



13-540

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, November 21, 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

Friday, November 22, 2013.

Current rates as of:

Thursday, November 21, 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
Outright Rates								
COAL - Outright Rates								
COAL API 8 CFR SOUTH CHINA (SSI)								
SSI	Spec		Decrease	USD	3,025	2,750	2,475	2,250
SSI	Hedge/Member		Decrease	USD	2,750	2,750	2,250	2,250
COAL API4 RCH BAY ARGS MCCLOSKEY FUT (MFF)								
MFF	Spec	Mnth 1	Increase	USD	2,310	2,100	2,860	2,600
MFF	Hedge/Member	Mnth 1	Increase	USD	2,100	2,100	2,600	2,600
MFF	Spec	Mnth 7+	Decrease	USD	2,310	2,100	1,650	1,500
MFF	Hedge/Member	Mnth 7+	Decrease	USD	2,100	2,100	1,500	1,500
EASTERN RAIL DELIVERY CSX COAL FUT (QX)								
QX	Spec		Decrease	USD	2,475	2,250	2,200	2,000
QX	Hedge/Member		Decrease	USD	2,250	2,250	2,000	2,000
NYMEX COAL FUTURES (QL)								
QL	Spec	Mnth 1	Decrease	USD	3,575	3,250	3,300	3,000
QL	Hedge/Member	Mnth 1	Decrease	USD	3,250	3,250	3,000	3,000
QL	Spec	Mnths 2+	Decrease	USD	3,575	3,250	3,300	3,000
QL	Hedge/Member	Mnths 2+	Decrease	USD	3,250	3,250	3,000	3,000

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

CRUDE OIL - Outright Rates

CRUDE OIL LAST DAY FINANCIAL FUT (26)

26	Spec	Mnth 1	Decrease	USD	4,070	3,700	3,740	3,400
26	Hedge/Member	Mnth 1	Decrease	USD	3,700	3,700	3,400	3,400
26	Spec	Mnth 2-4	Decrease	USD	3,795	3,450	3,465	3,150
26	Hedge/Member	Mnth 2-4	Decrease	USD	3,450	3,450	3,150	3,150
26	Spec	Mnth 5-10	Decrease	USD	3,520	3,200	3,190	2,900
26	Hedge/Member	Mnth 5-10	Decrease	USD	3,200	3,200	2,900	2,900
26	Spec	Mnth 11-18	Decrease	USD	3,245	2,950	2,915	2,650
26	Hedge/Member	Mnth 11-18	Decrease	USD	2,950	2,950	2,650	2,650
26	Spec	Mnth 19-28	Decrease	USD	3,135	2,850	2,805	2,550
26	Hedge/Member	Mnth 19-28	Decrease	USD	2,850	2,850	2,550	2,550
26	Spec	Mnth 29-40	Decrease	USD	2,970	2,700	2,640	2,400
26	Hedge/Member	Mnth 29-40	Decrease	USD	2,700	2,700	2,400	2,400
26	Spec	Mnth 41+	Decrease	USD	2,970	2,700	2,640	2,400
26	Hedge/Member	Mnth 41+	Decrease	USD	2,700	2,700	2,400	2,400

CRUDE OIL FINANCIAL FUTURES (WS)

WS	Spec	Mnth 1	Decrease	USD	4,070	3,700	3,740	3,400
WS	Hedge/Member	Mnth 1	Decrease	USD	3,700	3,700	3,400	3,400
WS	Spec	Mnth 2-4	Decrease	USD	3,795	3,450	3,465	3,150
WS	Hedge/Member	Mnth 2-4	Decrease	USD	3,450	3,450	3,150	3,150
WS	Spec	Mnth 5-10	Decrease	USD	3,520	3,200	3,190	2,900
WS	Hedge/Member	Mnth 5-10	Decrease	USD	3,200	3,200	2,900	2,900
WS	Spec	Mnth 11-18	Decrease	USD	3,245	2,950	2,915	2,650
WS	Hedge/Member	Mnth 11-18	Decrease	USD	2,950	2,950	2,650	2,650
WS	Spec	Mnth 19-28	Decrease	USD	3,135	2,850	2,805	2,550
WS	Hedge/Member	Mnth 19-28	Decrease	USD	2,850	2,850	2,550	2,550
WS	Spec	Mnth 29-40	Decrease	USD	2,970	2,700	2,640	2,400
WS	Hedge/Member	Mnth 29-40	Decrease	USD	2,700	2,700	2,400	2,400
WS	Spec	Mnth 41+	Decrease	USD	2,970	2,700	2,640	2,400
WS	Hedge/Member	Mnth 41+	Decrease	USD	2,700	2,700	2,400	2,400

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

CRUDE OIL FUTURE NYMEX (CL)

CL	Spec	Mnth 1	Decrease	USD	4,070	3,700	3,740	3,400
CL	Hedge/Member	Mnth 1	Decrease	USD	3,700	3,700	3,400	3,400
CL	Spec	Mnth 2-4	Decrease	USD	3,795	3,450	3,465	3,150
CL	Hedge/Member	Mnth 2-4	Decrease	USD	3,450	3,450	3,150	3,150
CL	Spec	Mnth 5-10	Decrease	USD	3,520	3,200	3,190	2,900
CL	Hedge/Member	Mnth 5-10	Decrease	USD	3,200	3,200	2,900	2,900
CL	Spec	Mnth 11-18	Decrease	USD	3,245	2,950	2,915	2,650
CL	Hedge/Member	Mnth 11-18	Decrease	USD	2,950	2,950	2,650	2,650
CL	Spec	Mnth 19-28	Decrease	USD	3,135	2,850	2,805	2,550
CL	Hedge/Member	Mnth 19-28	Decrease	USD	2,850	2,850	2,550	2,550
CL	Spec	Mnth 29-40	Decrease	USD	2,970	2,700	2,640	2,400
CL	Hedge/Member	Mnth 29-40	Decrease	USD	2,700	2,700	2,400	2,400
CL	Spec	Mnth 41+	Decrease	USD	2,970	2,700	2,640	2,400
CL	Hedge/Member	Mnth 41+	Decrease	USD	2,700	2,700	2,400	2,400

CRUDE OIL TRADE AT MARKER LONDON (CLL)

CLL	Spec	Mnth 1	Decrease	USD	4,070	3,700	3,740	3,400
CLL	Hedge/Member	Mnth 1	Decrease	USD	3,700	3,700	3,400	3,400
CLL	Spec	Mnth 2-4	Decrease	USD	3,795	3,450	3,465	3,150
CLL	Hedge/Member	Mnth 2-4	Decrease	USD	3,450	3,450	3,150	3,150
CLL	Spec	Mnth 5-10	Decrease	USD	3,520	3,200	3,190	2,900
CLL	Hedge/Member	Mnth 5-10	Decrease	USD	3,200	3,200	2,900	2,900
CLL	Spec	Mnth 11-18	Decrease	USD	3,245	2,950	2,915	2,650
CLL	Hedge/Member	Mnth 11-18	Decrease	USD	2,950	2,950	2,650	2,650
CLL	Spec	Mnth 19-28	Decrease	USD	3,135	2,850	2,805	2,550
CLL	Hedge/Member	Mnth 19-28	Decrease	USD	2,850	2,850	2,550	2,550
CLL	Spec	Mnth 29-40	Decrease	USD	2,970	2,700	2,640	2,400
CLL	Hedge/Member	Mnth 29-40	Decrease	USD	2,700	2,700	2,400	2,400
CLL	Spec	Mnth 41+	Decrease	USD	2,970	2,700	2,640	2,400
CLL	Hedge/Member	Mnth 41+	Decrease	USD	2,700	2,700	2,400	2,400

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

CRUDE OIL TRADE AT MARKER SINGAPORE (CLS)

CLS	Spec	Mnth 1	Decrease	USD	4,070	3,700	3,740	3,400
CLS	Hedge/Member	Mnth 1	Decrease	USD	3,700	3,700	3,400	3,400
CLS	Spec	Mnth 2-4	Decrease	USD	3,795	3,450	3,465	3,150
CLS	Hedge/Member	Mnth 2-4	Decrease	USD	3,450	3,450	3,150	3,150
CLS	Spec	Mnth 5-10	Decrease	USD	3,520	3,200	3,190	2,900
CLS	Hedge/Member	Mnth 5-10	Decrease	USD	3,200	3,200	2,900	2,900
CLS	Spec	Mnth 11-18	Decrease	USD	3,245	2,950	2,915	2,650
CLS	Hedge/Member	Mnth 11-18	Decrease	USD	2,950	2,950	2,650	2,650
CLS	Spec	Mnth 19-28	Decrease	USD	3,135	2,850	2,805	2,550
CLS	Hedge/Member	Mnth 19-28	Decrease	USD	2,850	2,850	2,550	2,550
CLS	Spec	Mnth 29-40	Decrease	USD	2,970	2,700	2,640	2,400
CLS	Hedge/Member	Mnth 29-40	Decrease	USD	2,700	2,700	2,400	2,400
CLS	Spec	Mnth 41+	Decrease	USD	2,970	2,700	2,640	2,400
CLS	Hedge/Member	Mnth 41+	Decrease	USD	2,700	2,700	2,400	2,400

CRUDE OIL TRADE AT SETTLEMENT (CLT)

CLT	Spec	Mnth 1	Decrease	USD	4,070	3,700	3,740	3,400
CLT	Hedge/Member	Mnth 1	Decrease	USD	3,700	3,700	3,400	3,400
CLT	Spec	Mnth 2-4	Decrease	USD	3,795	3,450	3,465	3,150
CLT	Hedge/Member	Mnth 2-4	Decrease	USD	3,450	3,450	3,150	3,150
CLT	Spec	Mnth 5-10	Decrease	USD	3,520	3,200	3,190	2,900
CLT	Hedge/Member	Mnth 5-10	Decrease	USD	3,200	3,200	2,900	2,900
CLT	Spec	Mnth 11-18	Decrease	USD	3,245	2,950	2,915	2,650
CLT	Hedge/Member	Mnth 11-18	Decrease	USD	2,950	2,950	2,650	2,650
CLT	Spec	Mnth 19-28	Decrease	USD	3,135	2,850	2,805	2,550
CLT	Hedge/Member	Mnth 19-28	Decrease	USD	2,850	2,850	2,550	2,550
CLT	Spec	Mnth 29-40	Decrease	USD	2,970	2,700	2,640	2,400
CLT	Hedge/Member	Mnth 29-40	Decrease	USD	2,700	2,700	2,400	2,400
CLT	Spec	Mnth 41+	Decrease	USD	2,970	2,700	2,640	2,400
CLT	Hedge/Member	Mnth 41+	Decrease	USD	2,700	2,700	2,400	2,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI CRUDE OIL FUTURES (QM)								
QM	Spec	Mnth 1	Decrease	USD	2,035	1,850	1,870	1,700
QM	Hedge/Member	Mnth 1	Decrease	USD	1,850	1,850	1,700	1,700
QM	Spec	Mnth 2-4	Decrease	USD	1,898	1,725	1,733	1,575
QM	Hedge/Member	Mnth 2-4	Decrease	USD	1,725	1,725	1,575	1,575
QM	Spec	Mnth 5-10	Decrease	USD	1,760	1,600	1,595	1,450
QM	Hedge/Member	Mnth 5-10	Decrease	USD	1,600	1,600	1,450	1,450
QM	Spec	Mnth 11-18	Decrease	USD	1,623	1,475	1,458	1,325
QM	Hedge/Member	Mnth 11-18	Decrease	USD	1,475	1,475	1,325	1,325
QM	Spec	Mnth 19-28	Decrease	USD	1,568	1,425	1,403	1,275
QM	Hedge/Member	Mnth 19-28	Decrease	USD	1,425	1,425	1,275	1,275
QM	Spec	Mnth 29-40	Decrease	USD	1,485	1,350	1,320	1,200
QM	Hedge/Member	Mnth 29-40	Decrease	USD	1,350	1,350	1,200	1,200
QM	Spec	Mnth 41+	Decrease	USD	1,485	1,350	1,320	1,200
QM	Hedge/Member	Mnth 41+	Decrease	USD	1,350	1,350	1,200	1,200
ICE BRENT-EURO DENOMINATED CAL FUT (IBE)								
IBE	Spec	Mnth 2-4	Decrease	EUR	4,950	4,500	3,850	3,500
IBE	Hedge/Member	Mnth 2-4	Decrease	EUR	4,500	4,500	3,500	3,500
MICRO CRUDE OIL FUTURES (MCL)								
MCL	Spec	Mnth 1	Decrease	USD	4	4	4	3
MCL	Hedge/Member	Mnth 1	Decrease	USD	4	4	3	3
MCL	Spec	Mnth 2-4	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth 2-4	Decrease	USD	3	3	3	3
MCL	Spec	Mnth 5-10	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth 5-10	Decrease	USD	3	3	3	3
MCL	Spec	Mnth 11-18	Decrease	USD	3	3	3	3
MCL	Hedge/Member	Mnth 11-18	Decrease	USD	3	3	3	3
MCL	Spec	Mnth 19-28	Decrease	USD	3	3	3	3
MCL	Hedge/Member	Mnth 19-28	Decrease	USD	3	3	3	3
MCL	Spec	Mnth 29-40	Decrease	USD	3	3	3	2
MCL	Hedge/Member	Mnth 29-40	Decrease	USD	3	3	2	2
MCL	Spec	Mnth 41+	Decrease	USD	3	3	3	2
MCL	Hedge/Member	Mnth 41+	Decrease	USD	3	3	2	2

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 CRUDE OIL MACI INDEX TAS (XCT)

XCT	Spec	Mnth 1	Decrease	USD	4,070	3,700	3,740	3,400
XCT	Hedge/Member	Mnth 1	Decrease	USD	3,700	3,700	3,400	3,400
XCT	Spec	Mnth 2-4	Decrease	USD	3,795	3,450	3,465	3,150
XCT	Hedge/Member	Mnth 2-4	Decrease	USD	3,450	3,450	3,150	3,150
XCT	Spec	Mnth 5-10	Decrease	USD	3,520	3,200	3,190	2,900
XCT	Hedge/Member	Mnth 5-10	Decrease	USD	3,200	3,200	2,900	2,900
XCT	Spec	Mnth 11-18	Decrease	USD	3,245	2,950	2,915	2,650
XCT	Hedge/Member	Mnth 11-18	Decrease	USD	2,950	2,950	2,650	2,650
XCT	Spec	Mnth 19-28	Decrease	USD	3,135	2,850	2,805	2,550
XCT	Hedge/Member	Mnth 19-28	Decrease	USD	2,850	2,850	2,550	2,550
XCT	Spec	Mnth 29-40	Decrease	USD	2,970	2,700	2,640	2,400
XCT	Hedge/Member	Mnth 29-40	Decrease	USD	2,700	2,700	2,400	2,400
XCT	Spec	Mnth 41+	Decrease	USD	2,970	2,700	2,640	2,400
XCT	Hedge/Member	Mnth 41+	Decrease	USD	2,700	2,700	2,400	2,400

