



12-535

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, December 07, 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

Tuesday, December 11, 2012.

Current rates as of:

Friday, December 07, 2012.

In this current advisory there are changes to the Short Option Minimum and/or the Volatility Scan Range. Below are descriptions of what each change affects:

The Short Option Minimum (SOM) is a charge that is applied only to portfolios concentrated in short options that do not generate a minimum margin requirement level when margins are calculated using the normal 16 SPAN scenarios. The SOM charge per short calls or short puts is a percentage of the outright margin on one underlying futures contract.

The volatility scan range is the change in implied volatility that is used in each of SPAN's 16 scenarios.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL SPREADS - Outright Rates								
WTS (ARGUS) V WTI TRD MTH FUT (FH)								
FH	Spec	Mnth 1	Increase	USD	2,200	2,000	3,300	3,000
FH	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	3,000	3,000
FH	Spec	Mnths 2-3	Increase	USD	2,200	2,000	3,300	3,000
FH	Hedge/Member	Mnths 2-3	Increase	USD	2,000	2,000	3,000	3,000
METALS - Outright Rates								
IRON ORE FUTURES (TIO)								
TIO	Spec	Mths 1-4	Increase	USD	4,950	4,500	5,335	4,850
TIO	Hedge/Member	Mths 1-4	Increase	USD	4,500	4,500	4,850	4,850
TIO	Spec	Mths 5+	Decrease	USD	4,950	4,500	4,400	4,000
TIO	Hedge/Member	Mths 5+	Decrease	USD	4,500	4,500	4,000	4,000
NATURAL GAS - Outright Rates								
ALGONQUIN CITYGATES BASIS (B4)								
B4	Spec	Mnth 2	Increase	USD	2,475	2,250	3,520	3,200
B4	Hedge/Member	Mnth 2	Increase	USD	2,250	2,250	3,200	3,200
B4	Spec	Winter 2013	Increase	USD	1,925	1,750	3,520	3,200
B4	Hedge/Member	Winter 2013	Increase	USD	1,750	1,750	3,200	3,200
B4	Spec	Nov 2013+	Increase	USD	1,100	1,000	1,540	1,400
B4	Hedge/Member	Nov 2013+	Increase	USD	1,000	1,000	1,400	1,400
ANR LOUISIANA BASIS FUT (ND)								
ND	Spec	Mth 1	Increase	USD	83	75	110	100
ND	Hedge/Member	Mth 1	Increase	USD	75	75	100	100
ND	Spec	Mths 2 - 5	Increase	USD	55	50	110	100
ND	Hedge/Member	Mths 2 - 5	Increase	USD	50	50	100	100
ND	Spec	Mths 6+	Increase	USD	33	30	83	75
ND	Hedge/Member	Mths 6+	Increase	USD	30	30	75	75
CIG BASIS (CI)								
CI	Spec	Mnth 1	Increase	USD	248	225	275	250
CI	Hedge/Member	Mnth 1	Increase	USD	225	225	250	250
CI	Spec	Mnth 2-6	Increase	USD	138	125	275	250
CI	Hedge/Member	Mnth 2-6	Increase	USD	125	125	250	250
CI	Spec	Mnth 7-12	Increase	USD	110	100	248	225
CI	Hedge/Member	Mnth 7-12	Increase	USD	100	100	225	225
CI	Spec	Mnth 13+	Increase	USD	110	100	248	225
CI	Hedge/Member	Mnth 13+	Increase	USD	100	100	225	225

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICHIGAN BASIS (NF)								
NF	Spec	Mths 1-2	Increase	USD	138	125	165	150
NF	Hedge/Member	Mths 1-2	Increase	USD	125	125	150	150
NF	Spec	Mths 3-5	Increase	USD	83	75	165	150
NF	Hedge/Member	Mths 3-5	Increase	USD	75	75	150	150
NF	Spec	Mths 6+	Increase	USD	83	75	165	150
NF	Hedge/Member	Mths 6+	Increase	USD	75	75	150	150
NATURAL GAS PIPELINE TEXOK BASIS FUT (PD)								
PD	Spec	Mths 2	Increase	USD	55	50	110	100
PD	Hedge/Member	Mths 2	Increase	USD	50	50	100	100
PD	Spec	Mths 3-6	Increase	USD	55	50	110	100
PD	Hedge/Member	Mths 3-6	Increase	USD	50	50	100	100
PD	Spec	Mths 7-12	Increase	USD	55	50	110	100
PD	Hedge/Member	Mths 7-12	Increase	USD	50	50	100	100
NGPL MIDCONTINENT BASIS FUT (NL)								
NL	Spec	Mnth 1	Increase	USD	165	150	275	250
NL	Hedge/Member	Mnth 1	Increase	USD	150	150	250	250
NL	Spec	Mnth 2	Increase	USD	165	150	275	250
NL	Hedge/Member	Mnth 2	Increase	USD	150	150	250	250
NL	Spec	Mnths 3-6	Increase	USD	110	100	275	250
NL	Hedge/Member	Mnths 3-6	Increase	USD	100	100	250	250
NL	Spec	Mnths 7-12	Increase	USD	110	100	275	250
NL	Hedge/Member	Mnths 7-12	Increase	USD	100	100	250	250
ONEOK OKLAHOMA NG BASIS (8X)								
8X	Spec	Mnth 2+	Increase	USD	110	100	220	200
8X	Hedge/Member	Mnth 2+	Increase	USD	100	100	200	200
PERMIAN BASIS FUT (PM)								
PM	Spec	Mths 3-6	Increase	USD	110	100	165	150
PM	Hedge/Member	Mths 3-6	Increase	USD	100	100	150	150
PM	Spec	Mths 7-12	Increase	USD	110	100	165	150
PM	Hedge/Member	Mths 7-12	Increase	USD	100	100	150	150
SONAT BASIS FUT (SZ)								
SZ	Spec	Mnth 1	Increase	USD	55	50	110	100
SZ	Hedge/Member	Mnth 1	Increase	USD	50	50	100	100
SZ	Spec	Mnth 2	Increase	USD	55	50	110	100
SZ	Hedge/Member	Mnth 2	Increase	USD	50	50	100	100
SZ	Spec	Mnths 3+	Increase	USD	55	50	110	100
SZ	Hedge/Member	Mnths 3+	Increase	USD	50	50	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SOUTH STAR TEX OKLHM KNS NG B (8Z)								
8Z	Spec	Mnth 1	Increase	USD	165	150	220	200
8Z	Hedge/Member	Mnth 1	Increase	USD	150	150	200	200
8Z	Spec	Mnths 2+	Increase	USD	165	150	220	200
8Z	Hedge/Member	Mnths 2+	Increase	USD	150	150	200	200
TEXAS EASTERN ZONE M-3 BASIS FUT (NX)								
NX	Spec	Mth 2	Increase	USD	413	375	495	450
NX	Hedge/Member	Mth 2	Increase	USD	375	375	450	450
NX	Spec	Winter 2013	Increase	USD	385	350	495	450
NX	Hedge/Member	Winter 2013	Increase	USD	350	350	450	450
NX	Spec	Nov 2013+	Increase	USD	495	450	605	550
NX	Hedge/Member	Nov 2013+	Increase	USD	450	450	550	550
TEXAS GAS ZONE SL BASIS FUT (TB)								
TB	Spec	Mths 2+	Increase	USD	330	300	440	400
TB	Hedge/Member	Mths 2+	Increase	USD	300	300	400	400
TRANSCO ZONE 1 NG BASIS (8E)								
8E	Spec	Mnth 1	Increase	USD	220	200	440	400
8E	Hedge/Member	Mnth 1	Increase	USD	200	200	400	400
8E	Spec	Mnths 2+	Increase	USD	220	200	440	400
8E	Hedge/Member	Mnths 2+	Increase	USD	200	200	400	400
TRANSCO ZONE 6 BASIS FUT (NZ)								
NZ	Spec	Nov 2013+	Increase	USD	1,375	1,250	2,035	1,850
NZ	Hedge/Member	Nov 2013+	Increase	USD	1,250	1,250	1,850	1,850
VENTURA BASIS FUT (PF)								
PF	Spec	Mnths 3-5	Increase	USD	110	100	165	150
PF	Hedge/Member	Mnths 3-5	Increase	USD	100	100	150	150
PF	Spec	Mnths 6+	Increase	USD	110	100	165	150
PF	Hedge/Member	Mnths 6+	Increase	USD	100	100	150	150
WAHA TEXAS BASIS FUT (NW)								
NW	Spec	Mths 2	Increase	USD	83	75	138	125
NW	Hedge/Member	Mths 2	Increase	USD	75	75	125	125
NW	Spec	Mths 3-6	Increase	USD	83	75	138	125
NW	Hedge/Member	Mths 3-6	Increase	USD	75	75	125	125
NW	Spec	Mths 7-12	Increase	USD	77	70	138	125
NW	Hedge/Member	Mths 7-12	Increase	USD	70	70	125	125
NW	Spec	Mths 13+	Increase	USD	77	70	138	125
NW	Hedge/Member	Mths 13+	Increase	USD	70	70	125	125

