



14-107

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, March 13, 2014

To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to

<http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html>

and subscribe to the Performance Bond Rates Advisory Notice listserver.

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

The rates will be effective after the close of business on

Friday, March 14, 2014.

Current rates as of:

Thursday, March 13, 2014.

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

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

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL - Outright Rates								
BRENT CRUDE TAM LONDON (BZL)								
BZL	Spec	Mnth 1	Decrease	USD	3,630	3,300	3,465	3,150
BZL	Hedge/Member	Mnth 1	Decrease	USD	3,300	3,300	3,150	3,150
BZL	Spec	Mnth 2-4	Decrease	USD	3,355	3,050	3,190	2,900
BZL	Hedge/Member	Mnth 2-4	Decrease	USD	3,050	3,050	2,900	2,900
BZL	Spec	Mnth 5-10	Decrease	USD	2,805	2,550	2,640	2,400
BZL	Hedge/Member	Mnth 5-10	Decrease	USD	2,550	2,550	2,400	2,400
BZL	Spec	Mnth 11-16	Increase	USD	2,530	2,300	2,640	2,400
BZL	Hedge/Member	Mnth 11-16	Increase	USD	2,300	2,300	2,400	2,400
BZL	Spec	Mnth 17-22	New	USD			2,365	2,150
BZL	Hedge/Member	Mnth 17-22	New	USD			2,150	2,150
BZL	Spec	Mnth 23+	New	USD			1,980	1,800
BZL	Hedge/Member	Mnth 23+	New	USD			1,800	1,800
BRENT CRUDE TAM SINGAPORE (BZS)								
BZS	Spec	Mnth 1	Decrease	USD	3,630	3,300	3,465	3,150
BZS	Hedge/Member	Mnth 1	Decrease	USD	3,300	3,300	3,150	3,150
BZS	Spec	Mnth 2-4	Decrease	USD	3,355	3,050	3,190	2,900
BZS	Hedge/Member	Mnth 2-4	Decrease	USD	3,050	3,050	2,900	2,900
BZS	Spec	Mnth 5-10	Decrease	USD	2,805	2,550	2,640	2,400
BZS	Hedge/Member	Mnth 5-10	Decrease	USD	2,550	2,550	2,400	2,400
BZS	Spec	Mnth 11-16	Increase	USD	2,530	2,300	2,640	2,400
BZS	Hedge/Member	Mnth 11-16	Increase	USD	2,300	2,300	2,400	2,400
BZS	Spec	Mnth 17-22	New	USD			2,365	2,150
BZS	Hedge/Member	Mnth 17-22	New	USD			2,150	2,150
BZS	Spec	Mnth 23+	New	USD			1,980	1,800
BZS	Hedge/Member	Mnth 23+	New	USD			1,800	1,800
BRENT FIN TRAD AT SETTLE FUTURES (BBT)								
BBT	Spec	Mnth 1	Decrease	USD	3,630	3,300	3,465	3,150
BBT	Hedge/Member	Mnth 1	Decrease	USD	3,300	3,300	3,150	3,150
BBT	Spec	Mnth 2-4	Decrease	USD	3,355	3,050	3,190	2,900
BBT	Hedge/Member	Mnth 2-4	Decrease	USD	3,050	3,050	2,900	2,900
BBT	Spec	Mnth 5-10	Decrease	USD	2,805	2,550	2,640	2,400
BBT	Hedge/Member	Mnth 5-10	Decrease	USD	2,550	2,550	2,400	2,400
BBT	Spec	Mnth 11-16	Increase	USD	2,530	2,300	2,640	2,400
BBT	Hedge/Member	Mnth 11-16	Increase	USD	2,300	2,300	2,400	2,400
BBT	Spec	Mnth 17-22	New	USD			2,365	2,150
BBT	Hedge/Member	Mnth 17-22	New	USD			2,150	2,150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BBT	Spec	Mnth 23+	New	USD			1,980	1,800
BBT	Hedge/Member	Mnth 23+	New	USD			1,800	1,800
BRENT FINANCIAL FUTURES (BB)								
BB	Spec	Mnth 1	Decrease	USD	3,630	3,300	3,465	3,150
BB	Hedge/Member	Mnth 1	Decrease	USD	3,300	3,300	3,150	3,150
BB	Spec	Mnth 2-4	Decrease	USD	3,355	3,050	3,190	2,900
BB	Hedge/Member	Mnth 2-4	Decrease	USD	3,050	3,050	2,900	2,900
BB	Spec	Mnth 5-10	Decrease	USD	2,805	2,550	2,640	2,400
BB	Hedge/Member	Mnth 5-10	Decrease	USD	2,550	2,550	2,400	2,400
BB	Spec	Mnth 11-16	Increase	USD	2,530	2,300	2,640	2,400
BB	Hedge/Member	Mnth 11-16	Increase	USD	2,300	2,300	2,400	2,400
BB	Spec	Mnth 17-22	New	USD			2,365	2,150
BB	Hedge/Member	Mnth 17-22	New	USD			2,150	2,150
BB	Spec	Mnth 23+	New	USD			1,980	1,800
BB	Hedge/Member	Mnth 23+	New	USD			1,800	1,800
BRENT FINANCIAL FUTURES (CY)								
CY	Spec	Mnth 1	Decrease	USD	3,630	3,300	3,465	3,150
CY	Hedge/Member	Mnth 1	Decrease	USD	3,300	3,300	3,150	3,150
CY	Spec	Mnth 2-4	Decrease	USD	3,355	3,050	3,190	2,900
CY	Hedge/Member	Mnth 2-4	Decrease	USD	3,050	3,050	2,900	2,900
CY	Spec	Mnth 5-10	Decrease	USD	2,805	2,550	2,640	2,400
CY	Hedge/Member	Mnth 5-10	Decrease	USD	2,550	2,550	2,400	2,400
CY	Spec	Mnth 11-16	Increase	USD	2,530	2,300	2,640	2,400
CY	Hedge/Member	Mnth 11-16	Increase	USD	2,300	2,300	2,400	2,400
CY	Spec	Mnth 17-22	New	USD			2,365	2,150
CY	Hedge/Member	Mnth 17-22	New	USD			2,150	2,150
CY	Spec	Mnth 23+	New	USD			1,980	1,800
CY	Hedge/Member	Mnth 23+	New	USD			1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BRENT LAST DAY CONTRACT (BZ)								
BZ	Spec	Mnth 1	Decrease	USD	3,630	3,300	3,465	3,150
BZ	Hedge/Member	Mnth 1	Decrease	USD	3,300	3,300	3,150	3,150
BZ	Spec	Mnth 2-4	Decrease	USD	3,355	3,050	3,190	2,900
BZ	Hedge/Member	Mnth 2-4	Decrease	USD	3,050	3,050	2,900	2,900
BZ	Spec	Mnth 5-10	Decrease	USD	2,805	2,550	2,640	2,400
BZ	Hedge/Member	Mnth 5-10	Decrease	USD	2,550	2,550	2,400	2,400
BZ	Spec	Mnth 11-16	Increase	USD	2,530	2,300	2,640	2,400
BZ	Hedge/Member	Mnth 11-16	Increase	USD	2,300	2,300	2,400	2,400
BZ	Spec	Mnth 17-22	New	USD			2,365	2,150
BZ	Hedge/Member	Mnth 17-22	New	USD			2,150	2,150
BZ	Spec	Mnth 23+	New	USD			1,980	1,800
BZ	Hedge/Member	Mnth 23+	New	USD			1,800	1,800
BRENT LAST DAYTRADE AT SETTLEMENT (BZT)								
BZT	Spec	Mnth 1	Decrease	USD	3,630	3,300	3,465	3,150
BZT	Hedge/Member	Mnth 1	Decrease	USD	3,300	3,300	3,150	3,150
BZT	Spec	Mnth 2-4	Decrease	USD	3,355	3,050	3,190	2,900
BZT	Hedge/Member	Mnth 2-4	Decrease	USD	3,050	3,050	2,900	2,900
BZT	Spec	Mnth 5-10	Decrease	USD	2,805	2,550	2,640	2,400
BZT	Hedge/Member	Mnth 5-10	Decrease	USD	2,550	2,550	2,400	2,400
BZT	Spec	Mnth 11-16	Increase	USD	2,530	2,300	2,640	2,400
BZT	Hedge/Member	Mnth 11-16	Increase	USD	2,300	2,300	2,400	2,400
BZT	Spec	Mnth 17-22	New	USD			2,365	2,150
BZT	Hedge/Member	Mnth 17-22	New	USD			2,150	2,150
BZT	Spec	Mnth 23+	New	USD			1,980	1,800
BZT	Hedge/Member	Mnth 23+	New	USD			1,800	1,800
CRUDE OIL LAST DAY FINANCIAL FUT (26)								
26	Spec	Mnth 19-28	Decrease	USD	2,475	2,250	2,145	1,950
26	Hedge/Member	Mnth 19-28	Decrease	USD	2,250	2,250	1,950	1,950
26	Spec	Mnth 29-40	Decrease	USD	2,310	2,100	1,980	1,800
26	Hedge/Member	Mnth 29-40	Decrease	USD	2,100	2,100	1,800	1,800
26	Spec	Mnth 41+	Decrease	USD	2,310	2,100	1,980	1,800
26	Hedge/Member	Mnth 41+	Decrease	USD	2,100	2,100	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL FINANCIAL FUTURES (WS)								
WS	Spec	Mnth 19-28	Decrease	USD	2,475	2,250	2,145	1,950
WS	Hedge/Member	Mnth 19-28	Decrease	USD	2,250	2,250	1,950	1,950
WS	Spec	Mnth 29-40	Decrease	USD	2,310	2,100	1,980	1,800
WS	Hedge/Member	Mnth 29-40	Decrease	USD	2,100	2,100	1,800	1,800
WS	Spec	Mnth 41+	Decrease	USD	2,310	2,100	1,980	1,800
WS	Hedge/Member	Mnth 41+	Decrease	USD	2,100	2,100	1,800	1,800
CRUDE OIL FUTURE NYMEX (CL)								