SYNCRUDE OIL LAST DAY FINANCI (S26)

S26	Spec	Mnth 1	Decrease	USD	4,070	3,700	3,740	3,400
S26	Hedge/Member	Mnth 1	Decrease	USD	3,700	3,700	3,400	3,400
S26	Spec	Mnth 2-4	Decrease	USD	3,795	3,450	3,465	3,150
S26	Hedge/Member	Mnth 2-4	Decrease	USD	3,450	3,450	3,150	3,150
S26	Spec	Mnth 5-10	Decrease	USD	3,520	3,200	3,190	2,900
S26	Hedge/Member	Mnth 5-10	Decrease	USD	3,200	3,200	2,900	2,900
S26	Spec	Mnth 11-18	Decrease	USD	3,245	2,950	2,915	2,650
S26	Hedge/Member	Mnth 11-18	Decrease	USD	2,950	2,950	2,650	2,650
S26	Spec	Mnth 19-28	Decrease	USD	3,135	2,850	2,805	2,550
S26	Hedge/Member	Mnth 19-28	Decrease	USD	2,850	2,850	2,550	2,550
S26	Spec	Mnth 29-40	Decrease	USD	2,970	2,700	2,640	2,400
S26	Hedge/Member	Mnth 29-40	Decrease	USD	2,700	2,700	2,400	2,400
S26	Spec	Mnth 41+	Decrease	USD	2,970	2,700	2,640	2,400
S26	Hedge/Member	Mnth 41+	Decrease	USD	2,700	2,700	2,400	2,400

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

WTI CALENDAR FUT (CS)

CS	Spec	Mnth 1	Decrease	USD	4,070	3,700	3,740	3,400
CS	Hedge/Member	Mnth 1	Decrease	USD	3,700	3,700	3,400	3,400
CS	Spec	Mnth 2-4	Decrease	USD	3,795	3,450	3,465	3,150
CS	Hedge/Member	Mnth 2-4	Decrease	USD	3,450	3,450	3,150	3,150
CS	Spec	Mnth 5-10	Decrease	USD	3,520	3,200	3,190	2,900
CS	Hedge/Member	Mnth 5-10	Decrease	USD	3,200	3,200	2,900	2,900
CS	Spec	Mnth 11-18	Decrease	USD	3,245	2,950	2,915	2,650
CS	Hedge/Member	Mnth 11-18	Decrease	USD	2,950	2,950	2,650	2,650
CS	Spec	Mnth 19-28	Decrease	USD	3,135	2,850	2,805	2,550
CS	Hedge/Member	Mnth 19-28	Decrease	USD	2,850	2,850	2,550	2,550
CS	Spec	Mnth 29-40	Decrease	USD	2,970	2,700	2,640	2,400
CS	Hedge/Member	Mnth 29-40	Decrease	USD	2,700	2,700	2,400	2,400
CS	Spec	Mnth 41+	Decrease	USD	2,970	2,700	2,640	2,400
CS	Hedge/Member	Mnth 41+	Decrease	USD	2,700	2,700	2,400	2,400

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								
ARGUS LLS VS. WTI (ARG) TRD M (E5)								
E5	Spec		Decrease	USD	1,925	1,750	1,375	1,250
E5	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250
ICE BRENT DUBAI FUT (DB)								
DB	Spec	Mnth 1	Increase	USD	825	750	1,100	1,000
DB	Hedge/Member	Mnth 1	Increase	USD	750	750	1,000	1,000
DB	Spec	Mnths 2-3	Increase	USD	633	575	743	675
DB	Hedge/Member	Mnths 2-3	Increase	USD	575	575	675	675
LLS (ARGUS) V WTI FUT (WJ)								
WJ	Spec	Mnths 4+	Decrease	USD	1,925	1,750	1,210	1,100
WJ	Hedge/Member	Mnths 4+	Decrease	USD	1,750	1,750	1,100	1,100
WTI MIDLAND(ARGUS) VS WTI FINCL FUT (FF)								
FF	Spec		Decrease	USD	2,750	2,500	1,925	1,750
FF	Hedge/Member		Decrease	USD	2,500	2,500	1,750	1,750
WTI-BRENT BULLET FUT (BY)								
BY	Spec	Mnth 1	Increase	USD	2,145	1,950	2,420	2,200
BY	Hedge/Member	Mnth 1	Increase	USD	1,950	1,950	2,200	2,200
WTI-BRENT CALENDAR FUT (BK)								
BK	Spec	Mnth 1	Increase	USD	2,145	1,950	2,420	2,200
BK	Hedge/Member	Mnth 1	Increase	USD	1,950	1,950	2,200	2,200
WTS (ARGUS) V WTI TRD MTH FUT (FH)								
FH	Spec	Mnth 1	Decrease	USD	3,300	3,000	2,860	2,600
FH	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,600	2,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ELECTRICITY - Outright Rates								
ERCOT NRTH 345 KV HUB 5 MW OFFPK S (I6)								
I6	Spec	Mnth 1	Decrease	USD	94	85	77	70
I6	Hedge/Member	Mnth 1	Decrease	USD	85	85	70	70
I6	Spec	Mnth 2	Decrease	USD	66	60	50	45
I6	Hedge/Member	Mnth 2	Decrease	USD	60	60	45	45
I6	Spec	Mnths 3-11	Decrease	USD	33	30	17	15
I6	Hedge/Member	Mnths 3-11	Decrease	USD	30	30	15	15
ERCOT NRTH 345 KV HUB 5 MW PEAK FUT (I5)								
I5	Spec	Mnth 1	Decrease	USD	2,750	2,500	1,870	1,700
I5	Hedge/Member	Mnth 1	Decrease	USD	2,500	2,500	1,700	1,700
I5	Spec	Mnth 2	Decrease	USD	2,750	2,500	1,870	1,700
I5	Hedge/Member	Mnth 2	Decrease	USD	2,500	2,500	1,700	1,700
I5	Spec	Mnths 3-11	Decrease	USD	1,375	1,250	990	900
I5	Hedge/Member	Mnths 3-11	Decrease	USD	1,250	1,250	900	900
ERCOT WEST 345 KV HUB 5 MW OFFPK S (O1)								
O1	Spec	Mnth 1	Decrease	USD	94	85	77	70
O1	Hedge/Member	Mnth 1	Decrease	USD	85	85	70	70
O1	Spec	Mnth 2	Decrease	USD	66	60	50	45
O1	Hedge/Member	Mnth 2	Decrease	USD	60	60	45	45
O1	Spec	Mnths 3-11	Decrease	USD	33	30	17	15
O1	Hedge/Member	Mnths 3-11	Decrease	USD	30	30	15	15
O1	Spec	Mnths 12+	Decrease	USD	33	30	17	15
O1	Hedge/Member	Mnths 12+	Decrease	USD	30	30	15	15
ERCOT WEST 345 KV HUB MW PEAK FUT (N1)								
N1	Spec	Mnth 1	Decrease	USD	2,310	2,100	1,540	1,400
N1	Hedge/Member	Mnth 1	Decrease	USD	2,100	2,100	1,400	1,400
N1	Spec	Mnth 2	Decrease	USD	1,870	1,700	1,100	1,000
N1	Hedge/Member	Mnth 2	Decrease	USD	1,700	1,700	1,000	1,000
N1	Spec	Mnths 3-11	Decrease	USD	1,375	1,250	990	900
N1	Hedge/Member	Mnths 3-11	Decrease	USD	1,250	1,250	900	900
ISO NEW ENGLAND OFF-PEAK LMP FUT (KI)								
KI	Spec	Mnth 1	Increase	USD	9,900	9,000	13,200	12,000
KI	Hedge/Member	Mnth 1	Increase	USD	9,000	9,000	12,000	12,000
KI	Spec	Mnth 2	Increase	USD	8,800	8,000	12,100	11,000
KI	Hedge/Member	Mnth 2	Increase	USD	8,000	8,000	11,000	11,000
KI	Spec	Mnths 3-11	Increase	USD	3,850	3,500	6,050	5,500
KI	Hedge/Member	Mnths 3-11	Increase	USD	3,500	3,500	5,500	5,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ISO NEW ENGLAND PEAK LMP FUT (NI)								
NI	Spec	Mnth 1	Increase	USD	9,350	8,500	12,650	11,500
NI	Hedge/Member	Mnth 1	Increase	USD	8,500	8,500	11,500	11,500
NI	Spec	Mnth 2	Increase	USD	8,800	8,000	12,100	11,000
NI	Hedge/Member	Mnth 2	Increase	USD	8,000	8,000	11,000	11,000
NI	Spec	Mnths 3-11	Increase	USD	4,400	4,000	6,600	6,000
NI	Hedge/Member	Mnths 3-11	Increase	USD	4,000	4,000	6,000	6,000
NEPOOL CNCTCT 5MW D AH O PK (P3)								
P3	Spec	Mnth 1	Increase	USD	88	80	110	100
P3	Hedge/Member	Mnth 1	Increase	USD	80	80	100	100
P3	Spec	Mnth 2	Increase	USD	55	50	88	80
P3	Hedge/Member	Mnth 2	Increase	USD	50	50	80	80
P3	Spec	Mnths 3-11	Increase	USD	28	25	55	50
P3	Hedge/Member	Mnths 3-11	Increase	USD	25	25	50	50
NEPOOL CONECTIC 5MW D AH PK (P2)								
P2	Spec	Mnth 1	Increase	USD	1,155	1,050	1,705	1,550
P2	Hedge/Member	Mnth 1	Increase	USD	1,050	1,050	1,550	1,550
P2	Spec	Mnth 2	Increase	USD	825	750	1,375	1,250
P2	Hedge/Member	Mnth 2	Increase	USD	750	750	1,250	1,250
P2	Spec	Mnths 3-11	Increase	USD	385	350	605	550
P2	Hedge/Member	Mnths 3-11	Increase	USD	350	350	550	550
NEPOOL INTR HUB 5MW D AH O PK (H2)								
H2	Spec	Mnth 1	Increase	USD	88	80	110	100
H2	Hedge/Member	Mnth 1	Increase	USD	80	80	100	100
H2	Spec	Mnth 2	Increase	USD	44	40	66	60
H2	Hedge/Member	Mnth 2	Increase	USD	40	40	60	60
H2	Spec	Mnths 3-11	Increase	USD	28	25	44	40
H2	Hedge/Member	Mnths 3-11	Increase	USD	25	25	40	40
NEPOOL INTR HUB 5MW D AH PK (U6)								
U6	Spec	Month 1	Increase	USD	990	900	1,540	1,400
U6	Hedge/Member	Month 1	Increase	USD	900	900	1,400	1,400
U6	Spec	Month 2	Increase	USD	825	750	1,375	1,250
U6	Hedge/Member	Month 2	Increase	USD	750	750	1,250	1,250
U6	Spec	Mnths 3-11	Increase	USD	413	375	633	575
U6	Hedge/Member	Mnths 3-11	Increase	USD	375	375	575	575

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEPOOL MAINE 5MW D AH O EAK (W2)								
W2	Spec	Mnth 1	Increase	USD	88	80	110	100
W2	Hedge/Member	Mnth 1	Increase	USD	80	80	100	100
W2	Spec	Mnth 2	Increase	USD	55	50	83	75
W2	Hedge/Member	Mnth 2	Increase	USD	50	50	75	75
W2	Spec	Mnths 3-11	Increase	USD	28	25	50	45
W2	Hedge/Member	Mnths 3-11	Increase	USD	25	25	45	45
NEPOOL MAINE 5MW D AH PK (P9)								
P9	Spec	Mnth 1	Increase	USD	1,155	1,050	1,705	1,550
P9	Hedge/Member	Mnth 1	Increase	USD	1,050	1,050	1,550	1,550
P9	Spec	Mnth 2	Increase	USD	825	750	1,375	1,250
P9	Hedge/Member	Mnth 2	Increase	USD	750	750	1,250	1,250
P9	Spec	Mnths 3-11	Increase	USD	358	325	578	525
P9	Hedge/Member	Mnths 3-11	Increase	USD	325	325	525	525
NEPOOL NE MASS 5MW D AH O PK (P8)								
P8	Spec	Mnth 1	Increase	USD	88	80	110	100
P8	Hedge/Member	Mnth 1	Increase	USD	80	80	100	100
P8	Spec	Mnth 2	Increase	USD	44	40	77	70
P8	Hedge/Member	Mnth 2	Increase	USD	40	40	70	70
P8	Spec	Mnths 3-11	Increase	USD	28	25	50	45
P8	Hedge/Member	Mnths 3-11	Increase	USD	25	25	45	45
NEPOOL NE MASS 5MW D AH PK (P7)								
P7	Spec	Mnth 1	Increase	USD	1,155	1,050	1,705	1,550
P7	Hedge/Member	Mnth 1	Increase	USD	1,050	1,050	1,550	1,550
P7	Spec	Mnth 2	Increase	USD	825	750	1,375	1,250
P7	Hedge/Member	Mnth 2	Increase	USD	750	750	1,250	1,250
P7	Spec	Mnths 3-11	Increase	USD	358	325	578	525
P7	Hedge/Member	Mnths 3-11	Increase	USD	325	325	525	525
NEPOOL NEW HAMP 5MW D AH O PK (U3)								
U3	Spec	Mnth 1	Increase	USD	88	80	110	100
U3	Hedge/Member	Mnth 1	Increase	USD	80	80	100	100
U3	Spec	Mnth 2	Increase	USD	55	50	88	80
U3	Hedge/Member	Mnth 2	Increase	USD	50	50	80	80
U3	Spec	Mnths 3-11	Increase	USD	28	25	50	45
U3	Hedge/Member	Mnths 3-11	Increase	USD	25	25	45	45

