



13-398

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, August 29, 2013

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, September 03, 2013.

Current rates as of:

Thursday, August 29, 2013.

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
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Outright Rates

AGRICULTURE - Outright Rates

ROUGH RICE FUTURES (14)

14	Spec		Increase	USD	1,215	900	1,485	1,100
14	Hedge/Member		Increase	USD	900	900	1,100	1,100

COAL - Outright Rates

COAL API 8 CFR SOUTH CHINA (SSI)

SSI	Spec		Decrease	USD	3,850	3,500	3,025	2,750
SSI	Hedge/Member		Decrease	USD	3,500	3,500	2,750	2,750

COAL API4 RCH BAY ARGS MCCLOSKEY FUT (MFF)

MFF	Spec		Increase	USD	1,925	1,750	2,310	2,100
MFF	Hedge/Member		Increase	USD	1,750	1,750	2,100	2,100

ELECTRICITY - Outright Rates

ONTARIO PEAK CAL-MONTH FUTURES (OPM)

OPM	Spec	Mnth 1	Increase	CAD	605	550	715	650
OPM	Hedge/Member	Mnth 1	Increase	CAD	550	550	650	650

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

ETHANOL - Outright Rates

D6 ETHANOL RINS 2012 (D62)

D62	Spec	Mnth 1	Increase	USD	8,250	7,500	11,000	10,000
D62	Hedge/Member	Mnth 1	Increase	USD	7,500	7,500	10,000	10,000
D62	Spec	Mnths 2+	Increase	USD	8,250	7,500	11,000	10,000
D62	Hedge/Member	Mnths 2+	Increase	USD	7,500	7,500	10,000	10,000

D6 ETHANOL RINS 2013 (D63)

D63	Spec	Mnth 1	Increase	USD	11,000	10,000	13,200	12,000
D63	Hedge/Member	Mnth 1	Increase	USD	10,000	10,000	12,000	12,000
D63	Spec	Mnths 2+	Increase	USD	11,000	10,000	13,200	12,000
D63	Hedge/Member	Mnths 2+	Increase	USD	10,000	10,000	12,000	12,000

D6 ETHANOL RINS 2014 (D64)

D64	Spec	Mnth 1	Increase	USD	11,000	10,000	13,200	12,000
D64	Hedge/Member	Mnth 1	Increase	USD	10,000	10,000	12,000	12,000
D64	Spec	Mnths 2+	Increase	USD	11,000	10,000	13,200	12,000
D64	Hedge/Member	Mnths 2+	Increase	USD	10,000	10,000	12,000	12,000

FREIGHT - Outright Rates

TD3 MEG TO JAPAN 250K MT (TL)

TL	Spec	Mnth 2	Increase	USD	1,320	1,200	1,540	1,400
TL	Hedge/Member	Mnth 2	Increase	USD	1,200	1,200	1,400	1,400

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

NATURAL GAS - Outright Rates

E-MINI NATURAL GAS FUTURES (QG)

QG	Spec	Mth 1	Decrease	USD	646	588	578	525
QG	Hedge/Member	Mth 1	Decrease	USD	588	588	525	525
QG	Spec	Mth 2	Decrease	USD	619	563	550	500
QG	Hedge/Member	Mth 2	Decrease	USD	563	563	500	500
QG	Spec	Winter 2014	Decrease	USD	591	538	523	475
QG	Hedge/Member	Winter 2014	Decrease	USD	538	538	475	475
QG	Spec	Summer 2014	Decrease	USD	440	400	371	338
QG	Hedge/Member	Summer 2014	Decrease	USD	400	400	338	338
QG	Spec	Winter 2015	Decrease	USD	433	394	364	331
QG	Hedge/Member	Winter 2015	Decrease	USD	394	394	331	331
QG	Spec	Apr 2015 - Mar 2016	Decrease	USD	426	388	358	325
QG	Hedge/Member	Apr 2015 - Mar 2016	Decrease	USD	388	388	325	325
QG	Spec	April 2016 - Mar 2017	Decrease	USD	426	388	358	325
QG	Hedge/Member	April 2016 - Mar 2017	Decrease	USD	388	388	325	325

HENRY HUB FUT (NN)

NN	Spec	Mth 1	Decrease	USD	646	588	578	525
NN	Hedge/Member	Mth 1	Decrease	USD	588	588	525	525
NN	Spec	Mth 2	Decrease	USD	619	563	550	500
NN	Hedge/Member	Mth 2	Decrease	USD	563	563	500	500
NN	Spec	Winter 2014	Decrease	USD	591	538	523	475
NN	Hedge/Member	Winter 2014	Decrease	USD	538	538	475	475
NN	Spec	Summer 2014	Decrease	USD	440	400	371	338
NN	Hedge/Member	Summer 2014	Decrease	USD	400	400	338	338
NN	Spec	Winter 2015	Decrease	USD	433	394	364	331
NN	Hedge/Member	Winter 2015	Decrease	USD	394	394	331	331
NN	Spec	Apr 2015 - Mar 2016	Decrease	USD	426	388	358	325
NN	Hedge/Member	Apr 2015 - Mar 2016	Decrease	USD	388	388	325	325
NN	Spec	April 2016 - Mar 2017	Decrease	USD	426	388	358	325
NN	Hedge/Member	April 2016 - Mar 2017	Decrease	USD	388	388	325	325

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

HENRY HUB FUT TRADE AT SETTLEMENT (NNT)

NNT	Spec	Mth 1	Decrease	USD	646	588	578	525
NNT	Hedge/Member	Mth 1	Decrease	USD	588	588	525	525
NNT	Spec	Mth 2	Decrease	USD	619	563	550	500
NNT	Hedge/Member	Mth 2	Decrease	USD	563	563	500	500
NNT	Spec	Winter 2014	Decrease	USD	591	538	523	475
NNT	Hedge/Member	Winter 2014	Decrease	USD	538	538	475	475
NNT	Spec	Summer 2014	Decrease	USD	440	400	371	338
NNT	Hedge/Member	Summer 2014	Decrease	USD	400	400	338	338
NNT	Spec	Winter 2015	Decrease	USD	433	394	364	331
NNT	Hedge/Member	Winter 2015	Decrease	USD	394	394	331	331
NNT	Spec	Apr 2015 - Mar 2016	Decrease	USD	426	388	358	325
NNT	Hedge/Member	Apr 2015 - Mar 2016	Decrease	USD	388	388	325	325
NNT	Spec	April 2016 - Mar 2017	Decrease	USD	426	388	358	325
NNT	Hedge/Member	April 2016 - Mar 2017	Decrease	USD	388	388	325	325

HENRY HUB NAT GAS LAST DAY DELV (MNG)

MNG	Spec	Mth 1	Decrease	USD	646	588	578	525
MNG	Hedge/Member	Mth 1	Decrease	USD	588	588	525	525
MNG	Spec	Mth 2	Decrease	USD	619	563	550	500
MNG	Hedge/Member	Mth 2	Decrease	USD	563	563	500	500
MNG	Spec	Winter 2014	Decrease	USD	591	538	523	475
MNG	Hedge/Member	Winter 2014	Decrease	USD	538	538	475	475
MNG	Spec	Summer 2014	Decrease	USD	440	400	371	338
MNG	Hedge/Member	Summer 2014	Decrease	USD	400	400	338	338
MNG	Spec	Winter 2015	Decrease	USD	433	394	364	331
MNG	Hedge/Member	Winter 2015	Decrease	USD	394	394	331	331
MNG	Spec	Apr 2015 - Mar 2016	Decrease	USD	426	388	358	325
MNG	Hedge/Member	Apr 2015 - Mar 2016	Decrease	USD	388	388	325	325
MNG	Spec	April 2016 - Mar 2017	Decrease	USD	426	388	358	325
MNG	Hedge/Member	April 2016 - Mar 2017	Decrease	USD	388	388	325	325