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

REFINED PRODUCTS - Outright Rates

MINI SINGP FUELOIL 180 BALMO FUT (5L)

5L	Spec	Mnth 1	Decrease	USD	4,400	4,000	3,300	3,000
5L	Hedge/Member	Mnth 1	Decrease	USD	4,000	4,000	3,000	3,000
5L	Spec	Mnth 2	Decrease	USD	4,400	4,000	3,300	3,000
5L	Hedge/Member	Mnth 2	Decrease	USD	4,000	4,000	3,000	3,000

SINGAPORE 180CST BALMO (BS)

BS	Spec	Mnth 1	Decrease	USD	44,000	40,000	33,000	30,000
BS	Hedge/Member	Mnth 1	Decrease	USD	40,000	40,000	30,000	30,000
BS	Spec	Mnth 2	Decrease	USD	44,000	40,000	33,000	30,000
BS	Hedge/Member	Mnth 2	Decrease	USD	40,000	40,000	30,000	30,000

SINGAPORE GASOIL BALMO (VU)

VU	Spec	Mnth 1	Decrease	USD	8,800	8,000	6,600	6,000
VU	Hedge/Member	Mnth 1	Decrease	USD	8,000	8,000	6,000	6,000
VU	Spec	Mnth 2	Decrease	USD	8,800	8,000	6,600	6,000
VU	Hedge/Member	Mnth 2	Decrease	USD	8,000	8,000	6,000	6,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

COAL - Intra Spreads

Central Appalachian Coal Futures - All Months (NYMEX COAL FUTURES)

QL	Spec	Increase	USD	1,320	1,200	1,760	1,600
QL	Hedge/Member	Increase	USD	1,200	1,200	1,600	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CRUDE OIL - Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT CALENDAR FUT)								
CY	Spec		Decrease	USD	3,190	2,900	2,200	2,000
CY	Hedge/Member		Decrease	USD	2,900	2,900	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	3,190	2,900	2,200	2,000
BZL	Hedge/Member		Decrease	USD	2,900	2,900	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	3,190	2,900	2,200	2,000
BZS	Hedge/Member		Decrease	USD	2,900	2,900	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	3,190	2,900	2,200	2,000
BBT	Hedge/Member		Decrease	USD	2,900	2,900	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	3,190	2,900	2,200	2,000
BB	Hedge/Member		Decrease	USD	2,900	2,900	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	3,190	2,900	2,200	2,000
BZ	Hedge/Member		Decrease	USD	2,900	2,900	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	3,190	2,900	2,200	2,000
BZT	Hedge/Member		Decrease	USD	2,900	2,900	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (ICE BRENT (SINGAPORE MARKER) FUT)								
IBS	Spec		Decrease	USD	3,190	2,900	2,200	2,000
IBS	Hedge/Member		Decrease	USD	2,900	2,900	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Decrease	USD	3	3	2	2
MBZ	Hedge/Member		Decrease	USD	3	3	2	2
Brent Crude Oil (BB, BZ, CY) - Tier 1 vs. Tier 4 (SYNTHETIC BRENT FINANCIAL FUTURES)								
SBB	Spec		Decrease	USD	3,190	2,900	2,200	2,000
SBB	Hedge/Member		Decrease	USD	2,900	2,900	2,000	2,000
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT CALENDAR FUT)								
CY	Spec		Decrease	USD	2,475	2,250	1,375	1,250
CY	Hedge/Member		Decrease	USD	2,250	2,250	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								
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	2,475	2,250	1,375	1,250
BZL	Hedge/Member		Decrease	USD	2,250	2,250	1,250	1,250
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	2,475	2,250	1,375	1,250
BZS	Hedge/Member		Decrease	USD	2,250	2,250	1,250	1,250
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	2,475	2,250	1,375	1,250
BBT	Hedge/Member		Decrease	USD	2,250	2,250	1,250	1,250
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	2,475	2,250	1,375	1,250
BB	Hedge/Member		Decrease	USD	2,250	2,250	1,250	1,250
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	2,475	2,250	1,375	1,250
BZ	Hedge/Member		Decrease	USD	2,250	2,250	1,250	1,250
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	2,475	2,250	1,375	1,250
BZT	Hedge/Member		Decrease	USD	2,250	2,250	1,250	1,250
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (ICE BRENT (SINGAPORE MARKER) FUT)								
IBS	Spec		Decrease	USD	2,475	2,250	1,375	1,250
IBS	Hedge/Member		Decrease	USD	2,250	2,250	1,250	1,250
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Decrease	USD	2	2	1	1
MBZ	Hedge/Member		Decrease	USD	2	2	1	1
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 4 (SYNTHETIC BRENT FINANCIAL FUTURES)								
SBB	Spec		Decrease	USD	2,475	2,250	1,375	1,250
SBB	Hedge/Member		Decrease	USD	2,250	2,250	1,250	1,250
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT CALENDAR FUT)								
CY	Spec		Decrease	USD	3,025	2,750	1,650	1,500
CY	Hedge/Member		Decrease	USD	2,750	2,750	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	3,025	2,750	1,650	1,500
BZL	Hedge/Member		Decrease	USD	2,750	2,750	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								
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	3,025	2,750	1,650	1,500
BZS	Hedge/Member		Decrease	USD	2,750	2,750	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	3,025	2,750	1,650	1,500
BBT	Hedge/Member		Decrease	USD	2,750	2,750	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	3,025	2,750	1,650	1,500
BB	Hedge/Member		Decrease	USD	2,750	2,750	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	3,025	2,750	1,650	1,500
BZ	Hedge/Member		Decrease	USD	2,750	2,750	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	3,025	2,750	1,650	1,500
BZT	Hedge/Member		Decrease	USD	2,750	2,750	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (ICE BRENT (SINGAPORE MARKER) FUT)								
IBS	Spec		Decrease	USD	3,025	2,750	1,650	1,500
IBS	Hedge/Member		Decrease	USD	2,750	2,750	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Decrease	USD	3	3	2	2
MBZ	Hedge/Member		Decrease	USD	3	3	2	2
Brent Crude Oil (BB, BZ, CY) - Tier 3 vs. Tier 4 (SYNTHETIC BRENT FINANCIAL FUTURES)								
SBB	Spec		Decrease	USD	3,025	2,750	1,650	1,500
SBB	Hedge/Member		Decrease	USD	2,750	2,750	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (BRENT CALENDAR FUT)								
CY	Spec		Decrease	USD	2,200	2,000	1,650	1,500
CY	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Decrease	USD	2,200	2,000	1,650	1,500
BZL	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Decrease	USD	2,200	2,000	1,650	1,500
BZS	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								
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Decrease	USD	2,200	2,000	1,650	1,500
BBT	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (BRENT FINANCIAL FUTURES)								
BB	Spec		Decrease	USD	2,200	2,000	1,650	1,500
BB	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Decrease	USD	2,200	2,000	1,650	1,500
BZ	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Decrease	USD	2,200	2,000	1,650	1,500
BZT	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (ICE BRENT (SINGAPORE MARKER) FUT)								
IBS	Spec		Decrease	USD	2,200	2,000	1,650	1,500
IBS	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Decrease	USD	2	2	2	2
MBZ	Hedge/Member		Decrease	USD	2	2	2	2
Brent Crude Oil (BB, BZ, CY) - Tier 4 vs. Tier 4 (SYNTHETIC BRENT FINANCIAL FUTURES)								
SBB	Spec		Decrease	USD	2,200	2,000	1,650	1,500
SBB	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	55	50	28	25
CL	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	55	50	28	25
CLL	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	55	50	28	25
CLS	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	55	50	28	25
CLT	Hedge/Member		Decrease	USD	50	50	25	25