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEPOOL NEW HAMP 5MW D AH PK (U2)								
U2	Spec	Mnth 1	Increase	USD	1,155	1,050	1,705	1,550
U2	Hedge/Member	Mnth 1	Increase	USD	1,050	1,050	1,550	1,550
U2	Spec	Mnth 2	Increase	USD	825	750	1,375	1,250
U2	Hedge/Member	Mnth 2	Increase	USD	750	750	1,250	1,250
U2	Spec	Mnths 3-11	Increase	USD	358	325	578	525
U2	Hedge/Member	Mnths 3-11	Increase	USD	325	325	525	525
NEPOOL RHD ISLD 5MW D AH PK (U4)								
U4	Spec	Mnth 1	Increase	USD	1,155	1,050	1,705	1,550
U4	Hedge/Member	Mnth 1	Increase	USD	1,050	1,050	1,550	1,550
U4	Spec	Mnth 2	Increase	USD	825	750	1,375	1,250
U4	Hedge/Member	Mnth 2	Increase	USD	750	750	1,250	1,250
U4	Spec	Mnths 3-11	Increase	USD	358	325	578	525
U4	Hedge/Member	Mnths 3-11	Increase	USD	325	325	525	525
NEPOOL RHODE IL 5MW D AH O PK (U5)								
U5	Spec	Mnth 1	Increase	USD	88	80	110	100
U5	Hedge/Member	Mnth 1	Increase	USD	80	80	100	100
U5	Spec	Mnth 2	Increase	USD	50	45	77	70
U5	Hedge/Member	Mnth 2	Increase	USD	45	45	70	70
U5	Spec	Mnths 3-11	Increase	USD	28	25	50	45
U5	Hedge/Member	Mnths 3-11	Increase	USD	25	25	45	45
NEPOOL SE MASS 5MW D AH O PK (P5)								
P5	Spec	Mnth 1	Increase	USD	88	80	110	100
P5	Hedge/Member	Mnth 1	Increase	USD	80	80	100	100
P5	Spec	Mnth 2	Increase	USD	44	40	77	70
P5	Hedge/Member	Mnth 2	Increase	USD	40	40	70	70
P5	Spec	Mnths 3-11	Increase	USD	28	25	50	45
P5	Hedge/Member	Mnths 3-11	Increase	USD	25	25	45	45
NEPOOL SE MASS 5MW D AH PK (P4)								
P4	Spec	Mnth 1	Increase	USD	1,155	1,050	1,705	1,550
P4	Hedge/Member	Mnth 1	Increase	USD	1,050	1,050	1,550	1,550
P4	Spec	Mnth 2	Increase	USD	825	750	1,375	1,250
P4	Hedge/Member	Mnth 2	Increase	USD	750	750	1,250	1,250
P4	Spec	Mnths 3-11	Increase	USD	358	325	578	525
P4	Hedge/Member	Mnths 3-11	Increase	USD	325	325	525	525

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEPOOL W CNT MASS 5MW D AH O PK (L9)								
L9	Spec	Mnth 1	Increase	USD	88	80	110	100
L9	Hedge/Member	Mnth 1	Increase	USD	80	80	100	100
L9	Spec	Mnth 2	Increase	USD	44	40	77	70
L9	Hedge/Member	Mnth 2	Increase	USD	40	40	70	70
L9	Spec	Mnths 3-11	Increase	USD	22	20	44	40
L9	Hedge/Member	Mnths 3-11	Increase	USD	20	20	40	40
NEPOOL W CNTR M 5MW D AH PK (R6)								
R6	Spec	Mnth 1	Increase	USD	1,155	1,050	1,705	1,550
R6	Hedge/Member	Mnth 1	Increase	USD	1,050	1,050	1,550	1,550
R6	Spec	Mnth 2	Increase	USD	825	750	1,375	1,250
R6	Hedge/Member	Mnth 2	Increase	USD	750	750	1,250	1,250
R6	Spec	Mnths 3-11	Increase	USD	358	325	578	525
R6	Hedge/Member	Mnths 3-11	Increase	USD	325	325	525	525
EQUITY INDEX - Outright Rates								
EMINI SP500-TECHNOLOGY SECTOR INDEX (XAK)								
XAK	Spec		Decrease	USD	1,320	1,200	1,100	1,000
XAK	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
EMINI SP500-UTILITIES SECTOR INDEX (XAU)								
XAU	Spec		Increase	USD	1,430	1,300	1,760	1,600
XAU	Hedge/Member		Increase	USD	1,300	1,300	1,600	1,600
SP 500 TECHNOLOGY SECTOR SYNTH (1KT)								
1KT	Spec		Decrease	USD	1,320	1,200	1,100	1,000
1KT	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
SP 500 TECHNOLOGY SECTOR TIC (XKT)								
XKT	Spec		Decrease	USD	1,320	1,200	1,100	1,000
XKT	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
SP 500 UTILITIES SEL SECTOR SYNTH (1UT)								
1UT	Spec		Increase	USD	1,430	1,300	1,760	1,600
1UT	Hedge/Member		Increase	USD	1,300	1,300	1,600	1,600
SP 500 UTILITIES SEL SECTOR TIC (XUT)								
XUT	Spec		Increase	USD	1,430	1,300	1,760	1,600
XUT	Hedge/Member		Increase	USD	1,300	1,300	1,600	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ETHANOL - Outright Rates								
CHICAGO ETHANOL FUT (CU)								
CU	Spec	Mths 2-7	Decrease	USD	5,500	5,000	4,400	4,000
CU	Hedge/Member	Mths 2-7	Decrease	USD	5,000	5,000	4,000	4,000
CU	Spec	Mth 8+	Decrease	USD	5,500	5,000	3,850	3,500
CU	Hedge/Member	Mth 8+	Decrease	USD	5,000	5,000	3,500	3,500
D6 ETHANOL RINS 2012 (D62)								
D62	Spec	Mnth 1	Decrease	USD	13,200	12,000	11,000	10,000
D62	Hedge/Member	Mnth 1	Decrease	USD	12,000	12,000	10,000	10,000
D62	Spec	Mnths 2+	Decrease	USD	16,500	15,000	11,000	10,000
D62	Hedge/Member	Mnths 2+	Decrease	USD	15,000	15,000	10,000	10,000
D6 ETHANOL RINS 2013 (D63)								
D63	Spec	Mnth 1	Decrease	USD	11,000	10,000	8,800	8,000
D63	Hedge/Member	Mnth 1	Decrease	USD	10,000	10,000	8,000	8,000
D63	Spec	Mnths 2+	Decrease	USD	11,000	10,000	8,800	8,000
D63	Hedge/Member	Mnths 2+	Decrease	USD	10,000	10,000	8,000	8,000
D6 ETHANOL RINS 2014 (D64)								
D64	Spec	Mnth 1	Decrease	USD	11,000	10,000	8,800	8,000
D64	Hedge/Member	Mnth 1	Decrease	USD	10,000	10,000	8,000	8,000
D64	Spec	Mnths 2+	Decrease	USD	11,000	10,000	8,800	8,000
D64	Hedge/Member	Mnths 2+	Decrease	USD	10,000	10,000	8,000	8,000
ETHANOL FUTURES (EH)								
EH	Spec	Month 2+	Decrease	USD	5,130	3,800	3,645	2,700
EH	Hedge/Member	Month 2+	Decrease	USD	3,800	3,800	2,700	2,700
FREIGHT - Outright Rates								
TC2 ROTTERDAM TO USAC 37K MT (TM)								
TM	Spec	Mnth 1	Increase	USD	3,575	3,250	4,125	3,750
TM	Hedge/Member	Mnth 1	Increase	USD	3,250	3,250	3,750	3,750
TM	Spec	Mnths 2+	Decrease	USD	2,475	2,250	2,200	2,000
TM	Hedge/Member	Mnths 2+	Decrease	USD	2,250	2,250	2,000	2,000
TD3 MEG TO JAPAN 250K MT (TL)								
TL	Spec	Mnth 1	Increase	USD	1,320	1,200	1,815	1,650
TL	Hedge/Member	Mnth 1	Increase	USD	1,200	1,200	1,650	1,650
TL	Spec	Mnth 2	Increase	USD	1,320	1,200	1,815	1,650
TL	Hedge/Member	Mnth 2	Increase	USD	1,200	1,200	1,650	1,650
TL	Spec	Mnths 3+	Increase	USD	1,320	1,200	1,815	1,650
TL	Hedge/Member	Mnths 3+	Increase	USD	1,200	1,200	1,650	1,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FX - Outright Rates								
AD/CD FUTURES (AC)								
AC	Spec		Decrease	CAD	3,300	3,000	2,970	2,700
AC	Hedge/Member		Decrease	CAD	3,000	3,000	2,700	2,700
AD/JY FUTURES (AJ)								
AJ	Spec		Decrease	JPY	715,000	650,000	643,500	585,000
AJ	Hedge/Member		Decrease	JPY	650,000	650,000	585,000	585,000
AUSTRALIAN DOLLAR FUTURES (AD)								
AD	Spec		Decrease	USD	2,013	1,830	1,815	1,650
AD	Hedge/Member		Decrease	USD	1,830	1,830	1,650	1,650
BRITISH POUND FUTURES (BP)								
BP	Spec		Decrease	USD	1,815	1,650	1,650	1,500
BP	Hedge/Member		Decrease	USD	1,650	1,650	1,500	1,500
CD/JY FUTURES (CY)								
CY	Spec		Decrease	JPY	572,000	520,000	522,500	475,000
CY	Hedge/Member		Decrease	JPY	520,000	520,000	475,000	475,000
E-MICRO AUD/USD FUTURES (M6A)								
M6A	Spec		Decrease	USD	201	183	182	165
M6A	Hedge/Member		Decrease	USD	183	183	165	165
E-MICRO CHF/USD FUTURES (MSF)								
MSF	Spec		Decrease	USD	264	240	237	215
MSF	Hedge/Member		Decrease	USD	240	240	215	215
E-MICRO EUR/USD FUTURES (M6E)								
M6E	Spec		Decrease	USD	275	250	248	225
M6E	Hedge/Member		Decrease	USD	250	250	225	225
E-MICRO GBP/USD FUTURES (M6B)								
M6B	Spec		Decrease	USD	182	165	165	150
M6B	Hedge/Member		Decrease	USD	165	165	150	150
E-MICRO JPY/USD (MJY)								
MJY	Spec		Decrease	USD	385	350	347	315
MJY	Hedge/Member		Decrease	USD	350	350	315	315
E-MINI EURO FX FUTURE (E7)								
E7	Spec		Decrease	USD	1,375	1,250	1,238	1,125
E7	Hedge/Member		Decrease	USD	1,250	1,250	1,125	1,125

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI J-YEN FUTURE (J7)								
J7	Spec		Decrease	USD	1,925	1,750	1,733	1,575
J7	Hedge/Member		Decrease	USD	1,750	1,750	1,575	1,575
EURO FUTURE (EC)								
EC	Spec		Decrease	USD	2,750	2,500	2,475	2,250
EC	Hedge/Member		Decrease	USD	2,500	2,500	2,250	2,250
EURO FX/BP FUTURE (RP)								
RP	Spec		Decrease	GBP	1,375	1,250	1,238	1,125
RP	Hedge/Member		Decrease	GBP	1,250	1,250	1,125	1,125
EURO FX/JY FUTURE (RY)								
RY	Spec		Decrease	JPY	577,500	525,000	522,500	475,000
RY	Hedge/Member		Decrease	JPY	525,000	525,000	475,000	475,000
EURO FX/SF FUTURES (RF)								
RF	Spec		Decrease	CHF	1,430	1,300	1,293	1,175
RF	Hedge/Member		Decrease	CHF	1,300	1,300	1,175	1,175
HUNGARIAN FORINT (USD) FUTURES (FR)								
FR	Spec		Decrease	USD	4,400	4,000	3,960	3,600
FR	Hedge/Member		Decrease	USD	4,000	4,000	3,600	3,600
HUNGARIAN FORINT/ EURO FX FUTURES (R)								
R	Spec		Decrease	EUR	1,980	1,800	1,788	1,625
R	Hedge/Member		Decrease	EUR	1,800	1,800	1,625	1,625
JAPANESE YEN FUTURES (JY)								
JY	Spec		Decrease	USD	3,850	3,500	3,465	3,150
JY	Hedge/Member		Decrease	USD	3,500	3,500	3,150	3,150
NEW ZEALAND FUTURES (NE)								
NE	Spec		Decrease	USD	1,925	1,750	1,705	1,550
NE	Hedge/Member		Decrease	USD	1,750	1,750	1,550	1,550
NKR/USD FUTURES (UN)								
UN	Spec		Decrease	USD	10,450	9,500	9,460	8,600
UN	Hedge/Member		Decrease	USD	9,500	9,500	8,600	8,600
POLISH ZLOTY/EURO FX FUTURES (Z)								
Z	Spec		Decrease	EUR	2,475	2,250	2,228	2,025
Z	Hedge/Member		Decrease	EUR	2,250	2,250	2,025	2,025

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SFJY FUTURES (SJ)								
SJ	Spec		Decrease	JPY	792,000	720,000	715,000	650,000
SJ	Hedge/Member		Decrease	JPY	720,000	720,000	650,000	650,000
SKR/USD CROSS RATE FUTURES (SE)								
SE	Spec		Decrease	USD	7,700	7,000	6,930	6,300
SE	Hedge/Member		Decrease	USD	7,000	7,000	6,300	6,300
SWISS FRANC FUTURES (SF)								
SF	Spec		Decrease	USD	2,640	2,400	2,365	2,150
SF	Hedge/Member		Decrease	USD	2,400	2,400	2,150	2,150
INTEREST RATES - Outright Rates								
CME BARCLAYS CAPITAL U.S. AGGREGATE (LBA)								
LBA	Spec		Increase	USD	1,620	1,200	2,700	2,000
LBA	Hedge/Member		Increase	USD	1,200	1,200	2,000	2,000

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

METALS - Outright Rates

10 TROY OZ GOLD FUTURES (MGC)

MGC	Spec	Mths 1-4	Decrease	USD	880	800	798	725
MGC	Hedge/Member	Mths 1-4	Decrease	USD	800	800	725	725
MGC	Spec	Mths 5-6	Decrease	USD	880	800	798	725
MGC	Hedge/Member	Mths 5-6	Decrease	USD	800	800	725	725
MGC	Spec	Mths 7-12	Decrease	USD	880	800	798	725
MGC	Hedge/Member	Mths 7-12	Decrease	USD	800	800	725	725
MGC	Spec	Mths 13+	Decrease	USD	880	800	798	725
MGC	Hedge/Member	Mths 13+	Decrease	USD	800	800	725	725

