



11-79

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Thursday, March 03, 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, March 04, 2011.**

Current rates as of:

Thursday, March 03, 2011.

TIER CHANGES FOR BRENT-DUBAI (PLATTS) SWAP FUTURES (NY-BK)

Note: The revisions are in **bold.**

Tiers	New	Old
3	4th – 8th Nearby	Greater than 4 th Nearby
4	Greater than 8th Nearby	

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
CME DRY WHEY FUTURES (DY)								
DY	Spec	Month 1-2	Increase	USD	1,688	1,250	2,025	1,500
DY	Hedge/Member	Month 1-2	Increase	USD	1,250	1,250	1,500	1,500
MINI-SIZED WHEAT FUTURES (YW)								
YW	Spec	Old Crop	Increase	USD	675	500	810	600
YW	Hedge/Member	Old Crop	Increase	USD	500	500	600	600
YW	Spec	New Crop	Increase	USD	675	500	810	600
YW	Hedge/Member	New Crop	Increase	USD	500	500	600	600
NYMEX COTTON (TT)								
TT	Spec		Increase	USD	4,950	4,500	5,500	5,000
TT	Hedge/Member		Increase	USD	4,500	4,500	5,000	5,000
ROUGH RICE FUTURES (14)								
14	Spec		Increase	USD	1,350	1,000	2,025	1,500
14	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
SUGAR 11 FUTURES NYMEX (YO)								
YO	Spec		Increase	USD	4,950	4,500	5,775	5,250
YO	Hedge/Member		Increase	USD	4,500	4,500	5,250	5,250
US DENOMINATED CRUDE PALM OIL FUT (CPO)								
CPO	Spec		Increase	USD	3,038	2,250	3,375	2,500
CPO	Hedge/Member		Increase	USD	2,250	2,250	2,500	2,500
WHEAT CALENDAR SWAP (WCS)								
WCS	Spec		Increase	USD	3,375	2,500	4,050	3,000
WCS	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
WCS	Spec		Increase	USD	3,375	2,500	4,050	3,000
WCS	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
WHEAT FUTURES (W)								
W	Spec	Old Crop	Increase	USD	3,375	2,500	4,050	3,000
W	Hedge/Member	Old Crop	Increase	USD	2,500	2,500	3,000	3,000
W	Spec	New Crop	Increase	USD	3,375	2,500	4,050	3,000
W	Hedge/Member	New Crop	Increase	USD	2,500	2,500	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL - Outright Rates								
BRENT CALENDAR SWAP (CY)								
CY	Spec	Tier 1	Increase	USD	6,075	4,500	6,750	5,000
CY	Hedge/Member	Tier 1	Increase	USD	4,500	4,500	5,000	5,000
CY	Spec	Tier 2	Increase	USD	6,075	4,500	6,413	4,750
CY	Hedge/Member	Tier 2	Increase	USD	4,500	4,500	4,750	4,750
BRENT FIN TRAD AT SETTLE FUTURES (BBT)								
BBT	Spec	Tier 1	Increase	USD	6,075	4,500	6,750	5,000
BBT	Hedge/Member	Tier 1	Increase	USD	4,500	4,500	5,000	5,000
BBT	Spec	Tier 2	Increase	USD	6,075	4,500	6,413	4,750
BBT	Hedge/Member	Tier 2	Increase	USD	4,500	4,500	4,750	4,750
BRENT FINANCIAL FUTURES (BB)								
BB	Spec	Tier 1	Increase	USD	6,075	4,500	6,750	5,000
BB	Hedge/Member	Tier 1	Increase	USD	4,500	4,500	5,000	5,000
BB	Spec	Tier 2	Increase	USD	6,075	4,500	6,413	4,750
BB	Hedge/Member	Tier 2	Increase	USD	4,500	4,500	4,750	4,750
BRENT LAST DAY CONTRACT (BZ)								
BZ	Spec	Tier 1	Increase	USD	6,075	4,500	6,750	5,000
BZ	Hedge/Member	Tier 1	Increase	USD	4,500	4,500	5,000	5,000
BZ	Spec	Tier 2	Increase	USD	6,075	4,500	6,413	4,750
BZ	Hedge/Member	Tier 2	Increase	USD	4,500	4,500	4,750	4,750
BRENT LAST DAYTRADE AT SETTLEMENT (BZT)								
BZT	Spec	Tier 1	Increase	USD	6,075	4,500	6,750	5,000
BZT	Hedge/Member	Tier 1	Increase	USD	4,500	4,500	5,000	5,000
BZT	Spec	Tier 2	Increase	USD	6,075	4,500	6,413	4,750
BZT	Hedge/Member	Tier 2	Increase	USD	4,500	4,500	4,750	4,750
CRUDE OIL LAST DAY FINANCIAL FUT (26)								
26	Spec	Rate 1	Increase	USD	6,075	4,500	6,750	5,000
26	Hedge/Member	Rate 1	Increase	USD	4,500	4,500	5,000	5,000
26	Spec	Rate 2	Increase	USD	6,075	4,500	6,413	4,750
26	Hedge/Member	Rate 2	Increase	USD	4,500	4,500	4,750	4,750
CRUDE OIL FUTURE NYMEX (CL)								
CL	Spec	Tier 1	Increase	USD	6,075	4,500	6,750	5,000
CL	Hedge/Member	Tier 1	Increase	USD	4,500	4,500	5,000	5,000
CL	Spec	Tier 2	Increase	USD	6,075	4,500	6,413	4,750
CL	Hedge/Member	Tier 2	Increase	USD	4,500	4,500	4,750	4,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL TRADE AT SETTLEMENT (CLT)								
CLT	Spec	Tier 1	Increase	USD	6,075	4,500	6,750	5,000
CLT	Hedge/Member	Tier 1	Increase	USD	4,500	4,500	5,000	5,000
CLT	Spec	Tier 2	Increase	USD	6,075	4,500	6,413	4,750
CLT	Hedge/Member	Tier 2	Increase	USD	4,500	4,500	4,750	4,750
DUBAI CRUDE OIL CALENDAR SWAP (DC)								
DC	Spec		Increase	USD	4,950	4,500	5,500	5,000
DC	Hedge/Member		Increase	USD	4,500	4,500	5,000	5,000
E-MINI CRUDE OIL FUTURES (QM)								
QM	Spec	Tier 1	Increase	USD	3,038	2,250	3,375	2,500
QM	Hedge/Member	Tier 1	Increase	USD	2,250	2,250	2,500	2,500
QM	Spec	Tier 2	Increase	USD	3,038	2,250	3,206	2,375
QM	Hedge/Member	Tier 2	Increase	USD	2,250	2,250	2,375	2,375
EUROPE DATED BRENT SWAP (UB)								
UB	Spec		Increase	USD	6,600	6,000	7,150	6,500
UB	Hedge/Member		Increase	USD	6,000	6,000	6,500	6,500
WTI CALENDAR SWAP (CS)								
CS	Spec	Tier 1	Increase	USD	6,075	4,500	6,750	5,000
CS	Hedge/Member	Tier 1	Increase	USD	4,500	4,500	5,000	5,000
CS	Spec	Tier 2	Increase	USD	6,075	4,500	6,413	4,750
CS	Hedge/Member	Tier 2	Increase	USD	4,500	4,500	4,750	4,750
WTI CRUDE OIL FINANCIAL FUTURES (WS)								
WS	Spec	Tier 1	Increase	USD	6,075	4,500	6,750	5,000
WS	Hedge/Member	Tier 1	Increase	USD	4,500	4,500	5,000	5,000
WS	Spec	Tier 2	Increase	USD	6,075	4,500	6,413	4,750
WS	Hedge/Member	Tier 2	Increase	USD	4,500	4,500	4,750	4,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ELECTRICITY - Outright Rates								
AEP-DAYTON HUB DAILY (VD)								
VD	Spec		Increase	USD	1,320	1,200	22,000	20,000
VD	Hedge/Member		Increase	USD	1,200	1,200	20,000	20,000
ALBERTA POWER POOL CAL DAY SWP FUT (AOD)								
AOD	Spec	Tier 1	Increase	CAD	66	60	2,750	2,500
AOD	Hedge/Member	Tier 1	Increase	CAD	60	60	2,500	2,500
CAISO NP15 EZGNHUB5 OFF P CLN (2J)								
2J	Spec		Increase	USD	22	20	2,750	2,500
2J	Hedge/Member		Increase	USD	20	20	2,500	2,500
CAISO NP15 EZGNHUB5 OFF P CLN (2Z)								
2Z	Spec		Increase	USD	22	20	2,750	2,500
2Z	Hedge/Member		Increase	USD	20	20	2,500	2,500
CAISO NP15 EZGNHUB5 PEAK CLN D (2F)								
2F	Spec		Increase	USD	220	200	44,000	40,000
2F	Hedge/Member		Increase	USD	200	200	40,000	40,000
CAISO NP15 EZGNHUB5 PEAK CLN D (3Z)								
3Z	Spec		Increase	USD	220	200	44,000	40,000
3Z	Hedge/Member		Increase	USD	200	200	40,000	40,000
CAISO SP15 EZGNHUB5 OFF P CLN (2K)								
2K	Spec		Increase	USD	22	20	2,750	2,500
2K	Hedge/Member		Increase	USD	20	20	2,500	2,500
CAISO SP15 EZGNHUB5 OFF P CLN (4Z)								
4Z	Spec		Increase	USD	22	20	2,750	2,500
4Z	Hedge/Member		Increase	USD	20	20	2,500	2,500
CAISO SP15 EZGNHUB5 PEAK CLN D (2H)								
2H	Spec		Increase	USD	220	200	44,000	40,000
2H	Hedge/Member		Increase	USD	200	200	40,000	40,000
CAISO SP15 EZGNHUB5 PEAK CLN D (9Z)								
9Z	Spec		Increase	USD	220	200	44,000	40,000
9Z	Hedge/Member		Increase	USD	200	200	40,000	40,000
CINERGY HUB PEAK DAILY FUTURE (CC)								
CC	Spec		Increase	USD	1,760	1,600	3,520	3,200
CC	Hedge/Member		Increase	USD	1,600	1,600	3,200	3,200
ERCOT HOUST 345KV HUB DAYH 5MW OFPK (EHW)								
EHW	Spec		Increase	USD	3,080	2,800	4,125	3,750
EHW	Hedge/Member		Increase	USD	2,800	2,800	3,750	3,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ERCOT HOUSTON CO LDZONE DAYHD 5MWPK (EHC)								
EHC	Spec		Increase	USD	17,600	16,000	66,000	60,000
EHC	Hedge/Member		Increase	USD	16,000	16,000	60,000	60,000
ERCOT HOUSTON COMP LDZN RT 5MW OFPK (EHT)								
