



11-330

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, September 15, 2011

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

Monday, September 19, 2011.

Current rates as of:

Thursday, September 15, 2011.

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								
ENVIRONMENTAL - Outright Rates								
ANNUAL NOX VINTAGE 2011 (YQ)								
YQ	Spec		Decrease	USD	4,400	4,000	550	500
YQ	Hedge/Member		Decrease	USD	4,000	4,000	500	500
CALIFORNIA CARBON ALLOWANCES (CCA)								
CCA	Spec		Increase	USD	1,650	1,500	2,475	2,250
CCA	Hedge/Member		Increase	USD	1,500	1,500	2,250	2,250
CERPLUS (CPL)								
CPL	Spec		Decrease	EUR	1,100	1,000	880	800
CPL	Hedge/Member		Decrease	EUR	1,000	1,000	800	800
CLIMATE ACT REG (CAR) FUT NON VINT (CR)								
CR	Spec		Decrease	EUR	1,650	1,500	825	750
CR	Hedge/Member		Decrease	EUR	1,500	1,500	750	750
CLIMATE ACT REGISTRY VINTAGE 2009 (92)								
92	Spec		Decrease	USD	1,650	1,500	825	750
92	Hedge/Member		Decrease	USD	1,500	1,500	750	750
CLIMATE ACT REGISTRY VINTAGE 2010 (93)								
93	Spec		Decrease	USD	1,650	1,500	825	750
93	Hedge/Member		Decrease	USD	1,500	1,500	750	750
CLIMATE ACT REGISTRY VINTAGE 2011 (94)								
94	Spec		Decrease	USD	1,650	1,500	825	750
94	Hedge/Member		Decrease	USD	1,500	1,500	750	750
CLIMATE ACT REGISTRY VINTAGE 2012 (95)								
95	Spec		Decrease	USD	1,650	1,500	825	750
95	Hedge/Member		Decrease	USD	1,500	1,500	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
METALS - Intra Spreads								
COMEX Copper - Tier 1 vs Tier 1 (COMEX COPPER FUTURES)								
HG	Spec		Decrease	USD	304	225	203	150
HG	Hedge/Member		Decrease	USD	225	225	150	150
COMEX Copper - Tier 1 vs Tier 1 (E-MINI COPPER FUTURES)								
QC	Spec		Decrease	USD	152	113	101	75
QC	Hedge/Member		Decrease	USD	113	113	75	75
Uranium - All Months (URANIUM FUTURES)								
UX	Spec		Decrease	USD	825	750	550	500
UX	Hedge/Member		Decrease	USD	750	750	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NATURAL GAS - Intra Spreads								
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 10-12 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 10-12 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 11-13 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 11-13 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 12-14 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 12-14 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			540	400
NG	Hedge/Member		New	USD			400	400
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			540	400
NGT	Hedge/Member		New	USD			400	400
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 13-15 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 13-15 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 14-16 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250

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Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 15-17 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 15-17 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 16-18 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 16-18 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 17-19 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 17-19 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 18-20 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 18-20 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 19-21 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 19-21 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 20-22 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250

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Intra Spreads								
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 20-22 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 21-23 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 21-23 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 22-24 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 22-24 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 23-25 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 23-25 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 24-26 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 24-26 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 3-5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250

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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 3-5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 4-6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 4-6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 5-7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 5-7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 6-8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 6-8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 7-9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 7-9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 8-10 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 8-10 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 9-11 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		New	USD			338	250
NG	Hedge/Member		New	USD			250	250

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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 9-11 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		New	USD			338	250
NGT	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 10-12 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
QG	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 10-12 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 10-12 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 10-12 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 11-13 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
QG	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 11-13 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 11-13 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 11-13 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 12-14 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
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Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 12-14 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
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Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			135	100
QG	Hedge/Member		New	USD			100	100
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			135	100
NP	Hedge/Member		New	USD			100	100
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			540	400
HH	Hedge/Member		New	USD			400	400
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			540	400
HP	Hedge/Member		New	USD			400	400
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (E-MINI NATURAL GAS FUTURES)								
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Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (HENRY HUB PENULTIMATE)								
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Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 14-16 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
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Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 15-17 (HENRY HUB PENULTIMATE)								
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Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 16-18 (E-MINI NATURAL GAS FUTURES)								
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NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 20-22 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 20-22 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 21-23 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
QG	Hedge/Member		New	USD			63	63