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 10-12 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	55	50	28	25
XCT	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	11	10	6	5
XC	Hedge/Member		Decrease	USD	10	10	5	5
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60

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 12-14 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	55	50
CL	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	55	50
CLL	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	55	50
CLS	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	55	50
CLT	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	55	50
XCT	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 1-3 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	11	10
XC	Hedge/Member		Decrease	USD	20	20	10	10
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60

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 13-15 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60

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 15-17 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12

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 FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60

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 18-20 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20 - 22 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20 - 22 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20 - 22 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20 - 22 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60

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 20 - 22 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20 - 22 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60

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 22-24 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 2-4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	330	300	303	275
CL	Hedge/Member		Decrease	USD	300	300	275	275
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 2-4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	330	300	303	275
CLL	Hedge/Member		Decrease	USD	300	300	275	275

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 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	330	300	303	275
CLS	Hedge/Member		Decrease	USD	300	300	275	275
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 2-4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	330	300	303	275
CLT	Hedge/Member		Decrease	USD	300	300	275	275
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 2-4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	330	300	303	275
XCT	Hedge/Member		Decrease	USD	300	300	275	275
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 2-4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	66	60	61	55
XC	Hedge/Member		Decrease	USD	60	60	55	55
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60

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 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12

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 FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60

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 28-30 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60

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 30-32 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60

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 32-34 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60

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 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 3-5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	55	50	28	25
CL	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 3-5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	55	50	28	25
CLL	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 3-5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	55	50	28	25
CLS	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 3-5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	55	50	28	25
CLT	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 3-5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	55	50	28	25
XCT	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 3-5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	11	10	6	5
XC	Hedge/Member		Decrease	USD	10	10	5	5
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60

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 35-37 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12

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 4-6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	55	50	28	25
CL	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 4-6 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	55	50	28	25
CLL	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 4-6 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	55	50	28	25
CLS	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 4-6 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	55	50	28	25
CLT	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 4-6 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	55	50	28	25
XCT	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 4-6 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	11	10	6	5
XC	Hedge/Member		Decrease	USD	10	10	5	5
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 5-7 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 5-7 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 5-7 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 5-7 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 5-7 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60

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 5-7 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 6-8 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 6-8 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 6-8 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 6-8 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 6-8 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 6-8 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 7-9 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 7-9 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 7-9 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 7-9 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60

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 7-9 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 7-9 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 8-10 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	83	75	66	60
CL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 8-10 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	83	75	66	60
CLL	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 8-10 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	83	75	66	60
CLS	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 8-10 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	83	75	66	60
CLT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 8-10 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	83	75	66	60
XCT	Hedge/Member		Decrease	USD	75	75	60	60
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 8-10 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	17	15	13	12
XC	Hedge/Member		Decrease	USD	15	15	12	12
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 9-11 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	55	50	28	25
CL	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 9-11 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	55	50	28	25
CLL	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 9-11 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	55	50	28	25
CLS	Hedge/Member		Decrease	USD	50	50	25	25

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 9-11 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	55	50	28	25
CLT	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 9-11 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	55	50	28	25
XCT	Hedge/Member		Decrease	USD	50	50	25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 9-11 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	11	10	6	5
XC	Hedge/Member		Decrease	USD	10	10	5	5
Light Sweet Crude Oil (CL) - 1 Month Condor Month 10-13 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 10-13 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 10-13 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 10-13 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 10-13 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 10-13 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 11-14 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 11-14 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	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 Condor Month 11-14 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 11-14 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 11-14 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 11-14 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 12-15 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 12-15 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 12-15 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 12-15 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 12-15 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 12-15 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 13-16 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	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 Condor Month 13-16 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 13-16 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 13-16 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 13-16 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 13-16 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	165	150	110	100
CL	Hedge/Member		Decrease	USD	150	150	100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	165	150	110	100
CLL	Hedge/Member		Decrease	USD	150	150	100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	165	150	110	100
CLS	Hedge/Member		Decrease	USD	150	150	100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	165	150	110	100
CLT	Hedge/Member		Decrease	USD	150	150	100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	165	150	110	100
XCT	Hedge/Member		Decrease	USD	150	150	100	100
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	33	30	22	20
XC	Hedge/Member		Decrease	USD	30	30	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 14-17 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 14-17 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 14-17 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 14-17 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 14-17 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 14-17 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 15-18 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 15-18 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 15-18 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 15-18 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 15-18 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	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 Condor Month 15-18 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 16-19 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 16-19 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 16-19 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 16-19 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 16-19 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 16-19 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 17-20 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 17-20 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 17-20 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 17-20 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	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 Condor Month 17-20 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 17-20 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 18-21 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 18-21 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 18-21 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 18-21 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 18-21 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 18-21 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 19-22 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 19-22 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 19-22 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	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 Condor Month 19-22 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 19-22 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 19-22 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 20-23 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 20-23 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 20-23 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 20-23 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 20-23 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 20-23 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 21-24 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 21-24 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	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 Condor Month 21-24 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 21-24 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 21-24 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 21-24 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 22-25 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 22-25 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 22-25 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 22-25 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 22-25 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 22-25 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 23-26 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	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 Condor Month 23-26 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 23-26 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 23-26 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 23-26 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 23-26 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 24-27 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 24-27 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 24-27 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 24-27 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 24-27 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 24-27 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	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 Condor Month 2-5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	55	50	83	75
CL	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 2-5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	55	50	83	75
CLL	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 2-5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	55	50	83	75
CLS	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 2-5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	55	50	83	75
CLT	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 2-5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	55	50	83	75
XCT	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 2-5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	11	10	17	15
XC	Hedge/Member		Increase	USD	10	10	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 25-28 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 25-28 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 25-28 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 25-28 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 25-28 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	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 Condor Month 25-28 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 26-29 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 26-29 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 26-29 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 26-29 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 26-29 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 26-29 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 27-30 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 27-30 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 27-30 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 27-30 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	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 Condor Month 27-30 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 27-30 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 28-31 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 28-31 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 28-31 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 28-31 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 28-31 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 28-31 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 29-32 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 29-32 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 29-32 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	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 Condor Month 29-32 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 29-32 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 29-32 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 30-33 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 30-33 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 30-33 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 30-33 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 30-33 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 30-33 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 31-34 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 31-34 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	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 Condor Month 31-34 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 31-34 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 31-34 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 31-34 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 32-35 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 32-35 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 32-35 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 32-35 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 32-35 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 32-35 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 33-36 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	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 Condor Month 33-36 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 33-36 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 33-36 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 33-36 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 33-36 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 34-37 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 34-37 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 34-37 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 34-37 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 34-37 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 34-37 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	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 Condor Month 35-38 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 35-38 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 35-38 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 35-38 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 35-38 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 35-38 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 3-6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	55	50	83	75
CL	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 3-6 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	55	50	83	75
CLL	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 3-6 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	55	50	83	75
CLS	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 3-6 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	55	50	83	75
CLT	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 3-6 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	55	50	83	75
XCT	Hedge/Member		Increase	USD	50	50	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Light Sweet Crude Oil (CL) - 1 Month Condor Month 3-6 (NYMEX CRUDE OIL MACI INDEX)