CL	Spec	Mnth 19-28	Decrease	USD	2,475	2,250	2,145	1,950
CL	Hedge/Member	Mnth 19-28	Decrease	USD	2,250	2,250	1,950	1,950
CL	Spec	Mnth 29-40	Decrease	USD	2,310	2,100	1,980	1,800
CL	Hedge/Member	Mnth 29-40	Decrease	USD	2,100	2,100	1,800	1,800
CL	Spec	Mnth 41+	Decrease	USD	2,310	2,100	1,980	1,800
CL	Hedge/Member	Mnth 41+	Decrease	USD	2,100	2,100	1,800	1,800
CRUDE OIL TRADE AT MARKER LONDON (CLL)								
CLL	Spec	Mnth 19-28	Decrease	USD	2,475	2,250	2,145	1,950
CLL	Hedge/Member	Mnth 19-28	Decrease	USD	2,250	2,250	1,950	1,950
CLL	Spec	Mnth 29-40	Decrease	USD	2,310	2,100	1,980	1,800
CLL	Hedge/Member	Mnth 29-40	Decrease	USD	2,100	2,100	1,800	1,800
CLL	Spec	Mnth 41+	Decrease	USD	2,310	2,100	1,980	1,800
CLL	Hedge/Member	Mnth 41+	Decrease	USD	2,100	2,100	1,800	1,800
CRUDE OIL TRADE AT MARKER SINGAPORE (CLS)								
CLS	Spec	Mnth 19-28	Decrease	USD	2,475	2,250	2,145	1,950
CLS	Hedge/Member	Mnth 19-28	Decrease	USD	2,250	2,250	1,950	1,950
CLS	Spec	Mnth 29-40	Decrease	USD	2,310	2,100	1,980	1,800
CLS	Hedge/Member	Mnth 29-40	Decrease	USD	2,100	2,100	1,800	1,800
CLS	Spec	Mnth 41+	Decrease	USD	2,310	2,100	1,980	1,800
CLS	Hedge/Member	Mnth 41+	Decrease	USD	2,100	2,100	1,800	1,800
CRUDE OIL TRADE AT SETTLEMENT (CLT)								
CLT	Spec	Mnth 19-28	Decrease	USD	2,475	2,250	2,145	1,950
CLT	Hedge/Member	Mnth 19-28	Decrease	USD	2,250	2,250	1,950	1,950
CLT	Spec	Mnth 29-40	Decrease	USD	2,310	2,100	1,980	1,800
CLT	Hedge/Member	Mnth 29-40	Decrease	USD	2,100	2,100	1,800	1,800
CLT	Spec	Mnth 41+	Decrease	USD	2,310	2,100	1,980	1,800
CLT	Hedge/Member	Mnth 41+	Decrease	USD	2,100	2,100	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DME OMAN CRUDE OIL (OQ)								
OQ	Spec	Mth 1	Decrease	USD	3,520	3,200	3,300	3,000
OQ	Hedge/Member	Mth 1	Decrease	USD	3,200	3,200	3,000	3,000
OQ	Spec	Mths 2+	Decrease	USD	3,520	3,200	3,300	3,000
OQ	Hedge/Member	Mths 2+	Decrease	USD	3,200	3,200	3,000	3,000
DUBAI CRUDE OIL CALENDAR FUT (DC)								
DC	Spec	Mnth 2-4	New	USD			3,960	3,600
DC	Hedge/Member	Mnth 2-4	New	USD			3,600	3,600
DC	Spec	Mnth 5+	New	USD			3,960	3,600
DC	Hedge/Member	Mnth 5+	New	USD			3,600	3,600
E-MINI CRUDE OIL FUTURES (QM)								
QM	Spec	Mnth 19-28	Decrease	USD	1,238	1,125	1,073	975
QM	Hedge/Member	Mnth 19-28	Decrease	USD	1,125	1,125	975	975
QM	Spec	Mnth 29-40	Decrease	USD	1,155	1,050	990	900
QM	Hedge/Member	Mnth 29-40	Decrease	USD	1,050	1,050	900	900
QM	Spec	Mnth 41+	Decrease	USD	1,155	1,050	990	900
QM	Hedge/Member	Mnth 41+	Decrease	USD	1,050	1,050	900	900
EUROPE DATED BRENT FUT (UB)								
UB	Spec	All Months	Decrease	USD	4,125	3,750	3,740	3,400
UB	Hedge/Member	All Months	Decrease	USD	3,750	3,750	3,400	3,400
ICE BRENT (SINGAPORE MARKER) FUT (IBS)								
IBS	Spec	Mnth 1	Decrease	USD	3,630	3,300	3,465	3,150
IBS	Hedge/Member	Mnth 1	Decrease	USD	3,300	3,300	3,150	3,150
IBS	Spec	Mnth 2-4	Decrease	USD	3,355	3,050	3,190	2,900
IBS	Hedge/Member	Mnth 2-4	Decrease	USD	3,050	3,050	2,900	2,900
IBS	Spec	Mnth 5-10	Decrease	USD	2,805	2,550	2,640	2,400
IBS	Hedge/Member	Mnth 5-10	Decrease	USD	2,550	2,550	2,400	2,400
IBS	Spec	Mnth 11-16	Increase	USD	2,530	2,300	2,640	2,400
IBS	Hedge/Member	Mnth 11-16	Increase	USD	2,300	2,300	2,400	2,400
IBS	Spec	Mnth 17-22	New	USD			2,365	2,150
IBS	Hedge/Member	Mnth 17-22	New	USD			2,150	2,150
IBS	Spec	Mnth 23+	New	USD			1,980	1,800
IBS	Hedge/Member	Mnth 23+	New	USD			1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICRO BRENT CRUDE OIL FUTURES (MBZ)								
MBZ	Spec	Mnth 1	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth 1	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth 2-4	Decrease	USD	3	3	3	3
MBZ	Hedge/Member	Mnth 2-4	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth 5-10	Decrease	USD	3	3	3	2
MBZ	Hedge/Member	Mnth 5-10	Decrease	USD	3	3	2	2
MBZ	Spec	Mnth 11-16	Increase	USD	3	2	3	2
MBZ	Hedge/Member	Mnth 11-16	Increase	USD	2	2	2	2
MBZ	Spec	Mnth 17-22	New	USD			2	2
MBZ	Hedge/Member	Mnth 17-22	New	USD			2	2
MBZ	Spec	Mnth 23+	New	USD			2	2
MBZ	Hedge/Member	Mnth 23+	New	USD			2	2
MICRO CRUDE OIL FUTURES (MCL)								
MCL	Spec	Mnth 19-28	Decrease	USD	2	2	2	2
MCL	Hedge/Member	Mnth 19-28	Decrease	USD	2	2	2	2
MCL	Spec	Mnth 29-40	Decrease	USD	2	2	2	2
MCL	Hedge/Member	Mnth 29-40	Decrease	USD	2	2	2	2
MCL	Spec	Mnth 41+	Decrease	USD	2	2	2	2
MCL	Hedge/Member	Mnth 41+	Decrease	USD	2	2	2	2
NYMEX CRUDE OIL MACI INDEX TAS (XCT)								
XCT	Spec	Mnth 19-28	Decrease	USD	2,475	2,250	2,145	1,950
XCT	Hedge/Member	Mnth 19-28	Decrease	USD	2,250	2,250	1,950	1,950
XCT	Spec	Mnth 29-40	Decrease	USD	2,310	2,100	1,980	1,800
XCT	Hedge/Member	Mnth 29-40	Decrease	USD	2,100	2,100	1,800	1,800
XCT	Spec	Mnth 41+	Decrease	USD	2,310	2,100	1,980	1,800
XCT	Hedge/Member	Mnth 41+	Decrease	USD	2,100	2,100	1,800	1,800
OMAN CRUDE FINANCIAL (ZG)								
ZG	Spec	Mth 1	Decrease	USD	3,520	3,200	3,300	3,000
ZG	Hedge/Member	Mth 1	Decrease	USD	3,200	3,200	3,000	3,000
ZG	Spec	Mths 2+	Decrease	USD	3,520	3,200	3,300	3,000
ZG	Hedge/Member	Mths 2+	Decrease	USD	3,200	3,200	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								
SYNCRUDE OIL LAST DAY FINANCIAL (S26)								
S26	Spec	Mnth 19-28	Decrease	USD	2,475	2,250	2,145	1,950
S26	Hedge/Member	Mnth 19-28	Decrease	USD	2,250	2,250	1,950	1,950
S26	Spec	Mnth 29-40	Decrease	USD	2,310	2,100	1,980	1,800
S26	Hedge/Member	Mnth 29-40	Decrease	USD	2,100	2,100	1,800	1,800
S26	Spec	Mnth 41+	Decrease	USD	2,310	2,100	1,980	1,800
S26	Hedge/Member	Mnth 41+	Decrease	USD	2,100	2,100	1,800	1,800
SYNTHETIC BRENT FINANCIAL FUTURES (SBB)								
SBB	Spec	Mnth 1	Decrease	USD	3,630	3,300	3,465	3,150
SBB	Hedge/Member	Mnth 1	Decrease	USD	3,300	3,300	3,150	3,150
SBB	Spec	Mnth 2-4	Decrease	USD	3,355	3,050	3,190	2,900
SBB	Hedge/Member	Mnth 2-4	Decrease	USD	3,050	3,050	2,900	2,900
SBB	Spec	Mnth 5-10	Decrease	USD	2,805	2,550	2,640	2,400
SBB	Hedge/Member	Mnth 5-10	Decrease	USD	2,550	2,550	2,400	2,400
SBB	Spec	Mnth 11-16	Increase	USD	2,530	2,300	2,640	2,400
SBB	Hedge/Member	Mnth 11-16	Increase	USD	2,300	2,300	2,400	2,400
SBB	Spec	Mnth 17-22	New	USD			2,365	2,150
SBB	Hedge/Member	Mnth 17-22	New	USD			2,150	2,150
SBB	Spec	Mnth 23+	New	USD			1,980	1,800
SBB	Hedge/Member	Mnth 23+	New	USD			1,800	1,800
WTI CALENDAR FUT (CS)								
CS	Spec	Mnth 19-28	Decrease	USD	2,475	2,250	2,145	1,950
CS	Hedge/Member	Mnth 19-28	Decrease	USD	2,250	2,250	1,950	1,950
CS	Spec	Mnth 29-40	Decrease	USD	2,310	2,100	1,980	1,800
CS	Hedge/Member	Mnth 29-40	Decrease	USD	2,100	2,100	1,800	1,800
CS	Spec	Mnth 41+	Decrease	USD	2,310	2,100	1,980	1,800
CS	Hedge/Member	Mnth 41+	Decrease	USD	2,100	2,100	1,800	1,800