1000 OZ SILVER FUTURES (SIL)

SIL	Spec	Mnths 1-4	Decrease	USD	2,475	2,250	2,200	2,000
SIL	Hedge/Member	Mnths 1-4	Decrease	USD	2,250	2,250	2,000	2,000
SIL	Spec	Mnths 5-6	Decrease	USD	2,475	2,250	2,200	2,000
SIL	Hedge/Member	Mnths 5-6	Decrease	USD	2,250	2,250	2,000	2,000
SIL	Spec	Mnths 7-12	Decrease	USD	2,475	2,250	2,200	2,000
SIL	Hedge/Member	Mnths 7-12	Decrease	USD	2,250	2,250	2,000	2,000
SIL	Spec	Mnths 13+	Decrease	USD	2,475	2,250	2,200	2,000
SIL	Hedge/Member	Mnths 13+	Decrease	USD	2,250	2,250	2,000	2,000

CLEARED OTC LONDON GOLD COLLATERAL (GB)

GB	Spec		Decrease	USD	94	85	83	75
GB	Hedge/Member		Decrease	USD	85	85	75	75

CLEARED OTC LONDON GOLD FWD (CM) (GBC)

GBC	Spec		Decrease	USD	94	85	83	75
GBC	Hedge/Member		Decrease	USD	85	85	75	75

COMEX 100 GOLD FUTURES (GC)

GC	Spec	Mths 1-4	Decrease	USD	8,800	8,000	7,975	7,250
GC	Hedge/Member	Mths 1-4	Decrease	USD	8,000	8,000	7,250	7,250
GC	Spec	Mths 5-6	Decrease	USD	8,800	8,000	7,975	7,250
GC	Hedge/Member	Mths 5-6	Decrease	USD	8,000	8,000	7,250	7,250
GC	Spec	Mths 7-12	Decrease	USD	8,800	8,000	7,975	7,250
GC	Hedge/Member	Mths 7-12	Decrease	USD	8,000	8,000	7,250	7,250
GC	Spec	Mths 13+	Decrease	USD	8,800	8,000	7,975	7,250
GC	Hedge/Member	Mths 13+	Decrease	USD	8,000	8,000	7,250	7,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COMEX 100 GOLD TRADE AT SETTLEMENT (GCT)								
GCT	Spec	Mths 1-4	Decrease	USD	8,800	8,000	7,975	7,250
GCT	Hedge/Member	Mths 1-4	Decrease	USD	8,000	8,000	7,250	7,250
GCT	Spec	Mths 5-6	Decrease	USD	8,800	8,000	7,975	7,250
GCT	Hedge/Member	Mths 5-6	Decrease	USD	8,000	8,000	7,250	7,250
GCT	Spec	Mths 7-12	Decrease	USD	8,800	8,000	7,975	7,250
GCT	Hedge/Member	Mths 7-12	Decrease	USD	8,000	8,000	7,250	7,250
GCT	Spec	Mths 13+	Decrease	USD	8,800	8,000	7,975	7,250
GCT	Hedge/Member	Mths 13+	Decrease	USD	8,000	8,000	7,250	7,250
COMEX 5000 SILVER FUTURES (SI)								
SI	Spec	Mnths 1-4	Decrease	USD	12,375	11,250	11,000	10,000
SI	Hedge/Member	Mnths 1-4	Decrease	USD	11,250	11,250	10,000	10,000
SI	Spec	Mnths 5-6	Decrease	USD	12,375	11,250	11,000	10,000
SI	Hedge/Member	Mnths 5-6	Decrease	USD	11,250	11,250	10,000	10,000
SI	Spec	Mnths 7-12	Decrease	USD	12,375	11,250	11,000	10,000
SI	Hedge/Member	Mnths 7-12	Decrease	USD	11,250	11,250	10,000	10,000
SI	Spec	Mnths 13+	Decrease	USD	12,375	11,250	11,000	10,000
SI	Hedge/Member	Mnths 13+	Decrease	USD	11,250	11,250	10,000	10,000
COMEX 5000 SILVER TRADE AT SETTLE (SIT)								
SIT	Spec	Mnths 1-4	Decrease	USD	12,375	11,250	11,000	10,000
SIT	Hedge/Member	Mnths 1-4	Decrease	USD	11,250	11,250	10,000	10,000
SIT	Spec	Mnths 5-6	Decrease	USD	12,375	11,250	11,000	10,000
SIT	Hedge/Member	Mnths 5-6	Decrease	USD	11,250	11,250	10,000	10,000
SIT	Spec	Mnths 7-12	Decrease	USD	12,375	11,250	11,000	10,000
SIT	Hedge/Member	Mnths 7-12	Decrease	USD	11,250	11,250	10,000	10,000
SIT	Spec	Mnths 13+	Decrease	USD	12,375	11,250	11,000	10,000
SIT	Hedge/Member	Mnths 13+	Decrease	USD	11,250	11,250	10,000	10,000
COMEX COPPER FUTURES (HG)								
HG	Spec	Mths 1-4	Decrease	USD	3,850	3,500	3,300	3,000
HG	Hedge/Member	Mths 1-4	Decrease	USD	3,500	3,500	3,000	3,000
HG	Spec	Mths 5+	Decrease	USD	3,850	3,500	3,300	3,000
HG	Hedge/Member	Mths 5+	Decrease	USD	3,500	3,500	3,000	3,000
COMEX COPPER SWAP FUTURES (HGS)								
HGS	Spec	Mths 1-4	Decrease	USD	3,850	3,500	3,300	3,000
HGS	Hedge/Member	Mths 1-4	Decrease	USD	3,500	3,500	3,000	3,000
HGS	Spec	Mths 5+	Decrease	USD	3,850	3,500	3,300	3,000
HGS	Hedge/Member	Mths 5+	Decrease	USD	3,500	3,500	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COMEX MINY GOLD FUTURES (QO)								
QO	Spec	Mths 1-4	Decrease	USD	4,400	4,000	3,988	3,625
QO	Hedge/Member	Mths 1-4	Decrease	USD	4,000	4,000	3,625	3,625
QO	Spec	Mths 5-6	Decrease	USD	4,400	4,000	3,988	3,625
QO	Hedge/Member	Mths 5-6	Decrease	USD	4,000	4,000	3,625	3,625
QO	Spec	Mths 7-12	Decrease	USD	4,400	4,000	3,988	3,625
QO	Hedge/Member	Mths 7-12	Decrease	USD	4,000	4,000	3,625	3,625
QO	Spec	Mths 13+	Decrease	USD	4,400	4,000	3,988	3,625
QO	Hedge/Member	Mths 13+	Decrease	USD	4,000	4,000	3,625	3,625
COMEX MINY SILVER FUTURES (QI)								
QI	Spec	Mnths 1-4	Decrease	USD	6,188	5,625	5,500	5,000
QI	Hedge/Member	Mnths 1-4	Decrease	USD	5,625	5,625	5,000	5,000
QI	Spec	Mnths 5-6	Decrease	USD	6,188	5,625	5,500	5,000
QI	Hedge/Member	Mnths 5-6	Decrease	USD	5,625	5,625	5,000	5,000
QI	Spec	Mnths 7-12	Decrease	USD	6,188	5,625	5,500	5,000
QI	Hedge/Member	Mnths 7-12	Decrease	USD	5,625	5,625	5,000	5,000
QI	Spec	Mnths 13+	Decrease	USD	6,188	5,625	5,500	5,000
QI	Hedge/Member	Mnths 13+	Decrease	USD	5,625	5,625	5,000	5,000
E-MINI COPPER FUTURES (QC)								
QC	Spec	Mths 1-4	Decrease	USD	1,925	1,750	1,650	1,500
QC	Hedge/Member	Mths 1-4	Decrease	USD	1,750	1,750	1,500	1,500
QC	Spec	Mths 5+	Decrease	USD	1,925	1,750	1,650	1,500
QC	Hedge/Member	Mths 5+	Decrease	USD	1,750	1,750	1,500	1,500
E-MINI SILVER FUTURES (6Q)								
6Q	Spec	Mnths 1-4	Decrease	USD	2,475	2,250	2,200	2,000
6Q	Hedge/Member	Mnths 1-4	Decrease	USD	2,250	2,250	2,000	2,000
6Q	Spec	Mnths 5-6	Decrease	USD	2,475	2,250	2,200	2,000
6Q	Hedge/Member	Mnths 5-6	Decrease	USD	2,250	2,250	2,000	2,000
6Q	Spec	Mnths 7-12	Decrease	USD	2,475	2,250	2,200	2,000
6Q	Hedge/Member	Mnths 7-12	Decrease	USD	2,250	2,250	2,000	2,000
6Q	Spec	Mnths 13+	Decrease	USD	2,475	2,250	2,200	2,000
6Q	Hedge/Member	Mnths 13+	Decrease	USD	2,250	2,250	2,000	2,000
IRON ORE FUTURES (TIO)								
TIO	Spec	Mths 1-4	Decrease	USD	4,125	3,750	3,300	3,000
TIO	Hedge/Member	Mths 1-4	Decrease	USD	3,750	3,750	3,000	3,000
TIO	Spec	Mths 5+	Decrease	USD	2,970	2,700	2,475	2,250
TIO	Hedge/Member	Mths 5+	Decrease	USD	2,700	2,700	2,250	2,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
U.S. MIDWEST BUSHELING SCRAP (BUS)								
BUS	Spec		Increase	USD	413	375	550	500
BUS	Hedge/Member		Increase	USD	375	375	500	500
URANIUM FUTURES (UX)								
UX	Spec		Decrease	USD	550	500	468	425
UX	Hedge/Member		Decrease	USD	500	500	425	425
US MW BUSHELING FERROUS SCRAP SWAP (BUW)								
BUW	Spec		Increase	USD	413	375	550	500
BUW	Hedge/Member		Increase	USD	375	375	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
ALGON CITY GATES NAT GAS INDEX FUT (N7)								
N7	Spec	Mths 1 - 2	Increase	USD	6,600	6,000	9,900	9,000
N7	Hedge/Member	Mths 1 - 2	Increase	USD	6,000	6,000	9,000	9,000
ALGONQUIN CITYGATES BASIS (B4)								
B4	Spec	Mnth 1	Increase	USD	2,750	2,500	4,950	4,500
B4	Hedge/Member	Mnth 1	Increase	USD	2,500	2,500	4,500	4,500
B4	Spec	Mnth 2	Increase	USD	1,650	1,500	4,950	4,500
B4	Hedge/Member	Mnth 2	Increase	USD	1,500	1,500	4,500	4,500
B4	Spec	Winter 2014	Increase	USD	1,650	1,500	3,300	3,000
B4	Hedge/Member	Winter 2014	Increase	USD	1,500	1,500	3,000	3,000
ALGONQUIN CITY-GATES NAT SWING FUT (C8)								
C8	Spec		Increase	USD	6,600	6,000	9,900	9,000
C8	Hedge/Member		Increase	USD	6,000	6,000	9,000	9,000
ANR OKLAHOMA (NE)								
NE	Spec	Mnth 2-5	Decrease	USD	149	135	132	120
NE	Hedge/Member	Mnth 2-5	Decrease	USD	135	135	120	120
CIG BASIS (CI)								
CI	Spec	Mnth 1	Decrease	USD	330	300	297	270
CI	Hedge/Member	Mnth 1	Decrease	USD	300	300	270	270
CI	Spec	Mnths 13+	Increase	USD	138	125	176	160
CI	Hedge/Member	Mnths 13+	Increase	USD	125	125	160	160
CIG ROCKIES NG INDEX FUT (Z8)								
Z8	Spec	Mnths 1-2	Decrease	USD	1,100	1,000	825	750
Z8	Hedge/Member	Mnths 1-2	Decrease	USD	1,000	1,000	750	750
COLUMB GULF MAINLINE NG BASIS (5Z)								
5Z	Spec	Mnth 1	Decrease	USD	55	50	44	40
5Z	Hedge/Member	Mnth 1	Decrease	USD	50	50	40	40
5Z	Spec	Mnths 2+	Decrease	USD	55	50	44	40
5Z	Hedge/Member	Mnths 2+	Decrease	USD	50	50	40	40
FLORIDA GAS ZONE3 BASIS FUT (FP)								
FP	Spec	Mnth 1	Decrease	USD	165	150	149	135
FP	Hedge/Member	Mnth 1	Decrease	USD	150	150	135	135
FP	Spec	Mnth 2	Decrease	USD	149	135	132	120
FP	Hedge/Member	Mnth 2	Decrease	USD	135	135	120	120
FP	Spec	Mnths 3-6	Decrease	USD	138	125	121	110
FP	Hedge/Member	Mnths 3-6	Decrease	USD	125	125	110	110

