12-164

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, April 19, 2012

To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html and subscribe to the Performance Bond Rates Advisory Notice listserver.

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below.

The rates will be effective after the close of business on **Monday, April 23, 2012.**

Current rates as of:

Thursday, April 19, 2012.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
			CRUDE OIL - Intra Spreads					
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 10-12 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	203	150	135	100
BBT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 10-12 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	203	150	135	100
BB	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 11-13 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	203	150	135	100
BBT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 11-13 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	203	150	135	100
BB	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 12-14 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	203	150	135	100
BBT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 12-14 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	203	150	135	100
BB	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 1-3 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	1,013	750	675	500
BBT	Hedge/Member		Decrease	USD	750	750	500	500
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 1-3 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	1,013	750	675	500
BB	Hedge/Member		Decrease	USD	750	750	500	500
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 1-3 (MICRO BRENT CRUDE OIL FUTURES)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
MBZ	Spec		Decrease	USD	1	1	1	1
MBZ	Hedge/Member		Decrease	USD	1	1	1	1
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 13-15 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	203	150	135	100
BBT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 13-15 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	203	150	135	100
BB	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 14-16 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	203	150	135	100
BBT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 14-16 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	203	150	135	100
BB	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 15-17 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	203	150	135	100
BBT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 15-17 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	203	150	135	100
BB	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 16-18 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	203	150	135	100
BBT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 16-18 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	203	150	135	100
BB	Hedge/Member		Decrease	USD	150	150	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 2-4 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	810	600	540	400
BBT	Hedge/Member		Decrease	USD	600	600	400	400
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 2-4 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	810	600	540	400
BB	Hedge/Member		Decrease	USD	600	600	400	400
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 5-7 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	203	150	135	100
BBT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 5-7 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	203	150	135	100
BB	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 6-8 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	203	150	135	100
BBT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 6-8 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	203	150	135	100
BB	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 7-9 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	203	150	135	100
BBT	Hedge/Member		Decrease	USD	150	150	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 7-9 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	203	150	135	100
BB	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 8-10 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	203	150	135	100
BBT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 8-10 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	203	150	135	100
BB	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 9-11 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	203	150	135	100
BBT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Month 9-11 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	203	150	135	100
BB	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 10-12 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	203	150	135	100
BZL	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 10-12 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	203	150	135	100
BZS	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 10-12 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	203	150	135	100
BZ	Hedge/Member		Decrease	USD	150	150	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 10-12 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	203	150	135	100
BZT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 11-13 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	203	150	135	100
BZL	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 11-13 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	203	150	135	100
BZS	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 11-13 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	203	150	135	100
BZ	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 11-13 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	203	150	135	100
BZT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 12-14 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	203	150	135	100
BZL	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 12-14 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	203	150	135	100
BZS	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 12-14 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	203	150	135	100
BZ	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 12-14 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	203	150	135	100
BZT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 1-3 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	1,013	750	675	500
BZL	Hedge/Member		Decrease	USD	750	750	500	500
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 1-3 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	1,013	750	675	500
BZS	Hedge/Member		Decrease	USD	750	750	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 1-3 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	1,013	750	675	500
BZ	Hedge/Member		Decrease	USD	750	750	500	500
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 1-3 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	1,013	750	675	500
BZT	Hedge/Member		Decrease	USD	750	750	500	500
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 13-15 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	203	150	135	100
BZL	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 13-15 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	203	150	135	100
BZS	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 13-15 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	203	150	135	100
BZ	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 13-15 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	203	150	135	100
BZT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 14-16 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	203	150	135	100
BZL	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 14-16 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	203	150	135	100
BZS	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 14-16 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	203	150	135	100
BZ	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 14-16 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	203	150	135	100
BZT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 15-17 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	203	150	135	100
BZL	Hedge/Member		Decrease	USD	150	150	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 15-17 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	203	150	135	100