EHT	Spec		Increase	USD	3,080	2,800	4,125	3,750
EHT	Hedge/Member		Increase	USD	2,800	2,800	3,750	3,750
ERCOT HOUSTON COMP LDZN RT 5MW PEAK (EHM)								
EHM	Spec		Increase	USD	17,600	16,000	66,000	60,000
EHM	Hedge/Member		Increase	USD	16,000	16,000	60,000	60,000
ERCOT HST NZ MCPE50 OFFPK CL D (3F)								
3F	Spec		Increase	USD	3,080	2,800	41,250	37,500
3F	Hedge/Member		Increase	USD	2,800	2,800	37,500	37,500
ERCOT HST NZ MCPE50 PEAK CL DA (2T)								
2T	Spec		Increase	USD	44,000	40,000	660,000	600,000
2T	Hedge/Member		Increase	USD	40,000	40,000	600,000	600,000
ERCOT HST SZ MCPE50 OFFPK CL D (3H)								
3H	Spec		Increase	USD	3,080	2,800	41,250	37,500
3H	Hedge/Member		Increase	USD	2,800	2,800	37,500	37,500
ERCOT HST SZ MCPE50 PEAK CL DA (2U)								
2U	Spec		Increase	USD	44,000	40,000	660,000	600,000
2U	Hedge/Member		Increase	USD	40,000	40,000	600,000	600,000
ERCOT HST WZ MCPE50 OFFPK CL D (3J)								
3J	Spec		Increase	USD	3,080	2,800	41,250	37,500
3J	Hedge/Member		Increase	USD	2,800	2,800	37,500	37,500
ERCOT HST WZ MCPE50 PEAK CL DA (2V)								
2V	Spec		Increase	USD	44,000	40,000	660,000	600,000
2V	Hedge/Member		Increase	USD	40,000	40,000	600,000	600,000
ERCOT HSTN 345 KV HUB DAY AHED PK (EHE)								
EHE	Spec	Tier 1	Increase	USD	1,980	1,800	2,750	2,500
EHE	Hedge/Member	Tier 1	Increase	USD	1,800	1,800	2,500	2,500
ERCOT HSTN 345KV HUB DAYHD 5MW PK (EHF)								
EHF	Spec		Increase	USD	17,600	16,000	66,000	60,000
EHF	Hedge/Member		Increase	USD	16,000	16,000	60,000	60,000
ERCOT HSTN COMP LDZN DAYAHD 5MW PK (EHD)								
EHD	Spec	Tier 1	Increase	USD	1,980	1,800	2,750	2,500
EHD	Hedge/Member	Tier 1	Increase	USD	1,800	1,800	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ERCOT HSTN COMP LDZN DAYHD 5MW OFFPK (EHY)								
EHY	Spec	Tier 1	Increase	USD	110	100	165	150
EHY	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCOT HSTN COMP LOAD ZONE RT 5MW PK (EHR)								
EHR	Spec	Tier 1	Increase	USD	1,980	1,800	2,750	2,500
EHR	Hedge/Member	Tier 1	Increase	USD	1,800	1,800	2,500	2,500
ERCOT HSTN NRTH Z MCPE50 OFFPK (2X)								
2X	Spec	Tier 1	Increase	USD	1,100	1,000	1,650	1,500
2X	Hedge/Member	Tier 1	Increase	USD	1,000	1,000	1,500	1,500
ERCOT HSTN NRTH Z MCPE50 PEAK (2P)								
2P	Spec	Tier 1	Increase	USD	16,500	15,000	22,000	20,000
2P	Hedge/Member	Tier 1	Increase	USD	15,000	15,000	20,000	20,000
ERCOT HSTN SOUTH Z MCPE50 PEAK (2Q)								
2Q	Spec	Tier 1	Increase	USD	16,500	15,000	27,500	25,000
2Q	Hedge/Member	Tier 1	Increase	USD	15,000	15,000	25,000	25,000
ERCOT HSTN STH Z MCPE50 OFFPK (2Y)								
2Y	Spec	Tier 1	Increase	USD	1,100	1,000	1,650	1,500
2Y	Hedge/Member	Tier 1	Increase	USD	1,000	1,000	1,500	1,500
ERCOT HSTN WEST Z MCPE50 OFFPK (3D)								
3D	Spec	Tier 1	Increase	USD	1,100	1,000	1,650	1,500
3D	Hedge/Member	Tier 1	Increase	USD	1,000	1,000	1,500	1,500
ERCOT HSTN WEST Z MCPE50 PEAK (2R)								
2R	Spec	Tier 1	Increase	USD	16,500	15,000	27,500	25,000
2R	Hedge/Member	Tier 1	Increase	USD	15,000	15,000	25,000	25,000
ERCOT HSTN Z MCPE 5 MW OFFPK S (I2)								
I2	Spec	Tier 1	Increase	USD	110	100	165	150
I2	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCOT HSTN Z MCPE 5 MW PEAK SW (I1)								
I1	Spec	Tier 1	Increase	USD	1,650	1,500	2,200	2,000
I1	Hedge/Member	Tier 1	Increase	USD	1,500	1,500	2,000	2,000
ERCOT HSTN Z MCPE 50 MW OFF PK (2W)								
2W	Spec	Tier 1	Increase	USD	1,100	1,000	1,650	1,500
2W	Hedge/Member	Tier 1	Increase	USD	1,000	1,000	1,500	1,500
ERCOT HSTN Z MCPE 50 MW PEAK S (2N)								
2N	Spec	Tier 1	Increase	USD	16,500	15,000	22,000	20,000
2N	Hedge/Member	Tier 1	Increase	USD	15,000	15,000	20,000	20,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ERCOT HSTN Z MCPE5 OFFPK CLN D (I4)								
I4	Spec		Increase	USD	308	280	4,125	3,750
I4	Hedge/Member		Increase	USD	280	280	3,750	3,750
ERCOT HSTN Z MCPE5 PEAK CLND D (I3)								
I3	Spec		Increase	USD	4,400	4,000	66,000	60,000
I3	Hedge/Member		Increase	USD	4,000	4,000	60,000	60,000
ERCOT HSTN Z MCPE50 OFFPK CL D (3E)								
3E	Spec		Increase	USD	3,080	2,800	41,250	37,500
3E	Hedge/Member		Increase	USD	2,800	2,800	37,500	37,500
ERCOT HSTN Z MCPE50 PEAK CL DA (2S)								
2S	Spec		Increase	USD	44,000	40,000	660,000	600,000
2S	Hedge/Member		Increase	USD	40,000	40,000	600,000	600,000
ERCOT HSTON 345KV HUB DAY AHD OFFPK (EHP)								
EHP	Spec	Tier 1	Increase	USD	110	100	165	150
EHP	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCOT NORTH 345 KV HUB DAY AHEAD PK (ERE)								
ERE	Spec	Tier 1	Increase	USD	1,980	1,800	2,750	2,500
ERE	Hedge/Member	Tier 1	Increase	USD	1,800	1,800	2,500	2,500
ERCOT NORTH 345KV HUB DAY AHD OFFPK (ERU)								
ERU	Spec	Tier 1	Increase	USD	110	100	165	150
ERU	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCOT NORTH 345KV HUB DAYHD 5MW PK (ERW)								
ERW	Spec		Increase	USD	17,600	16,000	66,000	60,000
ERW	Hedge/Member		Increase	USD	16,000	16,000	60,000	60,000
ERCOT NORTH COM LDZN DAYHD 5MW OFPK (ENH)								
ENH	Spec		Increase	USD	3,080	2,800	4,125	3,750
ENH	Hedge/Member		Increase	USD	2,800	2,800	3,750	3,750
ERCOT NORTH COMP ZONE RT 5MW OFFPK (ERI)								
ERI	Spec	Tier 1	Increase	USD	110	100	165	150
ERI	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCOT NORTH COMP LD ZN DAYHD 5MW PK (ERD)								
ERD	Spec	Tier 1	Increase	USD	1,980	1,800	2,750	2,500
ERD	Hedge/Member	Tier 1	Increase	USD	1,800	1,800	2,500	2,500
ERCOT NORTH COMP LDZN DAYHD 5MW PK (ERC)								
ERC	Spec		Increase	USD	17,600	16,000	66,000	60,000
ERC	Hedge/Member		Increase	USD	16,000	16,000	60,000	60,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ERCOT NORTH COMP LDZN RT 5MW OFFPK (ENT)								
ENT	Spec		Increase	USD	3,080	2,800	4,125	3,750
ENT	Hedge/Member		Increase	USD	2,800	2,800	3,750	3,750
ERCOT NORTH COMP LDZN RT 5MW PEAK (ENM)								
ENM	Spec		Increase	USD	17,600	16,000	66,000	60,000
ENM	Hedge/Member		Increase	USD	16,000	16,000	60,000	60,000
ERCOT NRTH 345KV HUB DAYHD 5MW OFFPK (ERP)								
ERP	Spec		Increase	USD	3,080	2,800	4,125	3,750
ERP	Hedge/Member		Increase	USD	2,800	2,800	3,750	3,750
ERCOT NRTH COMP LOAD ZONE RT 5MW PK (ERR)								
ERR	Spec	Tier 1	Increase	USD	1,980	1,800	2,750	2,500
ERR	Hedge/Member	Tier 1	Increase	USD	1,800	1,800	2,500	2,500
ERCOT NRTH Z MCPE 5 MW OFFPK S (I6)								
I6	Spec	Tier 1	Increase	USD	110	100	165	150
I6	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCOT NRTH Z MCPE 5 MW PEAK SW (I5)								
I5	Spec	Tier 1	Increase	USD	1,650	1,500	2,200	2,000
I5	Hedge/Member	Tier 1	Increase	USD	1,500	1,500	2,000	2,000
ERCOT NRTH Z MCPE5 OFFPK CLN D (I8)								
I8	Spec		Increase	USD	308	280	4,125	3,750
I8	Hedge/Member		Increase	USD	280	280	3,750	3,750
ERCOT NRTH Z MCPE5 PEAK CLND D (I7)								
I7	Spec		Increase	USD	4,400	4,000	66,000	60,000
I7	Hedge/Member		Increase	USD	4,000	4,000	60,000	60,000
ERCOT S. 345KV HUB DAYHD 5MW OFFPK (EUP)								
EUP	Spec		Increase	USD	3,080	2,800	4,125	3,750
EUP	Hedge/Member		Increase	USD	2,800	2,800	3,750	3,750
ERCOT SOUTH 345KV HUB DAY AHD OFFPK (ERA)								
ERA	Spec	Tier 1	Increase	USD	110	100	165	150
ERA	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCOT SOUTH 345KV HUB DAY AHEAD PK (EUE)								
EUE	Spec	Tier 1	Increase	USD	1,980	1,800	2,750	2,500
EUE	Hedge/Member	Tier 1	Increase	USD	1,800	1,800	2,500	2,500
