



11-78

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Monday, February 28, 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

**Tuesday, March 01, 2011.**

Current rates as of:

**Monday, February 28, 2011.**

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>CRUDE OIL - Intra Spreads</b>								
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT CALENDAR SWAP)</b>								
CY	Spec		Increase	USD	2,025	1,500	3,038	2,250
CY	Hedge/Member		Increase	USD	1,500	1,500	2,250	2,250
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT FIN TRAD AT SETTLE FUTURES)</b>								
BBT	Spec		Increase	USD	2,025	1,500	3,038	2,250
BBT	Hedge/Member		Increase	USD	1,500	1,500	2,250	2,250
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT FINANCIAL FUTURES)</b>								
BB	Spec		Increase	USD	2,025	1,500	3,038	2,250
BB	Hedge/Member		Increase	USD	1,500	1,500	2,250	2,250
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT LAST DAY CONTRACT)</b>								
BZ	Spec		Increase	USD	2,025	1,500	3,038	2,250
BZ	Hedge/Member		Increase	USD	1,500	1,500	2,250	2,250
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT LAST DAYTRADE AT SETTLEMENT)</b>								
BZT	Spec		Increase	USD	2,025	1,500	3,038	2,250
BZT	Hedge/Member		Increase	USD	1,500	1,500	2,250	2,250
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT FIN TRAD AT SETTLE FUTURES)</b>								
BBT	Spec		Increase	USD	2,363	1,750	3,713	2,750
BBT	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT FINANCIAL FUTURES)</b>								
BB	Spec		Increase	USD	2,363	1,750	3,713	2,750
BB	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT CALENDAR SWAP)</b>								
CY	Spec		Increase	USD	2,363	1,750	3,713	2,750
CY	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT LAST DAY CONTRACT)</b>								
BZ	Spec		Increase	USD	2,363	1,750	3,713	2,750
BZ	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT LAST DAYTRADE AT SETTLEMENT)</b>								
BZT	Spec		Increase	USD	2,363	1,750	3,713	2,750
BZT	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT CALENDAR SWAP)</b>								
CY	Spec		Increase	USD	2,025	1,500	3,375	2,500
CY	Hedge/Member		Increase	USD	1,500	1,500	2,500	2,500
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT FIN TRAD AT SETTLE FUTURES)</b>								
BBT	Spec		Increase	USD	2,025	1,500	3,375	2,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
BBT	Hedge/Member		Increase	USD	1,500	1,500	2,500	2,500
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT FINANCIAL FUTURES)</b>								
BB	Spec		Increase	USD	2,025	1,500	3,375	2,500
BB	Hedge/Member		Increase	USD	1,500	1,500	2,500	2,500
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT LAST DAY CONTRACT)</b>								
BZ	Spec		Increase	USD	2,025	1,500	3,375	2,500
BZ	Hedge/Member		Increase	USD	1,500	1,500	2,500	2,500
<b>Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT LAST DAYTRADE AT SETTLEMENT)</b>								
BZT	Spec		Increase	USD	2,025	1,500	3,375	2,500
BZT	Hedge/Member		Increase	USD	1,500	1,500	2,500	2,500
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 2 (BRENT CALENDAR SWAP)</b>								
CY	Spec		Increase	USD	1,013	750	1,519	1,125
CY	Hedge/Member		Increase	USD	750	750	1,125	1,125
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 2 (BRENT FIN TRAD AT SETTLE FUTURES)</b>								
BBT	Spec		Increase	USD	1,013	750	1,519	1,125
BBT	Hedge/Member		Increase	USD	750	750	1,125	1,125
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 2 (BRENT FINANCIAL FUTURES)</b>								
BB	Spec		Increase	USD	1,013	750	1,519	1,125
BB	Hedge/Member		Increase	USD	750	750	1,125	1,125
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 2 (BRENT LAST DAY CONTRACT)</b>								
BZ	Spec		Increase	USD	1,013	750	1,519	1,125
BZ	Hedge/Member		Increase	USD	750	750	1,125	1,125
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 2 (BRENT LAST DAYTRADE AT SETTLEMENT)</b>								
BZT	Spec		Increase	USD	1,013	750	1,519	1,125
BZT	Hedge/Member		Increase	USD	750	750	1,125	1,125
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT FIN TRAD AT SETTLE FUTURES)</b>								
BBT	Spec		Increase	USD	1,013	750	1,688	1,250
BBT	Hedge/Member		Increase	USD	750	750	1,250	1,250
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT FINANCIAL FUTURES)</b>								
BB	Spec		Increase	USD	1,013	750	1,688	1,250
BB	Hedge/Member		Increase	USD	750	750	1,250	1,250
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT CALENDAR SWAP)</b>								
CY	Spec		Increase	USD	1,013	750	1,688	1,250
CY	Hedge/Member		Increase	USD	750	750	1,250	1,250
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT LAST DAY CONTRACT)</b>								
BZ	Spec		Increase	USD	1,013	750	1,688	1,250
BZ	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
<b>Intra Spreads</b>								
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT LAST DAYTRADE AT SETTLEMENT)</b>								
BZT	Spec		Increase	USD	1,013	750	1,688	1,250
BZT	Hedge/Member		Increase	USD	750	750	1,250	1,250
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT CALENDAR SWAP)</b>								
CY	Spec		Increase	USD	675	500	1,350	1,000
CY	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT FIN TRAD AT SETTLE FUTURES)</b>								
BBT	Spec		Increase	USD	675	500	1,350	1,000
BBT	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT FINANCIAL FUTURES)</b>								
BB	Spec		Increase	USD	675	500	1,350	1,000
BB	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT LAST DAY CONTRACT)</b>								
BZ	Spec		Increase	USD	675	500	1,350	1,000
BZ	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT LAST DAYTRADE AT SETTLEMENT)</b>								
BZT	Spec		Increase	USD	675	500	1,350	1,000
BZT	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT CALENDAR SWAP)</b>								
CY	Spec		Increase	USD	1,350	1,000	2,025	1,500
CY	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
<b>Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT FIN TRAD AT SETTLE FUTURES)</b>								
BBT	Spec		Increase	USD	1,350	1,000	2,025	1,500
BBT	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
<b>Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT FINANCIAL FUTURES)</b>								
BB	Spec		Increase	USD	1,350	1,000	2,025	1,500
BB	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