XC	Spec		Increase	USD	11	10	17	15
XC	Hedge/Member		Increase	USD	10	10	15	15

Light Sweet Crude Oil (CL) - 1 Month Condor Month 36-39 (CRUDE OIL FUTURE NYMEX)

CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75

Light Sweet Crude Oil (CL) - 1 Month Condor Month 36-39 (CRUDE OIL TRADE AT MARKER LONDON)

CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75

Light Sweet Crude Oil (CL) - 1 Month Condor Month 36-39 (CRUDE OIL TRADE AT MARKER SINGAPORE)

CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75

Light Sweet Crude Oil (CL) - 1 Month Condor Month 36-39 (CRUDE OIL TRADE AT SETTLEMENT)

CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75

Light Sweet Crude Oil (CL) - 1 Month Condor Month 36-39 (NYMEX CRUDE OIL MACI INDEX TAS)

XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75

Light Sweet Crude Oil (CL) - 1 Month Condor Month 36-39 (NYMEX CRUDE OIL MACI INDEX)

XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15

Light Sweet Crude Oil (CL) - 1 Month Condor Month 4-7 (CRUDE OIL FUTURE NYMEX)

CL	Spec		Increase	USD	55	50	83	75
CL	Hedge/Member		Increase	USD	50	50	75	75

Light Sweet Crude Oil (CL) - 1 Month Condor Month 4-7 (CRUDE OIL TRADE AT MARKER LONDON)

CLL	Spec		Increase	USD	55	50	83	75
CLL	Hedge/Member		Increase	USD	50	50	75	75

Light Sweet Crude Oil (CL) - 1 Month Condor Month 4-7 (CRUDE OIL TRADE AT MARKER SINGAPORE)

CLS	Spec		Increase	USD	55	50	83	75
CLS	Hedge/Member		Increase	USD	50	50	75	75

Light Sweet Crude Oil (CL) - 1 Month Condor Month 4-7 (CRUDE OIL TRADE AT SETTLEMENT)

CLT	Spec		Increase	USD	55	50	83	75
CLT	Hedge/Member		Increase	USD	50	50	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 Condor Month 4-7 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	55	50	83	75
XCT	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 4-7 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	11	10	17	15
XC	Hedge/Member		Increase	USD	10	10	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 5-8 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 5-8 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 5-8 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 5-8 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 5-8 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 5-8 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 6-9 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 6-9 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 6-9 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	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 Condor Month 6-9 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 6-9 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 6-9 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 7-10 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 7-10 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 7-10 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 7-10 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 7-10 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 7-10 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 8-11 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 8-11 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	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 Condor Month 8-11 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 8-11 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 8-11 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 8-11 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL) - 1 Month Condor Month 9-12 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 9-12 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 9-12 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 9-12 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 9-12 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Condor Month 9-12 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	22	20	17	15
XC	Hedge/Member		Decrease	USD	20	20	15	15
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	550	500	275	250
26	Hedge/Member		Decrease	USD	500	500	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) - Tier 1 vs. Tier 3 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	550	500	275	250
WS	Hedge/Member		Decrease	USD	500	500	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	550	500	275	250
CL	Hedge/Member		Decrease	USD	500	500	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	550	500	275	250
CLL	Hedge/Member		Decrease	USD	500	500	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	550	500	275	250
CLS	Hedge/Member		Decrease	USD	500	500	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	550	500	275	250
CLT	Hedge/Member		Decrease	USD	500	500	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	275	250	138	125
QM	Hedge/Member		Decrease	USD	250	250	125	125
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	1	1	0	0
MCL	Hedge/Member		Decrease	USD	1	1	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	550	500	275	250
XCT	Hedge/Member		Decrease	USD	500	500	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	110	100	55	50
XC	Hedge/Member		Decrease	USD	100	100	50	50
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		Decrease	USD	550	500	275	250
S26	Hedge/Member		Decrease	USD	500	500	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	550	500	275	250
CS	Hedge/Member		Decrease	USD	500	500	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) - Tier 1 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	1,925	1,750	1,100	1,000
26	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	1,925	1,750	1,100	1,000
WS	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,925	1,750	1,100	1,000
CL	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	1,925	1,750	1,100	1,000
CLL	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	1,925	1,750	1,100	1,000
CLS	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	1,925	1,750	1,100	1,000
CLT	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	963	875	550	500
QM	Hedge/Member		Decrease	USD	875	875	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	2	2	1	1
MCL	Hedge/Member		Decrease	USD	2	2	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	1,925	1,750	1,100	1,000
XCT	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	385	350	220	200
XC	Hedge/Member		Decrease	USD	350	350	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Decrease	USD	1,925	1,750	1,100	1,000
S26	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	1,925	1,750	1,100	1,000
CS	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	990	900	660	600
26	Hedge/Member		Decrease	USD	900	900	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	990	900	660	600
WS	Hedge/Member		Decrease	USD	900	900	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	990	900	660	600
CL	Hedge/Member		Decrease	USD	900	900	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	990	900	660	600
CLL	Hedge/Member		Decrease	USD	900	900	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	990	900	660	600
CLS	Hedge/Member		Decrease	USD	900	900	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	990	900	660	600
CLT	Hedge/Member		Decrease	USD	900	900	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	495	450	330	300
QM	Hedge/Member		Decrease	USD	450	450	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 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 2 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	990	900	660	600
XCT	Hedge/Member		Decrease	USD	900	900	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	198	180	132	120
XC	Hedge/Member		Decrease	USD	180	180	120	120