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HENRY HUB PENULTIMATE (NP)								
NP	Spec	Mth 1	Decrease	USD	646	588	578	525
NP	Hedge/Member	Mth 1	Decrease	USD	588	588	525	525
NP	Spec	Mth 2	Decrease	USD	619	563	550	500
NP	Hedge/Member	Mth 2	Decrease	USD	563	563	500	500
NP	Spec	Winter 2014	Decrease	USD	591	538	523	475
NP	Hedge/Member	Winter 2014	Decrease	USD	538	538	475	475
NP	Spec	Summer 2014	Decrease	USD	440	400	371	338
NP	Hedge/Member	Summer 2014	Decrease	USD	400	400	338	338
NP	Spec	Winter 2015	Decrease	USD	433	394	364	331
NP	Hedge/Member	Winter 2015	Decrease	USD	394	394	331	331
NP	Spec	Apr 2015 - Mar 2016	Decrease	USD	426	388	358	325
NP	Hedge/Member	Apr 2015 - Mar 2016	Decrease	USD	388	388	325	325
NP	Spec	April 2016 - Mar 2017	Decrease	USD	426	388	358	325
NP	Hedge/Member	April 2016 - Mar 2017	Decrease	USD	388	388	325	325
HH TAS NYMEX NATURAL GAS FUTURES (HHT)								
HHT	Spec	Mth 1	Decrease	USD	2,585	2,350	2,310	2,100
HHT	Hedge/Member	Mth 1	Decrease	USD	2,350	2,350	2,100	2,100
HHT	Spec	Mth 2	Decrease	USD	2,475	2,250	2,200	2,000
HHT	Hedge/Member	Mth 2	Decrease	USD	2,250	2,250	2,000	2,000
HHT	Spec	Winter 2014	Decrease	USD	2,365	2,150	2,090	1,900
HHT	Hedge/Member	Winter 2014	Decrease	USD	2,150	2,150	1,900	1,900
HHT	Spec	Summer 2014	Decrease	USD	1,760	1,600	1,485	1,350
HHT	Hedge/Member	Summer 2014	Decrease	USD	1,600	1,600	1,350	1,350
HHT	Spec	Winter 2015	Decrease	USD	1,733	1,575	1,458	1,325
HHT	Hedge/Member	Winter 2015	Decrease	USD	1,575	1,575	1,325	1,325
HHT	Spec	Apr 2015 - Mar 2016	Decrease	USD	1,705	1,550	1,430	1,300
HHT	Hedge/Member	Apr 2015 - Mar 2016	Decrease	USD	1,550	1,550	1,300	1,300
HHT	Spec	April 2016 - Mar 2017	Decrease	USD	1,705	1,550	1,430	1,300
HHT	Hedge/Member	April 2016 - Mar 2017	Decrease	USD	1,550	1,550	1,300	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS HENRY HUB FUTURE (NG)								
NG	Spec	Mth 1	Decrease	USD	2,585	2,350	2,310	2,100
NG	Hedge/Member	Mth 1	Decrease	USD	2,350	2,350	2,100	2,100
NG	Spec	Mth 2	Decrease	USD	2,475	2,250	2,200	2,000
NG	Hedge/Member	Mth 2	Decrease	USD	2,250	2,250	2,000	2,000
NG	Spec	Winter 2014	Decrease	USD	2,365	2,150	2,090	1,900
NG	Hedge/Member	Winter 2014	Decrease	USD	2,150	2,150	1,900	1,900
NG	Spec	Summer 2014	Decrease	USD	1,760	1,600	1,485	1,350
NG	Hedge/Member	Summer 2014	Decrease	USD	1,600	1,600	1,350	1,350
NG	Spec	Winter 2015	Decrease	USD	1,733	1,575	1,458	1,325
NG	Hedge/Member	Winter 2015	Decrease	USD	1,575	1,575	1,325	1,325
NG	Spec	Apr 2015 - Mar 2016	Decrease	USD	1,705	1,550	1,430	1,300
NG	Hedge/Member	Apr 2015 - Mar 2016	Decrease	USD	1,550	1,550	1,300	1,300
NG	Spec	April 2016 - Mar 2017	Decrease	USD	1,705	1,550	1,430	1,300
NG	Hedge/Member	April 2016 - Mar 2017	Decrease	USD	1,550	1,550	1,300	1,300
NATURAL GAS TRADE AT SETTLEMENT (NGT)								
NGT	Spec	Mth 1	Decrease	USD	2,585	2,350	2,310	2,100
NGT	Hedge/Member	Mth 1	Decrease	USD	2,350	2,350	2,100	2,100
NGT	Spec	Mth 2	Decrease	USD	2,475	2,250	2,200	2,000
NGT	Hedge/Member	Mth 2	Decrease	USD	2,250	2,250	2,000	2,000
NGT	Spec	Winter 2014	Decrease	USD	2,365	2,150	2,090	1,900
NGT	Hedge/Member	Winter 2014	Decrease	USD	2,150	2,150	1,900	1,900
NGT	Spec	Summer 2014	Decrease	USD	1,760	1,600	1,485	1,350
NGT	Hedge/Member	Summer 2014	Decrease	USD	1,600	1,600	1,350	1,350
NGT	Spec	Winter 2015	Decrease	USD	1,733	1,575	1,458	1,325
NGT	Hedge/Member	Winter 2015	Decrease	USD	1,575	1,575	1,325	1,325
NGT	Spec	Apr 2015 - Mar 2016	Decrease	USD	1,705	1,550	1,430	1,300
NGT	Hedge/Member	Apr 2015 - Mar 2016	Decrease	USD	1,550	1,550	1,300	1,300
NGT	Spec	April 2016 - Mar 2017	Decrease	USD	1,705	1,550	1,430	1,300
NGT	Hedge/Member	April 2016 - Mar 2017	Decrease	USD	1,550	1,550	1,300	1,300

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

NYMEX NATURAL GAS (H.HUB LTD) FUT (HH)

HH	Spec	Mth 1	Decrease	USD	2,585	2,350	2,310	2,100
HH	Hedge/Member	Mth 1	Decrease	USD	2,350	2,350	2,100	2,100
HH	Spec	Mth 2	Decrease	USD	2,475	2,250	2,200	2,000
HH	Hedge/Member	Mth 2	Decrease	USD	2,250	2,250	2,000	2,000
HH	Spec	Winter 2014	Decrease	USD	2,365	2,150	2,090	1,900
HH	Hedge/Member	Winter 2014	Decrease	USD	2,150	2,150	1,900	1,900
HH	Spec	Summer 2014	Decrease	USD	1,760	1,600	1,485	1,350
HH	Hedge/Member	Summer 2014	Decrease	USD	1,600	1,600	1,350	1,350
HH	Spec	Winter 2015	Decrease	USD	1,733	1,575	1,458	1,325
HH	Hedge/Member	Winter 2015	Decrease	USD	1,575	1,575	1,325	1,325
HH	Spec	Apr 2015 - Mar 2016	Decrease	USD	1,705	1,550	1,430	1,300
HH	Hedge/Member	Apr 2015 - Mar 2016	Decrease	USD	1,550	1,550	1,300	1,300
HH	Spec	April 2016 - Mar 2017	Decrease	USD	1,705	1,550	1,430	1,300
HH	Hedge/Member	April 2016 - Mar 2017	Decrease	USD	1,550	1,550	1,300	1,300