ERCOT SOUTH 345KV HUB DAYHD 5MW PK (EUW)								
EUW	Spec		Increase	USD	17,600	16,000	66,000	60,000
EUW	Hedge/Member		Increase	USD	16,000	16,000	60,000	60,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ERCOT SOUTH CMP LDZN DAYHD 5MW OFPK (ETH)								
ETH	Spec		Increase	USD	3,080	2,800	4,125	3,750
ETH	Hedge/Member		Increase	USD	2,800	2,800	3,750	3,750
ERCOT SOUTH CMP LOADZN DAYHD 5MW PK (EUC)								
EUC	Spec		Increase	USD	17,600	16,000	66,000	60,000
EUC	Hedge/Member		Increase	USD	16,000	16,000	60,000	60,000
ERCOT SOUTH COMP LD RT 5MW OFF-PK (ESI)								
ESI	Spec	Tier 1	Increase	USD	110	100	165	150
ESI	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCOT SOUTH COMP LDZN RT 5MW OFPK (EST)								
EST	Spec		Increase	USD	3,080	2,800	4,125	3,750
EST	Hedge/Member		Increase	USD	2,800	2,800	3,750	3,750
ERCOT SOUTH COMP LDZN RT 5MW PEAK (EUM)								
EUM	Spec		Increase	USD	17,600	16,000	66,000	60,000
EUM	Hedge/Member		Increase	USD	16,000	16,000	60,000	60,000
ERCOT STH Z MCPE 5 MW OFFPK S (J1)								
J1	Spec	Tier 1	Increase	USD	110	100	165	150
J1	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCOT STH Z MCPE 5 MW PEAK SW (I9)								
I9	Spec	Tier 1	Increase	USD	1,650	1,500	2,750	2,500
I9	Hedge/Member	Tier 1	Increase	USD	1,500	1,500	2,500	2,500
ERCOT STH Z MCPE5 OFFPK CLN D (M1)								
M1	Spec		Increase	USD	308	280	4,125	3,750
M1	Hedge/Member		Increase	USD	280	280	3,750	3,750
ERCOT STH Z MCPE5 PEAK CLND D (K1)								
K1	Spec		Increase	USD	4,400	4,000	66,000	60,000
K1	Hedge/Member		Increase	USD	4,000	4,000	60,000	60,000
ERCOT WEST 345 KV HUB DAY AHEAD PK (EWE)								
EWE	Spec	Tier 1	Increase	USD	1,980	1,800	2,750	2,500
EWE	Hedge/Member	Tier 1	Increase	USD	1,800	1,800	2,500	2,500
ERCOT WEST 345KV HB DAYHD 5MW PK (EWW)								
EWW	Spec		Increase	USD	17,600	16,000	66,000	60,000
EWW	Hedge/Member		Increase	USD	16,000	16,000	60,000	60,000
ERCOT WEST 345KV HUB DAY AHD OFFPK (EWK)								
EWK	Spec	Tier 1	Increase	USD	110	100	165	150
EWK	Hedge/Member	Tier 1	Increase	USD	100	100	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ERCOT WEST 345KV HUB DAYHD 5MW OFFPK (EWF)								
EWF	Spec		Increase	USD	3,080	2,800	4,125	3,750
EWF	Hedge/Member		Increase	USD	2,800	2,800	3,750	3,750
ERCOT WEST COMP LD ZN DAYAHD 5MW PK (EWD)								
EWD	Spec	Tier 1	Increase	USD	1,980	1,800	2,750	2,500
EWD	Hedge/Member	Tier 1	Increase	USD	1,800	1,800	2,500	2,500
ERCOT WEST COMP LD ZONE RT 5MW OFFPK (EWI)								
EWI	Spec	Tier 1	Increase	USD	110	100	165	150
EWI	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCOT WEST COMP LDZN DAYHD 5 MW PK (EWC)								
EWC	Spec		Increase	USD	17,600	16,000	66,000	60,000
EWC	Hedge/Member		Increase	USD	16,000	16,000	60,000	60,000
ERCOT WEST COMP LDZN DAYHD 5MW OFFPK (EWH)								
EWH	Spec		Increase	USD	3,080	2,800	4,125	3,750
EWH	Hedge/Member		Increase	USD	2,800	2,800	3,750	3,750
ERCOT WEST COMP LDZN RT 5MW OFFPK (EWT)								
EWT	Spec		Increase	USD	3,080	2,800	4,125	3,750
EWT	Hedge/Member		Increase	USD	2,800	2,800	3,750	3,750
ERCOT WEST COMP LDZN RT 5MW PEAK (EWM)								
EWM	Spec		Increase	USD	17,600	16,000	66,000	60,000
EWM	Hedge/Member		Increase	USD	16,000	16,000	60,000	60,000
ERCOT WEST COMP LOAD ZONE RT 5MW PK (EWR)								
EWR	Spec	Tier 1	Increase	USD	1,980	1,800	2,750	2,500
EWR	Hedge/Member	Tier 1	Increase	USD	1,800	1,800	2,500	2,500
ERCOT WEST Z MCPE 5 MW OFFPK S (O1)								
O1	Spec	Tier 1	Increase	USD	110	100	165	150
O1	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCOT WEST Z MCPE 5 MW PEAK SW (N1)								
N1	Spec	Tier 1	Increase	USD	1,650	1,500	2,750	2,500
N1	Hedge/Member	Tier 1	Increase	USD	1,500	1,500	2,500	2,500
ERCOT WEST Z MCPE5 OFFPK CLN D (R4)								
R4	Spec		Increase	USD	308	280	4,125	3,750
R4	Hedge/Member		Increase	USD	280	280	3,750	3,750
ERCOT WEST Z MCPE5 PEAK CLND D (R1)								
R1	Spec		Increase	USD	4,400	4,000	66,000	60,000
R1	Hedge/Member		Increase	USD	4,000	4,000	60,000	60,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ERCOTHOUSTON CP LDZN DAYHD 5MW OFPK (EOH)								
EOH	Spec		Increase	USD	3,080	2,800	4,125	3,750
EOH	Hedge/Member		Increase	USD	2,800	2,800	3,750	3,750
ERCOTNORTH COMP LDZN DAYHD 5MW OFPK (ERY)								
ERY	Spec	Tier 1	Increase	USD	110	100	165	150
ERY	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCOTSOUTH COMP LDZN DAYHD 5MW OFPK (EUY)								
EUY	Spec	Tier 1	Increase	USD	110	100	165	150
EUY	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCOTSOUTH COMP LDZN DAYHD 5MW PK (EUD)								
EUD	Spec	Tier 1	Increase	USD	1,980	1,800	2,750	2,500
EUD	Hedge/Member	Tier 1	Increase	USD	1,800	1,800	2,500	2,500
ERCOTWEST COMP LDZN DAYHD 5MW OFPK (EWY)								
EWY	Spec	Tier 1	Increase	USD	110	100	165	150
EWY	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCT HSTN COMP LOAD ZONE RT5MW OFPK (EHI)								
EHI	Spec	Tier 1	Increase	USD	110	100	165	150
EHI	Hedge/Member	Tier 1	Increase	USD	100	100	150	150
ERCT SOUTH COMP LOAD ZONE RT 5MW PK (EUR)								
EUR	Spec	Tier 1	Increase	USD	1,980	1,800	2,750	2,500
EUR	Hedge/Member	Tier 1	Increase	USD	1,800	1,800	2,500	2,500
NEW ENGLAND HUB PEAK DAILY (CE)								
CE	Spec		Increase	USD	1,760	1,600	3,520	3,200
CE	Hedge/Member		Increase	USD	1,600	1,600	3,200	3,200
NEW YORK HUB ZONE G PEAK DAILY (GN)								
GN	Spec		Increase	USD	660	600	22,000	20,000
GN	Hedge/Member		Increase	USD	600	600	20,000	20,000
NEW YORK HUB ZONE J PEAK DAILY (JN)								
JN	Spec		Increase	USD	660	600	22,000	20,000
JN	Hedge/Member		Increase	USD	600	600	20,000	20,000
NORTHERN ILLINOIS HUB DAILY (UD)								
UD	Spec		Increase	USD	1,320	1,200	22,000	20,000
UD	Hedge/Member		Increase	USD	1,200	1,200	20,000	20,000
NYISO ZONE A LBMP SWAP FUTURE (AN)								
AN	Spec		Increase	USD	660	600	22,000	20,000
AN	Hedge/Member		Increase	USD	600	600	20,000	20,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ONTARIO OFF-PK CALENDAR DAY SWP FUT (OFD)								
OFD	Spec	Tier 1	Increase	CAD	66	60	2,750	2,500
OFD	Hedge/Member	Tier 1	Increase	CAD	60	60	2,500	2,500
ONTARIO PEAK CAL-DAY SWP FUT (OPD)								
OPD	Spec	Tier 1	Increase	CAD	1,100	1,000	44,000	40,000
OPD	Hedge/Member	Tier 1	Increase	CAD	1,000	1,000	40,000	40,000
PJM DAILY (JD)								
JD	Spec		Increase	USD	3,300	3,000	22,000	20,000
JD	Hedge/Member		Increase	USD	3,000	3,000	20,000	20,000
METALS - Outright Rates								
IRON ORE FUTURES (TIO)								
TIO	Spec		Increase	USD	3,850	3,500	4,950	4,500
TIO	Hedge/Member		Increase	USD	3,500	3,500	4,500	4,500
NYMEX HOT ROLLED STEEL FUTURES (HR)								
HR	Spec		Increase	USD	880	800	1,155	1,050
HR	Hedge/Member		Increase	USD	800	800	1,050	1,050
NYMEX MINY PALLADIUM FUTURES (LQ)								
LQ	Spec	Tier 1	Increase	USD	1,375	1,250	1,719	1,563
LQ	Hedge/Member	Tier 1	Increase	USD	1,250	1,250	1,563	1,563
LQ	Spec	Tier 2	Increase	USD	1,375	1,250	1,719	1,563
LQ	Hedge/Member	Tier 2	Increase	USD	1,250	1,250	1,563	1,563
PALLADIUM FUTURES NYMEX (PA)								
PA	Spec	Tier 1	Increase	USD	5,500	5,000	6,875	6,250
PA	Hedge/Member	Tier 1	Increase	USD	5,000	5,000	6,250	6,250
PA	Spec	Tier 2	Increase	USD	5,500	5,000	6,875	6,250
PA	Hedge/Member	Tier 2	Increase	USD	5,000	5,000	6,250	6,250
URANIUM FUTURES (UX)								
UX	Spec		Increase	USD	825	750	1,045	950
UX	Hedge/Member		Increase	USD	750	750	950	950