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 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Decrease	USD	990	900	660	600
S26	Hedge/Member		Decrease	USD	900	900	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	990	900	660	600
CS	Hedge/Member		Decrease	USD	900	900	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	1,375	1,250	1,100	1,000
26	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	1,375	1,250	1,100	1,000
WS	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,540	1,400	1,100	1,000
CL	Hedge/Member		Decrease	USD	1,400	1,400	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	1,540	1,400	1,100	1,000
CLL	Hedge/Member		Decrease	USD	1,400	1,400	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	1,540	1,400	1,100	1,000
CLS	Hedge/Member		Decrease	USD	1,400	1,400	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	1,540	1,400	1,100	1,000
CLT	Hedge/Member		Decrease	USD	1,400	1,400	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	688	625	550	500
QM	Hedge/Member		Decrease	USD	625	625	500	500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (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 5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	1,540	1,400	1,100	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 2 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	308	280	220	200
XC	Hedge/Member		Decrease	USD	280	280	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Decrease	USD	1,375	1,250	1,100	1,000
S26	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	1,375	1,250	1,100	1,000
CS	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	2,200	2,000	1,650	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	2,200	2,000	1,650	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	2,200	2,000	1,650	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	2,200	2,000	1,650	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	2,200	2,000	1,650	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	2,200	2,000	1,650	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	1,100	1,000	825	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	2	2	2	2
MCL	Hedge/Member		Decrease	USD	2	2	2	2

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 TAS)								
XCT	Spec		Decrease	USD	2,200	2,000	1,650	1,500
XCT	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 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	440	400	330	300
XC	Hedge/Member		Decrease	USD	400	400	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Decrease	USD	2,200	2,000	1,650	1,500
S26	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 (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	2,200	2,000	1,650	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 4 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	1,100	1,000	825	750
26	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	1,100	1,000	825	750
WS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,100	1,000	825	750
CL	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	1,100	1,000	825	750
CLL	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	1,100	1,000	825	750
CLS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	1,100	1,000	825	750
CLT	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	550	500	413	375
QM	Hedge/Member		Decrease	USD	500	500	375	375

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (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 3 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	1,100	1,000	825	750
XCT	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	220	200	165	150
XC	Hedge/Member		Decrease	USD	200	200	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Decrease	USD	1,100	1,000	825	750
S26	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	1,100	1,000	825	750
CS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	1,540	1,400	1,320	1,200
26	Hedge/Member		Decrease	USD	1,400	1,400	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	1,540	1,400	1,320	1,200
WS	Hedge/Member		Decrease	USD	1,400	1,400	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	1,705	1,550	1,320	1,200
CL	Hedge/Member		Decrease	USD	1,550	1,550	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	1,705	1,550	1,320	1,200
CLL	Hedge/Member		Decrease	USD	1,550	1,550	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	1,705	1,550	1,320	1,200
CLS	Hedge/Member		Decrease	USD	1,550	1,550	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	1,705	1,550	1,320	1,200
CLT	Hedge/Member		Decrease	USD	1,550	1,550	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	770	700	660	600
QM	Hedge/Member		Decrease	USD	700	700	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 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 3 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	1,705	1,550	1,320	1,200
XCT	Hedge/Member		Decrease	USD	1,550	1,550	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	341	310	264	240
XC	Hedge/Member		Decrease	USD	310	310	240	240
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Decrease	USD	1,540	1,400	1,320	1,200
S26	Hedge/Member		Decrease	USD	1,400	1,400	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	1,540	1,400	1,320	1,200
CS	Hedge/Member		Decrease	USD	1,400	1,400	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	2,200	2,000	1,650	1,500
26	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Decrease	USD	2,200	2,000	1,650	1,500
WS	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	2,200	2,000	1,650	1,500
CL	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	2,200	2,000	1,650	1,500
CLL	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	2,200	2,000	1,650	1,500
CLS	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 3 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	2,200	2,000	1,650	1,500
CLT	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Decrease	USD	1,100	1,000	825	750
QM	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Decrease	USD	2	2	2	2
MCL	Hedge/Member		Decrease	USD	2	2	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	2,200	2,000	1,650	1,500
XCT	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Decrease	USD	440	400	330	300
XC	Hedge/Member		Decrease	USD	400	400	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Decrease	USD	2,200	2,000	1,650	1,500
S26	Hedge/Member		Decrease	USD	2,000	2,000	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 6 (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	2,200	2,000	1,650	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 7 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	3,300	3,000	4,125	3,750
26	Hedge/Member		Increase	USD	3,000	3,000	3,750	3,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	3,300	3,000	4,125	3,750
WS	Hedge/Member		Increase	USD	3,000	3,000	3,750	3,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	3,300	3,000	4,125	3,750
CL	Hedge/Member		Increase	USD	3,000	3,000	3,750	3,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	3,300	3,000	4,125	3,750
CLL	Hedge/Member		Increase	USD	3,000	3,000	3,750	3,750

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 3 vs. Tier 7 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	3,300	3,000	4,125	3,750
CLS	Hedge/Member		Increase	USD	3,000	3,000	3,750	3,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	3,300	3,000	4,125	3,750
CLT	Hedge/Member		Increase	USD	3,000	3,000	3,750	3,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	1,650	1,500	2,063	1,875
QM	Hedge/Member		Increase	USD	1,500	1,500	1,875	1,875
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	3	3	4	4
MCL	Hedge/Member		Increase	USD	3	3	4	4
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	3,300	3,000	4,125	3,750
XCT	Hedge/Member		Increase	USD	3,000	3,000	3,750	3,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	660	600	825	750
XC	Hedge/Member		Increase	USD	600	600	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	3,300	3,000	4,125	3,750
S26	Hedge/Member		Increase	USD	3,000	3,000	3,750	3,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 7 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	3,300	3,000	4,125	3,750
CS	Hedge/Member		Increase	USD	3,000	3,000	3,750	3,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 6 vs. Tier 7 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	1,650	1,500	2,200	2,000
26	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 6 vs. Tier 7 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	1,650	1,500	2,200	2,000
WS	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 6 vs. Tier 7 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	1,650	1,500	2,200	2,000
CL	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 6 vs. Tier 7 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	1,650	1,500	2,200	2,000
CLL	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 6 vs. Tier 7 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	1,650	1,500	2,200	2,000
CLS	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 6 vs. Tier 7 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	1,650	1,500	2,200	2,000
CLT	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 6 vs. Tier 7 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	825	750	1,100	1,000
QM	Hedge/Member		Increase	USD	750	750	1,000	1,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 6 vs. Tier 7 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	2	2	2	2
MCL	Hedge/Member		Increase	USD	2	2	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 6 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	1,650	1,500	2,200	2,000
XCT	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 6 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	330	300	440	400
XC	Hedge/Member		Increase	USD	300	300	400	400
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 6 vs. Tier 7 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	1,650	1,500	2,200	2,000
S26	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 6 vs. Tier 7 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	1,650	1,500	2,200	2,000
CS	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	1,375	1,250	1,925	1,750
26	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	1,375	1,250	1,925	1,750
WS	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	1,375	1,250	1,925	1,750
CL	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	1,375	1,250	1,925	1,750
CLL	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	1,375	1,250	1,925	1,750
CLS	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	1,375	1,250	1,925	1,750
CLT	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	688	625	963	875
QM	Hedge/Member		Increase	USD	625	625	875	875
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	2	2
MCL	Hedge/Member		Increase	USD	1	1	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	1,375	1,250	1,925	1,750
XCT	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (NYMEX CRUDE OIL MACI INDEX)								
XC	Spec		Increase	USD	275	250	385	350
XC	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	1,375	1,250	1,925	1,750
S26	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 7 vs. Tier 7 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	1,375	1,250	1,925	1,750
CS	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
WTI Calendar Swap (CS) - 1 Month Butterfly Month 10-12. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	55	50	28	25
CS	Hedge/Member		Decrease	USD	50	50	25	25