NYMEX NATURAL GAS FUTURES (HP)

HP	Spec	Mth 1	Decrease	USD	2,585	2,350	2,310	2,100
HP	Hedge/Member	Mth 1	Decrease	USD	2,350	2,350	2,100	2,100
HP	Spec	Mth 2	Decrease	USD	2,475	2,250	2,200	2,000
HP	Hedge/Member	Mth 2	Decrease	USD	2,250	2,250	2,000	2,000
HP	Spec	Winter 2014	Decrease	USD	2,365	2,150	2,090	1,900
HP	Hedge/Member	Winter 2014	Decrease	USD	2,150	2,150	1,900	1,900
HP	Spec	Summer 2014	Decrease	USD	1,760	1,600	1,485	1,350
HP	Hedge/Member	Summer 2014	Decrease	USD	1,600	1,600	1,350	1,350
HP	Spec	Winter 2015	Decrease	USD	1,733	1,575	1,458	1,325
HP	Hedge/Member	Winter 2015	Decrease	USD	1,575	1,575	1,325	1,325
HP	Spec	Apr 2015 - Mar 2016	Decrease	USD	1,705	1,550	1,430	1,300
HP	Hedge/Member	Apr 2015 - Mar 2016	Decrease	USD	1,550	1,550	1,300	1,300
HP	Spec	April 2016 - Mar 2017	Decrease	USD	1,705	1,550	1,430	1,300
HP	Hedge/Member	April 2016 - Mar 2017	Decrease	USD	1,550	1,550	1,300	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NGL/PETROCHEMICALS - Outright Rates								
ARGUS PROPAN FAR EST INDEX FUT (7E)								
7E	Spec		Decrease	USD	60,500	55,000	51,700	47,000
7E	Hedge/Member		Decrease	USD	55,000	55,000	47,000	47,000
CONWAY NORMAL BUTANE FUT (8M)								
8M	Spec		Increase	USD	6,050	5,500	6,600	6,000
8M	Hedge/Member		Increase	USD	5,500	5,500	6,000	6,000
ETHANE 5 DECIMAL (C0)								
C0	Spec	Mnths 1-3	Decrease	USD	1,925	1,750	1,650	1,500
C0	Hedge/Member	Mnths 1-3	Decrease	USD	1,750	1,750	1,500	1,500
C0	Spec	Mnths 4+	Decrease	USD	1,650	1,500	1,375	1,250
C0	Hedge/Member	Mnths 4+	Decrease	USD	1,500	1,500	1,250	1,250
MINI ARGUS PROPANE FAR EAST IDX (MAE)								
MAE	Spec		Decrease	USD	6,050	5,500	5,170	4,700
MAE	Hedge/Member		Decrease	USD	5,500	5,500	4,700	4,700
MONT BELVIEU NAT GAS (OPIS) FUT (W3)								
W3	Spec	Mnth 1	Decrease	USD	5,225	4,750	4,675	4,250
W3	Hedge/Member	Mnth 1	Decrease	USD	4,750	4,750	4,250	4,250
W3	Spec	Mnths 2+	Decrease	USD	4,675	4,250	4,125	3,750
W3	Hedge/Member	Mnths 2+	Decrease	USD	4,250	4,250	3,750	3,750
MT BELVIEU ISO BUTANE 5 DEC. S (8I)								
8I	Spec	Mnth 1	Decrease	USD	4,400	4,000	3,575	3,250
8I	Hedge/Member	Mnth 1	Decrease	USD	4,000	4,000	3,250	3,250
8I	Spec	Mnths 2-6	Decrease	USD	4,400	4,000	3,575	3,250
8I	Hedge/Member	Mnths 2-6	Decrease	USD	4,000	4,000	3,250	3,250
MT BELVIEU NAT GAS 5 D. OPIS (7Q)								
7Q	Spec	Mnth 1	Decrease	USD	5,225	4,750	4,675	4,250
7Q	Hedge/Member	Mnth 1	Decrease	USD	4,750	4,750	4,250	4,250
7Q	Spec	Mnths 2+	Decrease	USD	4,675	4,250	4,125	3,750
7Q	Hedge/Member	Mnths 2+	Decrease	USD	4,250	4,250	3,750	3,750
PGP POLYMER GRD PROPYLENE CAL FUT (PGP)								
PGP	Spec		Decrease	USD	6,600	6,000	4,950	4,500
PGP	Hedge/Member		Decrease	USD	6,000	6,000	4,500	4,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PETROLEUM CRACKS AND SPREADS - Outright Rates								
1% FOIL(PLTS) CARGOES FOB NWE CRACK (FVB)								
FVB	Spec	Mnth 2	Increase	USD	11,875	10,795	13,970	12,700
FVB	Hedge/Member	Mnth 2	Increase	USD	10,795	10,795	12,700	12,700
FVB	Spec	Mnths 3+	Increase	USD	7,684	6,985	9,779	8,890
FVB	Hedge/Member	Mnths 3+	Increase	USD	6,985	6,985	8,890	8,890
3.5% F OIL(PLTS) BRGES FOB RDM CRCK (BOB)								
BOB	Spec	Mnth 1	Increase	USD	12,573	11,430	13,970	12,700
BOB	Hedge/Member	Mnth 1	Increase	USD	11,430	11,430	12,700	12,700
BOB	Spec	Mnths 2-5	Increase	USD	9,081	8,255	10,897	9,906
BOB	Hedge/Member	Mnths 2-5	Increase	USD	8,255	8,255	9,906	9,906
BOB	Spec	Mnths 6+	Increase	USD	6,287	5,715	6,915	6,287
BOB	Hedge/Member	Mnths 6+	Increase	USD	5,715	5,715	6,287	6,287
CHICAGO UNL GAS PL VS RBOB SPR (3C)								
3C	Spec	Mnth 1	Increase	USD	4,730	4,300	5,500	5,000
3C	Hedge/Member	Mnth 1	Increase	USD	4,300	4,300	5,000	5,000
3C	Spec	Mnth 2+	New	USD			5,225	4,750
3C	Hedge/Member	Mnth 2+	New	USD			4,750	4,750
EAST/WEST FUEL OIL SPREAD FUT (EW)								
EW	Spec	Mth 1	Increase	USD	9,350	8,500	13,200	12,000
EW	Hedge/Member	Mth 1	Increase	USD	8,500	8,500	12,000	12,000
EURO DIESEL 10PPM VS. ICE (ET)								
ET	Spec	Mnths 6+	Increase	USD	2,750	2,500	3,025	2,750
ET	Hedge/Member	Mnths 6+	Increase	USD	2,500	2,500	2,750	2,750
EURO PPNE CIFARG VS NAPHTHA NWE FUT (EPN)								
EPN	Spec	Mths 4+	Increase	USD	33,000	30,000	42,075	38,250
EPN	Hedge/Member	Mths 4+	Increase	USD	30,000	30,000	38,250	38,250
FAME BIO ARGUS RDM RED VS ICE GAS (FBT)								
FBT	Spec	Mth 1	Increase	USD	4,400	4,000	4,840	4,400
FBT	Hedge/Member	Mth 1	Increase	USD	4,000	4,000	4,400	4,400
FBT	Spec	Mth 2+	New	USD			3,960	3,600
FBT	Hedge/Member	Mth 2+	New	USD			3,600	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FUEL OIL CRACK VS. ICE (FO)								
FO	Spec	Mnth 1	Increase	USD	1,980	1,800	2,200	2,000
FO	Hedge/Member	Mnth 1	Increase	USD	1,800	1,800	2,000	2,000
FO	Spec	Mnths 2-5	Increase	USD	1,430	1,300	1,716	1,560
FO	Hedge/Member	Mnths 2-5	Increase	USD	1,300	1,300	1,560	1,560
FO	Spec	Mnths 6+	Increase	USD	990	900	1,089	990
FO	Hedge/Member	Mnths 6+	Increase	USD	900	900	990	990
FUEL OIL NWE CRACK VS. ICE (FI)								
FI	Spec	Mnth 2	Increase	USD	1,870	1,700	2,200	2,000
FI	Hedge/Member	Mnth 2	Increase	USD	1,700	1,700	2,000	2,000
FI	Spec	Mnths 3+	Increase	USD	1,210	1,100	1,540	1,400
FI	Hedge/Member	Mnths 3+	Increase	USD	1,100	1,100	1,400	1,400
FUELOIL FUT:CARGOES VS.BARGES (FS)								
FS	Spec	Mnths 2-5	Decrease	USD	6,600	6,000	5,940	5,400
FS	Hedge/Member	Mnths 2-5	Decrease	USD	6,000	6,000	5,400	5,400
FS	Spec	Mnths 6+	Decrease	USD	4,400	4,000	3,960	3,600
FS	Hedge/Member	Mnths 6+	Decrease	USD	4,000	4,000	3,600	3,600
GASOIL 0.1CIF MED VS. ICE GAS (Z5)								
Z5	Spec	Mth 1	Increase	USD	3,933	3,575	4,070	3,700
Z5	Hedge/Member	Mth 1	Increase	USD	3,575	3,575	3,700	3,700
GULF CO NO6 FUELOIL 3% V. EURO 3.5% (GCU)								
GCU	Spec	Mnth 2-6	Increase	USD	660	600	858	780
GCU	Hedge/Member	Mnth 2-6	Increase	USD	600	600	780	780
GCU	Spec	Mnths 7+	Increase	USD	550	500	660	600
GCU	Hedge/Member	Mnths 7+	Increase	USD	500	500	600	600
GULF COAST NO.6 FUEL OIL CRACK FUT (MG)								
MG	Spec	Mnth 4+	Decrease	USD	1,650	1,500	1,485	1,350
MG	Hedge/Member	Mnth 4+	Decrease	USD	1,500	1,500	1,350	1,350
GULF COAST ULSD CRACK SPREAD (GY)								
GY	Spec	Mnth 1	Decrease	USD	3,300	3,000	2,970	2,700
GY	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,700	2,700
LA CARBOB GASOLINE(OPIS)FUT (JL)								
JL	Spec		Decrease	USD	6,600	6,000	5,500	5,000
JL	Hedge/Member		Decrease	USD	6,000	6,000	5,000	5,000
MIN ULSD 10PPM CRGS CIF NWE VS GSL (MGN)								
MGN	Spec	Mnths 5+	Increase	USD	277	252	306	278
MGN	Hedge/Member	Mnths 5+	Increase	USD	252	252	278	278