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								
ICE BRENT DUBAI FUT (DB)								
DB	Spec	Mnth 1	Increase	USD	1,430	1,300	1,650	1,500
DB	Hedge/Member	Mnth 1	Increase	USD	1,300	1,300	1,500	1,500
DB	Spec	Mnths 2-3	Decrease	USD	743	675	550	500
DB	Hedge/Member	Mnths 2-3	Decrease	USD	675	675	500	500
DB	Spec	Mnths 4-8	Decrease	USD	440	400	330	300
DB	Hedge/Member	Mnths 4-8	Decrease	USD	400	400	300	300
DB	Spec	Mnths 9+	Decrease	USD	440	400	330	300
DB	Hedge/Member	Mnths 9+	Decrease	USD	400	400	300	300
LLS (ARGUS) V WTI FUT (WJ)								
WJ	Spec	Mnths 2-3	Increase	USD	1,210	1,100	1,375	1,250
WJ	Hedge/Member	Mnths 2-3	Increase	USD	1,100	1,100	1,250	1,250
WJ	Spec	Mnths 4+	Decrease	USD	1,100	1,000	880	800
WJ	Hedge/Member	Mnths 4+	Decrease	USD	1,000	1,000	800	800
WTI MIDLAND(ARGUS) VS WTI FINCL FUT (FF)								
FF	Spec	Mnth1	Increase	USD	2,750	2,500	3,300	3,000
FF	Hedge/Member	Mnth1	Increase	USD	2,500	2,500	3,000	3,000
FF	Spec	Mnth 2-5	Increase	USD	1,925	1,750	2,200	2,000
FF	Hedge/Member	Mnth 2-5	Increase	USD	1,750	1,750	2,000	2,000
WTS (ARGUS) V WTI TRD MTH FUT (FH)								
FH	Spec	Mnth 1	Increase	USD	2,860	2,600	3,025	2,750
FH	Hedge/Member	Mnth 1	Increase	USD	2,600	2,600	2,750	2,750
FH	Spec	Mnths 2-3	Increase	USD	2,200	2,000	2,530	2,300
FH	Hedge/Member	Mnths 2-3	Increase	USD	2,000	2,000	2,300	2,300
FH	Spec	Mnths 4-7	Increase	USD	1,760	1,600	2,200	2,000
FH	Hedge/Member	Mnths 4-7	Increase	USD	1,600	1,600	2,000	2,000
FH	Spec	Mnths 8+	Increase	USD	990	900	1,650	1,500
FH	Hedge/Member	Mnths 8+	Increase	USD	900	900	1,500	1,500
ELECTRICITY - Outright Rates								
NEPOOL NEW HAMP 5MW D AH O PK (U3)								
U3	Spec	Mnths 12+	Increase	USD	28	25	33	30
U3	Hedge/Member	Mnths 12+	Increase	USD	25	25	30	30
NEPOOL SE MASS 5MW D AH O PK (P5)								
P5	Spec	Mnths 12+	Increase	USD	28	25	33	30
P5	Hedge/Member	Mnths 12+	Increase	USD	25	25	30	30