BZS	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 15-17 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	203	150	135	100
BZ	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 15-17 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	203	150	135	100
BZT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 16-18 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	203	150	135	100
BZL	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 16-18 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	203	150	135	100
BZS	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 16-18 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	203	150	135	100
BZ	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 16-18 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	203	150	135	100
BZT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 2-4 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	810	600	540	400
BZL	Hedge/Member		Decrease	USD	600	600	400	400
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 2-4 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	810	600	540	400
BZS	Hedge/Member		Decrease	USD	600	600	400	400
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 2-4 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	810	600	540	400
BZ	Hedge/Member		Decrease	USD	600	600	400	400
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 2-4 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	810	600	540	400
BZT	Hedge/Member		Decrease	USD	600	600	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 5-7 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	203	150	135	100
BZL	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 5-7 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	203	150	135	100
BZS	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 5-7 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	203	150	135	100
BZ	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 5-7 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	203	150	135	100
BZT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 6-8 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	203	150	135	100
BZL	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 6-8 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	203	150	135	100
BZS	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 6-8 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	203	150	135	100
BZ	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 6-8 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	203	150	135	100
BZT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 7-9 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	203	150	135	100
BZL	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 7-9 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	203	150	135	100
BZS	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 7-9 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	203	150	135	100
BZ	Hedge/Member		Decrease	USD	150	150	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 7-9 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	203	150	135	100
BZT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 8-10 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	203	150	135	100
BZL	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 8-10 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	203	150	135	100
BZS	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 8-10 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	203	150	135	100
BZ	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 8-10 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	203	150	135	100
BZT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 9-11 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	203	150	135	100
BZL	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 9-11 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	203	150	135	100
BZS	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 9-11 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	203	150	135	100
BZ	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - 1 Month Butterfly Months 9-11 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	203	150	135	100
BZT	Hedge/Member		Decrease	USD	150	150	100	100
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT CALENDAR SWAP)								
CY	Spec		Decrease	USD	1,013	750	675	500
CY	Hedge/Member		Decrease	USD	750	750	500	500
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	1,013	750	675	500
BZL	Hedge/Member		Decrease	USD	750	750	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	1,013	750	675	500
BZS	Hedge/Member		Decrease	USD	750	750	500	500
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	1,013	750	675	500
BBT	Hedge/Member		Decrease	USD	750	750	500	500
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	1,013	750	675	500
BB	Hedge/Member		Decrease	USD	750	750	500	500
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	1,013	750	675	500
BZ	Hedge/Member		Decrease	USD	750	750	500	500
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	1,013	750	675	500
BZT	Hedge/Member		Decrease	USD	750	750	500	500
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (ICE BRENT (SINGAPORE MARKER) SWAP)								
IBS	Spec		Decrease	USD	1,013	750	675	500
IBS	Hedge/Member		Decrease	USD	750	750	500	500
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 2 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Decrease	USD	1	1	1	1
MBZ	Hedge/Member		Decrease	USD	1	1	1	1
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	1,350	1,000	878	650
BBT	Hedge/Member		Decrease	USD	1,000	1,000	650	650
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	1,350	1,000	878	650
BB	Hedge/Member		Decrease	USD	1,000	1,000	650	650
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Decrease	USD	1	1	1	1
MBZ	Hedge/Member		Decrease	USD	1	1	1	1
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT CALENDAR SWAP)								
CY	Spec		Decrease	USD	1,350	1,000	878	650
CY	Hedge/Member		Decrease	USD	1,000	1,000	650	650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	1,350	1,000	878	650
BZL	Hedge/Member		Decrease	USD	1,000	1,000	650	650
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	1,350	1,000	878	650
BZS	Hedge/Member		Decrease	USD	1,000	1,000	650	650
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	1,350	1,000	878	650
BZ	Hedge/Member		Decrease	USD	1,000	1,000	650	650
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	1,350	1,000	878	650
BZT	Hedge/Member		Decrease	USD	1,000	1,000	650	650
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 3 (ICE BRENT (SINGAPORE MARKER) SWAP)								
IBS	Spec		Decrease	USD	1,350	1,000	878	650
IBS	Hedge/Member		Decrease	USD	1,000	1,000	650	650
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	1,080	800	810	600
BBT	Hedge/Member		Decrease	USD	800	800	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	1,080	800	810	600
BB	Hedge/Member		Decrease	USD	800	800	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Decrease	USD	1	1	1	1
MBZ	Hedge/Member		Decrease	USD	1	1	1	1
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT CALENDAR SWAP)								
CY	Spec		Decrease	USD	1,080	800	810	600
CY	Hedge/Member		Decrease	USD	800	800	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	1,080	800	810	600
BZL	Hedge/Member		Decrease	USD	800	800	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	1,080	800	810	600
BZS	Hedge/Member		Decrease	USD	800	800	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	1,080	800	810	600
BZ	Hedge/Member		Decrease	USD	800	800	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	1,080	800	810	600
BZT	Hedge/Member		Decrease	USD	800	800	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (ICE BRENT (SINGAPORE MARKER) SWAP)								
IBS	Spec		Decrease	USD	1,080	800	810	600
IBS	Hedge/Member		Decrease	USD	800	800	600	600
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT CALENDAR SWAP)								
CY	Spec		Decrease	USD	1,013	750	878	650
CY	Hedge/Member		Decrease	USD	750	750	650	650
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	1,013	750	878	650
BZL	Hedge/Member		Decrease	USD	750	750	650	650
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	1,013	750	878	650
BZS	Hedge/Member		Decrease	USD	750	750	650	650
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	1,013	750	878	650
BBT	Hedge/Member		Decrease	USD	750	750	650	650
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	1,013	750	878	650