<b>Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT LAST DAY CONTRACT)</b>								
BZ	Spec		Increase	USD	1,350	1,000	2,025	1,500
BZ	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
<b>Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT LAST DAYTRADE AT SETTLEMENT)</b>								
BZT	Spec		Increase	USD	1,350	1,000	2,025	1,500
BZT	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
<b>Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT CALENDAR SWAP)</b>								
CY	Spec		Increase	USD	1,013	750	1,688	1,250
CY	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
<b>Intra Spreads</b>								
<b>Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT FIN TRAD AT SETTLE FUTURES)</b>								
BBT	Spec		Increase	USD	1,013	750	1,688	1,250
BBT	Hedge/Member		Increase	USD	750	750	1,250	1,250
<b>Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT FINANCIAL FUTURES)</b>								
BB	Spec		Increase	USD	1,013	750	1,688	1,250
BB	Hedge/Member		Increase	USD	750	750	1,250	1,250
<b>Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT LAST DAY CONTRACT)</b>								
BZ	Spec		Increase	USD	1,013	750	1,688	1,250
BZ	Hedge/Member		Increase	USD	750	750	1,250	1,250
<b>Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT LAST DAYTRADE AT SETTLEMENT)</b>								
BZT	Spec		Increase	USD	1,013	750	1,688	1,250
BZT	Hedge/Member		Increase	USD	750	750	1,250	1,250
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	1,013	750	1,350	1,000
26	Hedge/Member		Increase	USD	750	750	1,000	1,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	1,013	750	1,350	1,000
CL	Hedge/Member		Increase	USD	750	750	1,000	1,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	1,013	750	1,350	1,000
CLT	Hedge/Member		Increase	USD	750	750	1,000	1,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	506	375	675	500
QM	Hedge/Member		Increase	USD	375	375	500	500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	1,013	750	1,350	1,000
XCT	Hedge/Member		Increase	USD	750	750	1,000	1,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	203	150	270	200
XC	Hedge/Member		Increase	USD	150	150	200	200
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	1,013	750	1,350	1,000
CS	Hedge/Member		Increase	USD	750	750	1,000	1,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	1,013	750	1,350	1,000
WS	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
<b>Intra Spreads</b>								
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
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
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL FUTURE NYMEX)</b>								
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
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
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
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	844	625	1,181	875
QM	Hedge/Member		Increase	USD	625	625	875	875
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
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
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	338	250	473	350
XC	Hedge/Member		Increase	USD	250	250	350	350
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (WTI CALENDAR SWAP)</b>								
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
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
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
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	1,688	1,250	2,700	2,000
26	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	1,688	1,250	2,700	2,000
CL	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	1,688	1,250	2,700	2,000
CLT	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	844	625	1,350	1,000
QM	Hedge/Member		Increase	USD	625	625	1,000	1,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	1,688	1,250	2,700	2,000
XCT	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	338	250	540	400
XC	Hedge/Member		Increase	USD	250	250	400	400
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	1,688	1,250	2,700	2,000
CS	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	1,688	1,250	2,700	2,000
WS	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	1,688	1,250	3,038	2,250
26	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	1,688	1,250	3,038	2,250
CL	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	1,688	1,250	3,038	2,250
CLT	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	844	625	1,519	1,125
QM	Hedge/Member		Increase	USD	625	625	1,125	1,125
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	1,688	1,250	3,038	2,250
XCT	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	338	250	608	450
XC	Hedge/Member		Increase	USD	250	250	450	450
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	1,688	1,250	3,038	2,250
CS	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	1,688	1,250	3,038	2,250
WS	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	2,025	1,500	3,713	2,750
26	Hedge/Member		Increase	USD	1,500	1,500	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	2,025	1,500	3,713	2,750
CL	Hedge/Member		Increase	USD	1,500	1,500	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	2,025	1,500	3,713	2,750
CLT	Hedge/Member		Increase	USD	1,500	1,500	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	1,013	750	1,856	1,375
QM	Hedge/Member		Increase	USD	750	750	1,375	1,375
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	2,025	1,500	3,713	2,750
XCT	Hedge/Member		Increase	USD	1,500	1,500	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	405	300	743	550
XC	Hedge/Member		Increase	USD	300	300	550	550
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	2,025	1,500	3,713	2,750
CS	Hedge/Member		Increase	USD	1,500	1,500	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	2,025	1,500	3,713	2,750
WS	Hedge/Member		Increase	USD	1,500	1,500	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	2,025	1,500	3,713	2,750
26	Hedge/Member		Increase	USD	1,500	1,500	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	2,025	1,500	3,713	2,750
CL	Hedge/Member		Increase	USD	1,500	1,500	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	2,025	1,500	3,713	2,750
CLT	Hedge/Member		Increase	USD	1,500	1,500	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	1,013	750	1,856	1,375
QM	Hedge/Member		Increase	USD	750	750	1,375	1,375