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EQUITY INDEX - Outright Rates								
EMINI MIDCAP FUTURES (ME)								
ME	Spec		Increase	USD	6,875	6,250	7,700	7,000
ME	Hedge/Member		Increase	USD	6,250	6,250	7,000	7,000
EMINI SP500 - FINANCIAL SECT INDEX (XAF)								
XAF	Spec		Increase	USD	2,420	2,200	2,750	2,500
XAF	Hedge/Member		Increase	USD	2,200	2,200	2,500	2,500
E-MINI SP500 CONS DISCRET SECTOR IX (XAY)								
XAY	Spec		Increase	USD	2,530	2,300	2,860	2,600
XAY	Hedge/Member		Increase	USD	2,300	2,300	2,600	2,600
E-MINI SP500 CONS DISCRET SYNTHETIC (1YT)								
1YT	Spec		Increase	USD	2,530	2,300	2,860	2,600
1YT	Hedge/Member		Increase	USD	2,300	2,300	2,600	2,600
E-MINI SP500 CONS DISCRET TAI (XYT)								
XYT	Spec		Increase	USD	2,530	2,300	2,860	2,600
XYT	Hedge/Member		Increase	USD	2,300	2,300	2,600	2,600
EMINI SP500- HEALTH CARE SECT INDEX (XAV)								
XAV	Spec		Increase	USD	2,090	1,900	2,750	2,500
XAV	Hedge/Member		Increase	USD	1,900	1,900	2,500	2,500
EMINI SP500 MATERIALS SECTOR INDEX (XAB)								
XAB	Spec		Increase	USD	2,090	1,900	2,420	2,200
XAB	Hedge/Member		Increase	USD	1,900	1,900	2,200	2,200
EMINI SP500-INDUSTRIAL SECTOR INDEX (XAI)								
XAI	Spec		Increase	USD	2,530	2,300	2,860	2,600
XAI	Hedge/Member		Increase	USD	2,300	2,300	2,600	2,600
EMINI SP500-TECHNOLOGY SECTOR INDEX (XAK)								
XAK	Spec		Increase	USD	1,320	1,200	1,540	1,400
XAK	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
S&P 400 FUTURES (MD)								
MD	Spec		Increase	USD	34,375	31,250	38,500	35,000
MD	Hedge/Member		Increase	USD	31,250	31,250	35,000	35,000
SP 500 - INDUSTRIAL SEL SECTOR SYNT (1IT)								
1IT	Spec		Increase	USD	2,530	2,300	2,860	2,600
1IT	Hedge/Member		Increase	USD	2,300	2,300	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								
SP 500 FINANCIAL SECTOR TIC (XFT)								
XFT	Spec		Increase	USD	2,420	2,200	2,750	2,500
XFT	Hedge/Member		Increase	USD	2,200	2,200	2,500	2,500
SP 500 FINANCIAL SLCT SEC SYNT (1FT)								
1FT	Spec		Increase	USD	2,420	2,200	2,750	2,500
1FT	Hedge/Member		Increase	USD	2,200	2,200	2,500	2,500
SP 500 HEALTH CARE SECTOR SYNTHETIC (1VT)								
1VT	Spec		Increase	USD	2,090	1,900	2,750	2,500
1VT	Hedge/Member		Increase	USD	1,900	1,900	2,500	2,500
SP 500 HEALTH CARE SECTOR TIC (XVT)								
XVT	Spec		Increase	USD	2,090	1,900	2,750	2,500
XVT	Hedge/Member		Increase	USD	1,900	1,900	2,500	2,500
SP 500 INDUSTRIAL SECTOR TIC (XIT)								
XIT	Spec		Increase	USD	2,530	2,300	2,860	2,600
XIT	Hedge/Member		Increase	USD	2,300	2,300	2,600	2,600
SP 500 MATERIALS SEL SECTOR SYNTH (1BT)								
1BT	Spec		Increase	USD	2,090	1,900	2,420	2,200
1BT	Hedge/Member		Increase	USD	1,900	1,900	2,200	2,200
SP 500 MATERIALS SEL SECTOR TIC (XBT)								
XBT	Spec		Increase	USD	2,090	1,900	2,420	2,200
XBT	Hedge/Member		Increase	USD	1,900	1,900	2,200	2,200
SP 500 TECHNOLOGY SECTOR SYNTH (1KT)								
1KT	Spec		Increase	USD	1,320	1,200	1,540	1,400
1KT	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
SP 500 TECHNOLOGY SECTOR TIC (XKT)								
XKT	Spec		Increase	USD	1,320	1,200	1,540	1,400
XKT	Hedge/Member		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

ALGONQUIN CITYGATES BASIS (B4)

B4	Spec	Mnth 1	Decrease	USD	28,600	26,000	15,400	14,000
B4	Hedge/Member	Mnth 1	Decrease	USD	26,000	26,000	14,000	14,000
B4	Spec	Mnth 2	Decrease	USD	17,600	16,000	8,800	8,000
B4	Hedge/Member	Mnth 2	Decrease	USD	16,000	16,000	8,000	8,000
B4	Spec	Summer 2014	Decrease	USD	1,650	1,500	1,210	1,100
B4	Hedge/Member	Summer 2014	Decrease	USD	1,500	1,500	1,100	1,100
B4	Spec	Winter 2014/2015	Decrease	USD	4,950	4,500	3,300	3,000
B4	Hedge/Member	Winter 2014/2015	Decrease	USD	4,500	4,500	3,000	3,000

CHICAGO BASIS FUT (NB)

NB	Spec	Mnth 1	Increase	USD	187	170	550	500
NB	Hedge/Member	Mnth 1	Increase	USD	170	170	500	500
NB	Spec	Mnths 2+	Increase	USD	99	90	165	150
NB	Hedge/Member	Mnths 2+	Increase	USD	90	90	150	150

DOMINION BASIS FUT (PLATTS IFERC) (PG)

PG	Spec	Mnth 1	Decrease	USD	935	850	715	650
PG	Hedge/Member	Mnth 1	Decrease	USD	850	850	650	650
PG	Spec	Mnth 2+	Decrease	USD	847	770	660	600
PG	Hedge/Member	Mnth 2+	Decrease	USD	770	770	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

E-MINI NATURAL GAS FUTURES (QG)

QG	Spec	Mth 1	Decrease	USD	1,100	1,000	825	750
QG	Hedge/Member	Mth 1	Decrease	USD	1,000	1,000	750	750
QG	Spec	Mth 2	Decrease	USD	770	700	646	588
QG	Hedge/Member	Mth 2	Decrease	USD	700	700	588	588
QG	Spec	Summer 2015	Decrease	USD	426	388	385	350
QG	Hedge/Member	Summer 2015	Decrease	USD	388	388	350	350
QG	Spec	Nov 2015 - Oct 2016	Decrease	USD	426	388	358	325
QG	Hedge/Member	Nov 2015 - Oct 2016	Decrease	USD	388	388	325	325
QG	Spec	Nov 2016 - Oct 2018	Decrease	USD	399	363	330	300
QG	Hedge/Member	Nov 2016 - Oct 2018	Decrease	USD	363	363	300	300
QG	Spec	Nov 2018 - Oct 2020	Decrease	USD	495	450	454	413
QG	Hedge/Member	Nov 2018 - Oct 2020	Decrease	USD	450	450	413	413

HENRY HUB FUT (NN)

NN	Spec	Mth 1	Decrease	USD	1,100	1,000	825	750
NN	Hedge/Member	Mth 1	Decrease	USD	1,000	1,000	750	750
NN	Spec	Mth 2	Decrease	USD	770	700	646	588
NN	Hedge/Member	Mth 2	Decrease	USD	700	700	588	588
NN	Spec	Summer 2015	Decrease	USD	426	388	385	350
NN	Hedge/Member	Summer 2015	Decrease	USD	388	388	350	350
NN	Spec	Nov 2015 - Oct 2016	Decrease	USD	426	388	358	325
NN	Hedge/Member	Nov 2015 - Oct 2016	Decrease	USD	388	388	325	325
NN	Spec	Nov 2016 - Oct 2018	Decrease	USD	399	363	330	300
NN	Hedge/Member	Nov 2016 - Oct 2018	Decrease	USD	363	363	300	300
NN	Spec	Nov 2018 - Oct 2020	Decrease	USD	495	450	454	413
NN	Hedge/Member	Nov 2018 - Oct 2020	Decrease	USD	450	450	413	413

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	1,100	1,000	825	750
NNT	Hedge/Member	Mth 1	Decrease	USD	1,000	1,000	750	750
NNT	Spec	Mth 2	Decrease	USD	770	700	646	588
NNT	Hedge/Member	Mth 2	Decrease	USD	700	700	588	588
NNT	Spec	Summer 2015	Decrease	USD	426	388	385	350
NNT	Hedge/Member	Summer 2015	Decrease	USD	388	388	350	350
NNT	Spec	Nov 2015 - Oct 2016	Decrease	USD	426	388	358	325
NNT	Hedge/Member	Nov 2015 - Oct 2016	Decrease	USD	388	388	325	325
NNT	Spec	Nov 2016 - Oct 2018	Decrease	USD	399	363	330	300
NNT	Hedge/Member	Nov 2016 - Oct 2018	Decrease	USD	363	363	300	300
NNT	Spec	Nov 2018 - Oct 2020	Decrease	USD	495	450	454	413
NNT	Hedge/Member	Nov 2018 - Oct 2020	Decrease	USD	450	450	413	413

HENRY HUB NAT GAS LAST DAY DELV (MNG)

MNG	Spec	Mth 1	Decrease	USD	1,100	1,000	825	750
MNG	Hedge/Member	Mth 1	Decrease	USD	1,000	1,000	750	750
MNG	Spec	Mth 2	Decrease	USD	770	700	646	588
MNG	Hedge/Member	Mth 2	Decrease	USD	700	700	588	588
MNG	Spec	Summer 2015	Decrease	USD	426	388	385	350
MNG	Hedge/Member	Summer 2015	Decrease	USD	388	388	350	350
MNG	Spec	Nov 2015 - Oct 2016	Decrease	USD	426	388	358	325
MNG	Hedge/Member	Nov 2015 - Oct 2016	Decrease	USD	388	388	325	325
MNG	Spec	Nov 2016 - Oct 2018	Decrease	USD	399	363	330	300
MNG	Hedge/Member	Nov 2016 - Oct 2018	Decrease	USD	363	363	300	300
MNG	Spec	Nov 2018 - Oct 2020	Decrease	USD	495	450	454	413
MNG	Hedge/Member	Nov 2018 - Oct 2020	Decrease	USD	450	450	413	413

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	1,100	1,000	825	750
NP	Hedge/Member	Mth 1	Decrease	USD	1,000	1,000	750	750
NP	Spec	Mth 2	Decrease	USD	770	700	646	588
NP	Hedge/Member	Mth 2	Decrease	USD	700	700	588	588
NP	Spec	Summer 2015	Decrease	USD	426	388	385	350
NP	Hedge/Member	Summer 2015	Decrease	USD	388	388	350	350
NP	Spec	Nov 2015 - Oct 2016	Decrease	USD	426	388	358	325
NP	Hedge/Member	Nov 2015 - Oct 2016	Decrease	USD	388	388	325	325
NP	Spec	Nov 2016 - Oct 2018	Decrease	USD	399	363	330	300
NP	Hedge/Member	Nov 2016 - Oct 2018	Decrease	USD	363	363	300	300
NP	Spec	Nov 2018 - Oct 2020	Decrease	USD	495	450	454	413
NP	Hedge/Member	Nov 2018 - Oct 2020	Decrease	USD	450	450	413	413
HH TAS NYMEX NATURAL GAS FUTURES (HHT)								
HHT	Spec	Mth 1	Decrease	USD	4,400	4,000	3,300	3,000
HHT	Hedge/Member	Mth 1	Decrease	USD	4,000	4,000	3,000	3,000
HHT	Spec	Mth 2	Decrease	USD	3,080	2,800	2,585	2,350
HHT	Hedge/Member	Mth 2	Decrease	USD	2,800	2,800	2,350	2,350
HHT	Spec	Summer 2015	Decrease	USD	1,705	1,550	1,540	1,400
HHT	Hedge/Member	Summer 2015	Decrease	USD	1,550	1,550	1,400	1,400
HHT	Spec	Nov 2015 - Oct 2016	Decrease	USD	1,705	1,550	1,430	1,300
HHT	Hedge/Member	Nov 2015 - Oct 2016	Decrease	USD	1,550	1,550	1,300	1,300
HHT	Spec	Nov 2016 - Oct 2018	Decrease	USD	1,595	1,450	1,320	1,200
HHT	Hedge/Member	Nov 2016 - Oct 2018	Decrease	USD	1,450	1,450	1,200	1,200
HHT	Spec	Nov 2018 - Oct 2020	Decrease	USD	1,980	1,800	1,815	1,650
HHT	Hedge/Member	Nov 2018 - Oct 2020	Decrease	USD	1,800	1,800	1,650	1,650