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI EUR DIESEL10PPM VS ICE GS FUT (MUD)								
MUD	Spec	Mnths 6+	Increase	USD	275	250	303	275
MUD	Hedge/Member	Mnths 6+	Increase	USD	250	250	275	275
NEW YORK FUEL OIL 1% V. EURO 1% FO (NYF)								
NYF	Spec	Mnth 1	Increase	USD	1,980	1,800	2,310	2,100
NYF	Hedge/Member	Mnth 1	Increase	USD	1,800	1,800	2,100	2,100
NYF	Spec	Mnth 2-6	Increase	USD	908	825	1,100	1,000
NYF	Hedge/Member	Mnth 2-6	Increase	USD	825	825	1,000	1,000
NY HRBR ULSD BRENT CRK SPRD FUT (HOB)								
HOB	Spec	Mnths 2+	Increase	USD	1,155	1,050	1,271	1,155
HOB	Hedge/Member	Mnths 2+	Increase	USD	1,050	1,050	1,155	1,155
RBOB CRACK SPREAD (RM)								
RM	Spec	Mnths 5-11	Decrease	USD	2,475	2,250	2,228	2,025
RM	Hedge/Member	Mnths 5-11	Decrease	USD	2,250	2,250	2,025	2,025
RM	Spec	Mnths 12+	Increase	USD	1,375	1,250	1,513	1,375
RM	Hedge/Member	Mnths 12+	Increase	USD	1,250	1,250	1,375	1,375
RBOB GAS VS EURO BOB OXY NWE BARGES (XER)								
XER	Spec		Increase	USD	2,772	2,520	3,036	2,760
XER	Hedge/Member		Increase	USD	2,520	2,520	2,760	2,760
RBOB GAS VS EUROBOB(ARGUS) NWE BRGS (EXR)								
EXR	Spec		Increase	USD	23,100	21,000	25,300	23,000
EXR	Hedge/Member		Increase	USD	21,000	21,000	23,000	23,000
RBOB UP-DOWN CALENDAR FUT (RV)								
RV	Spec	Mnths 3+	Decrease	USD	1,210	1,100	1,089	990
RV	Hedge/Member	Mnths 3+	Decrease	USD	1,100	1,100	990	990
SINGAPORE FUEL OIL SPREAD FUT (SD)								
SD	Spec	Mnths 3-4	Decrease	USD	2,200	2,000	1,980	1,800
SD	Hedge/Member	Mnths 3-4	Decrease	USD	2,000	2,000	1,800	1,800
SINGAPORE GASOIL VS ICE (GA)								
GA	Spec	Mth 1	Increase	USD	1,540	1,400	1,760	1,600
GA	Hedge/Member	Mth 1	Increase	USD	1,400	1,400	1,600	1,600
GA	Spec	Mths 2 - 3	Decrease	USD	770	700	605	550
GA	Hedge/Member	Mths 2 - 3	Decrease	USD	700	700	550	550
GA	Spec	Mths 4+	Decrease	USD	528	480	385	350
GA	Hedge/Member	Mths 4+	Decrease	USD	480	480	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SINGAPORE JET KERO GASOIL FUT (RK)								
RK	Spec	Mnth 1	Increase	USD	1,540	1,400	1,705	1,550
RK	Hedge/Member	Mnth 1	Increase	USD	1,400	1,400	1,550	1,550
RK	Spec	Mnth 2	Increase	USD	550	500	770	700
RK	Hedge/Member	Mnth 2	Increase	USD	500	500	700	700
SINGAPORE GASOIL 10PPM V GSOLSPD FUT (STZ)								
STZ	Spec	Mnth 1	Decrease	USD	1,320	1,200	1,100	1,000
STZ	Hedge/Member	Mnth 1	Decrease	USD	1,200	1,200	1,000	1,000
STZ	Spec	Mnth 2+	Decrease	USD	440	400	396	360
STZ	Hedge/Member	Mnth 2+	Decrease	USD	400	400	360	360
SPORE FUEL OIL 180CST CRCK SPRD FUT (SFC)								
SFC	Spec	Mnths 2+	Increase	USD	1,870	1,700	2,200	2,000
SFC	Hedge/Member	Mnths 2+	Increase	USD	1,700	1,700	2,000	2,000
ULSD 10PPM V. ICE FUT (TP)								
TP	Spec	Mnths 5+	Increase	USD	2,772	2,520	3,058	2,780
TP	Hedge/Member	Mnths 5+	Increase	USD	2,520	2,520	2,780	2,780