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
WTI Calendar Swap (CS) - 1 Month Butterfly Month 11-13. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	110	100	66	60
CS	Hedge/Member		Decrease	USD	100	100	60	60
WTI Calendar Swap (CS) - 1 Month Butterfly Month 12-14. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	110	100	66	60
CS	Hedge/Member		Decrease	USD	100	100	60	60
WTI Calendar Swap (CS) - 1 Month Butterfly Month 1-3. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	275	250	55	50
CS	Hedge/Member		Decrease	USD	250	250	50	50
WTI Calendar Swap (CS) - 1 Month Butterfly Month 2-4. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	550	500	303	275
CS	Hedge/Member		Decrease	USD	500	500	275	275
WTI Calendar Swap (CS) - 1 Month Butterfly Month 3-5. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	55	50	28	25
CS	Hedge/Member		Decrease	USD	50	50	25	25
WTI Calendar Swap (CS) - 1 Month Butterfly Month 4-6. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	55	50	28	25
CS	Hedge/Member		Decrease	USD	50	50	25	25
WTI Calendar Swap (CS) - 1 Month Butterfly Month 5-7. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	110	100	66	60
CS	Hedge/Member		Decrease	USD	100	100	60	60
WTI Calendar Swap (CS) - 1 Month Butterfly Month 6-8. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	110	100	66	60
CS	Hedge/Member		Decrease	USD	100	100	60	60
WTI Calendar Swap (CS) - 1 Month Butterfly Month 7-9. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	110	100	66	60
CS	Hedge/Member		Decrease	USD	100	100	60	60
WTI Calendar Swap (CS) - 1 Month Butterfly Month 8-10. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	110	100	66	60
CS	Hedge/Member		Decrease	USD	100	100	60	60
WTI Calendar Swap (CS) - 1 Month Butterfly Month 9-11. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	55	50	28	25
CS	Hedge/Member		Decrease	USD	50	50	25	25

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
WTI Calendar Swap (CS) - 1 Month Condor Month 1-4. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	550	500	110	100
CS	Hedge/Member		Decrease	USD	500	500	100	100
WTI Calendar Swap (CS) - 1 Month Condor Month 2-5. (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	55	50	83	75
CS	Hedge/Member		Increase	USD	50	50	75	75
WTI Calendar Swap (CS) - 1 Month Condor Month 3-6. (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	55	50	83	75
CS	Hedge/Member		Increase	USD	50	50	75	75
WTI Calendar Swap (CS) - 1 Month Condor Month 4-7. (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	55	50	83	75
CS	Hedge/Member		Increase	USD	50	50	75	75
WTI Calendar Swap (CS) - 1 Month Condor Month 5-8. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	165	150	83	75
CS	Hedge/Member		Decrease	USD	150	150	75	75
WTI Calendar Swap (CS) - 1 Month Condor Month 6-9. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	110	100	83	75
CS	Hedge/Member		Decrease	USD	100	100	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

CRUDE OIL SPREADS - Intra Spreads

ARGUS LLS VS. WTI (ARGUS) TRADE MONTH SWAP FUTURES - All Months (ARGUS LLS VS. WTI (ARG) TRD M)

E5	Spec	Increase	USD	1,210	1,100	1,650	1,500
E5	Hedge/Member	Increase	USD	1,100	1,100	1,500	1,500

BRENT CFD (PLATTS) VS. FRONT MONTH SWAP - All Months (BRENT CFD(PLATTS) VS FRNT M FUT)

1C	Spec	Increase	USD	110	100	440	400
1C	Hedge/Member	Increase	USD	100	100	400	400

Brent CFD Swap - All Months (BRENT CFD FUT)

6W	Spec	Increase	USD	220	200	440	400
6W	Hedge/Member	Increase	USD	200	200	400	400

Dated-to-Frontline Brent Swap - All Months (DATED TO FRONTLINE BRENT CLNDR FUT)

FY	Spec	Increase	USD	110	100	220	200
FY	Hedge/Member	Increase	USD	100	100	200	200

Dubai (Platts) vs. DME Oman Crude Oil Swap Futures - All Mnths (DME OMAN CRUDE VS DUBIA PLATTS FUT)

DPO	Spec	Increase	USD	275	250	1,100	1,000
DPO	Hedge/Member	Increase	USD	250	250	1,000	1,000

WTS (Argus) vs. WTI Spread Calendar Swap - All Months (WTS (ARGUS) V WTI FUT)

FF	Spec	Increase	USD	110	100	1,100	1,000
FF	Hedge/Member	Increase	USD	100	100	1,000	1,000

WTS (Argus) vs. WTI Spread Trade Month Swap - All Months (WTS (ARGUS) V WTI TRD MTH FUT)

FH	Spec	Increase	USD	550	500	1,320	1,200
FH	Hedge/Member	Increase	USD	500	500	1,200	1,200

METALS - Intra Spreads

Platinum - Tier 2 vs Tier 2 ()

PQ	Spec	Increase	USD	132	120	154	140
PQ	Hedge/Member	Increase	USD	120	120	140	140

Platinum - Tier 2 vs Tier 2 (PLATINUM FUTURES NYMEX)

