



11-420

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, November 17, 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

Friday, November 18, 2011.

Current rates as of:

Thursday, November 17, 2011.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								

REFINED PRODUCTS - Outright Rates

E-MINI GASOLINE FUTURES (QU)

QU	Spec	Mnth 1	Decrease	USD	4,556	3,375	4,050	3,000
QU	Hedge/Member	Mnth 1	Decrease	USD	3,375	3,375	3,000	3,000
QU	Spec	Mnth 2	Decrease	USD	4,556	3,375	3,881	2,875
QU	Hedge/Member	Mnth 2	Decrease	USD	3,375	3,375	2,875	2,875
QU	Spec	Mnth 3-4	Decrease	USD	4,388	3,250	3,713	2,750
QU	Hedge/Member	Mnth 3-4	Decrease	USD	3,250	3,250	2,750	2,750
QU	Spec	Mnth 5+	Decrease	USD	3,881	2,875	3,544	2,625
QU	Hedge/Member	Mnth 5+	Decrease	USD	2,875	2,875	2,625	2,625

RBOB CALENDAR SWAP FUTURE (RL)

RL	Spec	Mnth 1	Decrease	USD	9,113	6,750	8,100	6,000
RL	Hedge/Member	Mnth 1	Decrease	USD	6,750	6,750	6,000	6,000
RL	Spec	Mnth 2	Decrease	USD	9,113	6,750	7,763	5,750
RL	Hedge/Member	Mnth 2	Decrease	USD	6,750	6,750	5,750	5,750
RL	Spec	Mnth 3-4	Decrease	USD	8,775	6,500	7,425	5,500
RL	Hedge/Member	Mnth 3-4	Decrease	USD	6,500	6,500	5,500	5,500
RL	Spec	Mnth 5+	Decrease	USD	7,763	5,750	7,088	5,250
RL	Hedge/Member	Mnth 5+	Decrease	USD	5,750	5,750	5,250	5,250

RBOB GASOLINE FINANCIAL FUTURES (RT)

RT	Spec	Mnth 1	Decrease	USD	9,113	6,750	8,100	6,000
RT	Hedge/Member	Mnth 1	Decrease	USD	6,750	6,750	6,000	6,000
RT	Spec	Mnth 2	Decrease	USD	9,113	6,750	7,763	5,750
RT	Hedge/Member	Mnth 2	Decrease	USD	6,750	6,750	5,750	5,750
RT	Spec	Mnth 3-4	Decrease	USD	8,775	6,500	7,425	5,500
RT	Hedge/Member	Mnth 3-4	Decrease	USD	6,500	6,500	5,500	5,500
RT	Spec	Mnth 5+	Decrease	USD	7,763	5,750	7,088	5,250
RT	Hedge/Member	Mnth 5+	Decrease	USD	5,750	5,750	5,250	5,250

RBOB GASOLINE FUTURES (RB)

RB	Spec	Mnth 1	Decrease	USD	9,113	6,750	8,100	6,000
RB	Hedge/Member	Mnth 1	Decrease	USD	6,750	6,750	6,000	6,000
RB	Spec	Mnth 2	Decrease	USD	9,113	6,750	7,763	5,750
RB	Hedge/Member	Mnth 2	Decrease	USD	6,750	6,750	5,750	5,750
RB	Spec	Mnth 3-4	Decrease	USD	8,775	6,500	7,425	5,500
RB	Hedge/Member	Mnth 3-4	Decrease	USD	6,500	6,500	5,500	5,500
RB	Spec	Mnth 5+	Decrease	USD	7,763	5,750	7,088	5,250
RB	Hedge/Member	Mnth 5+	Decrease	USD	5,750	5,750	5,250	5,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Outright Rates

RBOB GASOLINE TAM LONDON (RBL)

RBL	Spec	Mnth 1	Decrease	USD	9,113	6,750	8,100	6,000
RBL	Hedge/Member	Mnth 1	Decrease	USD	6,750	6,750	6,000	6,000
RBL	Spec	Mnth 2	Decrease	USD	9,113	6,750	7,763	5,750
RBL	Hedge/Member	Mnth 2	Decrease	USD	6,750	6,750	5,750	5,750
RBL	Spec	Mnth 3-4	Decrease	USD	8,775	6,500	7,425	5,500
RBL	Hedge/Member	Mnth 3-4	Decrease	USD	6,500	6,500	5,500	5,500
RBL	Spec	Mnth 5+	Decrease	USD	7,763	5,750	7,088	5,250
RBL	Hedge/Member	Mnth 5+	Decrease	USD	5,750	5,750	5,250	5,250

