1 vs. Tier 4 (PJM NILL DA PEAK)					
N3	Spec	New	USD	55	50
N3	Hedge/Member	New	USD	50	50
PJM Northern Illinois Hub Peak Calendar-Month Day-Ahead LMP - Tier 2 vs. Tier 3 (PJM NILL DA PEAK)					
N3	Spec	New	USD	55	50
N3	Hedge/Member	New	USD	50	50
PJM Northern Illinois Hub Peak Calendar-Month Day-Ahead LMP - Tier 2 vs. Tier 4 (PJM NILL DA PEAK)					
N3	Spec	New	USD	55	50
N3	Hedge/Member	New	USD	50	50
PJM Northern Illinois Hub Peak Calendar-Month Day-Ahead LMP - Tier 3 vs. Tier 3 (PJM NILL DA PEAK)					
N3	Spec	New	USD	11	10
N3	Hedge/Member	New	USD	10	10
PJM Northern Illinois Hub Peak Calendar-Month Day-Ahead LMP - Tier 3 vs. Tier 4 (PJM NILL DA PEAK)					
N3	Spec	New	USD	55	50
N3	Hedge/Member	New	USD	50	50
PJM Northern Illinois Hub Peak Calendar-Month Day-Ahead LMP - Tier 4 vs. Tier 4 (PJM NILL DA PEAK)					
N3	Spec	New	USD	11	10
N3	Hedge/Member	New	USD	10	10