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
REFINED PRODUCTS - Outright Rates								
EIA FLAT TAX US RETAIL GASOLINE FUT (JE)								
JE	Spec		Increase	USD	4,950	4,500	5,500	5,000
JE	Hedge/Member		Increase	USD	4,500	4,500	5,000	5,000
EUROE NAPHTHA CALFUT (UN)								
UN	Spec	Mths 1	Decrease	USD	52,800	48,000	46,200	42,000
UN	Hedge/Member	Mths 1	Decrease	USD	48,000	48,000	42,000	42,000
GAS EURO-BOB OXY (ARG) NEW BRG (7H)								
7H	Spec	Mnth 1	Decrease	USD	58,300	53,000	52,800	48,000
7H	Hedge/Member	Mnth 1	Decrease	USD	53,000	53,000	48,000	48,000
GULF COAST NO.6 FUEL OIL 3.0%S FUT (MF)								
MF	Spec	Mnth 1	Decrease	USD	4,125	3,750	3,850	3,500
MF	Hedge/Member	Mnth 1	Decrease	USD	3,750	3,750	3,500	3,500
JAPAN C&F NAPHTHA FUT (JA)								
JA	Spec	Mnth 1	Decrease	USD	49,500	45,000	44,000	40,000
JA	Hedge/Member	Mnth 1	Decrease	USD	45,000	45,000	40,000	40,000
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	Spec	Mths 1	Decrease	USD	5,280	4,800	4,620	4,200
MNC	Hedge/Member	Mths 1	Decrease	USD	4,800	4,800	4,200	4,200
MIN JAPAN C&F NAPHTHA PLATTS FUT (MJN)								
MJN	Spec	Mnth 1	Decrease	USD	4,950	4,500	4,400	4,000
MJN	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	4,000	4,000
MINI GAS EUROBOB OXY BARGES FUT (MEO)								
MEO	Spec	Mnth 1	Decrease	USD	5,830	5,300	5,280	4,800
MEO	Hedge/Member	Mnth 1	Decrease	USD	5,300	5,300	4,800	4,800
MOGAS92 UNLEADED (PLATTS) FUT (1N)								
1N	Spec	Mnth 1	Decrease	USD	6,050	5,500	5,500	5,000
1N	Hedge/Member	Mnth 1	Decrease	USD	5,500	5,500	5,000	5,000
SINGAPORE JET KEROSENE FUT (KS)								
KS	Spec	Mnth 1	Decrease	USD	4,840	4,400	4,400	4,000
KS	Hedge/Member	Mnth 1	Decrease	USD	4,400	4,400	4,000	4,000
KS	Spec	Mnths 2-6	Decrease	USD	4,840	4,400	4,400	4,000
KS	Hedge/Member	Mnths 2-6	Decrease	USD	4,400	4,400	4,000	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SINGAPORE MOGAS 97 FUT (X0)