RBOB LAST DAY FINANCIAL FUTURES (27)

27	Spec	Mnth 1	Decrease	USD	9,113	6,750	8,100	6,000
27	Hedge/Member	Mnth 1	Decrease	USD	6,750	6,750	6,000	6,000
27	Spec	Mnth 2	Decrease	USD	9,113	6,750	7,763	5,750
27	Hedge/Member	Mnth 2	Decrease	USD	6,750	6,750	5,750	5,750
27	Spec	Mnth 3-4	Decrease	USD	8,775	6,500	7,425	5,500
27	Hedge/Member	Mnth 3-4	Decrease	USD	6,500	6,500	5,500	5,500
27	Spec	Mnth 5+	Decrease	USD	7,763	5,750	7,088	5,250
27	Hedge/Member	Mnth 5+	Decrease	USD	5,750	5,750	5,250	5,250

RBOB TRADE AT SETTLEMENT (RBT)

RBT	Spec	Mnth 1	Decrease	USD	9,113	6,750	8,100	6,000
RBT	Hedge/Member	Mnth 1	Decrease	USD	6,750	6,750	6,000	6,000
RBT	Spec	Mnth 2	Decrease	USD	9,113	6,750	7,763	5,750
RBT	Hedge/Member	Mnth 2	Decrease	USD	6,750	6,750	5,750	5,750
RBT	Spec	Mnth 3-4	Decrease	USD	8,775	6,500	7,425	5,500
RBT	Hedge/Member	Mnth 3-4	Decrease	USD	6,500	6,500	5,500	5,500
RBT	Spec	Mnth 5+	Decrease	USD	7,763	5,750	7,088	5,250
RBT	Hedge/Member	Mnth 5+	Decrease	USD	5,750	5,750	5,250	5,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

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								
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT CALENDAR SWAP)								
CY	Spec		Decrease	USD	1,350	1,000	1,013	750
CY	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	1,350	1,000	1,013	750
BZL	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	1,350	1,000	1,013	750
BZS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	1,350	1,000	1,013	750
BBT	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	1,350	1,000	1,013	750
BB	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	1,350	1,000	1,013	750
BZ	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	1,350	1,000	1,013	750
BZT	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (ICE BRENT (SINGAPORE MARKER) SWAP)								
IBS	Spec		Decrease	USD	1,350	1,000	1,013	750
IBS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Decrease	USD	1	1	1	1
MBZ	Hedge/Member		Decrease	USD	1	1	1	1
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	2,363	1,750	1,350	1,000
BBT	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	2,363	1,750	1,350	1,000
BB	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Decrease	USD	2	2	1	1
MBZ	Hedge/Member		Decrease	USD	2	2	1	1
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT CALENDAR SWAP)								
CY	Spec		Decrease	USD	2,363	1,750	1,350	1,000
CY	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	2,363	1,750	1,350	1,000
BZL	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	2,363	1,750	1,350	1,000
BZS	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	2,363	1,750	1,350	1,000
BZ	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	2,363	1,750	1,350	1,000
BZT	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (ICE BRENT (SINGAPORE MARKER) SWAP)								
IBS	Spec		Decrease	USD	2,363	1,750	1,350	1,000
IBS	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 2 (BRENT CALENDAR SWAP)								
CY	Spec		Decrease	USD	1,013	750	810	600
CY	Hedge/Member		Decrease	USD	750	750	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 2 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	1,013	750	810	600
BZL	Hedge/Member		Decrease	USD	750	750	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 2 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	1,013	750	810	600
BZS	Hedge/Member		Decrease	USD	750	750	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 2 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	1,013	750	810	600
BBT	Hedge/Member		Decrease	USD	750	750	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 2 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	1,013	750	810	600
BB	Hedge/Member		Decrease	USD	750	750	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 2 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	1,013	750	810	600
BZ	Hedge/Member		Decrease	USD	750	750	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 2 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	1,013	750	810	600
BZT	Hedge/Member		Decrease	USD	750	750	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 2 (ICE BRENT (SINGAPORE MARKER) SWAP)								
IBS	Spec		Decrease	USD	1,013	750	810	600
IBS	Hedge/Member		Decrease	USD	750	750	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 2 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Decrease	USD	1	1	1	1
MBZ	Hedge/Member		Decrease	USD	1	1	1	1
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	1,013	750	810	600
BBT	Hedge/Member		Decrease	USD	750	750	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	1,013	750	810	600
BB	Hedge/Member		Decrease	USD	750	750	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Decrease	USD	1	1	1	1
MBZ	Hedge/Member		Decrease	USD	1	1	1	1
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT CALENDAR SWAP)								
CY	Spec		Decrease	USD	1,013	750	810	600
CY	Hedge/Member		Decrease	USD	750	750	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	1,013	750	810	600
BZL	Hedge/Member		Decrease	USD	750	750	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	1,013	750	810	600
BZS	Hedge/Member		Decrease	USD	750	750	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	1,013	750	810	600
BZ	Hedge/Member		Decrease	USD	750	750	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	1,013	750	810	600
BZT	Hedge/Member		Decrease	USD	750	750	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (ICE BRENT (SINGAPORE MARKER) SWAP)								
IBS	Spec		Decrease	USD	1,013	750	810	600
IBS	Hedge/Member		Decrease	USD	750	750	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT CALENDAR SWAP)								
CY	Spec		Decrease	USD	1,350	1,000	1,013	750
CY	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	1,350	1,000	1,013	750
BZL	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	1,350	1,000	1,013	750
BZS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	1,350	1,000	1,013	750
BBT	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	1,350	1,000	1,013	750
BB	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	1,350	1,000	1,013	750
BZ	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	1,350	1,000	1,013	750
BZT	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (ICE BRENT (SINGAPORE MARKER) SWAP)								
IBS	Spec		Decrease	USD	1,350	1,000	1,013	750
IBS	Hedge/Member		Decrease	USD	1,000	1,000	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Decrease	USD	1	1	1	1
MBZ	Hedge/Member		Decrease	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	338	250	608	450
26	Hedge/Member		Increase	USD	250	250	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	338	250	608	450
WS	Hedge/Member		Increase	USD	250	250	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	338	250	608	450
CL	Hedge/Member		Increase	USD	250	250	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	338	250	608	450
CLL	Hedge/Member		Increase	USD	250	250	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	338	250	608	450
CLS	Hedge/Member		Increase	USD	250	250	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	338	250	608	450
CLT	Hedge/Member		Increase	USD	250	250	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	169	125	304	225
QM	Hedge/Member		Increase	USD	125	125	225	225
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	1	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	338	250	608	450
XCT	Hedge/Member		Increase	USD	250	250	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	68	50	122	90
XC	Hedge/Member		Increase	USD	50	50	90	90