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	2,025	1,500	3,713	2,750
XCT	Hedge/Member		Increase	USD	1,500	1,500	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	405	300	743	550
XC	Hedge/Member		Increase	USD	300	300	550	550
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	2,025	1,500	3,713	2,750
CS	Hedge/Member		Increase	USD	1,500	1,500	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	2,025	1,500	3,713	2,750
WS	Hedge/Member		Increase	USD	1,500	1,500	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	1,013	750	1,519	1,125
26	Hedge/Member		Increase	USD	750	750	1,125	1,125
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	1,013	750	1,519	1,125
CL	Hedge/Member		Increase	USD	750	750	1,125	1,125
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	1,013	750	1,519	1,125
CLT	Hedge/Member		Increase	USD	750	750	1,125	1,125
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	506	375	759	563
QM	Hedge/Member		Increase	USD	375	375	563	563
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	1,013	750	1,519	1,125
XCT	Hedge/Member		Increase	USD	750	750	1,125	1,125
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	203	150	304	225
XC	Hedge/Member		Increase	USD	150	150	225	225
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	1,013	750	1,519	1,125
CS	Hedge/Member		Increase	USD	750	750	1,125	1,125
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	1,013	750	1,519	1,125
WS	Hedge/Member		Increase	USD	750	750	1,125	1,125