BB	Hedge/Member		Decrease	USD	750	750	650	650
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	1,013	750	878	650
BZ	Hedge/Member		Decrease	USD	750	750	650	650
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	1,013	750	878	650
BZT	Hedge/Member		Decrease	USD	750	750	650	650
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (ICE BRENT (SINGAPORE MARKER) SWAP)								
IBS	Spec		Decrease	USD	1,013	750	878	650
IBS	Hedge/Member		Decrease	USD	750	750	650	650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 3 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Decrease	USD	1	1	1	1
MBZ	Hedge/Member		Decrease	USD	1	1	1	1
Dated Brent Crude Oil Calendar Swap - All Months (EUROPE DATED BRENT SWAP)								
UB	Spec		Increase	USD	880	800	1,100	1,000
UB	Hedge/Member		Increase	USD	800	800	1,000	1,000
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	338	250	135	100
CL	Hedge/Member		Decrease	USD	250	250	100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	338	250	135	100
CLL	Hedge/Member		Decrease	USD	250	250	100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	338	250	135	100
CLS	Hedge/Member		Decrease	USD	250	250	100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	338	250	135	100
CLT	Hedge/Member		Decrease	USD	250	250	100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	338	250	135	100
XCT	Hedge/Member		Decrease	USD	250	250	100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	68	50	27	20
XC	Hedge/Member		Decrease	USD	50	50	20	20
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20 - 22 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20 - 22 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20 - 22 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20 - 22 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20 - 22 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20 - 22 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 2-4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	675	500	405	300
CL	Hedge/Member		Decrease	USD	500	500	300	300
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 2-4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	675	500	405	300
CLL	Hedge/Member		Decrease	USD	500	500	300	300
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 2-4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	675	500	405	300
CLS	Hedge/Member		Decrease	USD	500	500	300	300
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 2-4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	675	500	405	300
CLT	Hedge/Member		Decrease	USD	500	500	300	300
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 2-4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	675	500	405	300
XCT	Hedge/Member		Decrease	USD	500	500	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 2-4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	135	100	81	60
XC	Hedge/Member		Decrease	USD	100	100	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			101	75
CL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			101	75
CLL	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			101	75
CLS	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			101	75
CLT	Hedge/Member		New	USD			75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			101	75
XCT	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			20	15
XC	Hedge/Member		New	USD			15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	338	250	203	150
CL	Hedge/Member		Decrease	USD	250	250	150	150
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	338	250	203	150
CLL	Hedge/Member		Decrease	USD	250	250	150	150
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	338	250	203	150
CLS	Hedge/Member		Decrease	USD	250	250	150	150
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	338	250	203	150
CLT	Hedge/Member		Decrease	USD	250	250	150	150
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	338	250	203	150
XCT	Hedge/Member		Decrease	USD	250	250	150	150
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	68	50	41	30
XC	Hedge/Member		Decrease	USD	50	50	30	30
Light Sweet Crude Oil (CL) - 1 Month Condor Month 16-19 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 16-19 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 16-19 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Condor Month 16-19 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 16-19 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 16-19 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 17-20 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 17-20 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 17-20 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 17-20 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 17-20 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 17-20 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 18-21 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 18-21 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Condor Month 18-21 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 18-21 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 18-21 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 18-21 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 19-22 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 19-22 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 19-22 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 19-22 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 19-22 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 19-22 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 20-23 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Condor Month 20-23 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 20-23 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 20-23 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 20-23 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 20-23 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 21-24 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 21-24 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 21-24 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 21-24 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 21-24 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 21-24 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Condor Month 22-25 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 22-25 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 22-25 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 22-25 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 22-25 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 22-25 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 23-26 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 23-26 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 23-26 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 23-26 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 23-26 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Condor Month 23-26 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 24-27 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 24-27 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 24-27 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 24-27 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 24-27 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 24-27 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 25-28 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 25-28 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 25-28 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 25-28 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Condor Month 25-28 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 25-28 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 26-29 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 26-29 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 26-29 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 26-29 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 26-29 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 26-29 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 27-30 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 27-30 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 27-30 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Condor Month 27-30 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 27-30 