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
ALGON CITY GATES NAT GAS INDEX SWAP (N7)								
N7	Spec	Tier 1	Increase	USD	6,600	6,000	11,000	10,000
N7	Hedge/Member	Tier 1	Increase	USD	6,000	6,000	10,000	10,000
ALGONQUIN CITY-GATES NAT SWING SWAP (C8)								
C8	Spec		Increase	USD	5,500	5,000	11,000	10,000
C8	Hedge/Member		Increase	USD	5,000	5,000	10,000	10,000
DEMARCO INDEX FUTURE (DI)								
DI	Spec	Tier 1	Increase	USD	1,650	1,500	2,750	2,500
DI	Hedge/Member	Tier 1	Increase	USD	1,500	1,500	2,500	2,500
EL PASO, PERMIAN INDEX SWAP (IL)								
IL	Spec	Tier 1	Increase	USD	990	900	1,650	1,500
IL	Hedge/Member	Tier 1	Increase	USD	900	900	1,500	1,500
HOUSTON SHIP CHANNEL INDEX SWAP (IP)								
IP	Spec	Tier 1	Increase	USD	990	900	1,650	1,500
IP	Hedge/Member	Tier 1	Increase	USD	900	900	1,500	1,500
MICHCON NG INDEX SWAP (Y8)								
Y8	Spec	Tier 1	Decrease	USD	1,760	1,600	1,320	1,200
Y8	Hedge/Member	Tier 1	Decrease	USD	1,600	1,600	1,200	1,200
MICHCON NG SWING (T8)								
T8	Spec		Decrease	USD	1,980	1,800	1,320	1,200
T8	Hedge/Member		Decrease	USD	1,800	1,800	1,200	1,200
NGPL, MIDCONTINENT INDEX (IW)								
IW	Spec	Tier 1	Increase	USD	1,100	1,000	1,650	1,500
IW	Hedge/Member	Tier 1	Increase	USD	1,000	1,000	1,500	1,500
PANHANDLE SWING FUTURE (SV)								
SV	Spec		Increase	USD	1,100	1,000	1,540	1,400
SV	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
ROCKIES KERN OPAL - NW INDEX (IR)								
IR	Spec	Tier 1	Increase	USD	990	900	1,650	1,500
IR	Hedge/Member	Tier 1	Increase	USD	900	900	1,500	1,500
TETCO M-3 INDEX (IX)								
IX	Spec	Tier 1	Increase	USD	5,500	5,000	11,000	10,000
IX	Hedge/Member	Tier 1	Increase	USD	5,000	5,000	10,000	10,000
TEXAS EASTERN ZONE M-3 SWING SWAP (SX)								
SX	Spec		Increase	USD	4,840	4,400	11,000	10,000
SX	Hedge/Member		Increase	USD	4,400	4,400	10,000	10,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TRANSCO ZONE 6 INDEX (IT)								
IT	Spec	Tier 1	Increase	USD	5,500	5,000	11,000	10,000
IT	Hedge/Member	Tier 1	Increase	USD	5,000	5,000	10,000	10,000
TRANSCO ZONE 6 SWING SWAP (ST)								
ST	Spec		Increase	USD	5,500	5,000	11,000	10,000
ST	Hedge/Member		Increase	USD	5,000	5,000	10,000	10,000
WAHA INDEX SWAP FUTURE (IY)								
IY	Spec		Increase	USD	1,100	1,000	1,870	1,700
IY	Hedge/Member		Increase	USD	1,000	1,000	1,700	1,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PETROLEUM CRACKS AND SPREADS - Outright Rates								
1% FOIL(PLTS) CARGOES FOB NWE CRACK (FVB)								
FVB	Spec		Increase	USD	18,860	17,145	27,940	25,400
FVB	Hedge/Member		Increase	USD	17,145	17,145	25,400	25,400
ARGS GSLNE EBOB OX BRGES NWE CK BAL (AES)								
AES	Spec	Tier 1	Increase	USD	27,489	24,990	54,978	49,980
AES	Hedge/Member	Tier 1	Increase	USD	24,990	24,990	49,980	49,980
AES	Spec	Tier 2	Increase	USD	27,489	24,990	54,978	49,980
AES	Hedge/Member	Tier 2	Increase	USD	24,990	24,990	49,980	49,980
ARGS GSOLNE E-BOB OXY BARGES NWE CK (EOB)								
EOB	Spec	Tier 1	Increase	USD	16,035	14,578	18,326	16,660
EOB	Hedge/Member	Tier 1	Increase	USD	14,578	14,578	16,660	16,660
ARGUS LLS VS. WTI (ARG) TRD M (E5)								
E5	Spec		Increase	USD	3,575	3,250	4,400	4,000
E5	Hedge/Member		Increase	USD	3,250	3,250	4,000	4,000
CANADIAN HEAVYCRUDE(NET ENERGY) FUT (WCC)								
WCC	Spec	Tier 1	Increase	USD	4,125	3,750	5,500	5,000
WCC	Hedge/Member	Tier 1	Increase	USD	3,750	3,750	5,000	5,000
WCC	Spec	Tier 2	Increase	USD	1,925	1,750	3,300	3,000
WCC	Hedge/Member	Tier 2	Increase	USD	1,750	1,750	3,000	3,000
DATED TO FRONTLINE BRENT CLNDR SWAP (FY)								
FY	Spec	Tier 1	Increase	USD	440	400	770	700
FY	Hedge/Member	Tier 1	Increase	USD	400	400	700	700
FY	Spec	Tier 2	Increase	USD	330	300	660	600
FY	Hedge/Member	Tier 2	Increase	USD	300	300	600	600
FY	Spec	Tier 3	Increase	USD	330	300	660	600
FY	Hedge/Member	Tier 3	Increase	USD	300	300	600	600
DIESEL 10PPM UK CIF NWE V GAS (S8)								
S8	Spec	Tier 1	Increase	USD	5,500	5,000	6,875	6,250
S8	Hedge/Member	Tier 1	Increase	USD	5,000	5,000	6,250	6,250
S8	Spec	Tier 2	Increase	USD	5,500	5,000	6,875	6,250
S8	Hedge/Member	Tier 2	Increase	USD	5,000	5,000	6,250	6,250
S8	Spec	Tier 3	Increase	USD	5,500	5,000	6,875	6,250
S8	Hedge/Member	Tier 3	Increase	USD	5,000	5,000	6,250	6,250
S8	Spec	Tier 4	Increase	USD	4,400	4,000	5,775	5,250
S8	Hedge/Member	Tier 4	Increase	USD	4,000	4,000	5,250	5,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EAST/WEST FUEL OIL SPREAD SWAP (EW)								
EW	Spec	Tier 1	Increase	USD	6,600	6,000	7,700	7,000
EW	Hedge/Member	Tier 1	Increase	USD	6,000	6,000	7,000	7,000
EW	Spec	Tier 2	Increase	USD	3,300	3,000	4,400	4,000
EW	Hedge/Member	Tier 2	Increase	USD	3,000	3,000	4,000	4,000
FAME0(ARG)BIO FOB ROTRD VS ICE GSOL (LE)								
LE	Spec		Increase	USD	4,125	3,750	6,600	6,000
LE	Hedge/Member		Increase	USD	3,750	3,750	6,000	6,000
FUEL OIL NWE CRACK VS. ICE (FI)								
FI	Spec		Increase	USD	2,970	2,700	4,400	4,000
FI	Hedge/Member		Increase	USD	2,700	2,700	4,000	4,000
FUELOIL SWAP:CARGOES VS.BARGES (FS)								
FS	Spec	Tier 1	Increase	USD	6,050	5,500	8,250	7,500
FS	Hedge/Member	Tier 1	Increase	USD	5,500	5,500	7,500	7,500
FS	Spec	Tier 2	Increase	USD	6,050	5,500	8,250	7,500
FS	Hedge/Member	Tier 2	Increase	USD	5,500	5,500	7,500	7,500
FS	Spec	Tier 3	Increase	USD	3,850	3,500	6,050	5,500
FS	Hedge/Member	Tier 3	Increase	USD	3,500	3,500	5,500	5,500
GAS EUROBOB (ARGUS) CRK BALMO (7I)								
7I	Spec	Tier 1	Increase	USD	3,300	3,000	4,400	4,000
7I	Hedge/Member	Tier 1	Increase	USD	3,000	3,000	4,000	4,000
7I	Spec	Tier 2	Increase	USD	3,300	3,000	4,400	4,000
7I	Hedge/Member	Tier 2	Increase	USD	3,000	3,000	4,000	4,000
GAS EURO-BOB OXY (ARG) CRACK (7K)								