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	338	250	608	450
CS	Hedge/Member		Increase	USD	250	250	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	338	250	608	450
26	Hedge/Member		Increase	USD	250	250	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	338	250	608	450
WS	Hedge/Member		Increase	USD	250	250	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	169	125	304	225
QM	Hedge/Member		Increase	USD	125	125	225	225
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	1	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	338	250	608	450
CS	Hedge/Member		Increase	USD	250	250	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	675	500	1,080	800
26	Hedge/Member		Increase	USD	500	500	800	800
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	675	500	1,080	800
WS	Hedge/Member		Increase	USD	500	500	800	800
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	675	500	1,080	800
CL	Hedge/Member		Increase	USD	500	500	800	800
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	675	500	1,080	800
CLL	Hedge/Member		Increase	USD	500	500	800	800
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	675	500	1,080	800
CLS	Hedge/Member		Increase	USD	500	500	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	675	500	1,080	800
CLT	Hedge/Member		Increase	USD	500	500	800	800
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	338	250	540	400
QM	Hedge/Member		Increase	USD	250	250	400	400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	1	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	675	500	1,080	800
XCT	Hedge/Member		Increase	USD	500	500	800	800
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	135	100	216	160
XC	Hedge/Member		Increase	USD	100	100	160	160
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	675	500	1,080	800
CS	Hedge/Member		Increase	USD	500	500	800	800
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	675	500	1,350	1,000
26	Hedge/Member		Increase	USD	500	500	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	675	500	1,350	1,000
WS	Hedge/Member		Increase	USD	500	500	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	675	500	1,350	1,000
CL	Hedge/Member		Increase	USD	500	500	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	675	500	1,350	1,000
CLL	Hedge/Member		Increase	USD	500	500	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	675	500	1,350	1,000
CLS	Hedge/Member		Increase	USD	500	500	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	675	500	1,350	1,000
CLT	Hedge/Member		Increase	USD	500	500	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	338	250	675	500
QM	Hedge/Member		Increase	USD	250	250	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	1	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	675	500	1,350	1,000
XCT	Hedge/Member		Increase	USD	500	500	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	135	100	270	200
XC	Hedge/Member		Increase	USD	100	100	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	675	500	1,350	1,000
CS	Hedge/Member		Increase	USD	500	500	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	1,013	750	1,890	1,400
26	Hedge/Member		Increase	USD	750	750	1,400	1,400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	1,013	750	1,890	1,400
WS	Hedge/Member		Increase	USD	750	750	1,400	1,400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	1,013	750	1,890	1,400
CL	Hedge/Member		Increase	USD	750	750	1,400	1,400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	1,013	750	1,890	1,400
CLL	Hedge/Member		Increase	USD	750	750	1,400	1,400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	1,013	750	1,890	1,400
CLS	Hedge/Member		Increase	USD	750	750	1,400	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	1,013	750	1,890	1,400
CLT	Hedge/Member		Increase	USD	750	750	1,400	1,400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	506	375	945	700
QM	Hedge/Member		Increase	USD	375	375	700	700
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	2	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	1,013	750	1,890	1,400
XCT	Hedge/Member		Increase	USD	750	750	1,400	1,400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	203	150	378	280
XC	Hedge/Member		Increase	USD	150	150	280	280
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	1,013	750	1,890	1,400
CS	Hedge/Member		Increase	USD	750	750	1,400	1,400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	1,688	1,250	2,363	1,750
26	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	1,688	1,250	2,363	1,750
WS	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	1,688	1,250	2,363	1,750
CL	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	1,688	1,250	2,363	1,750
CLL	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	1,688	1,250	2,363	1,750
CLS	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	1,688	1,250	2,363	1,750
CLT	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	844	625	1,181	875
QM	Hedge/Member		Increase	USD	625	625	875	875
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	2	1	2	2
MCL	Hedge/Member		Increase	USD	1	1	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	1,688	1,250	2,363	1,750
XCT	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	338	250	473	350
XC	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	1,688	1,250	2,363	1,750
CS	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	2,700	2,000	3,375	2,500
26	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	2,700	2,000	3,375	2,500
WS	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	2,700	2,000	3,375	2,500
CL	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	2,700	2,000	3,375	2,500
CLL	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	2,700	2,000	3,375	2,500
CLS	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	2,700	2,000	3,375	2,500
CLT	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	1,350	1,000	1,688	1,250
QM	Hedge/Member		Increase	USD	1,000	1,000	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	3	2	3	3
MCL	Hedge/Member		Increase	USD	2	2	3	3
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	2,700	2,000	3,375	2,500
XCT	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	540	400	675	500