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

HOUSTON SHIP CHANNEL BASIS FUT (NH)

NH	Spec	Mnth 1	Increase	USD	165	150	330	300
NH	Hedge/Member	Mnth 1	Increase	USD	150	150	300	300
NH	Spec	Mnth 2	Increase	USD	44	40	55	50
NH	Hedge/Member	Mnth 2	Increase	USD	40	40	50	50

MALIN (PB)

PB	Spec	Mths 2-3	Decrease	USD	495	450	220	200
PB	Hedge/Member	Mths 2-3	Decrease	USD	450	450	200	200
PB	Spec	Mths 4+	Decrease	USD	347	315	165	150
PB	Hedge/Member	Mths 4+	Decrease	USD	315	315	150	150

MICHIGAN BASIS (NF)

NF	Spec	Mnth 2	Increase	USD	330	300	1,980	1,800
NF	Hedge/Member	Mnth 2	Increase	USD	300	300	1,800	1,800
NF	Spec	Mnths 3-4	Increase	USD	165	150	193	175
NF	Hedge/Member	Mnths 3-4	Increase	USD	150	150	175	175
NF	Spec	Mnths 5-12	New	USD			138	125
NF	Hedge/Member	Mnths 5-12	New	USD			125	125
NF	Spec	Mnths 13+	New	USD			220	200
NF	Hedge/Member	Mnths 13+	New	USD			200	200

NATURAL GAS HENRY HUB FUTURE (NG)

NG	Spec	Mth 1	Decrease	USD	4,400	4,000	3,300	3,000
NG	Hedge/Member	Mth 1	Decrease	USD	4,000	4,000	3,000	3,000
NG	Spec	Mth 2	Decrease	USD	3,080	2,800	2,585	2,350
NG	Hedge/Member	Mth 2	Decrease	USD	2,800	2,800	2,350	2,350
NG	Spec	Summer 2015	Decrease	USD	1,705	1,550	1,540	1,400
NG	Hedge/Member	Summer 2015	Decrease	USD	1,550	1,550	1,400	1,400
NG	Spec	Nov 2015 - Oct 2016	Decrease	USD	1,705	1,550	1,430	1,300
NG	Hedge/Member	Nov 2015 - Oct 2016	Decrease	USD	1,550	1,550	1,300	1,300
NG	Spec	Nov 2016 - Oct 2018	Decrease	USD	1,595	1,450	1,320	1,200
NG	Hedge/Member	Nov 2016 - Oct 2018	Decrease	USD	1,450	1,450	1,200	1,200
NG	Spec	Nov 2018 - Oct 2020	Decrease	USD	1,980	1,800	1,815	1,650
NG	Hedge/Member	Nov 2018 - Oct 2020	Decrease	USD	1,800	1,800	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								

NATURAL GAS PIPELINE TEXOK BASIS FUT (PD)

PD	Spec	Mnths 3-6	Decrease	USD	72	65	66	60
PD	Hedge/Member	Mnths 3-6	Decrease	USD	65	65	60	60
PD	Spec	Mnths 13+	Decrease	USD	176	160	88	80
PD	Hedge/Member	Mnths 13+	Decrease	USD	160	160	80	80

NATURAL GAS TRADE AT SETTLEMENT (NGT)

NGT	Spec	Mth 1	Decrease	USD	4,400	4,000	3,300	3,000
NGT	Hedge/Member	Mth 1	Decrease	USD	4,000	4,000	3,000	3,000
NGT	Spec	Mth 2	Decrease	USD	3,080	2,800	2,585	2,350
NGT	Hedge/Member	Mth 2	Decrease	USD	2,800	2,800	2,350	2,350
NGT	Spec	Summer 2015	Decrease	USD	1,705	1,550	1,540	1,400
NGT	Hedge/Member	Summer 2015	Decrease	USD	1,550	1,550	1,400	1,400
NGT	Spec	Nov 2015 - Oct 2016	Decrease	USD	1,705	1,550	1,430	1,300
NGT	Hedge/Member	Nov 2015 - Oct 2016	Decrease	USD	1,550	1,550	1,300	1,300
NGT	Spec	Nov 2016 - Oct 2018	Decrease	USD	1,595	1,450	1,320	1,200
NGT	Hedge/Member	Nov 2016 - Oct 2018	Decrease	USD	1,450	1,450	1,200	1,200
NGT	Spec	Nov 2018 - Oct 2020	Decrease	USD	1,980	1,800	1,815	1,650
NGT	Hedge/Member	Nov 2018 - Oct 2020	Decrease	USD	1,800	1,800	1,650	1,650

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

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

HH	Spec	Mth 1	Decrease	USD	4,400	4,000	3,300	3,000
HH	Hedge/Member	Mth 1	Decrease	USD	4,000	4,000	3,000	3,000
HH	Spec	Mth 2	Decrease	USD	3,080	2,800	2,585	2,350
HH	Hedge/Member	Mth 2	Decrease	USD	2,800	2,800	2,350	2,350
HH	Spec	Summer 2015	Decrease	USD	1,705	1,550	1,540	1,400
HH	Hedge/Member	Summer 2015	Decrease	USD	1,550	1,550	1,400	1,400
HH	Spec	Nov 2015 - Oct 2016	Decrease	USD	1,705	1,550	1,430	1,300
HH	Hedge/Member	Nov 2015 - Oct 2016	Decrease	USD	1,550	1,550	1,300	1,300
HH	Spec	Nov 2016 - Oct 2018	Decrease	USD	1,595	1,450	1,320	1,200
HH	Hedge/Member	Nov 2016 - Oct 2018	Decrease	USD	1,450	1,450	1,200	1,200
HH	Spec	Nov 2018 - Oct 2020	Decrease	USD	1,980	1,800	1,815	1,650
HH	Hedge/Member	Nov 2018 - Oct 2020	Decrease	USD	1,800	1,800	1,650	1,650

NYMEX NATURAL GAS FUTURES (HP)

HP	Spec	Mth 1	Decrease	USD	4,400	4,000	3,300	3,000
HP	Hedge/Member	Mth 1	Decrease	USD	4,000	4,000	3,000	3,000
HP	Spec	Mth 2	Decrease	USD	3,080	2,800	2,585	2,350
HP	Hedge/Member	Mth 2	Decrease	USD	2,800	2,800	2,350	2,350
HP	Spec	Summer 2015	Decrease	USD	1,705	1,550	1,540	1,400
HP	Hedge/Member	Summer 2015	Decrease	USD	1,550	1,550	1,400	1,400
HP	Spec	Nov 2015 - Oct 2016	Decrease	USD	1,705	1,550	1,430	1,300
HP	Hedge/Member	Nov 2015 - Oct 2016	Decrease	USD	1,550	1,550	1,300	1,300
HP	Spec	Nov 2016 - Oct 2018	Decrease	USD	1,595	1,450	1,320	1,200
HP	Hedge/Member	Nov 2016 - Oct 2018	Decrease	USD	1,450	1,450	1,200	1,200
HP	Spec	Nov 2018 - Oct 2020	Decrease	USD	1,980	1,800	1,815	1,650
HP	Hedge/Member	Nov 2018 - Oct 2020	Decrease	USD	1,800	1,800	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								
PGE&E CITYGATE (PC)								
PC	Spec	Mnth 2	Increase	USD	358	325	440	400
PC	Hedge/Member	Mnth 2	Increase	USD	325	325	400	400
PC	Spec	Mnth 3+	Decrease	USD	330	300	220	200
PC	Hedge/Member	Mnth 3+	Decrease	USD	300	300	200	200
SOCAL BASIS FUT (NS)								
NS	Spec	Mnth 13+	Decrease	USD	231	210	193	175
NS	Hedge/Member	Mnth 13+	Decrease	USD	210	210	175	175
TENNESSEE 500 LEG NG INDEX FUT (Y7)								
Y7	Spec	Mnths 1-2	Increase	USD	1,760	1,600	1,925	1,750
Y7	Hedge/Member	Mnths 1-2	Increase	USD	1,600	1,600	1,750	1,750
TRANSCO ZONE 6 BASIS FUT (NZ)								
NZ	Spec	Mnth 1	Decrease	USD	26,400	24,000	5,500	5,000
NZ	Hedge/Member	Mnth 1	Decrease	USD	24,000	24,000	5,000	5,000
NZ	Spec	Mnth 2	Decrease	USD	7,700	7,000	2,200	2,000
NZ	Hedge/Member	Mnth 2	Decrease	USD	7,000	7,000	2,000	2,000
NZ	Spec	Winter 2014/2015	Decrease	USD	4,400	4,000	2,750	2,500
NZ	Hedge/Member	Winter 2014/2015	Decrease	USD	4,000	4,000	2,500	2,500
TRANSCO ZONE4 BASIS FUT (TR)								
TR	Spec	Mnths 3+	Decrease	USD	50	45	39	35
TR	Hedge/Member	Mnths 3+	Decrease	USD	45	45	35	35

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								
ARGS GSOLNE E-BOB OXY BARGES NWE CK (EOB)								
EOB	Spec	Mnths 7+	Increase	USD	36,652	33,320	53,145	48,314
EOB	Hedge/Member	Mnths 7+	Increase	USD	33,320	33,320	48,314	48,314
EURO 3.5% FUEL OIL SPREAD (FK)								
FK	Spec	Mnths 1-2	Increase	USD	6,325	5,750	7,700	7,000
FK	Hedge/Member	Mnths 1-2	Increase	USD	5,750	5,750	7,000	7,000
FK	Spec	Mnths 3+	Increase	USD	2,750	2,500	4,400	4,000
FK	Hedge/Member	Mnths 3+	Increase	USD	2,500	2,500	4,000	4,000
GAS EURO-BOB OXY (ARG) CRACK (7K)								
7K	Spec	Mnths 7+	Increase	USD	4,400	4,000	6,380	5,800
7K	Hedge/Member	Mnths 7+	Increase	USD	4,000	4,000	5,800	5,800
NY ULSD VS. NY HRBR ULSD FUT (7Y)								
7Y	Spec	Mnths 1-5	Increase	USD	2,200	2,000	2,420	2,200
7Y	Hedge/Member	Mnths 1-5	Increase	USD	2,000	2,000	2,200	2,200
USGC UNL 87 CRACK SPREAD CAL FUT (RU)								
RU	Spec	Mths 6+	Increase	USD	2,750	2,500	3,300	3,000
RU	Hedge/Member	Mths 6+	Increase	USD	2,500	2,500	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

REFINED PRODUCTS - Outright Rates

CHICAGO ULSD (PLATTS) FUT (4C)

4C	Spec		Decrease	USD	6,050	5,500	5,500	5,000
4C	Hedge/Member		Decrease	USD	5,500	5,500	5,000	5,000

E-MINI GASOLINE FUTURES (QU)

QU	Spec	Mnth 1	Decrease	USD	2,338	2,125	2,200	2,000
QU	Hedge/Member	Mnth 1	Decrease	USD	2,125	2,125	2,000	2,000
QU	Spec	Mnth 2	Decrease	USD	2,200	2,000	2,090	1,900
QU	Hedge/Member	Mnth 2	Decrease	USD	2,000	2,000	1,900	1,900
QU	Spec	Summer 2014	Decrease	USD	2,063	1,875	1,925	1,750
QU	Hedge/Member	Summer 2014	Decrease	USD	1,875	1,875	1,750	1,750
QU	Spec	Winter 2014/2015+	Decrease	USD	1,925	1,750	1,705	1,550
QU	Hedge/Member	Winter 2014/2015+	Decrease	USD	1,750	1,750	1,550	1,550
QU	Spec	April 2015+	New	USD			1,650	1,500
QU	Hedge/Member	April 2015+	New	USD			1,500	1,500

E-MINI NY HRBR ULSD FUT (QH)

QH	Spec	Mnths 3-7	Decrease	USD	2,008	1,825	1,870	1,700
QH	Hedge/Member	Mnths 3-7	Decrease	USD	1,825	1,825	1,700	1,700
QH	Spec	Mnths 8-12	Decrease	USD	1,870	1,700	1,705	1,550
QH	Hedge/Member	Mnths 8-12	Decrease	USD	1,700	1,700	1,550	1,550
QH	Spec	Mnths 13+	New	USD			1,595	1,450
QH	Hedge/Member	Mnths 13+	New	USD			1,450	1,450