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	1,350	1,000	2,363	1,750
26	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	1,350	1,000	2,363	1,750
CL	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	1,350	1,000	2,363	1,750
CLT	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	675	500	1,181	875
QM	Hedge/Member		Increase	USD	500	500	875	875
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	1,350	1,000	2,363	1,750
XCT	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	270	200	473	350
XC	Hedge/Member		Increase	USD	200	200	350	350
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	1,350	1,000	2,363	1,750
CS	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	1,350	1,000	2,363	1,750
WS	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	1,688	1,250	3,038	2,250
26	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	1,688	1,250	3,038	2,250
CL	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	1,688	1,250	3,038	2,250
CLT	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	844	625	1,519	1,125
QM	Hedge/Member		Increase	USD	625	625	1,125	1,125

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	1,688	1,250	3,038	2,250
XCT	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	338	250	608	450
XC	Hedge/Member		Increase	USD	250	250	450	450
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	1,688	1,250	3,038	2,250
CS	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	1,688	1,250	3,038	2,250
WS	Hedge/Member		Increase	USD	1,250	1,250	2,250	2,250
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	1,350	1,000	2,700	2,000
26	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	1,350	1,000	2,700	2,000
CL	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	1,350	1,000	2,700	2,000
CLT	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	675	500	1,350	1,000
QM	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	1,350	1,000	2,700	2,000
XCT	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	270	200	540	400
XC	Hedge/Member		Increase	USD	200	200	400	400
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	1,350	1,000	2,700	2,000
CS	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	1,350	1,000	2,700	2,000
WS	Hedge/Member		Increase	USD	1,000	1,000	2,000	2,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	1,688	1,250	3,375	2,500
26	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	1,688	1,250	3,375	2,500
CL	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	1,688	1,250	3,375	2,500
CLT	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	844	625	1,688	1,250
QM	Hedge/Member		Increase	USD	625	625	1,250	1,250
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	1,688	1,250	3,375	2,500
XCT	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	338	250	675	500
XC	Hedge/Member		Increase	USD	250	250	500	500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	1,688	1,250	3,375	2,500
CS	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	1,688	1,250	3,375	2,500
WS	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
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
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)</b>								
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
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
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
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	844	625	1,181	875
QM	Hedge/Member		Increase	USD	625	625	875	875

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
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
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	338	250	473	350
XC	Hedge/Member		Increase	USD	250	250	350	350
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (WTI CALENDAR SWAP)</b>								
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
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
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
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	1,350	1,000	2,363	1,750
26	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	1,350	1,000	2,363	1,750
CL	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	1,350	1,000	2,363	1,750
CLT	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	675	500	1,181	875
QM	Hedge/Member		Increase	USD	500	500	875	875
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	1,350	1,000	2,363	1,750
XCT	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	270	200	473	350
XC	Hedge/Member		Increase	USD	200	200	350	350
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	1,350	1,000	2,363	1,750
CS	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	1,350	1,000	2,363	1,750
WS	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	2,363	1,750	3,713	2,750
26	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	2,363	1,750	3,713	2,750
CL	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	2,363	1,750	3,713	2,750
CLT	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	1,181	875	1,856	1,375
QM	Hedge/Member		Increase	USD	875	875	1,375	1,375
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	2,363	1,750	3,713	2,750
XCT	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	473	350	743	550
XC	Hedge/Member		Increase	USD	350	350	550	550
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	2,363	1,750	3,713	2,750
CS	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	2,363	1,750	3,713	2,750
WS	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	810	600	1,013	750
26	Hedge/Member		Increase	USD	600	600	750	750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	810	600	1,013	750
CL	Hedge/Member		Increase	USD	600	600	750	750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	810	600	1,013	750
CLT	Hedge/Member		Increase	USD	600	600	750	750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	405	300	506	375
QM	Hedge/Member		Increase	USD	300	300	375	375