XC	Hedge/Member		Increase	USD	400	400	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 7 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	2,700	2,000	3,375	2,500
CS	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	675	500	1,148	850
26	Hedge/Member		Increase	USD	500	500	850	850
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	675	500	1,148	850
WS	Hedge/Member		Increase	USD	500	500	850	850
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	675	500	1,148	850
CL	Hedge/Member		Increase	USD	500	500	850	850
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	675	500	1,148	850
CLL	Hedge/Member		Increase	USD	500	500	850	850
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	675	500	1,148	850
CLS	Hedge/Member		Increase	USD	500	500	850	850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	675	500	1,148	850
CLT	Hedge/Member		Increase	USD	500	500	850	850
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	338	250	574	425
QM	Hedge/Member		Increase	USD	250	250	425	425
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	1	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	675	500	1,148	850
XCT	Hedge/Member		Increase	USD	500	500	850	850
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	135	100	230	170
XC	Hedge/Member		Increase	USD	100	100	170	170
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	675	500	1,148	850
CS	Hedge/Member		Increase	USD	500	500	850	850
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	1,013	750	1,688	1,250
26	Hedge/Member		Increase	USD	750	750	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	1,013	750	1,688	1,250
WS	Hedge/Member		Increase	USD	750	750	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	1,013	750	1,688	1,250
CL	Hedge/Member		Increase	USD	750	750	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	1,013	750	1,688	1,250
CLL	Hedge/Member		Increase	USD	750	750	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	1,013	750	1,688	1,250
CLS	Hedge/Member		Increase	USD	750	750	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	1,013	750	1,688	1,250
CLT	Hedge/Member		Increase	USD	750	750	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	506	375	844	625
QM	Hedge/Member		Increase	USD	375	375	625	625
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	2	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	1,013	750	1,688	1,250
XCT	Hedge/Member		Increase	USD	750	750	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	203	150	338	250
XC	Hedge/Member		Increase	USD	150	150	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	1,013	750	1,688	1,250
CS	Hedge/Member		Increase	USD	750	750	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	1,350	1,000	2,093	1,550
26	Hedge/Member		Increase	USD	1,000	1,000	1,550	1,550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	1,350	1,000	2,093	1,550
WS	Hedge/Member		Increase	USD	1,000	1,000	1,550	1,550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	1,350	1,000	2,093	1,550
CL	Hedge/Member		Increase	USD	1,000	1,000	1,550	1,550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	1,350	1,000	2,093	1,550
CLL	Hedge/Member		Increase	USD	1,000	1,000	1,550	1,550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	1,350	1,000	2,093	1,550
CLS	Hedge/Member		Increase	USD	1,000	1,000	1,550	1,550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	1,350	1,000	2,093	1,550
CLT	Hedge/Member		Increase	USD	1,000	1,000	1,550	1,550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	675	500	1,046	775
QM	Hedge/Member		Increase	USD	500	500	775	775
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	2	2
MCL	Hedge/Member		Increase	USD	1	1	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	1,350	1,000	2,093	1,550
XCT	Hedge/Member		Increase	USD	1,000	1,000	1,550	1,550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	270	200	419	310
XC	Hedge/Member		Increase	USD	200	200	310	310
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	1,350	1,000	2,093	1,550
CS	Hedge/Member		Increase	USD	1,000	1,000	1,550	1,550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	2,025	1,500	2,700	2,000
26	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	2,025	1,500	2,700	2,000
WS	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	2,025	1,500	2,700	2,000
CL	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	2,025	1,500	2,700	2,000
CLL	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	2,025	1,500	2,700	2,000
CLS	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	2,025	1,500	2,700	2,000
CLT	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	1,013	750	1,350	1,000
QM	Hedge/Member		Increase	USD	750	750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	2	2	3	2
MCL	Hedge/Member		Increase	USD	2	2	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	2,025	1,500	2,700	2,000
XCT	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	405	300	540	400
XC	Hedge/Member		Increase	USD	300	300	400	400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	2,025	1,500	2,700	2,000
CS	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	2,700	2,000	3,038	2,250
26	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	2,700	2,000	3,038	2,250
WS	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	2,700	2,000	3,038	2,250
CL	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	2,700	2,000	3,038	2,250
CLL	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	2,700	2,000	3,038	2,250
CLS	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	2,700	2,000	3,038	2,250
CLT	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	1,350	1,000	1,519	1,125
QM	Hedge/Member		Increase	USD	1,000	1,000	1,125	1,125
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	3	2	3	2
MCL	Hedge/Member		Increase	USD	2	2	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	2,700	2,000	3,038	2,250
XCT	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	540	400	608	450
XC	Hedge/Member		Increase	USD	400	400	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 7 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	2,700	2,000	3,038	2,250