X0	Spec		Decrease	USD	7,700	7,000	6,050	5,500
X0	Hedge/Member		Decrease	USD	7,000	7,000	5,500	5,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CRUDE OIL - Intra Spreads								
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT FIN TRAD AT SETTLE FUTURES)								
BBT	Spec		Increase	USD	385	350	770	700
BBT	Hedge/Member		Increase	USD	350	350	700	700
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT FINANCIAL FUTURES)								
BB	Spec		Increase	USD	385	350	770	700
BB	Hedge/Member		Increase	USD	350	350	700	700
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (MICRO BRENT CRUDE OIL FUTURES)								
MBZ	Spec		Increase	USD	0	0	1	1
MBZ	Hedge/Member		Increase	USD	0	0	1	1
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (SYNTHETIC BRENT FINANCIAL FUTURES)								
SBB	Spec		Increase	USD	385	350	770	700
SBB	Hedge/Member		Increase	USD	350	350	700	700
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT CRUDE TAM LONDON)								
BZL	Spec		Increase	USD	385	350	770	700
BZL	Hedge/Member		Increase	USD	350	350	700	700
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT CRUDE TAM SINGAPORE)								
BZS	Spec		Increase	USD	385	350	770	700
BZS	Hedge/Member		Increase	USD	350	350	700	700
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT FINANCIAL FUTURES)								
CY	Spec		Increase	USD	385	350	770	700
CY	Hedge/Member		Increase	USD	350	350	700	700
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT LAST DAY CONTRACT)								
BZ	Spec		Increase	USD	385	350	770	700
BZ	Hedge/Member		Increase	USD	350	350	700	700
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (BRENT LAST DAYTRADE AT SETTLEMENT)								
BZT	Spec		Increase	USD	385	350	770	700
BZT	Hedge/Member		Increase	USD	350	350	700	700
Brent Crude Oil (BB, BZ, CY) - Tier 2 vs. Tier 3 (ICE BRENT (SINGAPORE MARKER) FUT)								
IBS	Spec		Increase	USD	385	350	770	700
IBS	Hedge/Member		Increase	USD	350	350	700	700
DME Oman Crude Oil Swap Futures - Tier 1 vs Tier 2 (DME OMAN CRUDE FUT)								
DOO	Spec		Increase	USD	1,210	1,100	1,540	1,400
DOO	Hedge/Member		Increase	USD	1,100	1,100	1,400	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
DME Oman Crude Oil Swap Futures - Tier 2 vs Tier 2 (DME OMAN CRUDE FUT)								
DOO	Spec		New	USD			880	800
DOO	Hedge/Member		New	USD			800	800
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2013, Dec 2014, Dec 2015 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	550	500	825	750
CL	Hedge/Member		Increase	USD	500	500	750	750
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2013, Dec 2014, Dec 2015 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	550	500	825	750
CLL	Hedge/Member		Increase	USD	500	500	750	750
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2013, Dec 2014, Dec 2015 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	550	500	825	750
CLS	Hedge/Member		Increase	USD	500	500	750	750
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2013, Dec 2014, Dec 2015 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	550	500	825	750
CLT	Hedge/Member		Increase	USD	500	500	750	750
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2013, Dec 2014, Dec 2015 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	550	500	825	750
XCT	Hedge/Member		Increase	USD	500	500	750	750
Light Sweet Crude Oil (CL) - Quarterly Butterfly Dec 2013, Mar 2014, Jun 2014 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	110	100	165	150
CL	Hedge/Member		Increase	USD	100	100	150	150
Light Sweet Crude Oil (CL) - Quarterly Butterfly Dec 2013, Mar 2014, Jun 2014 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	110	100	165	150
CLL	Hedge/Member		Increase	USD	100	100	150	150
Light Sweet Crude Oil (CL) - Quarterly Butterfly Dec 2013, Mar 2014, Jun 2014 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	110	100	165	150
CLS	Hedge/Member		Increase	USD	100	100	150	150
Light Sweet Crude Oil (CL) - Quarterly Butterfly Dec 2013, Mar 2014, Jun 2014 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	110	100	165	150
CLT	Hedge/Member		Increase	USD	100	100	150	150
Light Sweet Crude Oil (CL) - Quarterly Butterfly Dec 2013, Mar 2014, Jun 2014 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	110	100	165	150
XCT	Hedge/Member		Increase	USD	100	100	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Quarterly Butterfly Sep 2013, Dec 2013, Mar 2014 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	110	100	286	260
CL	Hedge/Member		Increase	USD	100	100	260	260
Light Sweet Crude Oil (CL) - Quarterly Butterfly Sep 2013, Dec 2013, Mar 2014 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	110	100	286	260
CLL	Hedge/Member		Increase	USD	100	100	260	260
Light Sweet Crude Oil (CL) - Quarterly Butterfly Sep 2013, Dec 2013, Mar 2014 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	110	100	286	260
CLS	Hedge/Member		Increase	USD	100	100	260	260
Light Sweet Crude Oil (CL) - Quarterly Butterfly Sep 2013, Dec 2013, Mar 2014 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	110	100	286	260
CLT	Hedge/Member		Increase	USD	100	100	260	260
Light Sweet Crude Oil (CL) - Quarterly Butterfly Sep 2013, Dec 2013, Mar 2014 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	110	100	286	260
XCT	Hedge/Member		Increase	USD	100	100	260	260
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2013, Jun 2014, Dec 2014 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	275	250	330	300
CL	Hedge/Member		Increase	USD	250	250	300	300
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2013, Jun 2014, Dec 2014 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	275	250	330	300
CLL	Hedge/Member		Increase	USD	250	250	300	300
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2013, Jun 2014, Dec 2014 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	275	250	330	300
CLS	Hedge/Member		Increase	USD	250	250	300	300
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2013, Jun 2014, Dec 2014 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	275	250	330	300
CLT	Hedge/Member		Increase	USD	250	250	300	300
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2013, Jun 2014, Dec 2014 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	275	250	330	300
XCT	Hedge/Member		Increase	USD	250	250	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 01 - 02 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	220	200	275	250
CL	Hedge/Member		Increase	USD	200	200	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 01 - 02 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	220	200	275	250
CLL	Hedge/Member		Increase	USD	200	200	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 01 - 02 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	220	200	275	250
CLS	Hedge/Member		Increase	USD	200	200	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 01 - 02 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	220	200	275	250
CLT	Hedge/Member		Increase	USD	200	200	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 01 - 02 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	220	200	275	250
XCT	Hedge/Member		Increase	USD	200	200	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 01 - 02 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	220	200	275	250
CS	Hedge/Member		Increase	USD	200	200	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 02 - 03 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	275	250	385	350
CL	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 02 - 03 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	275	250	385	350
CLL	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 02 - 03 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	275	250	385	350
CLS	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 02 - 03 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	275	250	385	350
CLT	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 02 - 03 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	275	250	385	350
XCT	Hedge/Member		Increase	USD	250	250	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 02 - 03 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	275	250	385	350
CS	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 03 - 04 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	275	250	385	350
CL	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 03 - 04 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	275	250	385	350
CLL	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 03 - 04 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	275	250	385	350
CLS	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 03 - 04 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	275	250	385	350
CLT	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 03 - 04 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	275	250	385	350
XCT	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 03 - 04 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	275	250	385	350
CS	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 05 - 06 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	275	250	330	300
CL	Hedge/Member		Increase	USD	250	250	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 05 - 06 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	275	250	330	300
CLL	Hedge/Member		Increase	USD	250	250	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 05 - 06 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	275	250	330	300
CLS	Hedge/Member		Increase	USD	250	250	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 05 - 06 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	275	250	330	300
CLT	Hedge/Member		Increase	USD	250	250	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 05 - 06 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	275	250	330	300
XCT	Hedge/Member		Increase	USD	250	250	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 05 - 06 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	275	250	330	300
CS	Hedge/Member		Increase	USD	250	250	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 06 - 07 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	193	175	220	200
CL	Hedge/Member		Increase	USD	175	175	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 06 - 07 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	193	175	220	200
CLL	Hedge/Member		Increase	USD	175	175	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 06 - 07 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	193	175	220	200
CLS	Hedge/Member		Increase	USD	175	175	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 06 - 07 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	193	175	220	200
CLT	Hedge/Member		Increase	USD	175	175	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 06 - 07 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	193	175	220	200
XCT	Hedge/Member		Increase	USD	175	175	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 06 -07 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	193	175	220	200
CS	Hedge/Member		Increase	USD	175	175	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 07 - 08 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	138	125	220	200
CL	Hedge/Member		Increase	USD	125	125	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 07 - 08 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	138	125	220	200
CLL	Hedge/Member		Increase	USD	125	125	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 07 - 08 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	138	125	220	200
CLS	Hedge/Member		Increase	USD	125	125	200	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) - Consecutive Months 07 - 08 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	138	125	220	200
CLT	Hedge/Member		Increase	USD	125	125	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 07 - 08 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	138	125	220	200
XCT	Hedge/Member		Increase	USD	125	125	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 07 - 08 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	138	125	220	200
CS	Hedge/Member		Increase	USD	125	125	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	220	200	275	250
26	Hedge/Member		Increase	USD	200	200	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	220	200	275	250
WS	Hedge/Member		Increase	USD	200	200	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	110	100	138	125
QM	Hedge/Member		Increase	USD	100	100	125	125
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 1-2 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	220	200	275	250
S26	Hedge/Member		Increase	USD	200	200	250	250
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	275	250	385	350
26	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	275	250	385	350
WS	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	138	125	193	175
QM	Hedge/Member		Increase	USD	125	125	175	175

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 2-3 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	275	250	385	350
S26	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	275	250	385	350
26	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	275	250	385	350
WS	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	138	125	193	175
QM	Hedge/Member		Increase	USD	125	125	175	175
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 3-4 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	275	250	385	350
S26	Hedge/Member		Increase	USD	250	250	350	350
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	275	250	330	300
26	Hedge/Member		Increase	USD	250	250	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	275	250	330	300
WS	Hedge/Member		Increase	USD	250	250	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	138	125	165	150
QM	Hedge/Member		Increase	USD	125	125	150	150
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 5-6 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	275	250	330	300
S26	Hedge/Member		Increase	USD	250	250	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	193	175	220	200
26	Hedge/Member		Increase	USD	175	175	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	193	175	220	200
WS	Hedge/Member		Increase	USD	175	175	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	96	88	110	100
QM	Hedge/Member		Increase	USD	88	88	100	100
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 6-7 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	193	175	220	200
S26	Hedge/Member		Increase	USD	175	175	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	138	125	220	200
26	Hedge/Member		Increase	USD	125	125	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	138	125	220	200
WS	Hedge/Member		Increase	USD	125	125	200	200
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	69	63	110	100
QM	Hedge/Member		Increase	USD	63	63	100	100
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL, CS, WS, 26) - Consecutive Months 7-8 and on (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	138	125	220	200
S26	Hedge/Member		Increase	USD	125	125	200	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 1 vs. Tier 2 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	275	250	715	650
26	Hedge/Member		Increase	USD	250	250	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	275	250	715	650
WS	Hedge/Member		Increase	USD	250	250	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	275	250	715	650
CL	Hedge/Member		Increase	USD	250	250	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	275	250	715	650
CLL	Hedge/Member		Increase	USD	250	250	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	275	250	715	650
CLS	Hedge/Member		Increase	USD	250	250	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	275	250	715	650
CLT	Hedge/Member		Increase	USD	250	250	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	138	125	358	325
QM	Hedge/Member		Increase	USD	125	125	325	325
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	1	1
MCL	Hedge/Member		Increase	USD	0	0	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	275	250	715	650
XCT	Hedge/Member		Increase	USD	250	250	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	275	250	715	650
S26	Hedge/Member		Increase	USD	250	250	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 2 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	275	250	715	650
CS	Hedge/Member		Increase	USD	250	250	650	650