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 21-23 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 21-23 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 21-23 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 22-24 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
QG	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 22-24 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 22-24 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 22-24 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 23-25 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
QG	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 23-25 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 23-25 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 23-25 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
QG	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 24-26 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
QG	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 24-26 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 24-26 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 24-26 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
QG	Hedge/Member		New	USD			63	63

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 4-6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
QG	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 4-6 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 4-6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 4-6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 5-7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
QG	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 5-7 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 5-7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 5-7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
QG	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
QG	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
QG	Hedge/Member		New	USD			63	63

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			84	63
QG	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			84	63
NP	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		New	USD			338	250
HH	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			338	250
HP	Hedge/Member		New	USD			250	250
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 10-12 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 10-12 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 11-13 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 11-13 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 12-14 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 12-14 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 1-3 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			135	100
NNT	Hedge/Member		New	USD			100	100
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 1-3 (HENRY HUB SWAP)								
NN	Spec		New	USD			135	100
NN	Hedge/Member		New	USD			100	100
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 13-15 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 13-15 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 14-16 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 14-16 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 15-17 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 15-17 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 16-18 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 16-18 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 17-19 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 17-19 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 18-20 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 18-20 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 19-21 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 19-21 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 20-22 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 20-22 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 21-23 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 21-23 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 22-24 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 22-24 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 23-25 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 23-25 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 2-4 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 2-4 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 24-26 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 24-26 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 3-5 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 3-5 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 4-6 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 4-6 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 5-7 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 5-7 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 6-8 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 6-8 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 7-9 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 7-9 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 8-10 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 8-10 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 9-11 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		New	USD			84	63
NNT	Hedge/Member		New	USD			63	63

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 9-11 (HENRY HUB SWAP)								
NN	Spec		New	USD			84	63
NN	Hedge/Member		New	USD			63	63
NGL/PETROCHEMICALS - Intra Spreads								
Conway Propane (OPIS) Swap - All Months (CONWAY PROPANE 5 DEC. SWP)								
8K	Spec		Increase	USD	1,210	1,100	1,760	1,600
8K	Hedge/Member		Increase	USD	1,100	1,100	1,600	1,600
Mont Belvieu Isobutane (OPIS) Swap - All Months (MT BELVIEU ISO BUTANE 5 DEC. S)								
8I	Spec		Increase	USD	1,155	1,050	1,760	1,600
8I	Hedge/Member		Increase	USD	1,050	1,050	1,600	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate					
ENVIRONMENTAL - Volatility Scan (volScan) Rate					
IN DELIVERY MONTH CERTIFIED EMISSION REDUCTION (CER) FUTURES (NY-6S) - volScan					
Clearing Member Rate	Tier 1 Increase		0.06		0.08
Clearing Member Rate	Tier 2 New				0.05
IN DELIVERY MONTH EUROPEAN UNION ALLOWANCE (EUA) FUTURES (NY-6T) - volScan					
Clearing Member Rate	Tier 1 Increase		0.06		0.08
Clearing Member Rate	Tier 2 New				0.05
ETHANOL - Volatility Scan (volScan) Rate					
CLEARED OTC ETHANOL FORWARD MONTH SWAP (71) - volScan					
Clearing Member Rate	Tier 1 Increase		0.05		0.06
Clearing Member Rate	Tier 2 Increase		0.05		0.06
METALS - Volatility Scan (volScan) Rate					
PALLADIUM FUTURES (NY-PA) - volScan					
Clearing Member Rate	Tier 1 Decrease		0.12		0.11
NGL/PETROCHEMICALS - Volatility Scan (volScan) Rate					
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0) - volScan					
Clearing Member Rate	Tier 1				0.08
Clearing Member Rate	Tier 2 New				0.05
MONT BELVIEU NATURAL GASOLINE 5 DECIMALS (OPIS) SWAP FUTURES (NY-7Q) - volScan					
Clearing Member Rate	Tier 1				0.08
Clearing Member Rate	Tier 2 New				0.05
MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0) - volScan					
Clearing Member Rate	Tier 1				0.08
Clearing Member Rate	Tier 2 New				0.05
PETROLEUM CRACKS AND SPREADS - Volatility Scan (volScan) Rate					
EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ) - volScan					
Clearing Member Rate	Tier 1				0.08
Clearing Member Rate	Tier 2 New				0.05
REFINED PRODUCTS - Volatility Scan (volScan) Rate					
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ) - volScan					
Clearing Member Rate	Tier 1				0.08
Clearing Member Rate	Tier 2 New				0.05