CS	Hedge/Member		Increase	USD	2,000	2,000	2,250	2,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	675	500	810	600
26	Hedge/Member		Increase	USD	500	500	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	675	500	810	600
WS	Hedge/Member		Increase	USD	500	500	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	338	250	405	300
QM	Hedge/Member		Increase	USD	250	250	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	1	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	675	500	810	600
CS	Hedge/Member		Increase	USD	500	500	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	1,013	750	1,350	1,000
26	Hedge/Member		Increase	USD	750	750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	1,013	750	1,350	1,000
WS	Hedge/Member		Increase	USD	750	750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	1,013	750	1,350	1,000
CL	Hedge/Member		Increase	USD	750	750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	1,013	750	1,350	1,000
CLL	Hedge/Member		Increase	USD	750	750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	1,013	750	1,350	1,000
CLS	Hedge/Member		Increase	USD	750	750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	1,013	750	1,350	1,000
CLT	Hedge/Member		Increase	USD	750	750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	506	375	675	500
QM	Hedge/Member		Increase	USD	375	375	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	1	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	1,013	750	1,350	1,000
XCT	Hedge/Member		Increase	USD	750	750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	203	150	270	200
XC	Hedge/Member		Increase	USD	150	150	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	1,013	750	1,350	1,000
CS	Hedge/Member		Increase	USD	750	750	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	1,350	1,000	1,890	1,400
26	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	1,350	1,000	1,890	1,400
WS	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	1,350	1,000	1,890	1,400
CL	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	1,350	1,000	1,890	1,400
CLL	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	1,350	1,000	1,890	1,400
CLS	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	1,350	1,000	1,890	1,400
CLT	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	675	500	945	700
QM	Hedge/Member		Increase	USD	500	500	700	700
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	2	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	1,350	1,000	1,890	1,400
XCT	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	270	200	378	280
XC	Hedge/Member		Increase	USD	200	200	280	280
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (WTI CALENDAR SWAP)								
CS	Spec		Increase	USD	1,350	1,000	1,890	1,400
CS	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
REFINED PRODUCTS - Intra Spreads								
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 2 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	4,050	3,000	8,100	6,000
GX	Hedge/Member		Increase	USD	3,000	3,000	6,000	6,000
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 2 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	405	300	810	600
QA	Hedge/Member		Increase	USD	300	300	600	600
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 3 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	4,050	3,000	8,100	6,000
GX	Hedge/Member		Increase	USD	3,000	3,000	6,000	6,000
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 3 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	405	300	810	600
QA	Hedge/Member		Increase	USD	300	300	600	600
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 4 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	6,750	5,000	13,500	10,000
GX	Hedge/Member		Increase	USD	5,000	5,000	10,000	10,000
European Gasoil (ICE) Calendar Swap - Tier 1 vs. Tier 4 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	675	500	1,350	1,000
QA	Hedge/Member		Increase	USD	500	500	1,000	1,000
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 2 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	3,375	2,500	6,750	5,000
GX	Hedge/Member		Increase	USD	2,500	2,500	5,000	5,000
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 2 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	338	250	675	500
QA	Hedge/Member		Increase	USD	250	250	500	500
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 3 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	3,375	2,500	6,750	5,000
GX	Hedge/Member		Increase	USD	2,500	2,500	5,000	5,000
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 3 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	338	250	675	500
QA	Hedge/Member		Increase	USD	250	250	500	500
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 4 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	6,750	5,000	13,500	10,000
GX	Hedge/Member		Increase	USD	5,000	5,000	10,000	10,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 4 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	675	500	1,350	1,000
QA	Hedge/Member		Increase	USD	500	500	1,000	1,000
European Gasoil (ICE) Calendar Swap - Tier 3 vs. Tier 3 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	3,375	2,500	6,750	5,000
GX	Hedge/Member		Increase	USD	2,500	2,500	5,000	5,000
European Gasoil (ICE) Calendar Swap - Tier 3 vs. Tier 3 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	338	250	675	500
QA	Hedge/Member		Increase	USD	250	250	500	500
European Gasoil (ICE) Calendar Swap - Tier 3 vs. Tier 4 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	1,688	1,250	6,750	5,000
GX	Hedge/Member		Increase	USD	1,250	1,250	5,000	5,000
European Gasoil (ICE) Calendar Swap - Tier 3 vs. Tier 4 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	169	125	675	500
QA	Hedge/Member		Increase	USD	125	125	500	500
European Gasoil (ICE) Calendar Swap - Tier 4 vs. Tier 4 (GASOIL CALENDAR SWAP)								
GX	Spec		Increase	USD	2,700	2,000	6,750	5,000
GX	Hedge/Member		Increase	USD	2,000	2,000	5,000	5,000
European Gasoil (ICE) Calendar Swap - Tier 4 vs. Tier 4 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Increase	USD	270	200	675	500
QA	Hedge/Member		Increase	USD	200	200	500	500
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	405	300	810	600