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HENRY HUB IFERC FIXED PRICE FUT (HHS)								
HHS	Spec	Mnth 1	Decrease	USD	770	700	693	630
HHS	Hedge/Member	Mnth 1	Decrease	USD	700	700	630	630
HHS	Spec	Mnths 2+	Decrease	USD	770	700	655	595
HHS	Hedge/Member	Mnths 2+	Decrease	USD	700	700	595	595
HENRY HUB INDEX FUT (IN)								
IN	Spec	Mnth 1-2	Decrease	USD	798	725	704	640
IN	Hedge/Member	Mnth 1-2	Decrease	USD	725	725	640	640
HENRY HUB SWING FUTURE (SN)								
SN	Spec	All Months	Decrease	USD	798	725	704	640
SN	Hedge/Member	All Months	Decrease	USD	725	725	640	640
HOUSTON SHIP CHANNEL BASIS FUT (NH)								
NH	Spec	Mnth 1	Decrease	USD	99	90	83	75
NH	Hedge/Member	Mnth 1	Decrease	USD	90	90	75	75
NH	Spec	Mnth 2	Decrease	USD	55	50	44	40
NH	Hedge/Member	Mnth 2	Decrease	USD	50	50	40	40
NH	Spec	Mnths 3-6	Decrease	USD	55	50	44	40
NH	Hedge/Member	Mnths 3-6	Decrease	USD	50	50	40	40
HOUSTON SHIP CHANNEL INDEX FUT (IP)								
IP	Spec	Mnth 1-2	Increase	USD	605	550	715	650
IP	Hedge/Member	Mnth 1-2	Increase	USD	550	550	650	650
HOUSTON SHIP CHANNEL SWING (SM)								
SM	Spec	All Months	Increase	USD	605	550	715	650
SM	Hedge/Member	All Months	Increase	USD	550	550	650	650
MALIN (PB)								
PB	Spec	Mths 1-2	Decrease	USD	660	600	550	500
PB	Hedge/Member	Mths 1-2	Decrease	USD	600	600	500	500
PB	Spec	Mths 3-5	Decrease	USD	660	600	550	500
PB	Hedge/Member	Mths 3-5	Decrease	USD	600	600	500	500
PB	Spec	Mths 6+	Decrease	USD	440	400	385	350
PB	Hedge/Member	Mths 6+	Decrease	USD	400	400	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICHCON IFERC FIXED PRICE FUT (MFS)								
MFS	Spec	Mnths 1-2	Decrease	USD	798	725	715	650
MFS	Hedge/Member	Mnths 1-2	Decrease	USD	725	725	650	650
MFS	Spec	Mnths 3-5	Decrease	USD	743	675	660	600
MFS	Hedge/Member	Mnths 3-5	Decrease	USD	675	675	600	600
MFS	Spec	Mnths 6+	Decrease	USD	743	675	660	600
MFS	Hedge/Member	Mnths 6+	Decrease	USD	675	675	600	600
MICHIGAN BASIS (NF)								
NF	Spec	Mnths 1-2	Decrease	USD	198	180	176	160
NF	Hedge/Member	Mnths 1-2	Decrease	USD	180	180	160	160
NATURAL GAS PIPELINE TEXOK BASIS FUT (PD)								
PD	Spec	Mnth 1	Decrease	USD	83	75	72	65
PD	Hedge/Member	Mnth 1	Decrease	USD	75	75	65	65
PD	Spec	Mnths 2	Decrease	USD	110	100	72	65
PD	Hedge/Member	Mnths 2	Decrease	USD	100	100	65	65
PD	Spec	Mnths 3-6	Decrease	USD	83	75	72	65
PD	Hedge/Member	Mnths 3-6	Decrease	USD	75	75	65	65
PD	Spec	Mnths 7-12	Decrease	USD	83	75	72	65
PD	Hedge/Member	Mnths 7-12	Decrease	USD	75	75	65	65
PD	Spec	Mnths 13+	Decrease	USD	110	100	72	65
PD	Hedge/Member	Mnths 13+	Decrease	USD	100	100	65	65
NGPL MID-CON (IFERC) FIXED PRICE (NFS)								
NFS	Spec	Mth 1	Decrease	USD	825	750	743	675
NFS	Hedge/Member	Mth 1	Decrease	USD	750	750	675	675
NFS	Spec	Mth 2	Decrease	USD	825	750	743	675
NFS	Hedge/Member	Mth 2	Decrease	USD	750	750	675	675
NFS	Spec	Mths 3-6	Decrease	USD	770	700	693	630
NFS	Hedge/Member	Mths 3-6	Decrease	USD	700	700	630	630
NFS	Spec	Mths 7-12	Decrease	USD	770	700	693	630
NFS	Hedge/Member	Mths 7-12	Decrease	USD	700	700	630	630
NFS	Spec	Mths 13+	Decrease	USD	770	700	693	630
NFS	Hedge/Member	Mths 13+	Decrease	USD	700	700	630	630

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NGPL MIDCONTINENT BASIS FUT (NL)								
NL	Spec	Mnth 1	Decrease	USD	220	200	198	180
NL	Hedge/Member	Mnth 1	Decrease	USD	200	200	180	180
NL	Spec	Mnth 2	Decrease	USD	220	200	198	180
NL	Hedge/Member	Mnth 2	Decrease	USD	200	200	180	180
NL	Spec	Mnths 13+	Increase	USD	165	150	209	190
NL	Hedge/Member	Mnths 13+	Increase	USD	150	150	190	190
NORTHWEST PIPELINE BASIS FUT (NR)								
NR	Spec	Mnths 2-6	Decrease	USD	165	150	138	125
NR	Hedge/Member	Mnths 2-6	Decrease	USD	150	150	125	125
ONEOK NATURAL GAS SWING FUT (M3)								
M3	Spec		Decrease	USD	935	850	842	765
M3	Hedge/Member		Decrease	USD	850	850	765	765
ONEOK OKLAHOMA NAT GAS INDEX FUT (C7)								
C7	Spec	Mnths 1-2	Decrease	USD	935	850	842	765
C7	Hedge/Member	Mnths 1-2	Decrease	USD	850	850	765	765
ONEOK OKLAHOMA NG BASIS (8X)								
8X	Spec	Mnths 2+	Increase	USD	275	250	330	300
8X	Hedge/Member	Mnths 2+	Increase	USD	250	250	300	300
PANHANDLE BASIS FUT (PH)								
PH	Spec	Mnth 1	Decrease	USD	303	275	259	235
PH	Hedge/Member	Mnth 1	Decrease	USD	275	275	235	235
PH	Spec	Mnth 2	Decrease	USD	275	250	259	235
PH	Hedge/Member	Mnth 2	Decrease	USD	250	250	235	235
PH	Spec	Winter 2014	Decrease	USD	165	150	143	130
PH	Hedge/Member	Winter 2014	Decrease	USD	150	150	130	130
PERMIAN BASIS FUT (PM)								
PM	Spec	Mths 1	Decrease	USD	220	200	187	170
PM	Hedge/Member	Mths 1	Decrease	USD	200	200	170	170

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SAN JUAN BASIS FUT (NJ)								
NJ	Spec	Mths 1	Decrease	USD	220	200	198	180
NJ	Hedge/Member	Mths 1	Decrease	USD	200	200	180	180
NJ	Spec	Mths 2	Decrease	USD	220	200	198	180
NJ	Hedge/Member	Mths 2	Decrease	USD	200	200	180	180
NJ	Spec	Mths 3-6	Decrease	USD	110	100	99	90
NJ	Hedge/Member	Mths 3-6	Decrease	USD	100	100	90	90
NJ	Spec	Mths 7-12	Decrease	USD	110	100	99	90
NJ	Hedge/Member	Mths 7-12	Decrease	USD	100	100	90	90
NJ	Spec	Mths 13+	Decrease	USD	110	100	99	90
NJ	Hedge/Member	Mths 13+	Decrease	USD	100	100	90	90
SOCAL BASIS FUT (NS)								
NS	Spec	Mnth 1	Decrease	USD	220	200	187	170
NS	Hedge/Member	Mnth 1	Decrease	USD	200	200	170	170
NS	Spec	Mnth 2	Decrease	USD	138	125	116	105
NS	Hedge/Member	Mnth 2	Decrease	USD	125	125	105	105
SOCAL PIPE FUT (XN)								
XN	Spec	Mnth 1	Decrease	USD	633	575	539	490
XN	Hedge/Member	Mnth 1	Decrease	USD	575	575	490	490
XN	Spec	Mnth 2	Decrease	USD	550	500	495	450
XN	Hedge/Member	Mnth 2	Decrease	USD	500	500	450	450
XN	Spec	Mnths 3-6	Decrease	USD	523	475	473	430
XN	Hedge/Member	Mnths 3-6	Decrease	USD	475	475	430	430
XN	Spec	Mnths 7-12	Decrease	USD	495	450	446	405
XN	Hedge/Member	Mnths 7-12	Decrease	USD	450	450	405	405
XN	Spec	Mnths 13+	Decrease	USD	440	400	374	340
XN	Hedge/Member	Mnths 13+	Decrease	USD	400	400	340	340
SONAT BASIS FUT (SZ)								
SZ	Spec	Mnth 1	Decrease	USD	39	35	33	30
SZ	Hedge/Member	Mnth 1	Decrease	USD	35	35	30	30
SZ	Spec	Mnth 2	Decrease	USD	39	35	33	30
SZ	Hedge/Member	Mnth 2	Decrease	USD	35	35	30	30
SZ	Spec	Mnths 3+	Decrease	USD	39	35	33	30
SZ	Hedge/Member	Mnths 3+	Decrease	USD	35	35	30	30

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	Decrease	USD	182	165	154	140
8Z	Hedge/Member	Mnth 1	Decrease	USD	165	165	140	140
8Z	Spec	Mnths 2+	Decrease	USD	149	135	127	115
8Z	Hedge/Member	Mnths 2+	Decrease	USD	135	135	115	115
SUMAS BASIS FUT (NK)								
NK	Spec	Mnths 6+	Decrease	USD	248	225	209	190
NK	Hedge/Member	Mnths 6+	Decrease	USD	225	225	190	190
TETCO STX BASIS (TX)								
TX	Spec	Mth 1	Decrease	USD	110	100	99	90
TX	Hedge/Member	Mth 1	Decrease	USD	100	100	90	90
TX	Spec	Mth 2	Decrease	USD	72	65	61	55
TX	Hedge/Member	Mth 2	Decrease	USD	65	65	55	55
TX	Spec	Mths 3 - 6	Decrease	USD	50	45	44	40
TX	Hedge/Member	Mths 3 - 6	Decrease	USD	45	45	40	40
TX	Spec	Mths 7 - 12	Decrease	USD	50	45	44	40
TX	Hedge/Member	Mths 7 - 12	Decrease	USD	45	45	40	40
TX	Spec	Mths 13+	Decrease	USD	50	45	44	40
TX	Hedge/Member	Mths 13+	Decrease	USD	45	45	40	40
TEXAS EAST W LOUISANA NG BAS (8B)								
8B	Spec	Mnth 1	Increase	USD	138	125	220	200
8B	Hedge/Member	Mnth 1	Increase	USD	125	125	200	200
8B	Spec	Mnths 2+	Increase	USD	83	75	220	200
8B	Hedge/Member	Mnths 2+	Increase	USD	75	75	200	200
TRANSCO ZONE 1 NAT GAS INDEX FUT (C4)								
C4	Spec	Mths 1-2	Decrease	USD	990	900	935	850
C4	Hedge/Member	Mths 1-2	Decrease	USD	900	900	850	850
TRANSCO ZONE 5 GAS SWING FUT (TZ5)								
TZ5	Spec	All Months	Increase	USD	2,750	2,500	3,300	3,000
TZ5	Hedge/Member	All Months	Increase	USD	2,500	2,500	3,000	3,000
TRANSCO ZONE 6 BASIS FUT (NZ)								
NZ	Spec	Mnth 2	Increase	USD	880	800	1,375	1,250
NZ	Hedge/Member	Mnth 2	Increase	USD	800	800	1,250	1,250
TRANSCO ZONE 6 INDEX (IT)								
IT	Spec	Mnth 1-2	Increase	USD	4,400	4,000	7,150	6,500
IT	Hedge/Member	Mnth 1-2	Increase	USD	4,000	4,000	6,500	6,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TRANSCO ZONE4 BASIS FUT (TR)								
TR	Spec	Mnth 1	Decrease	USD	50	45	44	40
TR	Hedge/Member	Mnth 1	Decrease	USD	45	45	40	40
TR	Spec	Mnth 2	Decrease	USD	50	45	44	40
TR	Hedge/Member	Mnth 2	Decrease	USD	45	45	40	40
TR	Spec	Mnths 3+	Decrease	USD	33	30	28	25
TR	Hedge/Member	Mnths 3+	Decrease	USD	30	30	25	25
VENTURA BASIS FUT (PF)								
PF	Spec	Mnths 2-5	Decrease	USD	110	100	99	90
PF	Hedge/Member	Mnths 2-5	Decrease	USD	100	100	90	90
PF	Spec	Mnths 6+	Decrease	USD	83	75	72	65
PF	Hedge/Member	Mnths 6+	Decrease	USD	75	75	65	65
WAHA IFERC FIXED PRICE FUT (WFS)								
WFS	Spec	Mths 1	Decrease	USD	825	750	743	675
WFS	Hedge/Member	Mths 1	Decrease	USD	750	750	675	675
WFS	Spec	Mnths 2	Decrease	USD	743	675	666	605
WFS	Hedge/Member	Mnths 2	Decrease	USD	675	675	605	605
WFS	Spec	Mnths 3-6	Decrease	USD	743	675	666	605
WFS	Hedge/Member	Mnths 3-6	Decrease	USD	675	675	605	605
WFS	Spec	Mnths 7-12	Decrease	USD	737	670	649	590
WFS	Hedge/Member	Mnths 7-12	Decrease	USD	670	670	590	590
WFS	Spec	Mnths 13+	Decrease	USD	737	670	649	590
WFS	Hedge/Member	Mnths 13+	Decrease	USD	670	670	590	590
WAHA TEXAS BASIS FUT (NW)								
NW	Spec	Mnth 1	Decrease	USD	193	175	165	150
NW	Hedge/Member	Mnth 1	Decrease	USD	175	175	150	150
NW	Spec	Mnth 2	Decrease	USD	83	75	72	65
NW	Hedge/Member	Mnth 2	Decrease	USD	75	75	65	65

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

NGL/PETROCHEMICALS - Outright Rates

ETHANE 5 DECIMAL (C0)

C0	Spec	Mnths 1-3	Decrease	USD	1,650	1,500	1,375	1,250
C0	Hedge/Member	Mnths 1-3	Decrease	USD	1,500	1,500	1,250	1,250
C0	Spec	Mnths 4+	Decrease	USD	1,375	1,250	1,100	1,000
C0	Hedge/Member	Mnths 4+	Decrease	USD	1,250	1,250	1,000	1,000

M. BELV LDH PRPNE OPIS VS EUR CIFAR (51)

51	Spec	Mnth 1	Increase	USD	44,000	40,000	51,700	47,000
51	Hedge/Member	Mnth 1	Increase	USD	40,000	40,000	47,000	47,000
51	Spec	Mnths 2+	Increase	USD	44,000	40,000	51,700	47,000
51	Hedge/Member	Mnths 2+	Increase	USD	40,000	40,000	47,000	47,000