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 LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	770	700	1,320	1,200
26	Hedge/Member		Increase	USD	700	700	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	770	700	1,320	1,200
WS	Hedge/Member		Increase	USD	700	700	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	770	700	1,320	1,200
CL	Hedge/Member		Increase	USD	700	700	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	770	700	1,320	1,200
CLL	Hedge/Member		Increase	USD	700	700	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	770	700	1,320	1,200
CLS	Hedge/Member		Increase	USD	700	700	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	770	700	1,320	1,200
CLT	Hedge/Member		Increase	USD	700	700	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	385	350	660	600
QM	Hedge/Member		Increase	USD	350	350	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	1	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	770	700	1,320	1,200
XCT	Hedge/Member		Increase	USD	700	700	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	770	700	1,320	1,200
S26	Hedge/Member		Increase	USD	700	700	1,200	1,200
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 3 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	770	700	1,870	1,700
CS	Hedge/Member		Increase	USD	700	700	1,700	1,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	990	900	1,760	1,600
26	Hedge/Member		Increase	USD	900	900	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	990	900	1,760	1,600
WS	Hedge/Member		Increase	USD	900	900	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	990	900	1,760	1,600
CL	Hedge/Member		Increase	USD	900	900	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	990	900	1,760	1,600
CLL	Hedge/Member		Increase	USD	900	900	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	990	900	1,760	1,600
CLS	Hedge/Member		Increase	USD	900	900	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	990	900	1,760	1,600
CLT	Hedge/Member		Increase	USD	900	900	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	495	450	880	800
QM	Hedge/Member		Increase	USD	450	450	800	800
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (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 1 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	990	900	1,760	1,600
XCT	Hedge/Member		Increase	USD	900	900	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	990	900	1,760	1,600
S26	Hedge/Member		Increase	USD	900	900	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 4 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	990	900	1,760	1,600
CS	Hedge/Member		Increase	USD	900	900	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								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	1,210	1,100	1,760	1,600
26	Hedge/Member		Increase	USD	1,100	1,100	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	1,210	1,100	1,760	1,600
WS	Hedge/Member		Increase	USD	1,100	1,100	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	1,210	1,100	1,760	1,600
CL	Hedge/Member		Increase	USD	1,100	1,100	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	1,210	1,100	1,760	1,600
CLL	Hedge/Member		Increase	USD	1,100	1,100	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	1,210	1,100	1,760	1,600
CLS	Hedge/Member		Increase	USD	1,100	1,100	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	1,210	1,100	1,760	1,600
CLT	Hedge/Member		Increase	USD	1,100	1,100	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	605	550	880	800
QM	Hedge/Member		Increase	USD	550	550	800	800
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	2	2
MCL	Hedge/Member		Increase	USD	1	1	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	1,210	1,100	1,760	1,600
XCT	Hedge/Member		Increase	USD	1,100	1,100	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	1,210	1,100	1,760	1,600
S26	Hedge/Member		Increase	USD	1,100	1,100	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 5 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	1,210	1,100	1,760	1,600
CS	Hedge/Member		Increase	USD	1,100	1,100	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								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	1,320	1,200	1,760	1,600
26	Hedge/Member		Increase	USD	1,200	1,200	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	1,320	1,200	1,760	1,600
WS	Hedge/Member		Increase	USD	1,200	1,200	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	1,320	1,200	1,760	1,600
CL	Hedge/Member		Increase	USD	1,200	1,200	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	1,320	1,200	1,760	1,600
CLL	Hedge/Member		Increase	USD	1,200	1,200	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	1,320	1,200	1,760	1,600
CLS	Hedge/Member		Increase	USD	1,200	1,200	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	1,320	1,200	1,760	1,600
CLT	Hedge/Member		Increase	USD	1,200	1,200	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	660	600	880	800
QM	Hedge/Member		Increase	USD	600	600	800	800
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (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 1 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	1,320	1,200	1,760	1,600
XCT	Hedge/Member		Increase	USD	1,200	1,200	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	1,320	1,200	1,760	1,600
S26	Hedge/Member		Increase	USD	1,200	1,200	1,600	1,600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 1 vs. Tier 6 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	1,320	1,200	1,760	1,600
CS	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								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	440	400	715	650
26	Hedge/Member		Increase	USD	400	400	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	440	400	715	650
WS	Hedge/Member		Increase	USD	400	400	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	440	400	715	650
CL	Hedge/Member		Increase	USD	400	400	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	440	400	715	650
CLL	Hedge/Member		Increase	USD	400	400	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	440	400	715	650
CLS	Hedge/Member		Increase	USD	400	400	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	440	400	715	650
CLT	Hedge/Member		Increase	USD	400	400	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	220	200	358	325
QM	Hedge/Member		Increase	USD	200	200	325	325
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	1	1
MCL	Hedge/Member		Increase	USD	0	0	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	440	400	715	650
XCT	Hedge/Member		Increase	USD	400	400	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	440	400	715	650
S26	Hedge/Member		Increase	USD	400	400	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 2 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	440	400	715	650
CS	Hedge/Member		Increase	USD	400	400	650	650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	935	850	1,430	1,300
26	Hedge/Member		Increase	USD	850	850	1,300	1,300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	935	850	1,430	1,300
WS	Hedge/Member		Increase	USD	850	850	1,300	1,300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	935	850	1,430	1,300
CL	Hedge/Member		Increase	USD	850	850	1,300	1,300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	935	850	1,430	1,300
CLL	Hedge/Member		Increase	USD	850	850	1,300	1,300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	935	850	1,430	1,300
CLS	Hedge/Member		Increase	USD	850	850	1,300	1,300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	935	850	1,430	1,300
CLT	Hedge/Member		Increase	USD	850	850	1,300	1,300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	468	425	715	650
QM	Hedge/Member		Increase	USD	425	425	650	650
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	1	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	935	850	1,430	1,300
XCT	Hedge/Member		Increase	USD	850	850	1,300	1,300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	935	850	1,430	1,300
S26	Hedge/Member		Increase	USD	850	850	1,300	1,300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 3 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	935	850	1,430	1,300
CS	Hedge/Member		Increase	USD	850	850	1,300	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	935	850	1,485	1,350
26	Hedge/Member		Increase	USD	850	850	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	935	850	1,485	1,350
WS	Hedge/Member		Increase	USD	850	850	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	935	850	1,485	1,350
CL	Hedge/Member		Increase	USD	850	850	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	935	850	1,485	1,350
CLL	Hedge/Member		Increase	USD	850	850	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	935	850	1,485	1,350
CLS	Hedge/Member		Increase	USD	850	850	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	935	850	1,485	1,350
CLT	Hedge/Member		Increase	USD	850	850	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	468	425	743	675
QM	Hedge/Member		Increase	USD	425	425	675	675
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	1	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	935	850	1,485	1,350
XCT	Hedge/Member		Increase	USD	850	850	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	935	850	1,485	1,350
S26	Hedge/Member		Increase	USD	850	850	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 4 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	935	850	1,485	1,350
CS	Hedge/Member		Increase	USD	850	850	1,350	1,350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	1,045	950	1,485	1,350
26	Hedge/Member		Increase	USD	950	950	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	1,045	950	1,485	1,350
WS	Hedge/Member		Increase	USD	950	950	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	1,045	950	1,485	1,350
CL	Hedge/Member		Increase	USD	950	950	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	1,045	950	1,485	1,350
CLL	Hedge/Member		Increase	USD	950	950	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	1,045	950	1,485	1,350
CLS	Hedge/Member		Increase	USD	950	950	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	1,045	950	1,485	1,350
CLT	Hedge/Member		Increase	USD	950	950	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	523	475	743	675
QM	Hedge/Member		Increase	USD	475	475	675	675
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	1	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	1,045	950	1,485	1,350
XCT	Hedge/Member		Increase	USD	950	950	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	1,045	950	1,485	1,350
S26	Hedge/Member		Increase	USD	950	950	1,350	1,350
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 5 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	1,045	950	1,485	1,350
CS	Hedge/Member		Increase	USD	950	950	1,350	1,350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	1,430	1,300	1,650	1,500
26	Hedge/Member		Increase	USD	1,300	1,300	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	1,430	1,300	1,650	1,500
WS	Hedge/Member		Increase	USD	1,300	1,300	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	1,430	1,300	1,650	1,500
CL	Hedge/Member		Increase	USD	1,300	1,300	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		Increase	USD	1,430	1,300	1,650	1,500
CLL	Hedge/Member		Increase	USD	1,300	1,300	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		Increase	USD	1,430	1,300	1,650	1,500
CLS	Hedge/Member		Increase	USD	1,300	1,300	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	1,430	1,300	1,650	1,500
CLT	Hedge/Member		Increase	USD	1,300	1,300	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	715	650	825	750
QM	Hedge/Member		Increase	USD	650	650	750	750
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	2	2
MCL	Hedge/Member		Increase	USD	1	1	2	2
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	1,430	1,300	1,650	1,500
XCT	Hedge/Member		Increase	USD	1,300	1,300	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	1,430	1,300	1,650	1,500
S26	Hedge/Member		Increase	USD	1,300	1,300	1,500	1,500
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 2 vs. Tier 6 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	1,430	1,300	1,650	1,500
CS	Hedge/Member		Increase	USD	1,300	1,300	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 3 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	495	450	660	600
26	Hedge/Member		Increase	USD	450	450	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	495	450	660	600
WS	Hedge/Member		Increase	USD	450	450	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	495	450	660	600
CL	Hedge/Member		Increase	USD	450	450	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	495	450	660	600
CLL	Hedge/Member		Increase	USD	450	450	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	495	450	660	600
CLS	Hedge/Member		Increase	USD	450	450	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	495	450	660	600
CLT	Hedge/Member		Increase	USD	450	450	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	248	225	330	300
QM	Hedge/Member		Increase	USD	225	225	300	300
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	1	1
MCL	Hedge/Member		Increase	USD	0	0	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	495	450	660	600
XCT	Hedge/Member		Increase	USD	450	450	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	495	450	660	600
S26	Hedge/Member		Increase	USD	450	450	600	600
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 3 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	495	450	660	600
CS	Hedge/Member		Increase	USD	450	450	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	660	600	990	900
26	Hedge/Member		Increase	USD	600	600	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	660	600	990	900
WS	Hedge/Member		Increase	USD	600	600	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	660	600	990	900
CL	Hedge/Member		Increase	USD	600	600	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	660	600	990	900
CLL	Hedge/Member		Increase	USD	600	600	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	660	600	990	900
CLS	Hedge/Member		Increase	USD	600	600	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	660	600	990	900
CLT	Hedge/Member		Increase	USD	600	600	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	330	300	495	450
QM	Hedge/Member		Increase	USD	300	300	450	450
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	1	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	660	600	990	900
XCT	Hedge/Member		Increase	USD	600	600	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	660	600	990	900
S26	Hedge/Member		Increase	USD	600	600	900	900
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 4 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	660	600	990	900
CS	Hedge/Member		Increase	USD	600	600	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	1,045	950	1,155	1,050
26	Hedge/Member		Increase	USD	950	950	1,050	1,050
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	1,045	950	1,155	1,050
WS	Hedge/Member		Increase	USD	950	950	1,050	1,050
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	1,045	950	1,155	1,050
CL	Hedge/Member		Increase	USD	950	950	1,050	1,050
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	1,045	950	1,155	1,050
CLL	Hedge/Member		Increase	USD	950	950	1,050	1,050
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	1,045	950	1,155	1,050
CLS	Hedge/Member		Increase	USD	950	950	1,050	1,050
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	1,045	950	1,155	1,050
CLT	Hedge/Member		Increase	USD	950	950	1,050	1,050
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	523	475	578	525
QM	Hedge/Member		Increase	USD	475	475	525	525
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	1	1	1	1
MCL	Hedge/Member		Increase	USD	1	1	1	1
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	1,045	950	1,155	1,050
XCT	Hedge/Member		Increase	USD	950	950	1,050	1,050
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	1,045	950	1,155	1,050
S26	Hedge/Member		Increase	USD	950	950	1,050	1,050
Light Sweet Crude Oil (CL, CS, WS, 26) - Tier 3 vs. Tier 5 (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	1,045	950	1,155	1,050
CS	Hedge/Member		Increase	USD	950	950	1,050	1,050