7F	Hedge/Member		Increase	USD	300	300	600	600
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	405	300	810	600
7FT	Hedge/Member		Increase	USD	300	300	600	600
European Gasoil Bullet Swap - Tier 1 vs Tier 2 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	4,050	3,000	8,100	6,000
BG	Hedge/Member		Increase	USD	3,000	3,000	6,000	6,000
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	405	300	810	600
7F	Hedge/Member		Increase	USD	300	300	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	405	300	810	600
7FT	Hedge/Member		Increase	USD	300	300	600	600
European Gasoil Bullet Swap - Tier 1 vs Tier 3 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	4,050	3,000	8,100	6,000
BG	Hedge/Member		Increase	USD	3,000	3,000	6,000	6,000
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	675	500	1,350	1,000
7F	Hedge/Member		Increase	USD	500	500	1,000	1,000
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	675	500	1,350	1,000
7FT	Hedge/Member		Increase	USD	500	500	1,000	1,000
European Gasoil Bullet Swap - Tier 1 vs Tier 4 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	6,750	5,000	13,500	10,000
BG	Hedge/Member		Increase	USD	5,000	5,000	10,000	10,000
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	338	250	675	500
7F	Hedge/Member		Increase	USD	250	250	500	500
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	338	250	675	500
7FT	Hedge/Member		Increase	USD	250	250	500	500
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	3,375	2,500	6,750	5,000
BG	Hedge/Member		Increase	USD	2,500	2,500	5,000	5,000
European Gasoil Bullet Swap - Tier 2 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	338	250	675	500
7F	Hedge/Member		Increase	USD	250	250	500	500
European Gasoil Bullet Swap - Tier 2 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	338	250	675	500
7FT	Hedge/Member		Increase	USD	250	250	500	500
European Gasoil Bullet Swap - Tier 2 vs Tier 3 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	3,375	2,500	6,750	5,000
BG	Hedge/Member		Increase	USD	2,500	2,500	5,000	5,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	675	500	1,350	1,000
7F	Hedge/Member		Increase	USD	500	500	1,000	1,000
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	675	500	1,350	1,000
7FT	Hedge/Member		Increase	USD	500	500	1,000	1,000
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	6,750	5,000	13,500	10,000
BG	Hedge/Member		Increase	USD	5,000	5,000	10,000	10,000
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	338	250	675	500
7F	Hedge/Member		Increase	USD	250	250	500	500
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	338	250	675	500
7FT	Hedge/Member		Increase	USD	250	250	500	500
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	3,375	2,500	6,750	5,000
BG	Hedge/Member		Increase	USD	2,500	2,500	5,000	5,000
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	169	125	675	500
7F	Hedge/Member		Increase	USD	125	125	500	500
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	169	125	675	500
7FT	Hedge/Member		Increase	USD	125	125	500	500
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	1,688	1,250	6,750	5,000
BG	Hedge/Member		Increase	USD	1,250	1,250	5,000	5,000
European Gasoil Bullet Swap - Tier 4 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Increase	USD	270	200	675	500
7F	Hedge/Member		Increase	USD	200	200	500	500
European Gasoil Bullet Swap - Tier 4 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Increase	USD	270	200	675	500
7FT	Hedge/Member		Increase	USD	200	200	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil Bullet Swap - Tier 4 vs Tier 4 (GASOIL BULLET SWAP)								
BG	Spec		Increase	USD	2,700	2,000	6,750	5,000
BG	Hedge/Member		Increase	USD	2,000	2,000	5,000	5,000
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - All Months (GAS EURO-BOB OXY (ARG) NEW BRG)								
7H	Spec		Increase	USD	4,400	4,000	8,800	8,000
7H	Hedge/Member		Increase	USD	4,000	4,000	8,000	8,000
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 10-12 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	405	300	338	250
RB	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 10-12 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	405	300	338	250
RBL	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 10-12 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	405	300	338	250
RBT	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 11-13 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	405	300	338	250
RB	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 11-13 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	405	300	338	250
RBL	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 11-13 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	405	300	338	250
RBT	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 12-14 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	405	300	338	250
RB	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 12-14 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	405	300	338	250
RBL	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 12-14 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	405	300	338	250
RBT	Hedge/Member		Decrease	USD	300	300	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,688	1,250	1,013	750
RB	Hedge/Member		Decrease	USD	1,250	1,250	750	750
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,688	1,250	1,013	750
RBL	Hedge/Member		Decrease	USD	1,250	1,250	750	750
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,688	1,250	1,013	750
RBT	Hedge/Member		Decrease	USD	1,250	1,250	750	750
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,013	750	473	350
RB	Hedge/Member		Decrease	USD	750	750	350	350
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,013	750	473	350
RBL	Hedge/Member		Decrease	USD	750	750	350	350
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,013	750	473	350
RBT	Hedge/Member		Decrease	USD	750	750	350	350
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	675	500	338	250
RB	Hedge/Member		Decrease	USD	500	500	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	675	500	338	250