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 1	Decrease	USD	17,463	15,875	15,716	14,288
FVB	Hedge/Member	Mnth 1	Decrease	USD	15,875	15,875	14,288	14,288
FVB	Spec	Mnth 2	Decrease	USD	13,970	12,700	12,224	11,113
FVB	Hedge/Member	Mnth 2	Decrease	USD	12,700	12,700	11,113	11,113
ARGS PRPANE FR EST VS EURO CIF ARA (91)								
91	Spec	Mth 1	Increase	USD	33,000	30,000	44,000	40,000
91	Hedge/Member	Mth 1	Increase	USD	30,000	30,000	40,000	40,000
EAST/WEST FUEL OIL SPREAD FUT (EW)								
EW	Spec	Mth 1	Decrease	USD	13,200	12,000	11,000	10,000
EW	Hedge/Member	Mth 1	Decrease	USD	12,000	12,000	10,000	10,000
EW	Spec	Mths 4+	Decrease	USD	3,300	3,000	3,025	2,750
EW	Hedge/Member	Mths 4+	Decrease	USD	3,000	3,000	2,750	2,750
FUEL OIL NWE CRACK VS. ICE (FI)								
FI	Spec	Mnth 1	Decrease	USD	2,750	2,500	2,475	2,250
FI	Hedge/Member	Mnth 1	Decrease	USD	2,500	2,500	2,250	2,250
FI	Spec	Mnth 2	Decrease	USD	2,200	2,000	1,925	1,750
FI	Hedge/Member	Mnth 2	Decrease	USD	2,000	2,000	1,750	1,750
FUELOIL FUT:CARGOES VS.BARGES (FS)								
FS	Spec	Mnth 1	Decrease	USD	8,250	7,500	6,600	6,000
FS	Hedge/Member	Mnth 1	Decrease	USD	7,500	7,500	6,000	6,000
FS	Spec	Mnths 6+	Decrease	USD	3,850	3,500	3,300	3,000
FS	Hedge/Member	Mnths 6+	Decrease	USD	3,500	3,500	3,000	3,000
GRP3 ULSD VS NY HRBR ULSD FUT (A6)								
A6	Spec	Mnth 1	Decrease	USD	1,925	1,750	1,650	1,500
A6	Hedge/Member	Mnth 1	Decrease	USD	1,750	1,750	1,500	1,500
A6	Spec	Mnths 2-5	Decrease	USD	1,925	1,750	1,650	1,500
A6	Hedge/Member	Mnths 2-5	Decrease	USD	1,750	1,750	1,500	1,500
A6	Spec	Mnths 6+	Decrease	USD	1,650	1,500	1,375	1,250
A6	Hedge/Member	Mnths 6+	Decrease	USD	1,500	1,500	1,250	1,250
GULF CO NO6 FUELOIL 3% V. EURO 3.5% (GCU)								
GCU	Spec	Mnth 1	Decrease	USD	1,155	1,050	990	900
GCU	Hedge/Member	Mnth 1	Decrease	USD	1,050	1,050	900	900
GULF COAST ULSD CRACK SPREAD (GY)								
GY	Spec	Mnth 1	Decrease	USD	2,970	2,700	2,750	2,500
GY	Hedge/Member	Mnth 1	Decrease	USD	2,700	2,700	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
JET AVIA FUEL(PLTT) FOB V. ICE (1V)								
1V	Spec		Decrease	USD	8,250	7,500	6,600	6,000
1V	Hedge/Member		Decrease	USD	7,500	7,500	6,000	6,000
NY HRBR ULSD BRENT CRK SPRD FUT (HOB)								
HOB	Spec	Mnths 2+	Decrease	USD	1,271	1,155	1,155	1,050
HOB	Hedge/Member	Mnths 2+	Decrease	USD	1,155	1,155	1,050	1,050
HOB	Spec	Mnth 1	Decrease	USD	1,540	1,400	1,320	1,200
HOB	Hedge/Member	Mnth 1	Decrease	USD	1,400	1,400	1,200	1,200
NY HRBR ULSD CRK SPRD FUT (HK)								
HK	Spec	Mths 6+	Decrease	USD	1,430	1,300	1,320	1,200
HK	Hedge/Member	Mths 6+	Decrease	USD	1,300	1,300	1,200	1,200
NY HRBR ULSD VS. GASOIL FUT (HA)								
HA	Spec	Mnth 1-5	Decrease	USD	2,310	2,100	1,870	1,700
HA	Hedge/Member	Mnth 1-5	Decrease	USD	2,100	2,100	1,700	1,700
HA	Spec	Mnth 6+	Decrease	USD	2,200	2,000	1,760	1,600
HA	Hedge/Member	Mnth 6+	Decrease	USD	2,000	2,000	1,600	1,600
RBOB CRACK SPREAD (RM)								
RM	Spec	Mnths 2-4	Decrease	USD	2,750	2,500	2,640	2,400
RM	Hedge/Member	Mnths 2-4	Decrease	USD	2,500	2,500	2,400	2,400
RM	Spec	Mnths 5-11	Decrease	USD	1,925	1,750	1,815	1,650
RM	Hedge/Member	Mnths 5-11	Decrease	USD	1,750	1,750	1,650	1,650
RBOB GAS VS. BRENT CRCK SPRD FUT (RBB)								
RBB	Spec	Mnths 1-2	Decrease	USD	3,025	2,750	2,750	2,500
RBB	Hedge/Member	Mnths 1-2	Decrease	USD	2,750	2,750	2,500	2,500
RBB	Spec	Mnths 5+	Decrease	USD	1,540	1,400	1,320	1,200
RBB	Hedge/Member	Mnths 5+	Decrease	USD	1,400	1,400	1,200	1,200
RBOB UP-DOWN CALENDAR FUT (RV)								
RV	Spec	Mnth 1	Increase	USD	2,475	2,250	2,750	2,500
RV	Hedge/Member	Mnth 1	Increase	USD	2,250	2,250	2,500	2,500
SINGAPORE GASOIL VS ICE (GA)								
GA	Spec	Mth 1	Increase	USD	1,100	1,000	1,210	1,100
GA	Hedge/Member	Mth 1	Increase	USD	1,000	1,000	1,100	1,100