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	810	600	1,013	750
XCT	Hedge/Member		Increase	USD	600	600	750	750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	162	120	203	150
XC	Hedge/Member		Increase	USD	120	120	150	150
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 4 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	810	600	1,013	750
CS	Hedge/Member		Increase	USD	600	600	750	750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 4 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	810	600	1,013	750
WS	Hedge/Member		Increase	USD	600	600	750	750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	675	500	1,013	750
26	Hedge/Member		Increase	USD	500	500	750	750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	675	500	1,013	750
CL	Hedge/Member		Increase	USD	500	500	750	750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	675	500	1,013	750
CLT	Hedge/Member		Increase	USD	500	500	750	750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	338	250	506	375
QM	Hedge/Member		Increase	USD	250	250	375	375
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	675	500	1,013	750
XCT	Hedge/Member		Increase	USD	500	500	750	750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	135	100	203	150
XC	Hedge/Member		Increase	USD	100	100	150	150
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 5 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	675	500	1,013	750
CS	Hedge/Member		Increase	USD	500	500	750	750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 5 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	675	500	1,013	750
WS	Hedge/Member		Increase	USD	500	500	750	750

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	1,688	1,250	2,025	1,500
26	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	1,688	1,250	2,025	1,500
CL	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	1,688	1,250	2,025	1,500
CLT	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	844	625	1,013	750
QM	Hedge/Member		Increase	USD	625	625	750	750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	1,688	1,250	2,025	1,500
XCT	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	338	250	405	300
XC	Hedge/Member		Increase	USD	250	250	300	300
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 6 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	1,688	1,250	2,025	1,500
CS	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 4 vs. Tier 6 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	1,688	1,250	2,025	1,500
WS	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	675	500	810	600
26	Hedge/Member		Increase	USD	500	500	600	600
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	675	500	810	600
CL	Hedge/Member		Increase	USD	500	500	600	600
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	675	500	810	600
CLT	Hedge/Member		Increase	USD	500	500	600	600
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	338	250	405	300
QM	Hedge/Member		Increase	USD	250	250	300	300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	675	500	810	600
XCT	Hedge/Member		Increase	USD	500	500	600	600
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	135	100	162	120
XC	Hedge/Member		Increase	USD	100	100	120	120
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 5 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	675	500	810	600
CS	Hedge/Member		Increase	USD	500	500	600	600
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 5 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	675	500	810	600
WS	Hedge/Member		Increase	USD	500	500	600	600
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)</b>								
26	Spec		Increase	USD	1,688	1,250	2,025	1,500
26	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)</b>								
CL	Spec		Increase	USD	1,688	1,250	2,025	1,500
CL	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)</b>								
CLT	Spec		Increase	USD	1,688	1,250	2,025	1,500
CLT	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)</b>								
QM	Spec		Increase	USD	844	625	1,013	750
QM	Hedge/Member		Increase	USD	625	625	750	750
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)</b>								
XCT	Spec		Increase	USD	1,688	1,250	2,025	1,500
XCT	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)</b>								
XC	Spec		Increase	USD	338	250	405	300
XC	Hedge/Member		Increase	USD	250	250	300	300
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 6 (WTI CALENDAR SWAP)</b>								
CS	Spec		Increase	USD	1,688	1,250	2,025	1,500
CS	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500
<b>Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 5 vs. Tier 6 (WTI CRUDE OIL FINANCIAL FUTURES)</b>								
WS	Spec		Increase	USD	1,688	1,250	2,025	1,500
WS	Hedge/Member		Increase	USD	1,250	1,250	1,500	1,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>REFINED PRODUCTS - Intra Spreads</b>								
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (E-MINI HEATING OIL FUTURES)</b>								
QH	Spec		Increase	USD	844	625	1,350	1,000
QH	Hedge/Member		Increase	USD	625	625	1,000	1,000
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL FUTURES NYMEX)</b>								
BH	Spec		Increase	USD	1,688	1,250	2,700	2,000
BH	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
HO	Spec		Increase	USD	1,688	1,250	2,700	2,000
HO	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL LAST DAY FINANCIAL FUT)</b>								
23	Spec		Increase	USD	1,688	1,250	2,700	2,000
23	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL TRADE AT SETTLEMENT)</b>								
HOT	Spec		Increase	USD	1,688	1,250	2,700	2,000
HOT	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (NYMEX NY HARBOR HEAT OIL CLNDR SWAP)</b>								
MP	Spec		Increase	USD	1,688	1,250	2,700	2,000
MP	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (E-MINI HEATING OIL FUTURES)</b>								
QH	Spec		Increase	USD	506	375	1,181	875
QH	Hedge/Member		Increase	USD	375	375	875	875
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (HEATING OIL FUTURES NYMEX)</b>								
BH	Spec		Increase	USD	1,013	750	2,363	1,750
BH	Hedge/Member		Increase	USD	750	750	1,750	1,750
HO	Spec		Increase	USD	1,013	750	2,363	1,750
HO	Hedge/Member		Increase	USD	750	750	1,750	1,750
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (HEATING OIL LAST DAY FINANCIAL FUT)</b>								
23	Spec		Increase	USD	1,013	750	2,363	1,750
23	Hedge/Member		Increase	USD	750	750	1,750	1,750