7K	Spec	Tier 1	Increase	USD	1,925	1,750	2,200	2,000
7K	Hedge/Member	Tier 1	Increase	USD	1,750	1,750	2,000	2,000
GULF COAST NO.6 FUEL OIL CRACK SWAP (MG)								
MG	Spec	Month 1-3	Increase	USD	2,200	2,000	3,300	3,000
MG	Hedge/Member	Month 1-3	Increase	USD	2,000	2,000	3,000	3,000
MG	Spec	Month 4+	Increase	USD	1,485	1,350	2,585	2,350
MG	Hedge/Member	Month 4+	Increase	USD	1,350	1,350	2,350	2,350
GULF COAST ULSD CRACK SPREAD (GY)								
GY	Spec		Increase	USD	3,300	3,000	3,850	3,500
GY	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
GULF CST CBOB GAS A2 PLTTS CRK FUT (GCG)								
GCG	Spec		Increase	USD	3,300	3,000	4,400	4,000
GCG	Hedge/Member		Increase	USD	3,000	3,000	4,000	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GULF CST UNL 87 GAS M2(PLATTS) CRCK (GCC)								
GCC	Spec		Increase	USD	3,300	3,000	4,400	4,000
GCC	Hedge/Member		Increase	USD	3,000	3,000	4,000	4,000
ICE BRENT DUBAI SWAP (DB)								
DB	Spec	Tier 1	Increase	USD	1,705	1,550	1,925	1,750
DB	Hedge/Member	Tier 1	Increase	USD	1,550	1,550	1,750	1,750
DB	Spec	Tier 2	Increase	USD	1,210	1,100	1,430	1,300
DB	Hedge/Member	Tier 2	Increase	USD	1,100	1,100	1,300	1,300
DB	Spec	Tier 3	Increase	USD	1,210	1,100	1,430	1,300
DB	Hedge/Member	Tier 3	Increase	USD	1,100	1,100	1,300	1,300
DB	Spec	Tier 4	New	USD			1,760	1,600
DB	Hedge/Member	Tier 4	New	USD			1,600	1,600
JET AVIA FUEL(PLTT) FOB V. ICE (1V)								
1V	Spec		Increase	USD	6,600	6,000	8,800	8,000
1V	Hedge/Member		Increase	USD	6,000	6,000	8,000	8,000
JET BARGES VS. ICE GASOIL SWAP (JR)								
JR	Spec		Increase	USD	7,700	7,000	9,900	9,000
JR	Hedge/Member		Increase	USD	7,000	7,000	9,000	9,000
JET CIF NWE VS ICE (JC)								
JC	Spec		Increase	USD	6,600	6,000	9,900	9,000
JC	Hedge/Member		Increase	USD	6,000	6,000	9,000	9,000
LLS (ARGUS) V WTI SWAP (WJ)								
WJ	Spec		Increase	USD	3,300	3,000	4,400	4,000
WJ	Hedge/Member		Increase	USD	3,000	3,000	4,000	4,000
MARS (ARGUS) V WTI SWAP (YX)								
YX	Spec		Increase	USD	2,200	2,000	3,850	3,500
YX	Hedge/Member		Increase	USD	2,000	2,000	3,500	3,500
MARS (ARGUS) V WTI TRD MTH SWP (YV)								
YV	Spec		Increase	USD	1,375	1,250	2,750	2,500
YV	Hedge/Member		Increase	USD	1,250	1,250	2,500	2,500
MIN JET KERO BRGES FOB RDAM VS GSL (MJB)								
MJB	Spec		Increase	USD	770	700	990	900
MJB	Hedge/Member		Increase	USD	700	700	900	900
MIN JETKERO CRGOS CIF NWE VS GASOIL (MJC)								
MJC	Spec		Increase	USD	660	600	990	900
MJC	Hedge/Member		Increase	USD	600	600	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HARBOR RESIDUAL FUEL CRACK SWAP (ML)								
ML	Spec		Increase	USD	1,650	1,500	2,750	2,500
ML	Hedge/Member		Increase	USD	1,500	1,500	2,500	2,500
NYH NO. 2 CRACK SPREAD CAL SWAP (HK)								
HK	Spec	Tier 3	Increase	USD	1,925	1,750	2,750	2,500
HK	Hedge/Member	Tier 3	Increase	USD	1,750	1,750	2,500	2,500
RBOB CRACK SPREAD (RM)								
RM	Spec	Tier 1	Increase	USD	2,750	2,500	3,300	3,000
RM	Hedge/Member	Tier 1	Increase	USD	2,500	2,500	3,000	3,000
RM	Spec	Tier 2	Increase	USD	2,750	2,500	3,300	3,000
RM	Hedge/Member	Tier 2	Increase	USD	2,500	2,500	3,000	3,000
RM	Spec	Tier 3	Increase	USD	1,925	1,750	2,475	2,250
RM	Hedge/Member	Tier 3	Increase	USD	1,750	1,750	2,250	2,250
RM	Spec	Tier 4	Increase	USD	1,925	1,750	2,475	2,250
RM	Hedge/Member	Tier 4	Increase	USD	1,750	1,750	2,250	2,250
RBOB SPREAD (PLATTS) SWAP (RI)								
RI	Spec		Increase	USD	2,200	2,000	3,300	3,000
RI	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
RME(ARG) BIO FOB RTDM VS ICE GSOIL (KE)								
KE	Spec		Increase	USD	4,950	4,500	6,050	5,500
KE	Hedge/Member		Increase	USD	4,500	4,500	5,500	5,500
SINGAPORE FUEL OIL SPREAD SWAP (SD)								
SD	Spec	Tier 2	Increase	USD	2,750	2,500	3,575	3,250
SD	Hedge/Member	Tier 2	Increase	USD	2,500	2,500	3,250	3,250
SINGAPORE JET KERO GASOIL SWAP (RK)								
RK	Spec		Increase	USD	550	500	880	800
RK	Hedge/Member		Increase	USD	500	500	800	800
SPORE FUEL OIL 180CST CRCK SPRD SWP (SFC)								
SFC	Spec		Increase	USD	3,025	2,750	4,950	4,500
SFC	Hedge/Member		Increase	USD	2,750	2,750	4,500	4,500
SFC	Spec		Increase	USD	3,025	2,750	4,950	4,500
SFC	Hedge/Member		Increase	USD	2,750	2,750	4,500	4,500
USGC UNL 87 CRACK SPREAD CAL SWAP (RU)								
RU	Spec	Tier 1	Increase	USD	3,850	3,500	4,675	4,250
RU	Hedge/Member	Tier 1	Increase	USD	3,500	3,500	4,250	4,250
RU	Spec	Tier 2	Increase	USD	3,850	3,500	4,675	4,250
RU	Hedge/Member	Tier 2	Increase	USD	3,500	3,500	4,250	4,250
RU	Spec	Tier 3	Increase	USD	2,750	2,500	3,575	3,250
RU	Hedge/Member	Tier 3	Increase	USD	2,500	2,500	3,250	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WTI-BRENT BULLET SWAP (BY)								
BY	Spec		Increase	USD	2,090	1,900	2,530	2,300
BY	Hedge/Member		Increase	USD	1,900	1,900	2,300	2,300
WTI-BRENT CALENDAR SWAP (BK)								
BK	Spec	Tier 1	Increase	USD	2,090	1,900	2,530	2,300
BK	Hedge/Member	Tier 1	Increase	USD	1,900	1,900	2,300	2,300
BK	Spec	Tier 2	Increase	USD	2,090	1,900	2,530	2,300
BK	Hedge/Member	Tier 2	Increase	USD	1,900	1,900	2,300	2,300
BK	Spec	Tier 3	Increase	USD	1,760	1,600	2,200	2,000
BK	Hedge/Member	Tier 3	Increase	USD	1,600	1,600	2,000	2,000
WTS (ARGUS) V WTI SWAP (FF)								
FF	Spec		Increase	USD	1,540	1,400	1,870	1,700
FF	Hedge/Member		Increase	USD	1,400	1,400	1,700	1,700
WTS (ARGUS) V WTI TRD MTH SWP (FH)								
FH	Spec	Tier 1	Increase	USD	2,090	1,900	2,475	2,250
FH	Hedge/Member	Tier 1	Increase	USD	1,900	1,900	2,250	2,250
FH	Spec	Tier 2	Increase	USD	1,430	1,300	1,815	1,650
FH	Hedge/Member	Tier 2	Increase	USD	1,300	1,300	1,650	1,650
FH	Spec	Tier 3	Increase	USD	1,430	1,300	1,815	1,650
FH	Hedge/Member	Tier 3	Increase	USD	1,300	1,300	1,650	1,650