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								
D5 ADVANCED BIOFUEL RINS 2013 (D53)								
D53	Spec	Mnth 1	Decrease	USD	15,400	14,000	13,200	12,000
D53	Hedge/Member	Mnth 1	Decrease	USD	14,000	14,000	12,000	12,000
D53	Spec	Mnths 2+	Decrease	USD	15,400	14,000	13,200	12,000
D53	Hedge/Member	Mnths 2+	Decrease	USD	14,000	14,000	12,000	12,000
E-MINI GASOLINE FUTURES (QU)								
QU	Spec	Mnth 1	Decrease	USD	2,475	2,250	2,338	2,125
QU	Hedge/Member	Mnth 1	Decrease	USD	2,250	2,250	2,125	2,125
QU	Spec	Mnth 2	Decrease	USD	2,338	2,125	2,200	2,000
QU	Hedge/Member	Mnth 2	Decrease	USD	2,125	2,125	2,000	2,000
QU	Spec	Mnths 3-5	Decrease	USD	2,200	2,000	2,063	1,875
QU	Hedge/Member	Mnths 3-5	Decrease	USD	2,000	2,000	1,875	1,875
QU	Spec	Mnths 6+	Decrease	USD	2,063	1,875	1,925	1,750
QU	Hedge/Member	Mnths 6+	Decrease	USD	1,875	1,875	1,750	1,750
E-MINI NY HRBR ULSD FUT (QH)								
QH	Spec	Mnth 1	Decrease	USD	2,145	1,950	2,008	1,825
QH	Hedge/Member	Mnth 1	Decrease	USD	1,950	1,950	1,825	1,825
QH	Spec	Mnth 2	Decrease	USD	2,145	1,950	2,008	1,825
QH	Hedge/Member	Mnth 2	Decrease	USD	1,950	1,950	1,825	1,825
QH	Spec	Summer 2013	Decrease	USD	2,145	1,950	2,008	1,825
QH	Hedge/Member	Summer 2013	Decrease	USD	1,950	1,950	1,825	1,825
QH	Spec	Winter 2014+	Decrease	USD	2,008	1,825	1,870	1,700
QH	Hedge/Member	Winter 2014+	Decrease	USD	1,825	1,825	1,700	1,700
EURO DIESEL 10 CAL FUT (GT)								
GT	Spec		Decrease	USD	37,950	34,500	34,100	31,000
GT	Hedge/Member		Decrease	USD	34,500	34,500	31,000	31,000
EUROPE 1% FUEL OIL NWE CALFUT (UF)								
UF	Spec	Mnth 1	Decrease	USD	26,950	24,500	24,750	22,500
UF	Hedge/Member	Mnth 1	Decrease	USD	24,500	24,500	22,500	22,500
UF	Spec	Mnths 2-6	Decrease	USD	24,750	22,500	22,550	20,500
UF	Hedge/Member	Mnths 2-6	Decrease	USD	22,500	22,500	20,500	20,500
UF	Spec	Mnths 7+	Decrease	USD	22,550	20,500	20,350	18,500
UF	Hedge/Member	Mnths 7+	Decrease	USD	20,500	20,500	18,500	18,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPE 3.5% FUEL OIL RDAM CALFUT (UV)								
UV	Spec	Mths 1	Decrease	USD	24,750	22,500	22,000	20,000
UV	Hedge/Member	Mths 1	Decrease	USD	22,500	22,500	20,000	20,000
UV	Spec	Mnths 2-6	Decrease	USD	21,450	19,500	18,700	17,000
UV	Hedge/Member	Mnths 2-6	Decrease	USD	19,500	19,500	17,000	17,000
UV	Spec	Mnths 7+	Decrease	USD	19,800	18,000	17,050	15,500
UV	Hedge/Member	Mnths 7+	Decrease	USD	18,000	18,000	15,500	15,500
EUROPE JET KERO NWE CALFUT (UJ)								
UJ	Spec	Mths 1	Decrease	USD	40,700	37,000	37,400	34,000
UJ	Hedge/Member	Mths 1	Decrease	USD	37,000	37,000	34,000	34,000
UJ	Spec	Mths 2-6	Decrease	USD	40,700	37,000	37,400	34,000
UJ	Hedge/Member	Mths 2-6	Decrease	USD	37,000	37,000	34,000	34,000
UJ	Spec	Mnths 7+	Decrease	USD	37,400	34,000	34,100	31,000
UJ	Hedge/Member	Mnths 7+	Decrease	USD	34,000	34,000	31,000	31,000
EUROPE NAPHTHA CALFUT (UN)								
UN	Spec	Mths 1	Decrease	USD	40,700	37,000	37,400	34,000
UN	Hedge/Member	Mths 1	Decrease	USD	37,000	37,000	34,000	34,000
UN	Spec	Mths 2-6	Decrease	USD	38,500	35,000	35,200	32,000
UN	Hedge/Member	Mths 2-6	Decrease	USD	35,000	35,000	32,000	32,000
UN	Spec	Mnths 7+	Decrease	USD	33,000	30,000	29,700	27,000
UN	Hedge/Member	Mnths 7+	Decrease	USD	30,000	30,000	27,000	27,000
EUROPEAN GASOIL ICE FUTURE (7F)								
7F	Spec	Mnth 1	Decrease	USD	2,530	2,300	2,365	2,150
7F	Hedge/Member	Mnth 1	Decrease	USD	2,300	2,300	2,150	2,150
7F	Spec	Mnths 2-6	Decrease	USD	2,530	2,300	2,365	2,150
7F	Hedge/Member	Mnths 2-6	Decrease	USD	2,300	2,300	2,150	2,150
7F	Spec	Mnths 7-11	Decrease	USD	2,530	2,300	2,365	2,150
7F	Hedge/Member	Mnths 7-11	Decrease	USD	2,300	2,300	2,150	2,150
7F	Spec	Mnths 12+	Decrease	USD	2,255	2,050	2,090	1,900
7F	Hedge/Member	Mnths 12+	Decrease	USD	2,050	2,050	1,900	1,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPEAN GASOIL ICE TAS FUTURE (7FT)								
7FT	Spec	Mnth 1	Decrease	USD	2,530	2,300	2,365	2,150
7FT	Hedge/Member	Mnth 1	Decrease	USD	2,300	2,300	2,150	2,150
7FT	Spec	Mnths 2-6	Decrease	USD	2,530	2,300	2,365	2,150
7FT	Hedge/Member	Mnths 2-6	Decrease	USD	2,300	2,300	2,150	2,150
7FT	Spec	Mnths 7-11	Decrease	USD	2,530	2,300	2,365	2,150
7FT	Hedge/Member	Mnths 7-11	Decrease	USD	2,300	2,300	2,150	2,150
7FT	Spec	Mnths 12+	Decrease	USD	2,255	2,050	2,090	1,900
7FT	Hedge/Member	Mnths 12+	Decrease	USD	2,050	2,050	1,900	1,900
GAS EUROBOB (ARGUS) BALMO (7R)								
7R	Spec		Decrease	USD	99,000	90,000	77,000	70,000
7R	Hedge/Member		Decrease	USD	90,000	90,000	70,000	70,000
GAS EURO-BOB OXY (ARG) NEW BRG (7H)								
7H	Spec	Mnth 1	Decrease	USD	52,800	48,000	49,500	45,000
7H	Hedge/Member	Mnth 1	Decrease	USD	48,000	48,000	45,000	45,000
7H	Spec	Mnths 2-6	Decrease	USD	46,200	42,000	42,900	39,000
7H	Hedge/Member	Mnths 2-6	Decrease	USD	42,000	42,000	39,000	39,000
7H	Spec	Mnths 7+	Decrease	USD	39,600	36,000	36,300	33,000
7H	Hedge/Member	Mnths 7+	Decrease	USD	36,000	36,000	33,000	33,000
GASOIL 0.1 ROTTERDAM BARGES FUT (VL)								
VL	Spec		Decrease	USD	38,500	35,000	33,000	30,000
VL	Hedge/Member		Decrease	USD	35,000	35,000	30,000	30,000
GASOIL BULLET FUT (BG)								
BG	Spec	Mnth 1	Decrease	USD	25,300	23,000	23,650	21,500
BG	Hedge/Member	Mnth 1	Decrease	USD	23,000	23,000	21,500	21,500
BG	Spec	Mnths 2-6	Decrease	USD	25,300	23,000	23,650	21,500
BG	Hedge/Member	Mnths 2-6	Decrease	USD	23,000	23,000	21,500	21,500
BG	Spec	Mnths 7-11	Decrease	USD	25,300	23,000	23,650	21,500
BG	Hedge/Member	Mnths 7-11	Decrease	USD	23,000	23,000	21,500	21,500
BG	Spec	Mnths 12+	Decrease	USD	22,550	20,500	20,900	19,000
BG	Hedge/Member	Mnths 12+	Decrease	USD	20,500	20,500	19,000	19,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GASOIL CALENDAR FUT (GX)								
GX	Spec	Mth 1	Decrease	USD	25,300	23,000	23,650	21,500
GX	Hedge/Member	Mth 1	Decrease	USD	23,000	23,000	21,500	21,500
GX	Spec	Mnths 2-6	Decrease	USD	25,300	23,000	23,650	21,500
GX	Hedge/Member	Mnths 2-6	Decrease	USD	23,000	23,000	21,500	21,500
GX	Spec	Mnths 7-11	Decrease	USD	25,300	23,000	23,650	21,500
GX	Hedge/Member	Mnths 7-11	Decrease	USD	23,000	23,000	21,500	21,500
GX	Spec	Mnths 12+	Decrease	USD	22,550	20,500	20,900	19,000
GX	Hedge/Member	Mnths 12+	Decrease	USD	20,500	20,500	19,000	19,000
GASOIL MINI CALENDAR FUT (QA)								
QA	Spec	Mth 1	Decrease	USD	2,530	2,300	2,365	2,150
QA	Hedge/Member	Mth 1	Decrease	USD	2,300	2,300	2,150	2,150
QA	Spec	Mnths 2-6	Decrease	USD	2,530	2,300	2,365	2,150
QA	Hedge/Member	Mnths 2-6	Decrease	USD	2,300	2,300	2,150	2,150
QA	Spec	Mnths 7-11	Decrease	USD	2,530	2,300	2,365	2,150
QA	Hedge/Member	Mnths 7-11	Decrease	USD	2,300	2,300	2,150	2,150
QA	Spec	Mnths 12+	Decrease	USD	2,255	2,050	2,090	1,900
QA	Hedge/Member	Mnths 12+	Decrease	USD	2,050	2,050	1,900	1,900
GROUP THREE ULSD (PLATTS) FUT (A7)								
A7	Spec	Mnth 1	Decrease	USD	5,720	5,200	5,280	4,800
A7	Hedge/Member	Mnth 1	Decrease	USD	5,200	5,200	4,800	4,800
A7	Spec	Mnths 2-6	Decrease	USD	5,060	4,600	4,620	4,200
A7	Hedge/Member	Mnths 2-6	Decrease	USD	4,600	4,600	4,200	4,200
A7	Spec	Mnths 7+	Decrease	USD	4,620	4,200	4,180	3,800
A7	Hedge/Member	Mnths 7+	Decrease	USD	4,200	4,200	3,800	3,800
GULF COAST JET FUEL CLNDR FUT (GE)								
GE	Spec	Mnth 1	Decrease	USD	4,703	4,275	4,125	3,750
GE	Hedge/Member	Mnth 1	Decrease	USD	4,275	4,275	3,750	3,750
GE	Spec	Mnths 2-6	Decrease	USD	4,703	4,275	4,125	3,750
GE	Hedge/Member	Mnths 2-6	Decrease	USD	4,275	4,275	3,750	3,750
GE	Spec	Mnths 7+	Decrease	USD	4,125	3,750	3,575	3,250
GE	Hedge/Member	Mnths 7+	Decrease	USD	3,750	3,750	3,250	3,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GULF COAST NO.6 FUEL OIL 3.0%S FUT (MF)								
MF	Spec	Mnth 1	Decrease	USD	3,300	3,000	2,750	2,500
MF	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,500	2,500
MF	Spec	Mnths 2-6	Decrease	USD	3,025	2,750	2,475	2,250
MF	Hedge/Member	Mnths 2-6	Decrease	USD	2,750	2,750	2,250	2,250
MF	Spec	Mnths 7+	Decrease	USD	2,805	2,550	2,255	2,050
MF	Hedge/Member	Mnths 7+	Decrease	USD	2,550	2,550	2,050	2,050
GULF COAST ULSD CALENDAR FUT (LY)								
LY	Spec	Mnth 1	Decrease	USD	4,730	4,300	4,400	4,000
LY	Hedge/Member	Mnth 1	Decrease	USD	4,300	4,300	4,000	4,000
LY	Spec	Mnths 2-6	Decrease	USD	4,730	4,300	4,400	4,000
LY	Hedge/Member	Mnths 2-6	Decrease	USD	4,300	4,300	4,000	4,000
LY	Spec	Mnths 7-12	Decrease	USD	4,180	3,800	3,850	3,500
LY	Hedge/Member	Mnths 7-12	Decrease	USD	3,800	3,800	3,500	3,500
LY	Spec	Mnths 13+	Decrease	USD	3,630	3,300	3,300	3,000
LY	Hedge/Member	Mnths 13+	Decrease	USD	3,300	3,300	3,000	3,000
HEATING OIL TAM PLATTS PRIC (HOS)								
HOS	Spec	Mth 1	Decrease	USD	4,290	3,900	4,015	3,650
HOS	Hedge/Member	Mth 1	Decrease	USD	3,900	3,900	3,650	3,650
HOS	Spec	Mth 2	Decrease	USD	4,290	3,900	4,015	3,650
HOS	Hedge/Member	Mth 2	Decrease	USD	3,900	3,900	3,650	3,650
HOS	Spec	Summer 2013	Decrease	USD	4,290	3,900	4,015	3,650
HOS	Hedge/Member	Summer 2013	Decrease	USD	3,900	3,900	3,650	3,650
HOS	Spec	Winter 2014+	Decrease	USD	4,015	3,650	3,740	3,400
HOS	Hedge/Member	Winter 2014+	Decrease	USD	3,650	3,650	3,400	3,400
HEATING OIL TAM PLATTS PRICE (HO4)								
HO4	Spec	Mth 1	Decrease	USD	4,290	3,900	4,015	3,650
HO4	Hedge/Member	Mth 1	Decrease	USD	3,900	3,900	3,650	3,650
HO4	Spec	Mth 2	Decrease	USD	4,290	3,900	4,015	3,650
HO4	Hedge/Member	Mth 2	Decrease	USD	3,900	3,900	3,650	3,650
HO4	Spec	Summer 2013	Decrease	USD	4,290	3,900	4,015	3,650
HO4	Hedge/Member	Summer 2013	Decrease	USD	3,900	3,900	3,650	3,650
HO4	Spec	Winter 2014+	Decrease	USD	4,015	3,650	3,740	3,400
HO4	Hedge/Member	Winter 2014+	Decrease	USD	3,650	3,650	3,400	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MIN EUR 1% FUEL OIL CRGO FOBNWE FUT (0B)								
0B	Spec	Mnth 1	Decrease	USD	2,695	2,450	2,475	2,250
0B	Hedge/Member	Mnth 1	Decrease	USD	2,450	2,450	2,250	2,250
0B	Spec	Mnths 2-6	Decrease	USD	2,475	2,250	2,255	2,050
0B	Hedge/Member	Mnths 2-6	Decrease	USD	2,250	2,250	2,050	2,050
0B	Spec	Mnths 7+	Decrease	USD	2,255	2,050	2,035	1,850
0B	Hedge/Member	Mnths 7+	Decrease	USD	2,050	2,050	1,850	1,850
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	Spec	Mths 1	Decrease	USD	4,070	3,700	3,740	3,400
MNC	Hedge/Member	Mths 1	Decrease	USD	3,700	3,700	3,400	3,400
MNC	Spec	Mths 2-6	Decrease	USD	3,850	3,500	3,520	3,200
MNC	Hedge/Member	Mths 2-6	Decrease	USD	3,500	3,500	3,200	3,200
MNC	Spec	Mnths 7+	Decrease	USD	3,300	3,000	2,970	2,700
MNC	Hedge/Member	Mnths 7+	Decrease	USD	3,000	3,000	2,700	2,700
MINI EURO 3.5% FUEL OIL FOB RDM FUT (0D)								
0D	Spec	Mths 1	Decrease	USD	2,475	2,250	2,200	2,000
0D	Hedge/Member	Mths 1	Decrease	USD	2,250	2,250	2,000	2,000
0D	Spec	Mnths 2-6	Decrease	USD	2,145	1,950	1,870	1,700
0D	Hedge/Member	Mnths 2-6	Decrease	USD	1,950	1,950	1,700	1,700
0D	Spec	Mnths 7+	Decrease	USD	1,980	1,800	1,705	1,550
0D	Hedge/Member	Mnths 7+	Decrease	USD	1,800	1,800	1,550	1,550
MINI GAS EUROBOB OXY BARGES FUT (MEO)								
MEO	Spec	Mnth 1	Decrease	USD	5,280	4,800	4,950	4,500
MEO	Hedge/Member	Mnth 1	Decrease	USD	4,800	4,800	4,500	4,500
MEO	Spec	Mnths 2-6	Decrease	USD	4,620	4,200	4,290	3,900
MEO	Hedge/Member	Mnths 2-6	Decrease	USD	4,200	4,200	3,900	3,900
MEO	Spec	Mnths 7+	Decrease	USD	3,960	3,600	3,630	3,300
MEO	Hedge/Member	Mnths 7+	Decrease	USD	3,600	3,600	3,300	3,300
MINI GAS EUROBOB OXY NWE ARGS BALMO (MEB)								
MEB	Spec		Decrease	USD	9,900	9,000	7,700	7,000
MEB	Hedge/Member		Decrease	USD	9,000	9,000	7,000	7,000
MINI SINGAPORE 380CST FUEL OIL FUT (MTS)								
MTS	Spec	Mnth 1	Decrease	USD	2,420	2,200	2,200	2,000
MTS	Hedge/Member	Mnth 1	Decrease	USD	2,200	2,200	2,000	2,000
MTS	Spec	Mnths 2+	Decrease	USD	2,420	2,200	2,200	2,000
MTS	Hedge/Member	Mnths 2+	Decrease	USD	2,200	2,200	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI SINGAPORE GASOIL PLATS FUTURES (MSG)								
MSG	Spec	Mnth 1	Decrease	USD	396	360	330	300
MSG	Hedge/Member	Mnth 1	Decrease	USD	360	360	300	300
MSG	Spec	Mnths 2-6	Decrease	USD	396	360	330	300
MSG	Hedge/Member	Mnths 2-6	Decrease	USD	360	360	300	300
MSG	Spec	Mnths 7+	Decrease	USD	396	360	330	300
MSG	Hedge/Member	Mnths 7+	Decrease	USD	360	360	300	300
MINI SINGP FUEL OIL 180CST FUTURES (OF)								
OF	Spec	Mnth 1	Decrease	USD	2,255	2,050	1,925	1,750
OF	Hedge/Member	Mnth 1	Decrease	USD	2,050	2,050	1,750	1,750
OF	Spec	Mnths 2+	Decrease	USD	2,035	1,850	1,705	1,550
OF	Hedge/Member	Mnths 2+	Decrease	USD	1,850	1,850	1,550	1,550
MOGAS92 UNLEADED (PLATTS) FUT (1N)								
1N	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,950	4,500
1N	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,500	4,500
NY HARBOR RESIDUAL FUEL 1.0% S FUT (MM)								
MM	Spec		Decrease	USD	3,410	3,100	3,025	2,750
MM	Hedge/Member		Decrease	USD	3,100	3,100	2,750	2,750
NY HARBOR ULSD FUT (HO)								
HO	Spec	Mth 1	Decrease	USD	4,290	3,900	4,015	3,650