EUROPE 3.5% FUEL OIL MED CALFUT (UI)

UI	Spec		Decrease	USD	30,250	27,500	22,000	20,000
UI	Hedge/Member		Decrease	USD	27,500	27,500	20,000	20,000

EUROPE 3.5% FUEL OIL RDAM CALFUT (UV)

UV	Spec	Mths 1	Decrease	USD	22,000	20,000	17,600	16,000
UV	Hedge/Member	Mths 1	Decrease	USD	20,000	20,000	16,000	16,000
UV	Spec	Mnths 2-6	Decrease	USD	18,700	17,000	14,300	13,000
UV	Hedge/Member	Mnths 2-6	Decrease	USD	17,000	17,000	13,000	13,000
UV	Spec	Mnths 7+	Decrease	USD	17,050	15,500	12,650	11,500
UV	Hedge/Member	Mnths 7+	Decrease	USD	15,500	15,500	11,500	11,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPE JET KERO NWE CALFUT (UJ)								
UJ	Spec	Mths 1	Increase	USD	31,900	29,000	34,100	31,000
UJ	Hedge/Member	Mths 1	Increase	USD	29,000	29,000	31,000	31,000
UJ	Spec	Mths 2-6	Increase	USD	31,900	29,000	34,100	31,000
UJ	Hedge/Member	Mths 2-6	Increase	USD	29,000	29,000	31,000	31,000
UJ	Spec	Mnths 7+	Increase	USD	29,700	27,000	31,900	29,000
UJ	Hedge/Member	Mnths 7+	Increase	USD	27,000	27,000	29,000	29,000
EUROPE NAPHTHA CALFUT (UN)								
UN	Spec	Mths 1	Decrease	USD	31,900	29,000	27,500	25,000
UN	Hedge/Member	Mths 1	Decrease	USD	29,000	29,000	25,000	25,000
UN	Spec	Mths 2-6	Decrease	USD	30,800	28,000	26,400	24,000
UN	Hedge/Member	Mths 2-6	Decrease	USD	28,000	28,000	24,000	24,000
UN	Spec	Mnths 7+	Decrease	USD	29,700	27,000	25,300	23,000
UN	Hedge/Member	Mnths 7+	Decrease	USD	27,000	27,000	23,000	23,000
EUROPEAN GASOIL ICE FUTURE (7F)								
7F	Spec	Mnths 7-11	Decrease	USD	2,090	1,900	1,870	1,700
7F	Hedge/Member	Mnths 7-11	Decrease	USD	1,900	1,900	1,700	1,700
EUROPEAN GASOIL ICE TAS FUTURE (7FT)								
7FT	Spec	Mnths 7-11	Decrease	USD	2,090	1,900	1,870	1,700
7FT	Hedge/Member	Mnths 7-11	Decrease	USD	1,900	1,900	1,700	1,700
GAS EURO-BOB OXY (ARG) NEW BRG (7H)								
7H	Spec	Mnth 1	Decrease	USD	49,500	45,000	45,100	41,000
7H	Hedge/Member	Mnth 1	Decrease	USD	45,000	45,000	41,000	41,000
7H	Spec	Mnths 2-6	Decrease	USD	36,300	33,000	33,000	30,000
7H	Hedge/Member	Mnths 2-6	Decrease	USD	33,000	33,000	30,000	30,000
GASOIL BULLET FUT (BG)								
BG	Spec	Mnths 7-11	Decrease	USD	20,900	19,000	18,700	17,000
BG	Hedge/Member	Mnths 7-11	Decrease	USD	19,000	19,000	17,000	17,000
GASOIL CALENDAR FUT (GX)								
GX	Spec	Mnths 7-11	Decrease	USD	20,900	19,000	18,700	17,000
GX	Hedge/Member	Mnths 7-11	Decrease	USD	19,000	19,000	17,000	17,000
GASOIL MINI CALENDAR FUT (QA)								
QA	Spec	Mnths 7-11	Decrease	USD	2,090	1,900	1,870	1,700
QA	Hedge/Member	Mnths 7-11	Decrease	USD	1,900	1,900	1,700	1,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GULF COAST JET FUEL CLNDR FUT (GE)								
GE	Spec	Mnth 1	Increase	USD	4,125	3,750	4,400	4,000
GE	Hedge/Member	Mnth 1	Increase	USD	3,750	3,750	4,000	4,000
GE	Spec	Mnths 2-6	Decrease	USD	4,125	3,750	3,850	3,500
GE	Hedge/Member	Mnths 2-6	Decrease	USD	3,750	3,750	3,500	3,500
GE	Spec	Mnths 7+	Decrease	USD	3,575	3,250	3,300	3,000
GE	Hedge/Member	Mnths 7+	Decrease	USD	3,250	3,250	3,000	3,000
GULF COAST NO.6 FUEL OIL 3.0%S FUT (MF)								
MF	Spec	Mnth 1	Decrease	USD	2,750	2,500	2,420	2,200
MF	Hedge/Member	Mnth 1	Decrease	USD	2,500	2,500	2,200	2,200
MF	Spec	Mnths 2-6	Decrease	USD	2,475	2,250	2,200	2,000
MF	Hedge/Member	Mnths 2-6	Decrease	USD	2,250	2,250	2,000	2,000
MF	Spec	Mnths 7+	Decrease	USD	2,255	2,050	1,980	1,800
MF	Hedge/Member	Mnths 7+	Decrease	USD	2,050	2,050	1,800	1,800
GULF COAST ULSD CALENDAR FUT (LY)								
LY	Spec	Mnths 2-6	Decrease	USD	4,400	4,000	3,960	3,600
LY	Hedge/Member	Mnths 2-6	Decrease	USD	4,000	4,000	3,600	3,600
LY	Spec	Mnths 13+	Decrease	USD	3,300	3,000	2,970	2,700
LY	Hedge/Member	Mnths 13+	Decrease	USD	3,000	3,000	2,700	2,700
HEATING OIL TAM PLATTS PRIC (HOS)								
HOS	Spec	Mnths 3-7	Decrease	USD	4,015	3,650	3,740	3,400
HOS	Hedge/Member	Mnths 3-7	Decrease	USD	3,650	3,650	3,400	3,400
HOS	Spec	Mnths 8-12	Decrease	USD	3,740	3,400	3,410	3,100
HOS	Hedge/Member	Mnths 8-12	Decrease	USD	3,400	3,400	3,100	3,100
HOS	Spec	Mnths 13+	New	USD			3,190	2,900
HOS	Hedge/Member	Mnths 13+	New	USD			2,900	2,900
HEATING OIL TAM PLATTS PRICE (HO4)								
HO4	Spec	Mnths 3-7	Decrease	USD	4,015	3,650	3,740	3,400
HO4	Hedge/Member	Mnths 3-7	Decrease	USD	3,650	3,650	3,400	3,400
HO4	Spec	Mnths 8-12	Decrease	USD	3,740	3,400	3,410	3,100
HO4	Hedge/Member	Mnths 8-12	Decrease	USD	3,400	3,400	3,100	3,100
HO4	Spec	Mnths 13+	New	USD			3,190	2,900
HO4	Hedge/Member	Mnths 13+	New	USD			2,900	2,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
JAPAN C&F NAPHTHA FUT (JA)								
JA	Spec	Mnth 1	Decrease	USD	33,000	30,000	28,600	26,000
JA	Hedge/Member	Mnth 1	Decrease	USD	30,000	30,000	26,000	26,000
JA	Spec	Mnths 2-6	Decrease	USD	33,000	30,000	28,600	26,000
JA	Hedge/Member	Mnths 2-6	Decrease	USD	30,000	30,000	26,000	26,000
JA	Spec	Mnths 7+	Decrease	USD	29,700	27,000	25,300	23,000
JA	Hedge/Member	Mnths 7+	Decrease	USD	27,000	27,000	23,000	23,000
LA CARB DIESEL (OPIS) (LX)								
LX	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,400	4,000
LX	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,000	4,000
LX	Spec	Mnths 2-6	Decrease	USD	5,500	5,000	4,400	4,000
LX	Hedge/Member	Mnths 2-6	Decrease	USD	5,000	5,000	4,000	4,000
LX	Spec	Mnths 7+	Decrease	USD	5,280	4,800	4,125	3,750
LX	Hedge/Member	Mnths 7+	Decrease	USD	4,800	4,800	3,750	3,750
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	Spec	Mths 1	Decrease	USD	3,190	2,900	2,750	2,500
MNC	Hedge/Member	Mths 1	Decrease	USD	2,900	2,900	2,500	2,500
MNC	Spec	Mths 2-6	Decrease	USD	3,080	2,800	2,640	2,400
MNC	Hedge/Member	Mths 2-6	Decrease	USD	2,800	2,800	2,400	2,400
MNC	Spec	Mnths 7+	Decrease	USD	2,970	2,700	2,530	2,300
MNC	Hedge/Member	Mnths 7+	Decrease	USD	2,700	2,700	2,300	2,300
MIN JAPAN C&F NAPHTHA PLATTS FUT (MJN)								
MJN	Spec	Mnth 1	Decrease	USD	3,300	3,000	2,860	2,600
MJN	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,600	2,600
MJN	Spec	Mnths 2-6	Decrease	USD	3,300	3,000	2,860	2,600
MJN	Hedge/Member	Mnths 2-6	Decrease	USD	3,000	3,000	2,600	2,600
MJN	Spec	Mnths 7+	Decrease	USD	2,970	2,700	2,530	2,300
MJN	Hedge/Member	Mnths 7+	Decrease	USD	2,700	2,700	2,300	2,300
MINI 3.5% FUEL OIL CAR MED FUT (MMF)								
MMF	Spec		Decrease	USD	3,025	2,750	2,200	2,000
MMF	Hedge/Member		Decrease	USD	2,750	2,750	2,000	2,000
MINI EURO 3.5% FUEL OIL FOB RDM FUT (OD)								
OD	Spec	Mths 1	Decrease	USD	2,200	2,000	1,760	1,600
OD	Hedge/Member	Mths 1	Decrease	USD	2,000	2,000	1,600	1,600
OD	Spec	Mnths 2-6	Decrease	USD	1,870	1,700	1,430	1,300
OD	Hedge/Member	Mnths 2-6	Decrease	USD	1,700	1,700	1,300	1,300
OD	Spec	Mnths 7+	Decrease	USD	1,705	1,550	1,265	1,150
OD	Hedge/Member	Mnths 7+	Decrease	USD	1,550	1,550	1,150	1,150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI GAS EUROBOB OXY BARGES FUT (MEO)								
MEO	Spec	Mnth 1	Decrease	USD	4,950	4,500	4,510	4,100
MEO	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	4,100	4,100
MEO	Spec	Mnths 2-6	Decrease	USD	3,630	3,300	3,300	3,000
MEO	Hedge/Member	Mnths 2-6	Decrease	USD	3,300	3,300	3,000	3,000
MINI SINGAPORE 380CST FUEL OIL FUT (MTS)								
MTS	Spec	Mnth 1	Decrease	USD	1,980	1,800	1,760	1,600
MTS	Hedge/Member	Mnth 1	Decrease	USD	1,800	1,800	1,600	1,600
MTS	Spec	Mnths 2+	Decrease	USD	1,980	1,800	1,760	1,600
MTS	Hedge/Member	Mnths 2+	Decrease	USD	1,800	1,800	1,600	1,600
MINI SINGAPORE GASOIL PLATS FUTURES (MSG)								
MSG	Spec	Mnth 1	Decrease	USD	330	300	308	280
MSG	Hedge/Member	Mnth 1	Decrease	USD	300	300	280	280
MSG	Spec	Mnths 2-6	Decrease	USD	330	300	308	280
MSG	Hedge/Member	Mnths 2-6	Decrease	USD	300	300	280	280
MSG	Spec	Mnths 7+	Decrease	USD	330	300	286	260
MSG	Hedge/Member	Mnths 7+	Decrease	USD	300	300	260	260
MINI SINGP FUEL OIL 180CST FUTURES (OF)								
OF	Spec	Mnth 1	Decrease	USD	1,925	1,750	1,650	1,500
OF	Hedge/Member	Mnth 1	Decrease	USD	1,750	1,750	1,500	1,500
OF	Spec	Mnths 2+	Decrease	USD	1,705	1,550	1,540	1,400
OF	Hedge/Member	Mnths 2+	Decrease	USD	1,550	1,550	1,400	1,400
MOGAS92 UNLEADED (PLATTS) FUT (1N)								
1N	Spec	Mnths 2+	Increase	USD	4,070	3,700	5,390	4,900
1N	Hedge/Member	Mnths 2+	Increase	USD	3,700	3,700	4,900	4,900
1N	Spec	Mnth 1	Increase	USD	4,070	3,700	5,390	4,900
1N	Hedge/Member	Mnth 1	Increase	USD	3,700	3,700	4,900	4,900
NY 2.2% FUEL OIL (PLATTS) FUT (Y3)								
Y3	Spec		Decrease	USD	4,290	3,900	3,300	3,000
Y3	Hedge/Member		Decrease	USD	3,900	3,900	3,000	3,000
NY HARBOR ULSD FUT (HO)								
HO	Spec	Mnths 3-7	Decrease	USD	4,015	3,650	3,740	3,400
HO	Hedge/Member	Mnths 3-7	Decrease	USD	3,650	3,650	3,400	3,400
HO	Spec	Mnths 8-12	Decrease	USD	3,740	3,400	3,410	3,100
HO	Hedge/Member	Mnths 8-12	Decrease	USD	3,400	3,400	3,100	3,100
HO	Spec	Mnths 13+	New	USD			3,190	2,900
HO	Hedge/Member	Mnths 13+	New	USD			2,900	2,900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD BULL FUT (BH)								
BH	Spec	Mnths 3-7	Decrease	USD	4,015	3,650	3,740	3,400
BH	Hedge/Member	Mnths 3-7	Decrease	USD	3,650	3,650	3,400	3,400
BH	Spec	Mnths 8-12	Decrease	USD	3,740	3,400	3,410	3,100
BH	Hedge/Member	Mnths 8-12	Decrease	USD	3,400	3,400	3,100	3,100
BH	Spec	Mnths 13+	New	USD			3,190	2,900
BH	Hedge/Member	Mnths 13+	New	USD			2,900	2,900
NY HRBR ULSD FIN FUT (MP)								
MP	Spec	Mnths 3-7	Decrease	USD	4,015	3,650	3,740	3,400
MP	Hedge/Member	Mnths 3-7	Decrease	USD	3,650	3,650	3,400	3,400
MP	Spec	Mnths 8-12	Decrease	USD	3,740	3,400	3,410	3,100
MP	Hedge/Member	Mnths 8-12	Decrease	USD	3,400	3,400	3,100	3,100
MP	Spec	Mnths 13+	New	USD			3,190	2,900
MP	Hedge/Member	Mnths 13+	New	USD			2,900	2,900
NY HRBR ULSD LNDN TRD MRK (HOL)								
HOL	Spec	Mnths 3-7	Decrease	USD	4,015	3,650	3,740	3,400
HOL	Hedge/Member	Mnths 3-7	Decrease	USD	3,650	3,650	3,400	3,400
HOL	Spec	Mnths 8-12	Decrease	USD	3,740	3,400	3,410	3,100
HOL	Hedge/Member	Mnths 8-12	Decrease	USD	3,400	3,400	3,100	3,100
HOL	Spec	Mnths 13+	New	USD			3,190	2,900
HOL	Hedge/Member	Mnths 13+	New	USD			2,900	2,900
NY HRBR ULSD LST DAY FIN FUT (23)								
23	Spec	Mnths 3-7	Decrease	USD	4,015	3,650	3,740	3,400
23	Hedge/Member	Mnths 3-7	Decrease	USD	3,650	3,650	3,400	3,400
23	Spec	Mnths 8-12	Decrease	USD	3,740	3,400	3,410	3,100
23	Hedge/Member	Mnths 8-12	Decrease	USD	3,400	3,400	3,100	3,100
23	Spec	Mnths 13+	New	USD			3,190	2,900
23	Hedge/Member	Mnths 13+	New	USD			2,900	2,900
NY HRBR ULSD PLATTS 3:15 MRK (HO3)								
HO3	Spec	Mnths 3-7	Decrease	USD	4,015	3,650	3,740	3,400
HO3	Hedge/Member	Mnths 3-7	Decrease	USD	3,650	3,650	3,400	3,400
HO3	Spec	Mnths 8-12	Decrease	USD	3,740	3,400	3,410	3,100
HO3	Hedge/Member	Mnths 8-12	Decrease	USD	3,400	3,400	3,100	3,100
HO3	Spec	Mnths 13+	New	USD			3,190	2,900
HO3	Hedge/Member	Mnths 13+	New	USD			2,900	2,900