RBL	Hedge/Member		Decrease	USD	500	500	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	675	500	338	250
RBT	Hedge/Member		Decrease	USD	500	500	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 4-6 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	405	300	338	250
RB	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 4-6 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	405	300	338	250
RBL	Hedge/Member		Decrease	USD	300	300	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 4-6 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	405	300	338	250
RBT	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 5-7 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	405	300	338	250
RB	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 5-7 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	405	300	338	250
RBL	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 5-7 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	405	300	338	250
RBT	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 6-8 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	405	300	338	250
RB	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 6-8 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	405	300	338	250
RBL	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 6-8 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	405	300	338	250
RBT	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 7-9 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	405	300	338	250
RB	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 7-9 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	405	300	338	250
RBL	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 7-9 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	405	300	338	250
RBT	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 8-10 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	405	300	338	250
RB	Hedge/Member		Decrease	USD	300	300	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 8-10 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	405	300	338	250
RBL	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 8-10 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	405	300	338	250
RBT	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 9-11 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	405	300	338	250
RB	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 9-11 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	405	300	338	250
RBL	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 9-11 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	405	300	338	250
RBT	Hedge/Member		Decrease	USD	300	300	250	250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	844	625	675	500
QU	Hedge/Member		Decrease	USD	625	625	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB CALENDAR SWAP FUTURE)								
RL	Spec		Decrease	USD	1,688	1,250	1,350	1,000
RL	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,688	1,250	1,350	1,000
RT	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,688	1,250	1,350	1,000
RB	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,688	1,250	1,350	1,000
RBL	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,688	1,250	1,350	1,000
27	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,688	1,250	1,350	1,000
RBT	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	1,181	875	1,013	750
QU	Hedge/Member		Decrease	USD	875	875	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB CALENDAR SWAP FUTURE)								
RL	Spec		Decrease	USD	2,363	1,750	2,025	1,500
RL	Hedge/Member		Decrease	USD	1,750	1,750	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	2,363	1,750	2,025	1,500
RT	Hedge/Member		Decrease	USD	1,750	1,750	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	2,363	1,750	2,025	1,500
RB	Hedge/Member		Decrease	USD	1,750	1,750	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	2,363	1,750	2,025	1,500
RBL	Hedge/Member		Decrease	USD	1,750	1,750	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	2,363	1,750	2,025	1,500
27	Hedge/Member		Decrease	USD	1,750	1,750	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	2,363	1,750	2,025	1,500
RBT	Hedge/Member		Decrease	USD	1,750	1,750	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	1,688	1,250	1,856	1,375
QU	Hedge/Member		Increase	USD	1,250	1,250	1,375	1,375
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB CALENDAR SWAP FUTURE)								
RL	Spec		Increase	USD	3,375	2,500	3,713	2,750
RL	Hedge/Member		Increase	USD	2,500	2,500	2,750	2,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	3,375	2,500	3,713	2,750
RT	Hedge/Member		Increase	USD	2,500	2,500	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								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	3,375	2,500	3,713	2,750
RB	Hedge/Member		Increase	USD	2,500	2,500	2,750	2,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	3,375	2,500	3,713	2,750
RBL	Hedge/Member		Increase	USD	2,500	2,500	2,750	2,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	3,375	2,500	3,713	2,750
27	Hedge/Member		Increase	USD	2,500	2,500	2,750	2,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	3,375	2,500	3,713	2,750
RBT	Hedge/Member		Increase	USD	2,500	2,500	2,750	2,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	844	625	641	475
QU	Hedge/Member		Decrease	USD	625	625	475	475
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB CALENDAR SWAP FUTURE)								
RL	Spec		Decrease	USD	1,688	1,250	1,283	950
RL	Hedge/Member		Decrease	USD	1,250	1,250	950	950
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,688	1,250	1,283	950
RT	Hedge/Member		Decrease	USD	1,250	1,250	950	950
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,688	1,250	1,283	950
RB	Hedge/Member		Decrease	USD	1,250	1,250	950	950
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,688	1,250	1,283	950
RBL	Hedge/Member		Decrease	USD	1,250	1,250	950	950
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,688	1,250	1,283	950
27	Hedge/Member		Decrease	USD	1,250	1,250	950	950
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,688	1,250	1,283	950
RBT	Hedge/Member		Decrease	USD	1,250	1,250	950	950