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (HEATING OIL TRADE AT SETTLEMENT)</b>								
HOT	Spec		Increase	USD	1,013	750	2,363	1,750
HOT	Hedge/Member		Increase	USD	750	750	1,750	1,750
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (NYMEX NY HARBOR HEAT OIL CLNDR SWAP)</b>								
MP	Spec		Increase	USD	1,013	750	2,363	1,750
MP	Hedge/Member		Increase	USD	750	750	1,750	1,750
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (E-MINI HEATING OIL FUTURES)</b>								
QH	Spec		Increase	USD	439	325	844	625
QH	Hedge/Member		Increase	USD	325	325	625	625
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (HEATING OIL FUTURES NYMEX)</b>								
BH	Spec		Increase	USD	878	650	1,688	1,250
BH	Hedge/Member		Increase	USD	650	650	1,250	1,250
HO	Spec		Increase	USD	878	650	1,688	1,250
HO	Hedge/Member		Increase	USD	650	650	1,250	1,250
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (HEATING OIL LAST DAY FINANCIAL FUT)</b>								
23	Spec		Increase	USD	878	650	1,688	1,250
23	Hedge/Member		Increase	USD	650	650	1,250	1,250
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (HEATING OIL TRADE AT SETTLEMENT)</b>								
HOT	Spec		Increase	USD	878	650	1,688	1,250
HOT	Hedge/Member		Increase	USD	650	650	1,250	1,250
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (NYMEX NY HARBOR HEAT OIL CLNDR SWAP)</b>								
MP	Spec		Increase	USD	878	650	1,688	1,250
MP	Hedge/Member		Increase	USD	650	650	1,250	1,250
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (E-MINI HEATING OIL FUTURES)</b>								
QH	Spec		Increase	USD	338	250	675	500
QH	Hedge/Member		Increase	USD	250	250	500	500
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (HEATING OIL FUTURES NYMEX)</b>								
BH	Spec		Increase	USD	675	500	1,350	1,000
BH	Hedge/Member		Increase	USD	500	500	1,000	1,000
HO	Spec		Increase	USD	675	500	1,350	1,000
HO	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
<b>Intra Spreads</b>								
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (HEATING OIL LAST DAY FINANCIAL FUT)</b>								
23	Spec		Increase	USD	675	500	1,350	1,000
23	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (HEATING OIL TRADE AT SETTLEMENT)</b>								
HOT	Spec		Increase	USD	675	500	1,350	1,000
HOT	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (NYMEX NY HARBOR HEAT OIL CLNDR SWAP)</b>								
MP	Spec		Increase	USD	675	500	1,350	1,000
MP	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (E-MINI GASOLINE FUTURES)</b>								
QU	Spec		Increase	USD	844	625	1,350	1,000
QU	Hedge/Member		Increase	USD	625	625	1,000	1,000
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (NYMEX RBOB GASOLINE FUTURES)</b>								
RT	Spec		Increase	USD	1,688	1,250	2,700	2,000
RT	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB CALENDAR SWAP FUTURE)</b>								
RL	Spec		Increase	USD	1,688	1,250	2,700	2,000
RL	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FUTURES)</b>								
RB	Spec		Increase	USD	1,688	1,250	2,700	2,000
RB	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)</b>								
27	Spec		Increase	USD	1,688	1,250	2,700	2,000
27	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)</b>								
RBT	Spec		Increase	USD	1,688	1,250	2,700	2,000
RBT	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (E-MINI GASOLINE FUTURES)</b>								
QU	Spec		Increase	USD	675	500	1,181	875
QU	Hedge/Member		Increase	USD	500	500	875	875
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (NYMEX RBOB GASOLINE FUTURES)</b>								
RT	Spec		Increase	USD	1,350	1,000	2,363	1,750
RT	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB CALENDAR SWAP FUTURE)</b>								
RL	Spec		Increase	USD	1,350	1,000	2,363	1,750
RL	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE FUTURES)</b>								
RB	Spec		Increase	USD	1,350	1,000	2,363	1,750
RB	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)</b>								
27	Spec		Increase	USD	1,350	1,000	2,363	1,750
27	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)</b>								
RBT	Spec		Increase	USD	1,350	1,000	2,363	1,750
RBT	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (E-MINI GASOLINE FUTURES)</b>								
QU	Spec		Increase	USD	338	250	405	300
QU	Hedge/Member		Increase	USD	250	250	300	300
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (NYMEX RBOB GASOLINE FUTURES)</b>								
RT	Spec		Increase	USD	675	500	810	600
RT	Hedge/Member		Increase	USD	500	500	600	600
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB CALENDAR SWAP FUTURE)</b>								
RL	Spec		Increase	USD	675	500	810	600
RL	Hedge/Member		Increase	USD	500	500	600	600
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE FUTURES)</b>								
RB	Spec		Increase	USD	675	500	810	600
RB	Hedge/Member		Increase	USD	500	500	600	600
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)</b>								
27	Spec		Increase	USD	675	500	810	600
27	Hedge/Member		Increase	USD	500	500	600	600
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)</b>								
RBT	Spec		Increase	USD	675	500	810	600
RBT	Hedge/Member		Increase	USD	500	500	600	600
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (E-MINI GASOLINE FUTURES)</b>								
QU	Spec		Increase	USD	236	175	506	375
QU	Hedge/Member		Increase	USD	175	175	375	375
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (NYMEX RBOB GASOLINE FUTURES)</b>								
RT	Spec		Increase	USD	473	350	1,013	750
RT	Hedge/Member		Increase	USD	350	350	750	750