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	Mnths 3-7	Decrease	USD	4,015	3,650	3,740	3,400
HOP	Hedge/Member	Mnths 3-7	Decrease	USD	3,650	3,650	3,400	3,400
HOP	Spec	Mnths 8-12	Decrease	USD	3,740	3,400	3,410	3,100
HOP	Hedge/Member	Mnths 8-12	Decrease	USD	3,400	3,400	3,100	3,100
HOP	Spec	Mnths 13+	New	USD			3,190	2,900
HOP	Hedge/Member	Mnths 13+	New	USD			2,900	2,900
NY HRBR ULSD TAS (HOT)								
HOT	Spec	Mnths 3-7	Decrease	USD	4,015	3,650	3,740	3,400
HOT	Hedge/Member	Mnths 3-7	Decrease	USD	3,650	3,650	3,400	3,400
HOT	Spec	Mnths 8-12	Decrease	USD	3,740	3,400	3,410	3,100
HOT	Hedge/Member	Mnths 8-12	Decrease	USD	3,400	3,400	3,100	3,100
HOT	Spec	Mnths 13+	New	USD			3,190	2,900
HOT	Hedge/Member	Mnths 13+	New	USD			2,900	2,900
PREM UNL GAS 10 PPM (PLTS) RDM (7L)								
7L	Spec		Increase	USD	49,500	45,000	53,900	49,000
7L	Hedge/Member		Increase	USD	45,000	45,000	49,000	49,000
PREMIUM UNLD 10P FOB MED FUT (3G)								
3G	Spec	Mnth 1	Increase	USD	46,750	42,500	50,600	46,000
3G	Hedge/Member	Mnth 1	Increase	USD	42,500	42,500	46,000	46,000
3G	Spec	Mnths 2+	New	USD			41,800	38,000
3G	Hedge/Member	Mnths 2+	New	USD			38,000	38,000
RBOB CALENDAR FUT (RL)								
RL	Spec	Mnth 1	Decrease	USD	4,675	4,250	4,400	4,000
RL	Hedge/Member	Mnth 1	Decrease	USD	4,250	4,250	4,000	4,000
RL	Spec	Mnth 2	Decrease	USD	4,400	4,000	4,180	3,800
RL	Hedge/Member	Mnth 2	Decrease	USD	4,000	4,000	3,800	3,800
RL	Spec	Summer 2014	Decrease	USD	4,125	3,750	3,850	3,500
RL	Hedge/Member	Summer 2014	Decrease	USD	3,750	3,750	3,500	3,500
RL	Spec	Winter 2014/2015	Decrease	USD	3,850	3,500	3,410	3,100
RL	Hedge/Member	Winter 2014/2015	Decrease	USD	3,500	3,500	3,100	3,100
RL	Spec	April 2015+	New	USD			3,300	3,000
RL	Hedge/Member	April 2015+	New	USD			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								
RBOB GASOLINE FINANCIAL FUTURES (RT)								
RT	Spec	Mnth 1	Decrease	USD	4,675	4,250	4,400	4,000
RT	Hedge/Member	Mnth 1	Decrease	USD	4,250	4,250	4,000	4,000
RT	Spec	Mnth 2	Decrease	USD	4,400	4,000	4,180	3,800
RT	Hedge/Member	Mnth 2	Decrease	USD	4,000	4,000	3,800	3,800
RT	Spec	Summer 2014	Decrease	USD	4,125	3,750	3,850	3,500
RT	Hedge/Member	Summer 2014	Decrease	USD	3,750	3,750	3,500	3,500
RT	Spec	Winter 2014/2015+	Decrease	USD	3,850	3,500	3,410	3,100
RT	Hedge/Member	Winter 2014/2015+	Decrease	USD	3,500	3,500	3,100	3,100
RT	Spec	April 2015+	New	USD			3,300	3,000
RT	Hedge/Member	April 2015+	New	USD			3,000	3,000
RBOB GASOLINE FUTURES (RB)								
RB	Spec	Mnth 1	Decrease	USD	4,675	4,250	4,400	4,000
RB	Hedge/Member	Mnth 1	Decrease	USD	4,250	4,250	4,000	4,000
RB	Spec	Mnth 2	Decrease	USD	4,400	4,000	4,180	3,800
RB	Hedge/Member	Mnth 2	Decrease	USD	4,000	4,000	3,800	3,800
RB	Spec	Summer 2014	Decrease	USD	4,125	3,750	3,850	3,500
RB	Hedge/Member	Summer 2014	Decrease	USD	3,750	3,750	3,500	3,500
RB	Spec	Winter 2014/2015+	Decrease	USD	3,850	3,500	3,410	3,100
RB	Hedge/Member	Winter 2014/2015+	Decrease	USD	3,500	3,500	3,100	3,100
RB	Spec	April 2015+	New	USD			3,300	3,000
RB	Hedge/Member	April 2015+	New	USD			3,000	3,000
RBOB GASOLINE TAM LONDON (RBL)								
RBL	Spec	Mnth 1	Decrease	USD	4,675	4,250	4,400	4,000
RBL	Hedge/Member	Mnth 1	Decrease	USD	4,250	4,250	4,000	4,000
RBL	Spec	Mnth 2	Decrease	USD	4,400	4,000	4,180	3,800
RBL	Hedge/Member	Mnth 2	Decrease	USD	4,000	4,000	3,800	3,800
RBL	Spec	Summer 2014	Decrease	USD	4,125	3,750	3,850	3,500
RBL	Hedge/Member	Summer 2014	Decrease	USD	3,750	3,750	3,500	3,500
RBL	Spec	Winter 2014/2015+	Decrease	USD	3,850	3,500	3,410	3,100
RBL	Hedge/Member	Winter 2014/2015+	Decrease	USD	3,500	3,500	3,100	3,100
RBL	Spec	April 2015+	New	USD			3,300	3,000
RBL	Hedge/Member	April 2015+	New	USD			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								
RBOB GASOLINE TAM PLATTS PR (RBS)								
RBS	Spec	Mnth 1	Decrease	USD	4,675	4,250	4,400	4,000
RBS	Hedge/Member	Mnth 1	Decrease	USD	4,250	4,250	4,000	4,000
RBS	Spec	Mnth 2	Decrease	USD	4,400	4,000	4,180	3,800
RBS	Hedge/Member	Mnth 2	Decrease	USD	4,000	4,000	3,800	3,800
RBS	Spec	Summer 2014	Decrease	USD	4,125	3,750	3,850	3,500
RBS	Hedge/Member	Summer 2014	Decrease	USD	3,750	3,750	3,500	3,500
RBS	Spec	Winter 2014/2015+	Decrease	USD	3,850	3,500	3,410	3,100
RBS	Hedge/Member	Winter 2014/2015+	Decrease	USD	3,500	3,500	3,100	3,100
RBS	Spec	April 2015+	New	USD			3,300	3,000
RBS	Hedge/Member	April 2015+	New	USD			3,000	3,000
RBOB GASOLINE TAM PLATTS PRICE (4RB)								
4RB	Spec	Mnth 1	Decrease	USD	4,675	4,250	4,400	4,000
4RB	Hedge/Member	Mnth 1	Decrease	USD	4,250	4,250	4,000	4,000
4RB	Spec	Mnth 2	Decrease	USD	4,400	4,000	4,180	3,800
4RB	Hedge/Member	Mnth 2	Decrease	USD	4,000	4,000	3,800	3,800
4RB	Spec	Summer 2014	Decrease	USD	4,125	3,750	3,850	3,500
4RB	Hedge/Member	Summer 2014	Decrease	USD	3,750	3,750	3,500	3,500
4RB	Spec	Winter 2014/2015+	Decrease	USD	3,850	3,500	3,410	3,100
4RB	Hedge/Member	Winter 2014/2015+	Decrease	USD	3,500	3,500	3,100	3,100
4RB	Spec	April 2015+	New	USD			3,300	3,000
4RB	Hedge/Member	April 2015+	New	USD			3,000	3,000
RBOB GASOLINE TAM PLATTS PRICING (3RB)								
3RB	Spec	Mnth 1	Decrease	USD	4,675	4,250	4,400	4,000
3RB	Hedge/Member	Mnth 1	Decrease	USD	4,250	4,250	4,000	4,000
3RB	Spec	Mnth 2	Decrease	USD	4,400	4,000	4,180	3,800
3RB	Hedge/Member	Mnth 2	Decrease	USD	4,000	4,000	3,800	3,800
3RB	Spec	Summer 2014	Decrease	USD	4,125	3,750	3,850	3,500
3RB	Hedge/Member	Summer 2014	Decrease	USD	3,750	3,750	3,500	3,500
3RB	Spec	Winter 2014/2015+	Decrease	USD	3,850	3,500	3,410	3,100
3RB	Hedge/Member	Winter 2014/2015+	Decrease	USD	3,500	3,500	3,100	3,100
3RB	Spec	April 2015+	New	USD			3,300	3,000
3RB	Hedge/Member	April 2015+	New	USD			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								
RBOB LAST DAY FINANCIAL FUTURES (27)								
27	Spec	Mnth 1	Decrease	USD	4,675	4,250	4,400	4,000
27	Hedge/Member	Mnth 1	Decrease	USD	4,250	4,250	4,000	4,000
27	Spec	Mnth 2	Decrease	USD	4,400	4,000	4,180	3,800
27	Hedge/Member	Mnth 2	Decrease	USD	4,000	4,000	3,800	3,800
27	Spec	Summer 2014	Decrease	USD	4,125	3,750	3,850	3,500
27	Hedge/Member	Summer 2014	Decrease	USD	3,750	3,750	3,500	3,500
27	Spec	Winter 2014/2015	Decrease	USD	3,850	3,500	3,410	3,100
27	Hedge/Member	Winter 2014/2015	Decrease	USD	3,500	3,500	3,100	3,100
27	Spec	April 2015+	New	USD			3,300	3,000
27	Hedge/Member	April 2015+	New	USD			3,000	3,000
RBOB PLATTS 3:15 TRADABLE MARKER (RBP)								
RBP	Spec	Mnth 1	Decrease	USD	4,675	4,250	4,400	4,000
RBP	Hedge/Member	Mnth 1	Decrease	USD	4,250	4,250	4,000	4,000
RBP	Spec	Mnth 2	Decrease	USD	4,400	4,000	4,180	3,800
RBP	Hedge/Member	Mnth 2	Decrease	USD	4,000	4,000	3,800	3,800
RBP	Spec	Summer 2014	Decrease	USD	4,125	3,750	3,850	3,500
RBP	Hedge/Member	Summer 2014	Decrease	USD	3,750	3,750	3,500	3,500
RBP	Spec	Winter 2014/2015+	Decrease	USD	3,850	3,500	3,410	3,100
RBP	Hedge/Member	Winter 2014/2015+	Decrease	USD	3,500	3,500	3,100	3,100
RBP	Spec	April 2015+	New	USD			3,300	3,000
RBP	Hedge/Member	April 2015+	New	USD			3,000	3,000
RBOB TRADE AT SETTLEMENT (RBT)								
RBT	Spec	Mnth 1	Decrease	USD	4,675	4,250	4,400	4,000
RBT	Hedge/Member	Mnth 1	Decrease	USD	4,250	4,250	4,000	4,000
RBT	Spec	Mnth 2	Decrease	USD	4,400	4,000	4,180	3,800
RBT	Hedge/Member	Mnth 2	Decrease	USD	4,000	4,000	3,800	3,800
RBT	Spec	Summer 2014	Decrease	USD	4,125	3,750	3,850	3,500
RBT	Hedge/Member	Summer 2014	Decrease	USD	3,750	3,750	3,500	3,500
RBT	Spec	Winter 2014/2015+	Decrease	USD	3,850	3,500	3,410	3,100
RBT	Hedge/Member	Winter 2014/2015+	Decrease	USD	3,500	3,500	3,100	3,100
RBT	Spec	April 2015+	New	USD			3,300	3,000
RBT	Hedge/Member	April 2015+	New	USD			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								
SINGAPORE 380CST FUEL OIL FUT (SE)								
SE	Spec	Mnth 1	Decrease	USD	19,800	18,000	17,600	16,000
SE	Hedge/Member	Mnth 1	Decrease	USD	18,000	18,000	16,000	16,000
SE	Spec	Mnths 2+	Decrease	USD	19,800	18,000	17,600	16,000
SE	Hedge/Member	Mnths 2+	Decrease	USD	18,000	18,000	16,000	16,000
SINGAPORE FUEL 180CST CALFUT (UA)								
UA	Spec	Mnth 1	Decrease	USD	19,250	17,500	16,500	15,000
UA	Hedge/Member	Mnth 1	Decrease	USD	17,500	17,500	15,000	15,000
UA	Spec	Mnths 2+	Decrease	USD	17,050	15,500	15,400	14,000
UA	Hedge/Member	Mnths 2+	Decrease	USD	15,500	15,500	14,000	14,000
SINGAPORE GASOIL FUT (SG)								
SG	Spec	Mnth 1	Decrease	USD	3,300	3,000	3,080	2,800
SG	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,800	2,800
SG	Spec	Mnths 2-6	Decrease	USD	3,300	3,000	3,080	2,800
SG	Hedge/Member	Mnths 2-6	Decrease	USD	3,000	3,000	2,800	2,800
SG	Spec	Mnths 7+	Decrease	USD	3,300	3,000	2,860	2,600
SG	Hedge/Member	Mnths 7+	Decrease	USD	3,000	3,000	2,600	2,600
SINGAPORE NAPHTHA FUT (SP)								
SP	Spec		Decrease	USD	4,400	4,000	3,300	3,000
SP	Hedge/Member		Decrease	USD	4,000	4,000	3,000	3,000
SYNRBOB LAST DAY FINANCIAL FUT (S27)								
S27	Spec	Mnth 1	Decrease	USD	4,675	4,250	4,400	4,000
S27	Hedge/Member	Mnth 1	Decrease	USD	4,250	4,250	4,000	4,000
S27	Spec	Mnth 2	Decrease	USD	4,400	4,000	4,180	3,800
S27	Hedge/Member	Mnth 2	Decrease	USD	4,000	4,000	3,800	3,800
S27	Spec	Summer 2014	Decrease	USD	4,125	3,750	3,850	3,500
S27	Hedge/Member	Summer 2014	Decrease	USD	3,750	3,750	3,500	3,500
S27	Spec	Winter 2014/2015	Decrease	USD	3,850	3,500	3,410	3,100
S27	Hedge/Member	Winter 2014/2015	Decrease	USD	3,500	3,500	3,100	3,100
S27	Spec	April 2015+	New	USD			3,300	3,000
S27	Hedge/Member	April 2015+	New	USD			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