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								
1% FUEL OIL (PLT) CARG CIF MED (1W)								
1W	Spec		Increase	USD	24,750	22,500	33,000	30,000
1W	Hedge/Member		Increase	USD	22,500	22,500	30,000	30,000
1% FUEL OIL (PLT) CARG CIF NWE (1X)								
1X	Spec		Increase	USD	24,750	22,500	33,000	30,000
1X	Hedge/Member		Increase	USD	22,500	22,500	30,000	30,000
1.5% FUEL OIL ROTTERDAM B SWP (Z3)								
Z3	Spec		Increase	USD	27,500	25,000	30,250	27,500
Z3	Hedge/Member		Increase	USD	25,000	25,000	27,500	27,500
3.5% FUEL OIL CID MED SWAP (7D)								
7D	Spec		Increase	USD	24,750	22,500	33,000	30,000
7D	Hedge/Member		Increase	USD	22,500	22,500	30,000	30,000
3.5% FUEL OIL CIF BALMO SWP (8D)								
8D	Spec		Increase	USD	30,250	27,500	44,000	40,000
8D	Hedge/Member		Increase	USD	27,500	27,500	40,000	40,000
CHICAGO ULSD (PLATTS) SWAP (4C)								
4C	Spec		Increase	USD	6,600	6,000	7,150	6,500
4C	Hedge/Member		Increase	USD	6,000	6,000	6,500	6,500
DALY EURO 1% FOIL CGOES FOB NWE SWP (FCN)								
FCN	Spec		Increase	USD	27,500	25,000	33,000	30,000
FCN	Hedge/Member		Increase	USD	25,000	25,000	30,000	30,000
DALY EURO 3.5% FOIL BRGES FOB RDAM (FOR)								
FOR	Spec		Increase	USD	27,500	25,000	33,000	30,000
FOR	Hedge/Member		Increase	USD	25,000	25,000	30,000	30,000
DALY EUROP NAPHTHA PLTS CIF NWE SWP (NCN)								
NCN	Spec		Increase	USD	49,500	45,000	66,000	60,000
NCN	Hedge/Member		Increase	USD	45,000	45,000	60,000	60,000
DALY GAS EUROBOB OXY ARGS NWE BRGS (GBR)								
GBR	Spec		Increase	USD	46,750	42,500	55,000	50,000
GBR	Hedge/Member		Increase	USD	42,500	42,500	50,000	50,000
EIA FLAT TAX ONHWAY DIESEL SWP (A5)								
A5	Spec		Increase	USD	5,500	5,000	7,150	6,500
A5	Hedge/Member		Increase	USD	5,000	5,000	6,500	6,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI GASOLINE FUTURES (QU)								
QU	Spec	Tier 1	Increase	USD	2,700	2,000	3,375	2,500
QU	Hedge/Member	Tier 1	Increase	USD	2,000	2,000	2,500	2,500
QU	Spec	Tier 2	Increase	USD	2,700	2,000	3,375	2,500
QU	Hedge/Member	Tier 2	Increase	USD	2,000	2,000	2,500	2,500
QU	Spec	Tier 3	Increase	USD	2,531	1,875	3,206	2,375
QU	Hedge/Member	Tier 3	Increase	USD	1,875	1,875	2,375	2,375
QU	Spec	Tier 4	Increase	USD	2,363	1,750	2,700	2,000
QU	Hedge/Member	Tier 4	Increase	USD	1,750	1,750	2,000	2,000
E-MINI HEATING OIL FUTURES (QH)								
QH	Spec	Tier 1	Increase	USD	2,531	1,875	3,206	2,375
QH	Hedge/Member	Tier 1	Increase	USD	1,875	1,875	2,375	2,375
QH	Spec	Tier 2	Increase	USD	2,531	1,875	3,206	2,375
QH	Hedge/Member	Tier 2	Increase	USD	1,875	1,875	2,375	2,375
QH	Spec	Tier 3	Increase	USD	2,531	1,875	3,206	2,375
QH	Hedge/Member	Tier 3	Increase	USD	1,875	1,875	2,375	2,375
QH	Spec	Tier 4	Increase	USD	2,363	1,750	3,038	2,250
QH	Hedge/Member	Tier 4	Increase	USD	1,750	1,750	2,250	2,250
EUR 1% FUEL OIL FOB RDM BALMO SWP F (6L)								
6L	Spec		Increase	USD	36,300	33,000	44,000	40,000
6L	Hedge/Member		Increase	USD	33,000	33,000	40,000	40,000
EUR 1% FUEL OIL CARG FOB MED(PLATTS) (EFM)								
EFM	Spec		Increase	USD	27,500	25,000	33,000	30,000
EFM	Hedge/Member		Increase	USD	25,000	25,000	30,000	30,000
EUR 3.5% FUEL OIL CARG FOB MED BALMO (EFF)								
EFF	Spec		Increase	USD	27,500	25,000	44,000	40,000
EFF	Hedge/Member		Increase	USD	25,000	25,000	40,000	40,000
EURO 1% FUEL OIL NEW BALMO (KX)								
KX	Spec	Tier 1	Increase	USD	33,000	30,000	44,000	40,000
KX	Hedge/Member	Tier 1	Increase	USD	30,000	30,000	40,000	40,000
KX	Spec	Tier 2	Increase	USD	33,000	30,000	44,000	40,000
KX	Hedge/Member	Tier 2	Increase	USD	30,000	30,000	40,000	40,000
EURO 3.5% FUEL OIL RDAM BALMO (KR)								
KR	Spec	Tier 1	Increase	USD	30,250	27,500	44,000	40,000
KR	Hedge/Member	Tier 1	Increase	USD	27,500	27,500	40,000	40,000
KR	Spec	Tier 2	Increase	USD	30,250	27,500	44,000	40,000
KR	Hedge/Member	Tier 2	Increase	USD	27,500	27,500	40,000	40,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROBOB GAS10PPM BALMO (7S)								
7S	Spec		Increase	USD	44,000	40,000	55,000	50,000
7S	Hedge/Member		Increase	USD	40,000	40,000	50,000	50,000
EUROPE 1% FUEL OIL NWE CALSWAP (UF)								
UF	Spec		Increase	USD	22,000	20,000	30,250	27,500
UF	Hedge/Member		Increase	USD	20,000	20,000	27,500	27,500
EUROPE 1% FUEL OIL RDAM CALSWAP (UH)								
UH	Spec		Increase	USD	22,000	20,000	30,250	27,500
UH	Hedge/Member		Increase	USD	20,000	20,000	27,500	27,500
EUROPE 3.5% FUEL OIL MED CALSWAP (UI)								
UI	Spec		Increase	USD	24,750	22,500	33,000	30,000
UI	Hedge/Member		Increase	USD	22,500	22,500	30,000	30,000
EUROPE 3.5% FUEL OIL RDAM CALSWAP (UV)								
UV	Spec	Tier 1	Increase	USD	22,000	20,000	30,250	27,500
UV	Hedge/Member	Tier 1	Increase	USD	20,000	20,000	27,500	27,500
UV	Spec	Tier 2	Increase	USD	22,000	20,000	30,250	27,500
UV	Hedge/Member	Tier 2	Increase	USD	20,000	20,000	27,500	27,500
EUROPE JET KERO NWE CALSWAP (UJ)								
UJ	Spec		Increase	USD	33,000	30,000	49,500	45,000
UJ	Hedge/Member		Increase	USD	30,000	30,000	45,000	45,000
EUROPEAN GASOIL ICE FUTURE (7F)								
7F	Spec		Increase	USD	3,375	2,500	3,713	2,750
7F	Hedge/Member		Increase	USD	2,500	2,500	2,750	2,750
7F	Spec		Increase	USD	3,375	2,500	3,713	2,750
7F	Hedge/Member		Increase	USD	2,500	2,500	2,750	2,750
7F	Spec		Increase	USD	3,375	2,500	3,713	2,750
7F	Hedge/Member		Increase	USD	2,500	2,500	2,750	2,750
7F	Spec		Increase	USD	3,375	2,500	3,713	2,750
7F	Hedge/Member		Increase	USD	2,500	2,500	2,750	2,750
EUROPEAN GASOIL ICE TAS FUTURE (7FT)								
7FT	Spec		Increase	USD	33,750	25,000	37,125	27,500
7FT	Hedge/Member		Increase	USD	25,000	25,000	27,500	27,500
7FT	Spec		Increase	USD	33,750	25,000	37,125	27,500
7FT	Hedge/Member		Increase	USD	25,000	25,000	27,500	27,500
7FT	Spec		Increase	USD	33,750	25,000	37,125	27,500
7FT	Hedge/Member		Increase	USD	25,000	25,000	27,500	27,500
7FT	Spec		Increase	USD	33,750	25,000	37,125	27,500
7FT	Hedge/Member		Increase	USD	25,000	25,000	27,500	27,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FAME 0 (ARGUS) BIODSL FOB RTTRDM (2L)								
2L	Spec		Increase	USD	5,500	5,000	7,150	6,500
2L	Hedge/Member		Increase	USD	5,000	5,000	6,500	6,500
GAS EUROBOB (ARGUS) BALMO (7R)								
7R	Spec		Increase	USD	44,000	40,000	55,000	50,000
7R	Hedge/Member		Increase	USD	40,000	40,000	50,000	50,000
GAS EURO-BOB OXY (ARG) NEW BRG (7H)								
7H	Spec	Tier 1	Increase	USD	44,000	40,000	49,500	45,000
7H	Hedge/Member	Tier 1	Increase	USD	40,000	40,000	45,000	45,000
7H	Spec	Tier 2	Increase	USD	44,000	40,000	49,500	45,000
7H	Hedge/Member	Tier 2	Increase	USD	40,000	40,000	45,000	45,000
GASOIL 0.1 CARGOES CIF NEW (TW)								
TW	Spec		Decrease	USD	38,500	35,000	44,000	40,000
TW	Hedge/Member		Decrease	USD	35,000	35,000	40,000	40,000
GASOIL 0.1 ROTTERDAM BARGES SW (VL)								
VL	Spec		Increase	USD	38,500	35,000	44,000	40,000
VL	Hedge/Member		Increase	USD	35,000	35,000	40,000	40,000
GASOIL BULLET SWAP (BG)								
BG	Spec		Increase	USD	33,750	25,000	37,125	27,500
BG	Hedge/Member		Increase	USD	25,000	25,000	27,500	27,500
BG	Spec		Increase	USD	33,750	25,000	37,125	27,500
BG	Hedge/Member		Increase	USD	25,000	25,000	27,500	27,500
BG	Spec		Increase	USD	33,750	25,000	37,125	27,500
BG	Hedge/Member		Increase	USD	25,000	25,000	27,500	27,500
BG	Spec		Increase	USD	33,750	25,000	37,125	27,500
BG	Hedge/Member		Increase	USD	25,000	25,000	27,500	27,500
GASOIL CALENDAR SWAP (GX)								
GX	Spec	Tier 1	Increase	USD	33,750	25,000	37,125	27,500
GX	Hedge/Member	Tier 1	Increase	USD	25,000	25,000	27,500	27,500
GX	Spec	Tier 2	Increase	USD	33,750	25,000	37,125	27,500
GX	Hedge/Member	Tier 2	Increase	USD	25,000	25,000	27,500	27,500
GX	Spec	Tier 3	Increase	USD	33,750	25,000	37,125	27,500
GX	Hedge/Member	Tier 3	Increase	USD	25,000	25,000	27,500	27,500
GX	Spec	Tier 4	Increase	USD	33,750	25,000	37,125	27,500
GX	Hedge/Member	Tier 4	Increase	USD	25,000	25,000	27,500	27,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GASOIL MINI CALENDAR SWAP (QA)								
QA	Spec	Tier 1	Increase	USD	3,375	2,500	3,713	2,750