PL	Spec	Increase	USD	660	600	770	700
PL	Hedge/Member	Increase	USD	600	600	700	700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NGL/PETROCHEMICALS - Intra Spreads								
Argus Propane (Saudi Aramco) Swap - All Months (ARGUS PROPAN(SAUDI ARAMCO) FUT)								
9N	Spec		Increase	USD	17,600	16,000	23,100	21,000
9N	Hedge/Member		Increase	USD	16,000	16,000	21,000	21,000
Argus Propane (Saudi Aramco) Swap - All Months (MIN ARGUS PROPANE SAUDI ARAMCO FUT)								
MAS	Spec		Increase	USD	1,760	1,600	2,310	2,100
MAS	Hedge/Member		Increase	USD	1,600	1,600	2,100	2,100
Mont Belvieu Ethane (OPIS) Swap - Tier 1 vs. Tier 1 (ETHANE 5 DECIMAL)								
C0	Spec		Decrease	USD	935	850	440	400
C0	Hedge/Member		Decrease	USD	850	850	400	400
Mont Belvieu Ethane (OPIS) Swap - Tier 1 vs. Tier 2 (ETHANE 5 DECIMAL)								
C0	Spec		Decrease	USD	495	450	440	400
C0	Hedge/Member		Decrease	USD	450	450	400	400
Mont Belvieu Ethane (OPIS) Swap - Tier 2 vs. Tier 2 (ETHANE 5 DECIMAL)								
C0	Spec		Decrease	USD	935	850	440	400
C0	Hedge/Member		Decrease	USD	850	850	400	400
Mont Belvieu Natural Gasoline (OPIS) Swap - All Months (MONT BELVIEU NAT GAS (OPIS) FUT)								
W3	Spec		Increase	USD	825	750	1,650	1,500
W3	Hedge/Member		Increase	USD	750	750	1,500	1,500
Mont Belvieu Natural Gasoline (OPIS) Swap - All Months (MT BELVIEU NAT GAS 5 D. OPIS)								
7Q	Spec		Increase	USD	825	750	1,650	1,500
7Q	Hedge/Member		Increase	USD	750	750	1,500	1,500
Mont Belvieu Spot Ethylene In-Well (PCW) Futures - All Months (MT BELVIEU ETHYLENE IN-WELL(PCW))								
MBE	Spec		Increase	USD	1,320	1,200	1,925	1,750
MBE	Hedge/Member		Increase	USD	1,200	1,200	1,750	1,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
PETROLEUM CRACKS AND SPREADS - Intra Spreads								
1% Fuel Oil NWE Crack Spread Swap - All Months (1% FOIL(PLTS) CARGOES FOB NWE CRACK)								
FVB	Spec		Increase	USD	4,890	4,445	6,985	6,350
FVB	Hedge/Member		Increase	USD	4,445	4,445	6,350	6,350
1% Fuel Oil NWE Crack Spread Swap - All Months (FUEL OIL NWE CRACK VS. ICE)								
FI	Spec		Increase	USD	770	700	1,100	1,000
FI	Hedge/Member		Increase	USD	700	700	1,000	1,000
3.5% Fuel Oil Rdam Crack Swap Futures - All Months (3.5% F OIL(PLTS) BRGES FOB RDM CRCK)								
BOB	Spec		Increase	USD	4,890	4,445	6,985	6,350
BOB	Hedge/Member		Increase	USD	4,445	4,445	6,350	6,350
3.5% Fuel Oil Rdam Crack Swap Futures - All Months (FUEL OIL CRACK VS. ICE)								
FO	Spec		Increase	USD	770	700	1,100	1,000
FO	Hedge/Member		Increase	USD	700	700	1,000	1,000
Brent CFD (Platts) vs. Brent Third Month (Platts) Swap Futures - All Months (BRENT CFD PLATT VS BRNT 3RD MTH FUT)								
59	Spec		Increase	USD	220	200	440	400
59	Hedge/Member		Increase	USD	200	200	400	400
CHI Unleaded Gasoline (Platts) Vs. RBOB Spread Swap - All Months (CHICAGO UNL GAS PL VS RBOB SPR)								
3C	Spec		Increase	USD	264	240	1,100	1,000
3C	Hedge/Member		Increase	USD	240	240	1,000	1,000
Chicago ULSD (Platts) vs. Heating Oil Spread Swap - All Months (CHICAGO ULSD PL VS HO SPR FUT)								
5C	Spec		Increase	USD	110	100	1,100	1,000
5C	Hedge/Member		Increase	USD	100	100	1,000	1,000
European Jet CIF NWE v. Gasoil Futures Swap - All Months (JET CIF NWE VS ICE)								
JC	Spec		Increase	USD	2,750	2,500	3,850	3,500
JC	Hedge/Member		Increase	USD	2,500	2,500	3,500	3,500
European Jet CIF NWE v. Gasoil Futures Swap - All Months (MIN JETKERO CRGOS CIF NWE VS GASOIL)								
MJC	Spec		Increase	USD	275	250	385	350
MJC	Hedge/Member		Increase	USD	250	250	350	350
European Jet Rdam Barges vs. Gasoil Futures Swap - All Months (JET BARGES VS. ICE GASOIL FUT)								
JR	Spec		Increase	USD	2,750	2,500	4,400	4,000
JR	Hedge/Member		Increase	USD	2,500	2,500	4,000	4,000
European Jet Rdam Barges vs. Gasoil Futures Swap - All Months (MIN JET KERO BRGES FOB RDAM VS GSL)								
MJB	Spec		Increase	USD	275	250	440	400
MJB	Hedge/Member		Increase	USD	250	250	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Gulf Coast #6 Fuel Oil Crack Swap - All Months (GULF COAST NO.6 FUEL OIL CRACK FUT)								
MG	Spec		Decrease	USD	1,100	1,000	825	750
MG	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Gulf Coast Gas vs. Gulf Coast HO Spread Swap - All Months (GULF COAST GAS VS HEAT OIL SPRD FUT)								
MD	Spec		Increase	USD	264	240	550	500
MD	Hedge/Member		Increase	USD	240	240	500	500
GULF COAST GASOLINE CRACK SPREAD (PLATTS) BALMO Swap - All Months (GULF CST GASOL CRCK SPRD BALMO)								
1J	Spec		Increase	USD	264	240	1,210	1,100
1J	Hedge/Member		Increase	USD	240	240	1,100	1,100
Gulf Coast Gasoline Crack Swap (ARGUS) Swap - All Months (GC GASOLINE CRK SPR (ARGUS))								
CK	Spec		Increase	USD	264	240	660	600
CK	Hedge/Member		Increase	USD	240	240	600	600
GULF COAST JET VS. NYMEX #2 HEA (ME) - All Months (GULF COAST JET VS NYM 2 HO SPRD FUT)								
ME	Spec		Increase	USD	550	500	1,100	1,000
ME	Hedge/Member		Increase	USD	500	500	1,000	1,000
Gulf Coast ULSD Crack Spread Swap - All Months (GULF COAST ULSD CRACK SPREAD)								
GY	Spec		Increase	USD	528	480	880	800
GY	Hedge/Member		Increase	USD	480	480	800	800
HEATING OIL CRACK SPREAD (PLATTS) BALMO SWAP - All Months (HEATING OIL CRCK SPRD BALMO FUT)								
1H	Spec		Increase	USD	110	100	1,100	1,000
1H	Hedge/Member		Increase	USD	100	100	1,000	1,000
High-Low Sulfur Fuel Oil Spread Swap - All Months (FUELOIL FUT:CARGOES VS.BARGES)								
FS	Spec		Increase	USD	2,750	2,500	3,575	3,250
FS	Hedge/Member		Increase	USD	2,500	2,500	3,250	3,250
Japan C&F Naphtha Crack Spread (Platts) - All Months (JAPAN C&F NAPHTHA CRACK SPREAD)								
JB	Spec		Increase	USD	275	250	1,100	1,000
JB	Hedge/Member		Increase	USD	250	250	1,000	1,000
Jet Up-Down (Argus) - All Months (JET UP-DOWN(ARGUS) FUT)								
JU	Spec		Increase	USD	528	480	1,100	1,000
JU	Hedge/Member		Increase	USD	480	480	1,000	1,000
Los Angeles CARBOB (OPIS) Spread Swap - All Months (LA CARBOB GASOLINE(OPIS)FUT)								
JL	Spec		Increase	USD	1,760	1,600	3,520	3,200
JL	Hedge/Member		Increase	USD	1,600	1,600	3,200	3,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Los Angeles Jet (OPIS) Spread Swap - All Months (LA JET (OPIS) FUT)								
JS	Spec		Increase	USD	1,056	960	2,200	2,000
JS	Hedge/Member		Increase	USD	960	960	2,000	2,000
Mars (Argus) vs. WTI Spread Calendar Swap - All Months (MARS (ARGUS) V WTI FUT)								
YX	Spec		Increase	USD	1,650	1,500	2,200	2,000
YX	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
Mars (Argus) vs. WTI Spread Trade Month Swap - All Months (MARS (ARGUS) V WTI TRD MTH FUT)								
YV	Spec		Increase	USD	110	100	1,100	1,000
YV	Hedge/Member		Increase	USD	100	100	1,000	1,000
NO.2 UP-DOWN SPREAD CALENDARSW (UT) - All Months (NO. 2 UP-DOWN SPREAD CALENDAR FUT)								
UT	Spec		Increase	USD	385	350	880	800
UT	Hedge/Member		Increase	USD	350	350	800	800
NY JET FUEL (ARGUS) VS. HEATING OIL SPREAD SWAP FUTURES - All Months (NYJET FUEL (ARGUS) V HO SPREAD)								
5U	Spec		Increase	USD	138	125	440	400
5U	Hedge/Member		Increase	USD	125	125	400	400
RBOB CRACK SPREAD BALMO SWAP - All Months (RBOB CRACK SPREAD BALMO FUT)								
1E	Spec		Increase	USD	110	100	1,100	1,000
1E	Hedge/Member		Increase	USD	100	100	1,000	1,000
RBOB Crack Spreads Swap - All Months (RBOB CRACK SPREAD)								
RM	Spec		Increase	USD	825	750	1,375	1,250
RM	Hedge/Member		Increase	USD	750	750	1,250	1,250
RBOB UP-DOWN CALENDAR SWAP CONTRACT (RV) - All Months (RBOB UP-DOWN CALENDAR FUT)								
RV	Spec		Increase	USD	165	150	880	800
RV	Hedge/Member		Increase	USD	150	150	800	800
Singapore Fuel Oil 180 cst (Platts) 6.35 Dubai Crack Spread Swap Futures - All Months (SPORE FUEL OIL 180CST 6.35 DUBAI CK)								
STS	Spec		Increase	USD	1,320	1,200	2,640	2,400
STS	Hedge/Member		Increase	USD	1,200	1,200	2,400	2,400
Singapore Fuel Oil Spread Swap - Tier 1 vs Tier 1 (SINGAPORE FUEL OIL SPREAD FUT)								
SD	Spec		Increase	USD	374	340	1,320	1,200
SD	Hedge/Member		Increase	USD	340	340	1,200	1,200
SINGAPORE GASOIL (PLATTS) VS. ICE GASOIL SWAP FUTURES - All Months (SINGAPORE GASOIL VS ICE)								
GA	Spec		Decrease	USD	770	700	660	600
GA	Hedge/Member		Decrease	USD	700	700	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