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 27-30 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 28-31 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 28-31 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 28-31 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 28-31 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 28-31 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 28-31 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 29-32 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 29-32 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Condor Month 29-32 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 29-32 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 29-32 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 29-32 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 30-33 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 30-33 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 30-33 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 30-33 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 30-33 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 30-33 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 31-34 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Condor Month 31-34 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 31-34 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 31-34 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 31-34 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 31-34 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 32-35 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 32-35 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 32-35 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 32-35 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 32-35 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 32-35 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Condor Month 33-36 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 33-36 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 33-36 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 33-36 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 33-36 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 33-36 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 34-37 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 34-37 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 34-37 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 34-37 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 34-37 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Condor Month 34-37 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 35-38 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 35-38 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 35-38 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 35-38 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 35-38 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 35-38 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 36-39 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			135	100
CL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 36-39 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			135	100
CLL	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 36-39 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			135	100
CLS	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 36-39 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			135	100
CLT	Hedge/Member		New	USD			100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Condor Month 36-39 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			135	100
XCT	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 36-39 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		New	USD			27	20
XC	Hedge/Member		New	USD			20	20
Light Sweet Crude Oil (CL) - 1 Month Condor Month 5-8 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	203	150	135	100
CL	Hedge/Member		Decrease	USD	150	150	100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 5-8 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	203	150	135	100
CLL	Hedge/Member		Decrease	USD	150	150	100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 5-8 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	203	150	135	100
CLS	Hedge/Member		Decrease	USD	150	150	100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 5-8 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	203	150	135	100
CLT	Hedge/Member		Decrease	USD	150	150	100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 5-8 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	203	150	135	100
XCT	Hedge/Member		Decrease	USD	150	150	100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 5-8 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	41	30	27	20
XC	Hedge/Member		Decrease	USD	30	30	20	20
Light Sweet Crude Oil (CL) - Butterfly Dec 2012, Jun 2013, Dec 2013 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	473	350	338	250
CL	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL) - Butterfly Dec 2012, Jun 2013, Dec 2013 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	473	350	338	250
CLL	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL) - Butterfly Dec 2012, Jun 2013, Dec 2013 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	473	350	338	250
CLS	Hedge/Member		Decrease	USD	350	350	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Butterfly Dec 2012, Jun 2013, Dec 2013 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	473	350	338	250
CLT	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL) - Butterfly Dec 2012, Jun 2013, Dec 2013 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	473	350	338	250
XCT	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL) - Butterfly Dec 2012, Jun 2013, Dec 2013 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	95	70	68	50
XC	Hedge/Member		Decrease	USD	70	70	50	50
Light Sweet Crude Oil (CL) - Butterfly Dec 2013, Jun 2014, Dec 2014 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	540	400	473	350
CL	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2013, Jun 2014, Dec 2014 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	540	400	473	350
CLL	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2013, Jun 2014, Dec 2014 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	540	400	473	350
CLS	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2013, Jun 2014, Dec 2014 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	540	400	473	350
CLT	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2013, Jun 2014, Dec 2014 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	540	400	473	350
XCT	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2013, Jun 2014, Dec 2014 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	108	80	95	70
XC	Hedge/Member		Decrease	USD	80	80	70	70
Light Sweet Crude Oil (CL) - Butterfly Dec 2014, Jun 2015, Dec 2015 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	540	400	473	350
CL	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2014, Jun 2015, Dec 2015 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	540	400	473	350
CLL	Hedge/Member		Decrease	USD	400	400	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Butterfly Dec 2014, Jun 2015, Dec 2015 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	540	400	473	350
CLS	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2014, Jun 2015, Dec 2015 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	540	400	473	350
CLT	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2014, Jun 2015, Dec 2015 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	540	400	473	350
XCT	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2014, Jun 2015, Dec 2015 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	108	80	95	70
XC	Hedge/Member		Decrease	USD	80	80	70	70
Light Sweet Crude Oil (CL) - Butterfly Dec 2015, Jun 2016, Dec 2016 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	540	400	473	350
CL	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2015, Jun 2016, Dec 2016 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	540	400	473	350
CLL	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2015, Jun 2016, Dec 2016 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	540	400	473	350
CLS	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2015, Jun 2016, Dec 2016 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	540	400	473	350