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB CALENDAR SWAP FUTURE)</b>								
RL	Spec		Increase	USD	473	350	1,013	750
RL	Hedge/Member		Increase	USD	350	350	750	750
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE FUTURES)</b>								
RB	Spec		Increase	USD	473	350	1,013	750
RB	Hedge/Member		Increase	USD	350	350	750	750
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)</b>								
27	Spec		Increase	USD	473	350	1,013	750
27	Hedge/Member		Increase	USD	350	350	750	750
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)</b>								
RBT	Spec		Increase	USD	473	350	1,013	750
RBT	Hedge/Member		Increase	USD	350	350	750	750
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (E-MINI GASOLINE FUTURES)</b>								
QU	Spec		Increase	USD	405	300	675	500
QU	Hedge/Member		Increase	USD	300	300	500	500
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (NYMEX RBOB GASOLINE FUTURES)</b>								
RT	Spec		Increase	USD	810	600	1,350	1,000
RT	Hedge/Member		Increase	USD	600	600	1,000	1,000
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB CALENDAR SWAP FUTURE)</b>								
RL	Spec		Increase	USD	810	600	1,350	1,000
RL	Hedge/Member		Increase	USD	600	600	1,000	1,000
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE FUTURES)</b>								
RB	Spec		Increase	USD	810	600	1,350	1,000
RB	Hedge/Member		Increase	USD	600	600	1,000	1,000
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)</b>								
27	Spec		Increase	USD	810	600	1,350	1,000
27	Hedge/Member		Increase	USD	600	600	1,000	1,000
<b>NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)</b>								
RBT	Spec		Increase	USD	810	600	1,350	1,000
RBT	Hedge/Member		Increase	USD	600	600	1,000	1,000