Singapore Jet Kero vs. Gasoil Spread BALMO Swap - All Months (SING JET KERO VS GASOIL SPR B)

Z0	Spec		Increase	USD	220	200	440	400
Z0	Hedge/Member		Increase	USD	200	200	400	400

Singapore Jet Regrade: Jet Kero vs Gasoil Swap - All Months (SINGAPORE JET KERO GASOIL FUT)

RK	Spec		Increase	USD	440	400	660	600
RK	Hedge/Member		Increase	USD	400	400	600	600

ULSD Up-Down (Argus) Swap - All Months (ULSD UP-DOWN(ARGUS) FUT)

US	Spec		Increase	USD	528	480	1,100	1,000
US	Hedge/Member		Increase	USD	480	480	1,000	1,000

UP DOWN GC ULSDVS. NMX HO SPREAD (LT) - All Months (UP DOWN GC ULSD VS NMX HO SPRD)

LT	Spec		Increase	USD	358	325	825	750
LT	Hedge/Member		Increase	USD	325	325	750	750

US Gulf Coast #2 HO Crack Spread Calendar Swap - All Months (USGC NO. 2 CRACK SPREAD CAL FUT)

RD	Spec		Increase	USD	264	240	440	400
RD	Hedge/Member		Increase	USD	240	240	400	400

USGC UNL87 CRACK SPREAD CALSWP (RU) - All Months (USGC UNL 87 CRACK SPREAD CAL FUT)

RU	Spec		Increase	USD	1,155	1,050	2,475	2,250
RU	Hedge/Member		Increase	USD	1,050	1,050	2,250	2,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
REFINED PRODUCTS - Intra Spreads								
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	1,650	1,500	2,200	2,000
RB	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	1,650	1,500	2,200	2,000
RBL	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM PLATTS)								
RBP	Spec		Increase	USD	1,650	1,500	2,200	2,000
RBP	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	1,650	1,500	2,200	2,000
RBT	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	385	350	550	500
RB	Hedge/Member		Increase	USD	350	350	500	500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	385	350	550	500
RBL	Hedge/Member		Increase	USD	350	350	500	500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE TAM PLATTS)								
RBP	Spec		Increase	USD	385	350	550	500
RBP	Hedge/Member		Increase	USD	350	350	500	500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	385	350	550	500
RBT	Hedge/Member		Increase	USD	350	350	500	500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	385	350	165	150
RB	Hedge/Member		Decrease	USD	350	350	150	150
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	385	350	165	150
RBL	Hedge/Member		Decrease	USD	350	350	150	150
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB GASOLINE TAM PLATTS)								
RBP	Spec		Decrease	USD	385	350	165	150
RBP	Hedge/Member		Decrease	USD	350	350	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 3-5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	385	350	165	150
RBT	Hedge/Member		Decrease	USD	350	350	150	150
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	688	625	1,100	1,000
QU	Hedge/Member		Increase	USD	625	625	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	1,375	1,250	2,200	2,000
RL	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	1,375	1,250	2,200	2,000
RT	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	1,375	1,250	2,200	2,000
RB	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	1,375	1,250	2,200	2,000
RBL	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM PLATTS)								
RBP	Spec		Increase	USD	1,375	1,250	2,200	2,000
RBP	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	1,375	1,250	2,200	2,000
27	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	1,375	1,250	2,200	2,000
RBT	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	1,375	1,250	2,200	2,000
S27	Hedge/Member		Increase	USD	1,250	1,250	2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	963	875	1,513	1,375
QU	Hedge/Member		Increase	USD	875	875	1,375	1,375

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	1,925	1,750	3,025	2,750
RL	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	1,925	1,750	3,025	2,750
RT	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	1,925	1,750	3,025	2,750
RB	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	1,925	1,750	3,025	2,750
RBL	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM PLATTS)								
RBP	Spec		Increase	USD	1,925	1,750	3,025	2,750
RBP	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	1,925	1,750	3,025	2,750
27	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	1,925	1,750	3,025	2,750
RBT	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	1,925	1,750	3,025	2,750
S27	Hedge/Member		Increase	USD	1,750	1,750	2,750	2,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	1,513	1,375	1,925	1,750
QU	Hedge/Member		Increase	USD	1,375	1,375	1,750	1,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	3,025	2,750	3,850	3,500
RL	Hedge/Member		Increase	USD	2,750	2,750	3,500	3,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	3,025	2,750	3,850	3,500
RT	Hedge/Member		Increase	USD	2,750	2,750	3,500	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	3,025	2,750	3,850	3,500
RB	Hedge/Member		Increase	USD	2,750	2,750	3,500	3,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	3,025	2,750	3,850	3,500
RBL	Hedge/Member		Increase	USD	2,750	2,750	3,500	3,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM PLATTS)								
RBP	Spec		Increase	USD	3,025	2,750	3,850	3,500
RBP	Hedge/Member		Increase	USD	2,750	2,750	3,500	3,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	3,025	2,750	3,850	3,500
27	Hedge/Member		Increase	USD	2,750	2,750	3,500	3,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	3,025	2,750	3,850	3,500
RBT	Hedge/Member		Increase	USD	2,750	2,750	3,500	3,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	3,025	2,750	3,850	3,500
S27	Hedge/Member		Increase	USD	2,750	2,750	3,500	3,500
RBOB GASOLINE CALENDAR SWAP FUTURES (RL) - 1 Month Butterfly Month 1-3. 40637 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	1,650	1,500	2,200	2,000
RL	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
RBOB GASOLINE CALENDAR SWAP FUTURES (RL) - 1 Month Butterfly Month 2-4. 40638 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	385	350	550	500
RL	Hedge/Member		Increase	USD	350	350	500	500
RBOB GASOLINE CALENDAR SWAP FUTURES (RL) - 1 Month Butterfly Month 3-5. 40639 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	385	350	165	150
RL	Hedge/Member		Decrease	USD	350	350	150	150

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
METALS - Volatility Scan (volScan) Rate						
IRON ORE FUTURES (ICT, TIO) - volScan						
Clearing Member Rate	Mths 1-4	Decrease		0.08		0.06
Clearing Member Rate	Mths 5+	Increase		0.04		0.05