CLT	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2015, Jun 2016, Dec 2016 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	540	400	473	350
XCT	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2015, Jun 2016, Dec 2016 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	108	80	95	70
XC	Hedge/Member		Decrease	USD	80	80	70	70
Light Sweet Crude Oil (CL) - Butterfly Dec 2016, Jun 2017, Dec 2017 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	540	400	473	350
CL	Hedge/Member		Decrease	USD	400	400	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Butterfly Dec 2016, Jun 2017, Dec 2017 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	540	400	473	350
CLL	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2016, Jun 2017, Dec 2017 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	540	400	473	350
CLS	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2016, Jun 2017, Dec 2017 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	540	400	473	350
CLT	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2016, Jun 2017, Dec 2017 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	540	400	473	350
XCT	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Dec 2016, Jun 2017, Dec 2017 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	108	80	95	70
XC	Hedge/Member		Decrease	USD	80	80	70	70
Light Sweet Crude Oil (CL) - Butterfly Jun 2012, Dec 2012, Jun 2013 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	473	350	338	250
CL	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL) - Butterfly Jun 2012, Dec 2012, Jun 2013 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	473	350	338	250
CLL	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL) - Butterfly Jun 2012, Dec 2012, Jun 2013 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	473	350	338	250
CLS	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL) - Butterfly Jun 2012, Dec 2012, Jun 2013 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	473	350	338	250
CLT	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL) - Butterfly Jun 2012, Dec 2012, Jun 2013 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	473	350	338	250
XCT	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL) - Butterfly Jun 2012, Dec 2012, Jun 2013 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	95	70	68	50
XC	Hedge/Member		Decrease	USD	70	70	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Butterfly Jun 2013, Dec 2013, Jun 2014 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	473	350	338	250
CL	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL) - Butterfly Jun 2013, Dec 2013, Jun 2014 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	473	350	338	250
CLL	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL) - Butterfly Jun 2013, Dec 2013, Jun 2014 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	473	350	338	250
CLS	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL) - Butterfly Jun 2013, Dec 2013, Jun 2014 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	473	350	338	250
CLT	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL) - Butterfly Jun 2013, Dec 2013, Jun 2014 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	473	350	338	250
XCT	Hedge/Member		Decrease	USD	350	350	250	250
Light Sweet Crude Oil (CL) - Butterfly Jun 2013, Dec 2013, Jun 2014 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	95	70	68	50
XC	Hedge/Member		Decrease	USD	70	70	50	50
Light Sweet Crude Oil (CL) - Butterfly Jun 2014, Dec 2014, Jun 2015 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	540	400	473	350
CL	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Jun 2014, Dec 2014, Jun 2015 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	540	400	473	350
CLL	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Jun 2014, Dec 2014, Jun 2015 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	540	400	473	350
CLS	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Jun 2014, Dec 2014, Jun 2015 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	540	400	473	350
CLT	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Jun 2014, Dec 2014, Jun 2015 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	540	400	473	350
XCT	Hedge/Member		Decrease	USD	400	400	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Butterfly Jun 2014, Dec 2014, Jun 2015 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	108	80	95	70
XC	Hedge/Member		Decrease	USD	80	80	70	70
Light Sweet Crude Oil (CL) - Butterfly Jun 2015, Dec 2015, Jun 2016 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	540	400	473	350
CL	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Jun 2015, Dec 2015, Jun 2016 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	540	400	473	350
CLL	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Jun 2015, Dec 2015, Jun 2016 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	540	400	473	350
CLS	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Jun 2015, Dec 2015, Jun 2016 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	540	400	473	350
CLT	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Jun 2015, Dec 2015, Jun 2016 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	540	400	473	350
XCT	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Jun 2015, Dec 2015, Jun 2016 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	108	80	95	70
XC	Hedge/Member		Decrease	USD	80	80	70	70
Light Sweet Crude Oil (CL) - Butterfly Jun 2016, Dec 2016, Jun 2017 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	540	400	473	350
CL	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Jun 2016, Dec 2016, Jun 2017 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	540	400	473	350
CLL	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Jun 2016, Dec 2016, Jun 2017 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	540	400	473	350
CLS	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Jun 2016, Dec 2016, Jun 2017 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	540	400	473	350
CLT	Hedge/Member		Decrease	USD	400	400	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Butterfly Jun 2016, Dec 2016, Jun 2017 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	540	400	473	350
XCT	Hedge/Member		Decrease	USD	400	400	350	350
Light Sweet Crude Oil (CL) - Butterfly Jun 2016, Dec 2016, Jun 2017 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	108	80	95	70
XC	Hedge/Member		Decrease	USD	80	80	70	70
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	608	450	203	150
26	Hedge/Member		Decrease	USD	450	450	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	608	450	203	150
WS	Hedge/Member		Decrease	USD	450	450	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	608	450	203	150
CL	Hedge/Member		Decrease	USD	450	450	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	608	450	203	150
CLL	Hedge/Member		Decrease	USD	450	450	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	608	450	203	150
CLS	Hedge/Member		Decrease	USD	450	450	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	608	450	203	150
CLT	Hedge/Member		Decrease	USD	450	450	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	304	225	101	75
QM	Hedge/Member		Decrease	USD	225	225	75	75
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	1	0	0	0
MCL	Hedge/Member		Decrease	USD	0	0	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	608	450	203	150
XCT	Hedge/Member		Decrease	USD	450	450	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	122	90	41	30
XC	Hedge/Member		Decrease	USD	90	90	30	30
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	608	450	203	150
CS	Hedge/Member		Decrease	USD	450	450	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	540	400	405	300
26	Hedge/Member		Decrease	USD	400	400	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	540	400	405	300
WS	Hedge/Member		Decrease	USD	400	400	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	540	400	405	300
CL	Hedge/Member		Decrease	USD	400	400	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	540	400	405	300
CLL	Hedge/Member		Decrease	USD	400	400	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	540	400	405	300
CLS	Hedge/Member		Decrease	USD	400	400	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	540	400	405	300
CLT	Hedge/Member		Decrease	USD	400	400	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	270	200	203	150