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Oman Crude Oil - Tier 1 vs Tier 2 (DME OMAN CRUDE OIL)								
OQ	Spec		Increase	USD	1,210	1,100	1,540	1,400
OQ	Hedge/Member		Increase	USD	1,100	1,100	1,400	1,400
Oman Crude Oil - Tier 1 vs Tier 2 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Increase	USD	1,210	1,100	1,540	1,400
ZG	Hedge/Member		Increase	USD	1,100	1,100	1,400	1,400
Oman Crude Oil - Tier 2 vs Tier 2 (DME OMAN CRUDE OIL)								
OQ	Spec		New	USD			880	800
OQ	Hedge/Member		New	USD			800	800
Oman Crude Oil - Tier 2 vs Tier 2 (OMAN CRUDE FINANCIAL)								
ZG	Spec		New	USD			880	800
ZG	Hedge/Member		New	USD			800	800
INTEREST RATES - Intra Spreads								
Eurodollar (ED) - Tier 3 vs. Tier 4 [mth 09-12 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	358	325	248	225
ED	Hedge/Member		Decrease	USD	325	325	225	225

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
COAL - Inter-commodity Spread Rates						
COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME) vs CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME)						
Spread Credit Rate	Increase	+3:-2	40%	40%	50%	50%
COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME) vs CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	35%	35%
COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME) vs CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME)						
Spread Credit Rate	Increase	+3:-2	30%	30%	50%	50%
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	Decrease	+2:-15	40%	40%	0%	0%
POWDER RIVER BASIN COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QP - CME) vs CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	45%	45%
REFINED PRODUCTS - Inter-commodity Spread Rates						
EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)						
Spread Credit Rate	Decrease	+2:-15	40%	40%	0%	0%