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		New	USD			3,038	2,250
RB	Hedge/Member		New	USD			2,250	2,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		New	USD			3,038	2,250
RBL	Hedge/Member		New	USD			2,250	2,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		New	USD			3,038	2,250
RBT	Hedge/Member		New	USD			2,250	2,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	844	625	1,181	875
QU	Hedge/Member		Increase	USD	625	625	875	875
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB CALENDAR SWAP FUTURE)								
RL	Spec		Increase	USD	1,688	1,250	2,363	1,750
RL	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	1,688	1,250	2,363	1,750
RT	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	1,688	1,250	2,363	1,750
RB	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	1,688	1,250	2,363	1,750
RBL	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	1,688	1,250	2,363	1,750
27	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	1,688	1,250	2,363	1,750
RBT	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	1,181	875	1,013	750
QU	Hedge/Member		Decrease	USD	875	875	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB CALENDAR SWAP FUTURE)								
RL	Spec		Decrease	USD	2,363	1,750	2,025	1,500
RL	Hedge/Member		Decrease	USD	1,750	1,750	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	2,363	1,750	2,025	1,500
RT	Hedge/Member		Decrease	USD	1,750	1,750	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	2,363	1,750	2,025	1,500
RB	Hedge/Member		Decrease	USD	1,750	1,750	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	2,363	1,750	2,025	1,500
RBL	Hedge/Member		Decrease	USD	1,750	1,750	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	2,363	1,750	2,025	1,500
27	Hedge/Member		Decrease	USD	1,750	1,750	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	2,363	1,750	2,025	1,500
RBT	Hedge/Member		Decrease	USD	1,750	1,750	1,500	1,500
Singapore Gasoil Swap - All Months (SINGAPORE GASOIL SWAP)								
SG	Spec		Increase	USD	1,320	1,200	2,200	2,000
SG	Hedge/Member		Increase	USD	1,200	1,200	2,000	2,000