QM	Hedge/Member		Decrease	USD	200	200	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	1	0	0	0
MCL	Hedge/Member		Decrease	USD	0	0	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	540	400	405	300
XCT	Hedge/Member		Decrease	USD	400	400	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	108	80	81	60
XC	Hedge/Member		Decrease	USD	80	80	60	60
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	540	400	405	300
CS	Hedge/Member		Decrease	USD	400	400	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	540	400	338	250
26	Hedge/Member		Decrease	USD	400	400	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	540	400	338	250
WS	Hedge/Member		Decrease	USD	400	400	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	540	400	338	250
CL	Hedge/Member		Decrease	USD	400	400	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	540	400	338	250
CLL	Hedge/Member		Decrease	USD	400	400	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	540	400	338	250
CLS	Hedge/Member		Decrease	USD	400	400	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	540	400	338	250
CLT	Hedge/Member		Decrease	USD	400	400	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	270	200	169	125
QM	Hedge/Member		Decrease	USD	200	200	125	125
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	1	0	0	0
MCL	Hedge/Member		Decrease	USD	0	0	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	540	400	338	250
XCT	Hedge/Member		Decrease	USD	400	400	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	108	80	68	50
XC	Hedge/Member		Decrease	USD	80	80	50	50
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	540	400	338	250
CS	Hedge/Member		Decrease	USD	400	400	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 4-5 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	203	150	68	50
26	Hedge/Member		Decrease	USD	150	150	50	50
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 4-5 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	203	150	68	50
WS	Hedge/Member		Decrease	USD	150	150	50	50
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 4-5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	203	150	68	50
CL	Hedge/Member		Decrease	USD	150	150	50	50
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 4-5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	203	150	68	50
CLL	Hedge/Member		Decrease	USD	150	150	50	50
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 4-5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	203	150	68	50
CLS	Hedge/Member		Decrease	USD	150	150	50	50
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 4-5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	203	150	68	50
CLT	Hedge/Member		Decrease	USD	150	150	50	50
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 4-5 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	101	75	34	25
QM	Hedge/Member		Decrease	USD	75	75	25	25
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 4-5 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	0	0	0	0
MCL	Hedge/Member		Decrease	USD	0	0	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 4-5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	203	150	68	50
XCT	Hedge/Member		Decrease	USD	150	150	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 4-5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	41	30	14	10
XC	Hedge/Member		Decrease	USD	30	30	10	10
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 4-5 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	203	150	68	50
CS	Hedge/Member		Decrease	USD	150	150	50	50
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	338	250	236	175
26	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	338	250	236	175
WS	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	338	250	236	175
CL	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	338	250	236	175
CLL	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	338	250	236	175
CLS	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	338	250	236	175
CLT	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	169	125	118	88
QM	Hedge/Member		Decrease	USD	125	125	88	88
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	0	0	0	0
MCL	Hedge/Member		Decrease	USD	0	0	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	338	250	236	175
XCT	Hedge/Member		Decrease	USD	250	250	175	175

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	68	50	47	35
XC	Hedge/Member		Decrease	USD	50	50	35	35
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	338	250	236	175
CS	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	338	250	236	175
26	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	338	250	236	175
WS	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	338	250	236	175
CL	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	338	250	236	175
CLL	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	338	250	236	175
CLS	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	338	250	236	175
CLT	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	169	125	118	88
QM	Hedge/Member		Decrease	USD	125	125	88	88
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	0	0	0	0
MCL	Hedge/Member		Decrease	USD	0	0	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	338	250	236	175
XCT	Hedge/Member		Decrease	USD	250	250	175	175

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	68	50	47	35
XC	Hedge/Member		Decrease	USD	50	50	35	35
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	338	250	236	175
CS	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	338	250	236	175
26	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	338	250	236	175
WS	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	338	250	236	175
CL	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	338	250	236	175
CLL	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	338	250	236	175
CLS	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	338	250	236	175
CLT	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	169	125	118	88
QM	Hedge/Member		Decrease	USD	125	125	88	88
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	0	0	0	0
MCL	Hedge/Member		Decrease	USD	0	0	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	338	250	236	175
XCT	Hedge/Member		Decrease	USD	250	250	175	175

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	68	50	47	35
XC	Hedge/Member		Decrease	USD	50	50	35	35
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	338	250	236	175
CS	Hedge/Member		Decrease	USD	250	250	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	608	450	203	150
26	Hedge/Member		Decrease	USD	450	450	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	608	450	203	150
WS	Hedge/Member		Decrease	USD	450	450	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	608	450	203	150
CL	Hedge/Member		Decrease	USD	450	450	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	608	450	203	150
CLL	Hedge/Member		Decrease	USD	450	450	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	608	450	203	150
CLS	Hedge/Member		Decrease	USD	450	450	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	608	450	203	150
CLT	Hedge/Member		Decrease	USD	450	450	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	304	225	101	75
QM	Hedge/Member		Decrease	USD	225	225	75	75
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	608	450	203	150
XCT	Hedge/Member		Decrease	USD	450	450	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	122	90	41	30
XC	Hedge/Member		Decrease	USD	90	90	30	30
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	608	450	203	150
CS	Hedge/Member		Decrease	USD	450	450	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	1,080	800	675	500
26	Hedge/Member		Decrease	USD	800	800	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	1,080	800	675	500
WS	Hedge/Member		Decrease	USD	800	800	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,080	800	675	500
CL	Hedge/Member		Decrease	USD	800	800	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	1,080	800	675	500
CLL	Hedge/Member		Decrease	USD	800	800	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	1,080	800	675	500
CLS	Hedge/Member		Decrease	USD	800	800	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	1,080	800	675	500
CLT	Hedge/Member		Decrease	USD	800	800	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	540	400	338	250
QM	Hedge/Member		Decrease	USD	400	400	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	1	1	1	1
MCL	Hedge/Member		Decrease	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	1,080	800	675	500