HO	Hedge/Member	Mth 1	Decrease	USD	3,900	3,900	3,650	3,650
HO	Spec	Mth 2	Decrease	USD	4,290	3,900	4,015	3,650
HO	Hedge/Member	Mth 2	Decrease	USD	3,900	3,900	3,650	3,650
HO	Spec	Summer 2013	Decrease	USD	4,290	3,900	4,015	3,650
HO	Hedge/Member	Summer 2013	Decrease	USD	3,900	3,900	3,650	3,650
HO	Spec	Winter 2014+	Decrease	USD	4,015	3,650	3,740	3,400
HO	Hedge/Member	Winter 2014+	Decrease	USD	3,650	3,650	3,400	3,400
NY HRBR ULSD BULL FUT (BH)								
BH	Spec	Mnth 1	Decrease	USD	4,290	3,900	4,015	3,650
BH	Hedge/Member	Mnth 1	Decrease	USD	3,900	3,900	3,650	3,650
BH	Spec	Mnth 2	Decrease	USD	4,290	3,900	4,015	3,650
BH	Hedge/Member	Mnth 2	Decrease	USD	3,900	3,900	3,650	3,650
BH	Spec	Summer 2013	Decrease	USD	4,290	3,900	4,015	3,650
BH	Hedge/Member	Summer 2013	Decrease	USD	3,900	3,900	3,650	3,650
BH	Spec	Winter 2014+	Decrease	USD	4,015	3,650	3,740	3,400
BH	Hedge/Member	Winter 2014+	Decrease	USD	3,650	3,650	3,400	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD FIN FUT (MP)								
MP	Spec	Mnth 1	Decrease	USD	4,290	3,900	4,015	3,650
MP	Hedge/Member	Mnth 1	Decrease	USD	3,900	3,900	3,650	3,650
MP	Spec	Mnth 2	Decrease	USD	4,290	3,900	4,015	3,650
MP	Hedge/Member	Mnth 2	Decrease	USD	3,900	3,900	3,650	3,650
MP	Spec	Summer 2013	Decrease	USD	4,290	3,900	4,015	3,650
MP	Hedge/Member	Summer 2013	Decrease	USD	3,900	3,900	3,650	3,650
MP	Spec	Winter 2014+	Decrease	USD	4,015	3,650	3,740	3,400
MP	Hedge/Member	Winter 2014+	Decrease	USD	3,650	3,650	3,400	3,400
NY HRBR ULSD LNDN TRD MRK (HOL)								
HOL	Spec	Mth 1	Decrease	USD	4,290	3,900	4,015	3,650
HOL	Hedge/Member	Mth 1	Decrease	USD	3,900	3,900	3,650	3,650
HOL	Spec	Mth 2	Decrease	USD	4,290	3,900	4,015	3,650
HOL	Hedge/Member	Mth 2	Decrease	USD	3,900	3,900	3,650	3,650
HOL	Spec	Summer 2013	Decrease	USD	4,290	3,900	4,015	3,650
HOL	Hedge/Member	Summer 2013	Decrease	USD	3,900	3,900	3,650	3,650
HOL	Spec	Winter 2014+	Decrease	USD	4,015	3,650	3,740	3,400
HOL	Hedge/Member	Winter 2014+	Decrease	USD	3,650	3,650	3,400	3,400
NY HRBR ULSD LST DAY FIN FUT (23)								
23	Spec	Mnth 1	Decrease	USD	4,290	3,900	4,015	3,650
23	Hedge/Member	Mnth 1	Decrease	USD	3,900	3,900	3,650	3,650
23	Spec	Mnth 2	Decrease	USD	4,290	3,900	4,015	3,650
23	Hedge/Member	Mnth 2	Decrease	USD	3,900	3,900	3,650	3,650
23	Spec	Summer 2013	Decrease	USD	4,290	3,900	4,015	3,650
23	Hedge/Member	Summer 2013	Decrease	USD	3,900	3,900	3,650	3,650
23	Spec	Winter 2014+	Decrease	USD	4,015	3,650	3,740	3,400
23	Hedge/Member	Winter 2014+	Decrease	USD	3,650	3,650	3,400	3,400
NY HRBR ULSD PLATTS 3:15 MRK (HO3)								
HO3	Spec	Mth 1	Decrease	USD	4,290	3,900	4,015	3,650
HO3	Hedge/Member	Mth 1	Decrease	USD	3,900	3,900	3,650	3,650
HO3	Spec	Mth 2	Decrease	USD	4,290	3,900	4,015	3,650
HO3	Hedge/Member	Mth 2	Decrease	USD	3,900	3,900	3,650	3,650
HO3	Spec	Summer 2013	Decrease	USD	4,290	3,900	4,015	3,650
HO3	Hedge/Member	Summer 2013	Decrease	USD	3,900	3,900	3,650	3,650
HO3	Spec	Winter 2014+	Decrease	USD	4,015	3,650	3,740	3,400
HO3	Hedge/Member	Winter 2014+	Decrease	USD	3,650	3,650	3,400	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD PLATTS 3:15 TRD MRK (HOP)								
HOP	Spec	Mth 1	Decrease	USD	4,290	3,900	4,015	3,650
HOP	Hedge/Member	Mth 1	Decrease	USD	3,900	3,900	3,650	3,650
HOP	Spec	Mth 2	Decrease	USD	4,290	3,900	4,015	3,650
HOP	Hedge/Member	Mth 2	Decrease	USD	3,900	3,900	3,650	3,650
HOP	Spec	Summer 2013	Decrease	USD	4,290	3,900	4,015	3,650
HOP	Hedge/Member	Summer 2013	Decrease	USD	3,900	3,900	3,650	3,650
HOP	Spec	Winter 2014+	Decrease	USD	4,015	3,650	3,740	3,400
HOP	Hedge/Member	Winter 2014+	Decrease	USD	3,650	3,650	3,400	3,400
NY HRBR ULSD TAS (HOT)								
HOT	Spec	Mth 1	Decrease	USD	4,290	3,900	4,015	3,650
HOT	Hedge/Member	Mth 1	Decrease	USD	3,900	3,900	3,650	3,650
HOT	Spec	Mth 2	Decrease	USD	4,290	3,900	4,015	3,650
HOT	Hedge/Member	Mth 2	Decrease	USD	3,900	3,900	3,650	3,650
HOT	Spec	Summer 2013	Decrease	USD	4,290	3,900	4,015	3,650
HOT	Hedge/Member	Summer 2013	Decrease	USD	3,900	3,900	3,650	3,650
HOT	Spec	Winter 2014+	Decrease	USD	4,015	3,650	3,740	3,400
HOT	Hedge/Member	Winter 2014+	Decrease	USD	3,650	3,650	3,400	3,400
PREMIUM UNLD 10P FOB MED FUT (3G)								
3G	Spec		Decrease	USD	55,000	50,000	46,750	42,500
3G	Hedge/Member		Decrease	USD	50,000	50,000	42,500	42,500
RBOB CALENDAR FUT (RL)								
RL	Spec	Mnth 1	Decrease	USD	4,950	4,500	4,675	4,250
RL	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	4,250	4,250
RL	Spec	Mnth 2	Decrease	USD	4,675	4,250	4,400	4,000
RL	Hedge/Member	Mnth 2	Decrease	USD	4,250	4,250	4,000	4,000
RL	Spec	Mnths 3-5	Decrease	USD	4,400	4,000	4,125	3,750
RL	Hedge/Member	Mnths 3-5	Decrease	USD	4,000	4,000	3,750	3,750
RL	Spec	Mnths 6+	Decrease	USD	4,125	3,750	3,850	3,500
RL	Hedge/Member	Mnths 6+	Decrease	USD	3,750	3,750	3,500	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RBOB GASOLINE FINANCIAL FUTURES (RT)								
RT	Spec	Mnth 1	Decrease	USD	4,950	4,500	4,675	4,250
RT	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	4,250	4,250
RT	Spec	Mnth 2	Decrease	USD	4,675	4,250	4,400	4,000
RT	Hedge/Member	Mnth 2	Decrease	USD	4,250	4,250	4,000	4,000
RT	Spec	Mnths 3-5	Decrease	USD	4,400	4,000	4,125	3,750
RT	Hedge/Member	Mnths 3-5	Decrease	USD	4,000	4,000	3,750	3,750
RT	Spec	Mnths 6+	Decrease	USD	4,125	3,750	3,850	3,500
RT	Hedge/Member	Mnths 6+	Decrease	USD	3,750	3,750	3,500	3,500
RBOB GASOLINE FUTURES (RB)								
RB	Spec	Mnth 1	Decrease	USD	4,950	4,500	4,675	4,250
RB	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	4,250	4,250
RB	Spec	Mnth 2	Decrease	USD	4,675	4,250	4,400	4,000
RB	Hedge/Member	Mnth 2	Decrease	USD	4,250	4,250	4,000	4,000
RB	Spec	Mnths 3-5	Decrease	USD	4,400	4,000	4,125	3,750
RB	Hedge/Member	Mnths 3-5	Decrease	USD	4,000	4,000	3,750	3,750
RB	Spec	Mnths 6+	Decrease	USD	4,125	3,750	3,850	3,500
RB	Hedge/Member	Mnths 6+	Decrease	USD	3,750	3,750	3,500	3,500
RBOB GASOLINE TAM LONDON (RBL)								
RBL	Spec	Mnth 1	Decrease	USD	4,950	4,500	4,675	4,250
RBL	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	4,250	4,250
RBL	Spec	Mnth 2	Decrease	USD	4,675	4,250	4,400	4,000
RBL	Hedge/Member	Mnth 2	Decrease	USD	4,250	4,250	4,000	4,000
RBL	Spec	Mnths 3-5	Decrease	USD	4,400	4,000	4,125	3,750
RBL	Hedge/Member	Mnths 3-5	Decrease	USD	4,000	4,000	3,750	3,750
RBL	Spec	Mnths 6+	Decrease	USD	4,125	3,750	3,850	3,500
RBL	Hedge/Member	Mnths 6+	Decrease	USD	3,750	3,750	3,500	3,500
RBOB GASOLINE TAM PLATTS PR (RBS)								
RBS	Spec	Mnth 1	Decrease	USD	4,950	4,500	4,675	4,250
RBS	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	4,250	4,250
RBS	Spec	Mnth 2	Decrease	USD	4,675	4,250	4,400	4,000
RBS	Hedge/Member	Mnth 2	Decrease	USD	4,250	4,250	4,000	4,000
RBS	Spec	Mnths 3-5	Decrease	USD	4,400	4,000	4,125	3,750
RBS	Hedge/Member	Mnths 3-5	Decrease	USD	4,000	4,000	3,750	3,750
RBS	Spec	Mnths 6+	Decrease	USD	4,125	3,750	3,850	3,500
RBS	Hedge/Member	Mnths 6+	Decrease	USD	3,750	3,750	3,500	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RBOB GASOLINE TAM PLATTS PRICE (4RB)								
4RB	Spec	Mnth 1	Decrease	USD	4,950	4,500	4,675	4,250
4RB	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	4,250	4,250
4RB	Spec	Mnth 2	Decrease	USD	4,675	4,250	4,400	4,000
4RB	Hedge/Member	Mnth 2	Decrease	USD	4,250	4,250	4,000	4,000
4RB	Spec	Mnths 3-5	Decrease	USD	4,400	4,000	4,125	3,750
4RB	Hedge/Member	Mnths 3-5	Decrease	USD	4,000	4,000	3,750	3,750
4RB	Spec	Mnths 6+	Decrease	USD	4,125	3,750	3,850	3,500
4RB	Hedge/Member	Mnths 6+	Decrease	USD	3,750	3,750	3,500	3,500
RBOB GASOLINE TAM PLATTS PRICING (3RB)								
3RB	Spec	Mnth 1	Decrease	USD	4,950	4,500	4,675	4,250
3RB	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	4,250	4,250
3RB	Spec	Mnth 2	Decrease	USD	4,675	4,250	4,400	4,000
3RB	Hedge/Member	Mnth 2	Decrease	USD	4,250	4,250	4,000	4,000
3RB	Spec	Mnths 3-5	Decrease	USD	4,400	4,000	4,125	3,750
3RB	Hedge/Member	Mnths 3-5	Decrease	USD	4,000	4,000	3,750	3,750
3RB	Spec	Mnths 6+	Decrease	USD	4,125	3,750	3,850	3,500
3RB	Hedge/Member	Mnths 6+	Decrease	USD	3,750	3,750	3,500	3,500
RBOB LAST DAY FINANCIAL FUTURES (27)								
27	Spec	Mnth 1	Decrease	USD	4,950	4,500	4,675	4,250
27	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	4,250	4,250
27	Spec	Mnth 2	Decrease	USD	4,675	4,250	4,400	4,000
27	Hedge/Member	Mnth 2	Decrease	USD	4,250	4,250	4,000	4,000
27	Spec	Mnths 3-5	Decrease	USD	4,400	4,000	4,125	3,750
27	Hedge/Member	Mnths 3-5	Decrease	USD	4,000	4,000	3,750	3,750
27	Spec	Mnths 6+	Decrease	USD	4,125	3,750	3,850	3,500
27	Hedge/Member	Mnths 6+	Decrease	USD	3,750	3,750	3,500	3,500
RBOB PLATTS 3:15 TRADABLE MARKER (RBP)								
RBP	Spec	Mnth 1	Decrease	USD	4,950	4,500	4,675	4,250
RBP	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	4,250	4,250
RBP	Spec	Mnth 2	Decrease	USD	4,675	4,250	4,400	4,000
RBP	Hedge/Member	Mnth 2	Decrease	USD	4,250	4,250	4,000	4,000
RBP	Spec	Mnths 3-5	Decrease	USD	4,400	4,000	4,125	3,750
RBP	Hedge/Member	Mnths 3-5	Decrease	USD	4,000	4,000	3,750	3,750
RBP	Spec	Mnths 6+	Decrease	USD	4,125	3,750	3,850	3,500
RBP	Hedge/Member	Mnths 6+	Decrease	USD	3,750	3,750	3,500	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RBOB TRADE AT SETTLEMENT (RBT)								
RBT	Spec	Mnth 1	Decrease	USD	4,950	4,500	4,675	4,250
RBT	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	4,250	4,250
RBT	Spec	Mnth 2	Decrease	USD	4,675	4,250	4,400	4,000
RBT	Hedge/Member	Mnth 2	Decrease	USD	4,250	4,250	4,000	4,000
RBT	Spec	Mnths 3-5	Decrease	USD	4,400	4,000	4,125	3,750
RBT	Hedge/Member	Mnths 3-5	Decrease	USD	4,000	4,000	3,750	3,750
RBT	Spec	Mnths 6+	Decrease	USD	4,125	3,750	3,850	3,500
RBT	Hedge/Member	Mnths 6+	Decrease	USD	3,750	3,750	3,500	3,500
SINGAPORE 380CST FUEL OIL FUT (SE)								
SE	Spec	Mnth 1	Decrease	USD	24,200	22,000	22,000	20,000
SE	Hedge/Member	Mnth 1	Decrease	USD	22,000	22,000	20,000	20,000
SE	Spec	Mnths 2+	Decrease	USD	24,200	22,000	22,000	20,000
SE	Hedge/Member	Mnths 2+	Decrease	USD	22,000	22,000	20,000	20,000
SINGAPORE FUEL 180CST CALFUT (UA)								
UA	Spec	Mnth 1	Decrease	USD	22,550	20,500	19,250	17,500
UA	Hedge/Member	Mnth 1	Decrease	USD	20,500	20,500	17,500	17,500
UA	Spec	Mnths 2+	Decrease	USD	20,350	18,500	17,050	15,500
UA	Hedge/Member	Mnths 2+	Decrease	USD	18,500	18,500	15,500	15,500
SINGAPORE GASOIL FUT (SG)								
SG	Spec	Mnth 1	Decrease	USD	3,960	3,600	3,300	3,000
SG	Hedge/Member	Mnth 1	Decrease	USD	3,600	3,600	3,000	3,000
SG	Spec	Mnths 2-6	Decrease	USD	3,960	3,600	3,300	3,000
SG	Hedge/Member	Mnths 2-6	Decrease	USD	3,600	3,600	3,000	3,000
SG	Spec	Mnths 7+	Decrease	USD	3,960	3,600	3,300	3,000
SG	Hedge/Member	Mnths 7+	Decrease	USD	3,600	3,600	3,000	3,000
SINGAPORE JET KEROSENE FUT (KS)								
KS	Spec	Mnth 1	Decrease	USD	4,400	4,000	3,850	3,500
KS	Hedge/Member	Mnth 1	Decrease	USD	4,000	4,000	3,500	3,500
KS	Spec	Mnths 2-6	Decrease	USD	4,400	4,000	3,850	3,500
KS	Hedge/Member	Mnths 2-6	Decrease	USD	4,000	4,000	3,500	3,500
KS	Spec	Mnths 7+	Decrease	USD	3,960	3,600	3,410	3,100
KS	Hedge/Member	Mnths 7+	Decrease	USD	3,600	3,600	3,100	3,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SYNRBOB LAST DAY FINANCIAL FUT (S27)								
S27	Spec	Mnth 1	Decrease	USD	4,950	4,500	4,675	4,250
S27	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	4,250	4,250
S27	Spec	Mnth 2	Decrease	USD	4,675	4,250	4,400	4,000
S27	Hedge/Member	Mnth 2	Decrease	USD	4,250	4,250	4,000	4,000
S27	Spec	Mnths 3-5	Decrease	USD	4,400	4,000	4,125	3,750
S27	Hedge/Member	Mnths 3-5	Decrease	USD	4,000	4,000	3,750	3,750
S27	Spec	Mnths 6+	Decrease	USD	4,125	3,750	3,850	3,500
S27	Hedge/Member	Mnths 6+	Decrease	USD	3,750	3,750	3,500	3,500
SYNTHETIHEATING OIL LAST DAY FINANC (S23)								
S23	Spec	Mnth 1	Decrease	USD	4,290	3,900	4,015	3,650
S23	Hedge/Member	Mnth 1	Decrease	USD	3,900	3,900	3,650	3,650
S23	Spec	Mnth 2	Decrease	USD	4,290	3,900	4,015	3,650
S23	Hedge/Member	Mnth 2	Decrease	USD	3,900	3,900	3,650	3,650
S23	Spec	Summer 2013	Decrease	USD	4,290	3,900	4,015	3,650
S23	Hedge/Member	Summer 2013	Decrease	USD	3,900	3,900	3,650	3,650
S23	Spec	Winter 2014+	Decrease	USD	4,015	3,650	3,740	3,400
S23	Hedge/Member	Winter 2014+	Decrease	USD	3,650	3,650	3,400	3,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CRUDE OIL - Inter-commodity Spread Rates						
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs CRUDE OIL FINANCIAL FUTURES (NY-WS - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs WTI CALENDAR SWAP FUTURES (NY-CS - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
CRUDE OIL FINANCIAL FUTURES (NY-WS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-26 - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
WTI CALENDAR SWAP FUTURES (NY-CS - CME) vs BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%