QA	Hedge/Member	Tier 1	Increase	USD	2,500	2,500	2,750	2,750
QA	Spec	Tier 2	Increase	USD	3,375	2,500	3,713	2,750
QA	Hedge/Member	Tier 2	Increase	USD	2,500	2,500	2,750	2,750
QA	Spec	Tier 3	Increase	USD	3,375	2,500	3,713	2,750
QA	Hedge/Member	Tier 3	Increase	USD	2,500	2,500	2,750	2,750
QA	Spec	Tier 4	Increase	USD	3,375	2,500	3,713	2,750
QA	Hedge/Member	Tier 4	Increase	USD	2,500	2,500	2,750	2,750
GC ULSD ARGUS CAL SWAP (AJ)								
AJ	Spec		Increase	USD	4,950	4,500	7,150	6,500
AJ	Hedge/Member		Increase	USD	4,500	4,500	6,500	6,500
GULF COAST HEAT OIL (OPIS) SWP (7O)								
7O	Spec		Increase	USD	6,600	6,000	7,150	6,500
7O	Hedge/Member		Increase	USD	6,000	6,000	6,500	6,500
GULF COAST HEATING OIL CLNDR SWAP (GP)								
GP	Spec		Increase	USD	6,600	6,000	7,150	6,500
GP	Hedge/Member		Increase	USD	6,000	6,000	6,500	6,500
GULF COAST NO.6 FUEL OIL 3.0%S SWAP (MF)								
MF	Spec		Increase	USD	3,300	3,000	4,400	4,000
MF	Hedge/Member		Increase	USD	3,000	3,000	4,000	4,000
GULF COAST ULSD (OPIS) SWAP (5P)								
5P	Spec		Increase	USD	4,950	4,500	7,150	6,500
5P	Hedge/Member		Increase	USD	4,500	4,500	6,500	6,500
GULF COAST ULSD CALENDAR SWAP (LY)								
LY	Spec		Increase	USD	4,950	4,500	7,150	6,500
LY	Hedge/Member		Increase	USD	4,500	4,500	6,500	6,500
GULF COST HEAT OIL(ARGUS) SWP (4U)								
4U	Spec		Increase	USD	6,600	6,000	7,150	6,500
4U	Hedge/Member		Increase	USD	6,000	6,000	6,500	6,500
HEATING OIL FUTURES NYMEX (BH)								
BH	Spec	Tier 1	Increase	USD	5,063	3,750	6,413	4,750
BH	Hedge/Member	Tier 1	Increase	USD	3,750	3,750	4,750	4,750
BH	Spec	Tier 2	Increase	USD	5,063	3,750	6,413	4,750
BH	Hedge/Member	Tier 2	Increase	USD	3,750	3,750	4,750	4,750
BH	Spec	Tier 3	Increase	USD	5,063	3,750	6,413	4,750
BH	Hedge/Member	Tier 3	Increase	USD	3,750	3,750	4,750	4,750
BH	Spec	Tier 4	Increase	USD	4,725	3,500	6,075	4,500
BH	Hedge/Member	Tier 4	Increase	USD	3,500	3,500	4,500	4,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HEATING OIL FUTURES NYMEX (HO)								
HO	Spec	Tier 1	Increase	USD	5,063	3,750	6,413	4,750
HO	Hedge/Member	Tier 1	Increase	USD	3,750	3,750	4,750	4,750
HO	Spec	Tier 2	Increase	USD	5,063	3,750	6,413	4,750
HO	Hedge/Member	Tier 2	Increase	USD	3,750	3,750	4,750	4,750
HO	Spec	Tier 3	Increase	USD	5,063	3,750	6,413	4,750
HO	Hedge/Member	Tier 3	Increase	USD	3,750	3,750	4,750	4,750
HO	Spec	Tier 4	Increase	USD	4,725	3,500	6,075	4,500
HO	Hedge/Member	Tier 4	Increase	USD	3,500	3,500	4,500	4,500
HEATING OIL LAST DAY FINANCIAL FUT (23)								
23	Spec		Increase	USD	5,063	3,750	6,413	4,750
23	Hedge/Member		Increase	USD	3,750	3,750	4,750	4,750
23	Spec		Increase	USD	5,063	3,750	6,413	4,750
23	Hedge/Member		Increase	USD	3,750	3,750	4,750	4,750
23	Spec		Increase	USD	5,063	3,750	6,413	4,750
23	Hedge/Member		Increase	USD	3,750	3,750	4,750	4,750
23	Spec		Increase	USD	4,725	3,500	6,075	4,500
23	Hedge/Member		Increase	USD	3,500	3,500	4,500	4,500
HEATING OIL TRADE AT SETTLEMENT (HOT)								
HOT	Spec	Tier 1	Increase	USD	5,063	3,750	6,413	4,750
HOT	Hedge/Member	Tier 1	Increase	USD	3,750	3,750	4,750	4,750
HOT	Spec	Tier 2	Increase	USD	5,063	3,750	6,413	4,750
HOT	Hedge/Member	Tier 2	Increase	USD	3,750	3,750	4,750	4,750
HOT	Spec	Tier 3	Increase	USD	5,063	3,750	6,413	4,750
HOT	Hedge/Member	Tier 3	Increase	USD	3,750	3,750	4,750	4,750
HOT	Spec	Tier 4	Increase	USD	4,725	3,500	6,075	4,500
HOT	Hedge/Member	Tier 4	Increase	USD	3,500	3,500	4,500	4,500
JAPAN C&F NAPHTHA SWAP (JA)								
JA	Spec	Tier 1	Increase	USD	33,000	30,000	38,500	35,000
JA	Hedge/Member	Tier 1	Increase	USD	30,000	30,000	35,000	35,000
JA	Spec	Tier 2	Increase	USD	33,000	30,000	38,500	35,000
JA	Hedge/Member	Tier 2	Increase	USD	30,000	30,000	35,000	35,000
JET FUEL BARGES RDAM BALMO (X9)								
X9	Spec		Increase	USD	44,000	40,000	55,000	50,000
X9	Hedge/Member		Increase	USD	40,000	40,000	50,000	50,000
LA CARB DIESEL (OPIS) (LX)								
LX	Spec		Increase	USD	5,225	4,750	7,150	6,500
LX	Hedge/Member		Increase	USD	4,750	4,750	6,500	6,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MIN EUR 1% FUEL OIL CRGO FOBNWE SWP (0B)								
0B	Spec		Increase	USD	2,200	2,000	3,025	2,750
0B	Hedge/Member		Increase	USD	2,000	2,000	2,750	2,750
MINEUR1%FUEL OIL CRGO FOB NWE BALMO (0C)								
0C	Spec	Tier 1	Increase	USD	3,300	3,000	4,400	4,000
0C	Hedge/Member	Tier 1	Increase	USD	3,000	3,000	4,000	4,000
0C	Spec	Tier 2	Increase	USD	3,300	3,000	4,400	4,000
0C	Hedge/Member	Tier 2	Increase	USD	3,000	3,000	4,000	4,000
MINI EUR1%FUELOIL FOB RDM BALMO SW (0A)								
0A	Spec		Increase	USD	3,630	3,300	4,400	4,000
0A	Hedge/Member		Increase	USD	3,300	3,300	4,000	4,000
MINI EURO 1% FUEL OIL FOB RDM SWP FT (T0)								
T0	Spec		Increase	USD	2,200	2,000	3,025	2,750
T0	Hedge/Member		Increase	USD	2,000	2,000	2,750	2,750
MINI EURO 3.5% FUEL OIL FOB RDM SWP (0D)								
0D	Spec	Tier 1	Increase	USD	2,200	2,000	3,025	2,750
0D	Hedge/Member	Tier 1	Increase	USD	2,000	2,000	2,750	2,750
0D	Spec	Tier 2	Increase	USD	2,200	2,000	3,025	2,750
0D	Hedge/Member	Tier 2	Increase	USD	2,000	2,000	2,750	2,750
MINI SINGP FUEL OIL 180CST SWP FUT (0F)								
0F	Spec	Tier 1	Increase	USD	1,925	1,750	2,750	2,500
0F	Hedge/Member	Tier 1	Increase	USD	1,750	1,750	2,500	2,500
0F	Spec	Tier 2	Increase	USD	1,925	1,750	2,750	2,500
0F	Hedge/Member	Tier 2	Increase	USD	1,750	1,750	2,500	2,500
MINI SINGP FUELOIL 180 BALMO SWP FT (5L)								
5L	Spec	Tier 1	Increase	USD	2,420	2,200	3,300	3,000
5L	Hedge/Member	Tier 1	Increase	USD	2,200	2,200	3,000	3,000
5L	Spec	Tier 2	Increase	USD	2,420	2,200	3,300	3,000
5L	Hedge/Member	Tier 2	Increase	USD	2,200	2,200	3,000	3,000
MNI EUR3.5 FUEL OIL FOB RDM BALMOSW (0E)								
0E	Spec	Tier 1	Increase	USD	3,025	2,750	4,400	4,000
0E	Hedge/Member	Tier 1	Increase	USD	2,750	2,750	4,000	4,000
0E	Spec	Tier 2	Increase	USD	3,025	2,750	4,400	4,000
0E	Hedge/Member	Tier 2	Increase	USD	2,750	2,750	4,000	4,000
NEW YORK ULSD (ARGUS) SWAP (5Y)								
5Y	Spec		Increase	USD	6,600	6,000	7,150	6,500
5Y	Hedge/Member		Increase	USD	6,000	6,000	6,500	6,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY 3.0% FUEL OIL (PLATTS) SWP (H1)								
H1	Spec		Increase	USD	5,500	5,000	6,050	5,500
H1	Hedge/Member		Increase	USD	5,000	5,000	5,500	5,500
NY HARBOR RESIDUAL FUEL 1.0% S SWAP (MM)								
MM	Spec		Increase	USD	3,025	2,750	4,400	4,000
MM	Hedge/Member		Increase	USD	2,750	2,750	4,000	4,000
NYMEX NY HARBOR HEAT OIL CLNDR SWAP (MP)								
MP	Spec	Tier 1	Increase	USD	5,063	3,750	6,413	4,750
MP	Hedge/Member	Tier 1	Increase	USD	3,750	3,750	4,750	4,750
MP	Spec	Tier 2	Increase	USD	5,063	3,750	6,413	4,750
MP	Hedge/Member	Tier 2	Increase	USD	3,750	3,750	4,750	4,750
MP	Spec	Tier 3	Increase	USD	5,063	3,750	6,413	4,750
MP	Hedge/Member	Tier 3	Increase	USD	3,750	3,750	4,750	4,750
MP	Spec	Tier 4	Increase	USD	4,725	3,500	6,075	4,500
MP	Hedge/Member	Tier 4	Increase	USD	3,500	3,500	4,500	4,500
NYMEX RBOB GASOLINE FUTURES (RT)								
RT	Spec	Tier 1	Increase	USD	5,400	4,000	6,750	5,000
RT	Hedge/Member	Tier 1	Increase	USD	4,000	4,000	5,000	5,000
RT	Spec	Tier 2	Increase	USD	5,400	4,000	6,750	5,000
RT	Hedge/Member	Tier 2	Increase	USD	4,000	4,000	5,000	5,000
RT	Spec	Tier 3	Increase	USD	5,063	3,750	6,413	4,750
RT	Hedge/Member	Tier 3	Increase	USD	3,750	3,750	4,750	4,750
RT	Spec	Tier 4	Increase	USD	4,725	3,500	5,400	4,000
RT	Hedge/Member	Tier 4	Increase	USD	3,500	3,500	4,000	4,000
PREMIUM UNLD 10PPM CARGOES CIF (4G)								
4G	Spec		Increase	USD	44,000	40,000	55,000	50,000
4G	Hedge/Member		Increase	USD	40,000	40,000	50,000	50,000
RBOB CALENDAR SWAP FUTURE (RL)								
RL	Spec	Tier 1	Increase	USD	5,400	4,000	6,750	5,000
RL	Hedge/Member	Tier 1	Increase	USD	4,000	4,000	5,000	5,000
RL	Spec	Tier 2	Increase	USD	5,400	4,000	6,750	5,000
RL	Hedge/Member	Tier 2	Increase	USD	4,000	4,000	5,000	5,000
RL	Spec	Tier 3	Increase	USD	5,063	3,750	6,413	4,750
RL	Hedge/Member	Tier 3	Increase	USD	3,750	3,750	4,750	4,750
RL	Spec	Tier 4	Increase	USD	4,725	3,500	5,400	4,000
RL	Hedge/Member	Tier 4	Increase	USD	3,500	3,500	4,000	4,000