XCT	Hedge/Member		Decrease	USD	800	800	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	216	160	135	100
XC	Hedge/Member		Decrease	USD	160	160	100	100
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	1,080	800	675	500
CS	Hedge/Member		Decrease	USD	800	800	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	1,350	1,000	1,013	750
26	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	1,350	1,000	1,013	750
WS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,350	1,000	1,013	750
CL	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	1,350	1,000	1,013	750
CLL	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	1,350	1,000	1,013	750
CLS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	1,350	1,000	1,013	750
CLT	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	675	500	506	375
QM	Hedge/Member		Decrease	USD	500	500	375	375
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	1	1	1	1
MCL	Hedge/Member		Decrease	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	1,350	1,000	1,013	750
XCT	Hedge/Member		Decrease	USD	1,000	1,000	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	270	200	203	150
XC	Hedge/Member		Decrease	USD	200	200	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	1,350	1,000	1,013	750
CS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	1,890	1,400	1,350	1,000
26	Hedge/Member		Decrease	USD	1,400	1,400	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	1,890	1,400	1,350	1,000
WS	Hedge/Member		Decrease	USD	1,400	1,400	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,890	1,400	1,350	1,000
CL	Hedge/Member		Decrease	USD	1,400	1,400	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	1,890	1,400	1,350	1,000
CLL	Hedge/Member		Decrease	USD	1,400	1,400	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	1,890	1,400	1,350	1,000
CLS	Hedge/Member		Decrease	USD	1,400	1,400	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	1,890	1,400	1,350	1,000
CLT	Hedge/Member		Decrease	USD	1,400	1,400	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	945	700	675	500
QM	Hedge/Member		Decrease	USD	700	700	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	2	1	1	1
MCL	Hedge/Member		Decrease	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	1,890	1,400	1,350	1,000
XCT	Hedge/Member		Decrease	USD	1,400	1,400	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	378	280	270	200
XC	Hedge/Member		Decrease	USD	280	280	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	1,890	1,400	135	100
CS	Hedge/Member		Decrease	USD	1,400	1,400	100	100
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	675	500	405	300
26	Hedge/Member		Decrease	USD	500	500	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	675	500	405	300
WS	Hedge/Member		Decrease	USD	500	500	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	675	500	405	300
CL	Hedge/Member		Decrease	USD	500	500	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	675	500	405	300
CLL	Hedge/Member		Decrease	USD	500	500	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	675	500	405	300
CLS	Hedge/Member		Decrease	USD	500	500	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	675	500	405	300
CLT	Hedge/Member		Decrease	USD	500	500	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	338	250	203	150
QM	Hedge/Member		Decrease	USD	250	250	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	675	500	405	300
XCT	Hedge/Member		Decrease	USD	500	500	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	135	100	81	60
XC	Hedge/Member		Decrease	USD	100	100	60	60
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	675	500	405	300
CS	Hedge/Member		Decrease	USD	500	500	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	1,148	850	743	550
26	Hedge/Member		Decrease	USD	850	850	550	550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	1,148	850	743	550
WS	Hedge/Member		Decrease	USD	850	850	550	550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,148	850	743	550
CL	Hedge/Member		Decrease	USD	850	850	550	550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	1,148	850	743	550
CLL	Hedge/Member		Decrease	USD	850	850	550	550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	1,148	850	743	550
CLS	Hedge/Member		Decrease	USD	850	850	550	550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	1,148	850	743	550
CLT	Hedge/Member		Decrease	USD	850	850	550	550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	574	425	371	275
QM	Hedge/Member		Decrease	USD	425	425	275	275
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	1	1	1	1
MCL	Hedge/Member		Decrease	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	1,148	850	743	550
XCT	Hedge/Member		Decrease	USD	850	850	550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	230	170	149	110
XC	Hedge/Member		Decrease	USD	170	170	110	110
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	1,148	850	743	550
CS	Hedge/Member		Decrease	USD	850	850	550	550
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	1,688	1,250	1,215	900
26	Hedge/Member		Decrease	USD	1,250	1,250	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	1,688	1,250	1,215	900
WS	Hedge/Member		Decrease	USD	1,250	1,250	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,688	1,250	1,215	900
CL	Hedge/Member		Decrease	USD	1,250	1,250	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	1,688	1,250	1,215	900
CLL	Hedge/Member		Decrease	USD	1,250	1,250	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	1,688	1,250	1,215	900
CLS	Hedge/Member		Decrease	USD	1,250	1,250	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	1,688	1,250	1,215	900
CLT	Hedge/Member		Decrease	USD	1,250	1,250	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	844	625	608	450
QM	Hedge/Member		Decrease	USD	625	625	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	2	1	1	1
MCL	Hedge/Member		Decrease	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	1,688	1,250	1,215	900
XCT	Hedge/Member		Decrease	USD	1,250	1,250	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	338	250	243	180
XC	Hedge/Member		Decrease	USD	250	250	180	180
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	1,688	1,250	1,215	900
CS	Hedge/Member		Decrease	USD	1,250	1,250	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	2,093	1,550	1,688	1,250
26	Hedge/Member		Decrease	USD	1,550	1,550	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	2,093	1,550	1,688	1,250
WS	Hedge/Member		Decrease	USD	1,550	1,550	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	2,093	1,550	1,688	1,250
CL	Hedge/Member		Decrease	USD	1,550	1,550	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	2,093	1,550	1,688	1,250
CLL	Hedge/Member		Decrease	USD	1,550	1,550	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	2,093	1,550	1,688	1,250
CLS	Hedge/Member		Decrease	USD	1,550	1,550	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	2,093	1,550	1,688	1,250
CLT	Hedge/Member		Decrease	USD	1,550	1,550	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	1,046	775	844	625
QM	Hedge/Member		Decrease	USD	775	775	625	625
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	2	2	2	1
MCL	Hedge/Member		Decrease	USD	2	2	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	2,093	1,550	1,688	1,250
XCT	Hedge/Member		Decrease	USD	1,550	1,550	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	419	310	338	250
XC	Hedge/Member		Decrease	USD	310	310	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	2,093	1,550	1,688	1,250
CS	Hedge/Member		Decrease	USD	1,550	1,550	1,250	1,250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	2,700	2,000	2,025	1,500
26	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	2,700	2,000	2,025	1,500
WS	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	2,700	2,000	2,025	1,500
CL	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	2,700	2,000	2,025	1,500
CLL	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	2,700	2,000	2,025	1,500
CLS	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	2,700	2,000	2,025	1,500
CLT	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	1,350	1,000	1,013	750
QM	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	3	2	2	2
MCL	Hedge/Member		Decrease	USD	2	2	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	2,700	2,000	2,025	1,500
XCT	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	540	400	405	300
XC	Hedge/Member		Decrease	USD	400	400	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	2,700	2,000	2,025	1,500
CS	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	810	600	608	450
26	Hedge/Member		Decrease	USD	600	600	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	810	600	608	450
WS	Hedge/Member		Decrease	USD	600	600	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	810	600	608	450
CL	Hedge/Member		Decrease	USD	600	600	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	810	600	608	450
CLL	Hedge/Member		Decrease	USD	600	600	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	810	600	608	450
CLS	Hedge/Member		Decrease	USD	600	600	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	810	600	608	450
CLT	Hedge/Member		Decrease	USD	600	600	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	405	300	304	225
QM	Hedge/Member		Decrease	USD	300	300	225	225
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	1	1	1	0
MCL	Hedge/Member		Decrease	USD	1	1	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	810	600	608	450
XCT	Hedge/Member		Decrease	USD	600	600	450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	162	120	122	90
XC	Hedge/Member		Decrease	USD	120	120	90	90
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (WTI CALENDAR SWAP)								
CS	Spec		Decrease	USD	810	600	608	450
CS	Hedge/Member		Decrease	USD	600	600	450	450
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 10 - 12 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	275	250	165	150
OQ	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 10 - 12 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	275	250	165	150
ZG	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 11 - 13 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	275	250	165	150
OQ	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 11 - 13 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	275	250	165	150
ZG	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 12 - 14 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	275	250	165	150
OQ	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 12 - 14 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	275	250	165	150
ZG	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 13 - 15 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	275	250	165	150
OQ	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 13 - 15 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	275	250	165	150
ZG	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 14 - 16 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	275	250	165	150
OQ	Hedge/Member		Decrease	USD	250	250	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 14 - 16 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	275	250	165	150
ZG	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 15 - 17 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	275	250	165	150
OQ	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 15 - 17 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	275	250	165	150
ZG	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 16 - 18 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	275	250	165	150
OQ	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 16 - 18 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	275	250	165	150
ZG	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 2 - 4 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	1,375	1,250	550	500
OQ	Hedge/Member		Decrease	USD	1,250	1,250	500	500
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 2 - 4 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	1,375	1,250	550	500
ZG	Hedge/Member		Decrease	USD	1,250	1,250	500	500
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 4 - 6 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	275	250	165	150
OQ	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 4 - 6 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	275	250	165	150
ZG	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 5 - 7 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	275	250	165	150
OQ	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 5 - 7 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	275	250	165	150
ZG	Hedge/Member		Decrease	USD	250	250	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 6 - 8 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	275	250	165	150
OQ	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 6 - 8 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	275	250	165	150
ZG	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 7 - 9 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	275	250	165	150
OQ	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 7 - 9 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	275	250	165	150
ZG	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 8 - 10 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	275	250	165	150
OQ	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 8 - 10 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	275	250	165	150
ZG	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 9 - 11 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	275	250	165	150
OQ	Hedge/Member		Decrease	USD	250	250	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 9 - 11 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	275	250	165	150
ZG	Hedge/Member		Decrease	USD	250	250	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
			ELECTRICITY - Intra Spreads					
Cinergy Hub Off-Peak LMP Swap - All Months (MISO INDIANA HUB OFF-PEAK MO SWAP)								
EJ	Spec		Increase	USD	660	600	880	800
EJ	Hedge/Member		Increase	USD	600	600	800	800
NYISO Zone A LBMP Swap - Off-Peak - All Months (NYISO A OFF-PEAK)								
KB	Spec		Increase	USD	660	600	1,100	1,000
KB	Hedge/Member		Increase	USD	600	600	1,000	1,000
NYISO Zone G LBMP Swap - Off-Peak - All Months (NYISO G OFF-PEAK)								
KH	Spec		Increase	USD	825	750	1,650	1,500
KH	Hedge/Member		Increase	USD	750	750	1,500	1,500
NYISO Zone J LBMP Swap - Off-Peak - All Months (NYISO J OFF-PEAK)								
KK	Spec		Increase	USD	1,100	1,000	1,650	1,500
KK	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
PJM Financially Settled Monthly Electricity Futures - All Months (PJM OFF-PEAK LMP SWAP FUTURE)								
JP	Spec		Increase	USD	825	750	1,100	1,000
JP	Hedge/Member		Increase	USD	750	750	1,000	1,000
PJM JCPL Zone Off-Peak Calendar-Month Day-Ahead LMP - All Months (PJM JCPL DA OFF-PEAK)								
F2	Spec		Increase	USD	3	3	7	6
F2	Hedge/Member		Increase	USD	3	3	6	6
PJM JCPL Zone Peak Calendar-Month Day-Ahead LMP - All Months (PJM JCPL DA PEAK)								
J2	Spec		Increase	USD	83	75	165	150
J2	Hedge/Member		Increase	USD	75	75	150	150
PJM PSEG Zone Off- Peak Calendar-Month Day-Ahead LMP - All Months (PJM PSEG DA OFF-PEAK)								
W6	Spec		Increase	USD	3	3	7	6
W6	Hedge/Member		Increase	USD	3	3	6	6
PJM Western Hub Off-Peak Calendar-Month Day Ahead - All Months (PJM WESTH DA OFF-PEAK)								
E4	Spec		Increase	USD	3	3	6	5
E4	Hedge/Member		Increase	USD	3	3	5	5
PJM Western Hub Off-Peak Calendar-Month Real-Time LMP - All Months (PJM WESTH RT OFF-PEAK)								
N9	Spec		Increase	USD	3	3	7	6
N9	Hedge/Member		Increase	USD	3	3	6	6
PJM WESTERN HUB PEAK CALENDAR-MONTH (J4) - All Months (PJM WESTHDA PEAK)								
J4	Spec		Increase	USD	83	75	110	100
J4	Hedge/Member		Increase	USD	75	75	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
			NATURAL GAS - Intra Spreads					
Henry Hub Swap - All Months (HENRY HUB BASIS SWAP)								
HB	Spec		Decrease	USD	110	100	55	50
HB	Hedge/Member		Decrease	USD	100	100	50	50
Houston Ship Channel Basis Swap (Platts IFERC) - All Months (HOUSTON SHIP CHANNEL BASIS SWAP)								
NH	Spec		Decrease	USD	110	100	55	50
NH	Hedge/Member		Decrease	USD	100	100	50	50
NORTHERN NAT GAS DEMARCATION (PE) - All Months (NORTHERN NATURAL GAS DEMAR BASIS SW)								
PE	Spec		Decrease	USD	220	200	110	100
PE	Hedge/Member		Decrease	USD	200	200	100	100
Panhandle Basis Swap - All Months (PANHANDLE BASIS SWAP)								
PH	Spec		Decrease	USD	220	200	110	100
PH	Hedge/Member		Decrease	USD	200	200	100	100
PEPL TEXAS/OKLAHOMA (MAINLINE) (NK) - All Months (Sumas Basis Swap)								
NK	Spec		Decrease	USD	330	300	220	200
NK	Hedge/Member		Decrease	USD	300	300	200	200
SoCal Basis Swap (NGI) - Tier 1 vs Tier 2 (SOCAL BASIS SWAP)								
NS	Spec		Decrease	USD	330	300	220	200
NS	Hedge/Member		Decrease	USD	300	300	200	200
SoCal Basis Swap (NGI) - Tier 1 vs Tier 3 (SOCAL BASIS SWAP)								
NS	Spec		Decrease	USD	330	300	220	200
NS	Hedge/Member		Decrease	USD	300	300	200	200