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 FUTURES (RB)

RB	Spec	Tier 1	Increase	USD	5,400	4,000	6,750	5,000
RB	Hedge/Member	Tier 1	Increase	USD	4,000	4,000	5,000	5,000
RB	Spec	Tier 2	Increase	USD	5,400	4,000	6,750	5,000
RB	Hedge/Member	Tier 2	Increase	USD	4,000	4,000	5,000	5,000
RB	Spec	Tier 3	Increase	USD	5,063	3,750	6,413	4,750
RB	Hedge/Member	Tier 3	Increase	USD	3,750	3,750	4,750	4,750
RB	Spec	Tier 4	Increase	USD	4,725	3,500	5,400	4,000
RB	Hedge/Member	Tier 4	Increase	USD	3,500	3,500	4,000	4,000

RBOB LAST DAY FINANCIAL FUTURES (27)

27	Spec		Increase	USD	5,400	4,000	6,750	5,000
27	Hedge/Member		Increase	USD	4,000	4,000	5,000	5,000
27	Spec		Increase	USD	5,400	4,000	6,750	5,000
27	Hedge/Member		Increase	USD	4,000	4,000	5,000	5,000
27	Spec		Increase	USD	5,063	3,750	6,413	4,750
27	Hedge/Member		Increase	USD	3,750	3,750	4,750	4,750
27	Spec		Increase	USD	4,725	3,500	5,400	4,000
27	Hedge/Member		Increase	USD	3,500	3,500	4,000	4,000

RBOB TRADE AT SETTLEMENT (RBT)

RBT	Spec	Tier 1	Increase	USD	5,400	4,000	6,750	5,000
RBT	Hedge/Member	Tier 1	Increase	USD	4,000	4,000	5,000	5,000
RBT	Spec	Tier 2	Increase	USD	5,400	4,000	6,750	5,000
RBT	Hedge/Member	Tier 2	Increase	USD	4,000	4,000	5,000	5,000
RBT	Spec	Tier 3	Increase	USD	5,063	3,750	6,413	4,750
RBT	Hedge/Member	Tier 3	Increase	USD	3,750	3,750	4,750	4,750
RBT	Spec	Tier 4	Increase	USD	4,725	3,500	5,400	4,000
RBT	Hedge/Member	Tier 4	Increase	USD	3,500	3,500	4,000	4,000

SINGAPORE 180CST BALMO (BS)

BS	Spec	Tier 1	Increase	USD	24,200	22,000	33,000	30,000
BS	Hedge/Member	Tier 1	Increase	USD	22,000	22,000	30,000	30,000
BS	Spec	Tier 2	Increase	USD	24,200	22,000	33,000	30,000
BS	Hedge/Member	Tier 2	Increase	USD	22,000	22,000	30,000	30,000

SINGAPORE 380CST BALMO (BT)

BT	Spec	Tier 1	Increase	USD	27,500	25,000	33,000	30,000
BT	Hedge/Member	Tier 1	Increase	USD	25,000	25,000	30,000	30,000
BT	Spec	Tier 2	Increase	USD	27,500	25,000	33,000	30,000
BT	Hedge/Member	Tier 2	Increase	USD	25,000	25,000	30,000	30,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SINGAPORE 380CST FUEL OIL SWAP (SE)								
SE	Spec	Tier 1	Increase	USD	19,250	17,500	27,500	25,000
SE	Hedge/Member	Tier 1	Increase	USD	17,500	17,500	25,000	25,000
SE	Spec	Tier 2	Increase	USD	19,250	17,500	27,500	25,000
SE	Hedge/Member	Tier 2	Increase	USD	17,500	17,500	25,000	25,000
SINGAPORE FUEL 180CST CALSWAP (UA)								
UA	Spec	Tier 1	Increase	USD	19,250	17,500	27,500	25,000
UA	Hedge/Member	Tier 1	Increase	USD	17,500	17,500	25,000	25,000
UA	Spec	Tier 2	Increase	USD	19,250	17,500	27,500	25,000
UA	Hedge/Member	Tier 2	Increase	USD	17,500	17,500	25,000	25,000
SINGAPORE JET KEROSENE SWAP (KS)								
KS	Spec	Tier 1	Increase	USD	4,400	4,000	5,500	5,000
KS	Hedge/Member	Tier 1	Increase	USD	4,000	4,000	5,000	5,000
KS	Spec	Tier 2	Increase	USD	4,400	4,000	5,500	5,000
KS	Hedge/Member	Tier 2	Increase	USD	4,000	4,000	5,000	5,000
SINGAPORE NAPHTHA SWAP (SP)								
SP	Spec		Increase	USD	4,125	3,750	5,500	5,000
SP	Hedge/Member		Increase	USD	3,750	3,750	5,000	5,000
ULSD 10PPM CARGOES CIF NWE S (TY)								
TY	Spec		Increase	USD	38,500	35,000	44,000	40,000
TY	Hedge/Member		Increase	USD	35,000	35,000	40,000	40,000
ULSD 10PPM CIF MED BALMO SWP (X7)								
X7	Spec		Increase	USD	44,000	40,000	49,500	45,000
X7	Hedge/Member		Increase	USD	40,000	40,000	45,000	45,000