SYNTHETIHEATING OIL LAST DAY FINANC (S23)

S23	Spec	Mnths 3-7	Decrease	USD	4,015	3,650	3,740	3,400
S23	Hedge/Member	Mnths 3-7	Decrease	USD	3,650	3,650	3,400	3,400
S23	Spec	Mnths 8-12	Decrease	USD	3,740	3,400	3,410	3,100
S23	Hedge/Member	Mnths 8-12	Decrease	USD	3,400	3,400	3,100	3,100
S23	Spec	Mnths 13+	New	USD			3,190	2,900
S23	Hedge/Member	Mnths 13+	New	USD			2,900	2,900

WEATHER - Outright Rates

ESSEN HDD MONTHLY FUTURES (D4)

D4	Spec		Increase	EUR	10%	8%	14%	10%
D4	Hedge/Member		Increase	EUR	8%	8%	10%	10%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
REFINED PRODUCTS - Intra Spreads								
European 1% Fuel Oil Calendar Swap (Northwest Europe) - All Months (EUROPE 1% FUEL OIL NWE CALFUT)								
UF	Spec		Increase	USD	5,500	5,000	7,700	7,000
UF	Hedge/Member		Increase	USD	5,000	5,000	7,000	7,000
European 1% Fuel Oil Calendar Swap (Northwest Europe) - All Months (MIN EUR 1% FUEL OIL CRGO FOBNWE FUT)								
OB	Spec		Increase	USD	550	500	770	700
OB	Hedge/Member		Increase	USD	500	500	700	700
European 3.5% Fuel Oil Rotterdam Calendar Swap - All Months (EUROPE 3.5% FUEL OIL RDAM CALFUT)								
UV	Spec		Increase	USD	4,400	4,000	5,500	5,000
UV	Hedge/Member		Increase	USD	4,000	4,000	5,000	5,000
European 3.5% Fuel Oil Rotterdam Calendar Swap - All Months (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
OD	Spec		Increase	USD	440	400	550	500
OD	Hedge/Member		Increase	USD	400	400	500	500
European 3.5% Fuel Oil Rotterdam Calendar Swap - Consecutive Months 2+ (EUROPE 3.5% FUEL OIL RDAM CALFUT)								
UV	Spec		Increase	USD	2,200	2,000	2,750	2,500
UV	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500
European 3.5% Fuel Oil Rotterdam Calendar Swap - Consecutive Months 2+ (MINI EURO 3.5% FUEL OIL FOB RDM FUT)								
OD	Spec		Increase	USD	220	200	275	250
OD	Hedge/Member		Increase	USD	200	200	250	250
European Jet Kero NWE Calendar Swap (Northwest Europe) - All Months (EUROPE JET KERO NWE CALFUT)								
UJ	Spec		Decrease	USD	18,150	16,500	14,300	13,000
UJ	Hedge/Member		Decrease	USD	16,500	16,500	13,000	13,000
European Jet Kero Rotterdam Calendar Swap - All Months (EUROPE JET KERO RDAM CALFUT)								
UR	Spec		Increase	USD	7,480	6,800	8,800	8,000
UR	Hedge/Member		Increase	USD	6,800	6,800	8,000	8,000
European Singapore Fuel Oil 180cst Calendar Swap - Tier 1 vs. Tier 2 (MINI SINGP FUEL OIL 180CST FUTURES)								
OF	Spec		Decrease	USD	770	700	550	500
OF	Hedge/Member		Decrease	USD	700	700	500	500
European Singapore Fuel Oil 180cst Calendar Swap - Tier 1 vs. Tier 2 (SINGAPORE FUEL 180CST CALFUT)								
UA	Spec		Decrease	USD	7,700	7,000	5,500	5,000
UA	Hedge/Member		Decrease	USD	7,000	7,000	5,000	5,000
European Singapore Fuel Oil 180cst Calendar Swap - Tier 2 vs. Tier 2 (MINI SINGP FUEL OIL 180CST FUTURES)								
OF	Spec		Decrease	USD	550	500	440	400
OF	Hedge/Member		Decrease	USD	500	500	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Singapore Fuel Oil 180cst Calendar Swap - Tier 2 vs. Tier 2 (SINGAPORE FUEL 180CST CALFUT)								
UA	Spec		Decrease	USD	5,500	5,000	4,400	4,000
UA	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 10-12. (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	193	175	165	150
MP	Hedge/Member		Decrease	USD	175	175	150	150
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 11-13. (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	193	175	165	150
MP	Hedge/Member		Decrease	USD	175	175	150	150
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 12-14. (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	193	175	165	150
MP	Hedge/Member		Decrease	USD	175	175	150	150
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 1-3. (NY HRBR ULSD FIN FUT)								
MP	Spec		Increase	USD	715	650	935	850
MP	Hedge/Member		Increase	USD	650	650	850	850
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 2-4. (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	550	500	330	300
MP	Hedge/Member		Decrease	USD	500	500	300	300
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 3-5. (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	220	200	165	150
MP	Hedge/Member		Decrease	USD	200	200	150	150
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 4-6. (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	220	200	165	150
MP	Hedge/Member		Decrease	USD	200	200	150	150
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 5-7. (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	220	200	165	150
MP	Hedge/Member		Decrease	USD	200	200	150	150
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 6-8. (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	193	175	165	150
MP	Hedge/Member		Decrease	USD	175	175	150	150
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 7-9. (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	193	175	165	150
MP	Hedge/Member		Decrease	USD	175	175	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 8-10. (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	193	175	165	150
MP	Hedge/Member		Decrease	USD	175	175	150	150
Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 9-11. (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	193	175	165	150
MP	Hedge/Member		Decrease	USD	175	175	150	150
Heating Oil Futures (HO) - Consecutives Months 1-2 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Increase	USD	825	750	1,375	1,250
HOS	Hedge/Member		Increase	USD	750	750	1,250	1,250
Heating Oil Futures (HO) - Consecutives Months 1-2 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Increase	USD	825	750	1,375	1,250
HO4	Hedge/Member		Increase	USD	750	750	1,250	1,250
Heating Oil Futures (HO) - Consecutives Months 1-2 (NY HARBOR ULSD FUT)								
HO	Spec		Increase	USD	825	750	1,375	1,250
HO	Hedge/Member		Increase	USD	750	750	1,250	1,250
Heating Oil Futures (HO) - Consecutives Months 1-2 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Increase	USD	825	750	1,375	1,250
HOL	Hedge/Member		Increase	USD	750	750	1,250	1,250
Heating Oil Futures (HO) - Consecutives Months 1-2 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Increase	USD	825	750	1,375	1,250
HO3	Hedge/Member		Increase	USD	750	750	1,250	1,250
Heating Oil Futures (HO) - Consecutives Months 1-2 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Increase	USD	825	750	1,375	1,250
HOP	Hedge/Member		Increase	USD	750	750	1,250	1,250
Heating Oil Futures (HO) - Consecutives Months 1-2 (NY HRBR ULSD TAS)								
HOT	Spec		Increase	USD	825	750	1,375	1,250
HOT	Hedge/Member		Increase	USD	750	750	1,250	1,250
Heating Oil Futures (HO) - Consecutives Months 3-4 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Increase	USD	330	300	440	400
HOS	Hedge/Member		Increase	USD	300	300	400	400
Heating Oil Futures (HO) - Consecutives Months 3-4 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Increase	USD	330	300	440	400
HO4	Hedge/Member		Increase	USD	300	300	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Heating Oil Futures (HO) - Consecutives Months 3-4 (NY HARBOR ULSD FUT)								
HO	Spec		Increase	USD	330	300	440	400
HO	Hedge/Member		Increase	USD	300	300	400	400
Heating Oil Futures (HO) - Consecutives Months 3-4 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Increase	USD	330	300	440	400
HOL	Hedge/Member		Increase	USD	300	300	400	400
Heating Oil Futures (HO) - Consecutives Months 3-4 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Increase	USD	330	300	440	400
HO3	Hedge/Member		Increase	USD	300	300	400	400
Heating Oil Futures (HO) - Consecutives Months 3-4 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Increase	USD	330	300	440	400
HOP	Hedge/Member		Increase	USD	300	300	400	400
Heating Oil Futures (HO) - Consecutives Months 3-4 (NY HRBR ULSD TAS)								
HOT	Spec		Increase	USD	330	300	440	400
HOT	Hedge/Member		Increase	USD	300	300	400	400
Heating Oil Futures (HO) - Consecutives Months 4-5 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Increase	USD	165	150	275	250
HOS	Hedge/Member		Increase	USD	150	150	250	250
Heating Oil Futures (HO) - Consecutives Months 4-5 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Increase	USD	165	150	275	250
HO4	Hedge/Member		Increase	USD	150	150	250	250
Heating Oil Futures (HO) - Consecutives Months 4-5 (NY HARBOR ULSD FUT)								
HO	Spec		Increase	USD	165	150	275	250
HO	Hedge/Member		Increase	USD	150	150	250	250
Heating Oil Futures (HO) - Consecutives Months 4-5 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Increase	USD	165	150	275	250
HOL	Hedge/Member		Increase	USD	150	150	250	250
Heating Oil Futures (HO) - Consecutives Months 4-5 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Increase	USD	165	150	275	250
HO3	Hedge/Member		Increase	USD	150	150	250	250
Heating Oil Futures (HO) - Consecutives Months 4-5 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Increase	USD	165	150	275	250
HOP	Hedge/Member		Increase	USD	150	150	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Heating Oil Futures (HO) - Consecutives Months 4-5 (NY HRBR ULSD TAS)								
HOT	Spec		Increase	USD	165	150	275	250
HOT	Hedge/Member		Increase	USD	150	150	250	250
Heating Oil Futures (HO) - Consecutives Months 5-6+ (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Increase	USD	165	150	275	250
HOS	Hedge/Member		Increase	USD	150	150	250	250
Heating Oil Futures (HO) - Consecutives Months 5-6+ (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Increase	USD	165	150	275	250
HO4	Hedge/Member		Increase	USD	150	150	250	250
Heating Oil Futures (HO) - Consecutives Months 5-6+ (NY HARBOR ULSD FUT)								
HO	Spec		Increase	USD	165	150	275	250
HO	Hedge/Member		Increase	USD	150	150	250	250
Heating Oil Futures (HO) - Consecutives Months 5-6+ (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Increase	USD	165	150	275	250
HOL	Hedge/Member		Increase	USD	150	150	250	250
Heating Oil Futures (HO) - Consecutives Months 5-6+ (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Increase	USD	165	150	275	250
HO3	Hedge/Member		Increase	USD	150	150	250	250
Heating Oil Futures (HO) - Consecutives Months 5-6+ (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Increase	USD	165	150	275	250
HOP	Hedge/Member		Increase	USD	150	150	250	250
Heating Oil Futures (HO) - Consecutives Months 5-6+ (NY HRBR ULSD TAS)								
HOT	Spec		Increase	USD	165	150	275	250
HOT	Hedge/Member		Increase	USD	150	150	250	250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Increase	USD	413	375	688	625
QH	Hedge/Member		Increase	USD	375	375	625	625
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Increase	USD	825	750	1,375	1,250
HOS	Hedge/Member		Increase	USD	750	750	1,250	1,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Increase	USD	825	750	1,375	1,250
HO4	Hedge/Member		Increase	USD	750	750	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (NY HARBOR ULSD FUT)								
HO	Spec		Increase	USD	825	750	1,375	1,250
HO	Hedge/Member		Increase	USD	750	750	1,250	1,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (NY HRBR ULSD BULL FUT)								
BH	Spec		Increase	USD	825	750	1,375	1,250
BH	Hedge/Member		Increase	USD	750	750	1,250	1,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (NY HRBR ULSD FIN FUT)								
MP	Spec		Increase	USD	825	750	1,375	1,250
MP	Hedge/Member		Increase	USD	750	750	1,250	1,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Increase	USD	825	750	1,375	1,250
HOL	Hedge/Member		Increase	USD	750	750	1,250	1,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Increase	USD	825	750	1,375	1,250
23	Hedge/Member		Increase	USD	750	750	1,250	1,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Increase	USD	825	750	1,375	1,250
HO3	Hedge/Member		Increase	USD	750	750	1,250	1,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Increase	USD	825	750	1,375	1,250
HOP	Hedge/Member		Increase	USD	750	750	1,250	1,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (NY HRBR ULSD TAS)								
HOT	Spec		Increase	USD	825	750	1,375	1,250
HOT	Hedge/Member		Increase	USD	750	750	1,250	1,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Increase	USD	825	750	1,375	1,250
S23	Hedge/Member		Increase	USD	750	750	1,250	1,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Increase	USD	660	600	1,018	925
QH	Hedge/Member		Increase	USD	600	600	925	925

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Increase	USD	1,320	1,200	2,035	1,850
HOS	Hedge/Member		Increase	USD	1,200	1,200	1,850	1,850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Increase	USD	1,320	1,200	2,035	1,850
HO4	Hedge/Member		Increase	USD	1,200	1,200	1,850	1,850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (NY HARBOR ULSD FUT)								
HO	Spec		Increase	USD	1,320	1,200	2,035	1,850
HO	Hedge/Member		Increase	USD	1,200	1,200	1,850	1,850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (NY HRBR ULSD BULL FUT)								
BH	Spec		Increase	USD	1,320	1,200	2,035	1,850
BH	Hedge/Member		Increase	USD	1,200	1,200	1,850	1,850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (NY HRBR ULSD FIN FUT)								
MP	Spec		Increase	USD	1,320	1,200	2,035	1,850
MP	Hedge/Member		Increase	USD	1,200	1,200	1,850	1,850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Increase	USD	1,320	1,200	2,035	1,850
HOL	Hedge/Member		Increase	USD	1,200	1,200	1,850	1,850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Increase	USD	1,320	1,200	2,035	1,850
23	Hedge/Member		Increase	USD	1,200	1,200	1,850	1,850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Increase	USD	1,320	1,200	2,035	1,850
HO3	Hedge/Member		Increase	USD	1,200	1,200	1,850	1,850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Increase	USD	1,320	1,200	2,035	1,850
HOP	Hedge/Member		Increase	USD	1,200	1,200	1,850	1,850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (NY HRBR ULSD TAS)								
HOT	Spec		Increase	USD	1,320	1,200	2,035	1,850
HOT	Hedge/Member		Increase	USD	1,200	1,200	1,850	1,850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (SYNTHETIC HEATING OIL LAST DAY FINANC)								
S23	Spec		Increase	USD	1,320	1,200	2,035	1,850
S23	Hedge/Member		Increase	USD	1,200	1,200	1,850	1,850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Increase	USD	908	825	1,073	975
QH	Hedge/Member		Increase	USD	825	825	975	975
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Increase	USD	1,815	1,650	2,145	1,950
HOS	Hedge/Member		Increase	USD	1,650	1,650	1,950	1,950
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Increase	USD	1,815	1,650	2,145	1,950
HO4	Hedge/Member		Increase	USD	1,650	1,650	1,950	1,950
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (NY HARBOR ULSD FUT)								
HO	Spec		Increase	USD	1,815	1,650	2,145	1,950
HO	Hedge/Member		Increase	USD	1,650	1,650	1,950	1,950
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (NY HRBR ULSD BULL FUT)								
BH	Spec		Increase	USD	1,815	1,650	2,145	1,950
BH	Hedge/Member		Increase	USD	1,650	1,650	1,950	1,950
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (NY HRBR ULSD FIN FUT)								
MP	Spec		Increase	USD	1,815	1,650	2,145	1,950
MP	Hedge/Member		Increase	USD	1,650	1,650	1,950	1,950
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Increase	USD	1,815	1,650	2,145	1,950
HOL	Hedge/Member		Increase	USD	1,650	1,650	1,950	1,950
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Increase	USD	1,815	1,650	2,145	1,950
23	Hedge/Member		Increase	USD	1,650	1,650	1,950	1,950
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Increase	USD	1,815	1,650	2,145	1,950
HO3	Hedge/Member		Increase	USD	1,650	1,650	1,950	1,950

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Increase	USD	1,815	1,650	2,145	1,950
HOP	Hedge/Member		Increase	USD	1,650	1,650	1,950	1,950
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (NY HRBR ULSD TAS)								
HOT	Spec		Increase	USD	1,815	1,650	2,145	1,950
HOT	Hedge/Member		Increase	USD	1,650	1,650	1,950	1,950
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Increase	USD	1,815	1,650	2,145	1,950
S23	Hedge/Member		Increase	USD	1,650	1,650	1,950	1,950
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 5 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		New	USD			1,238	1,125
QH	Hedge/Member		New	USD			1,125	1,125
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 5 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		New	USD			2,475	2,250
HOS	Hedge/Member		New	USD			2,250	2,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 5 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		New	USD			2,475	2,250
HO4	Hedge/Member		New	USD			2,250	2,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 5 (NY HARBOR ULSD FUT)								
HO	Spec		New	USD			2,475	2,250
HO	Hedge/Member		New	USD			2,250	2,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 5 (NY HRBR ULSD BULL FUT)								
BH	Spec		New	USD			2,475	2,250
BH	Hedge/Member		New	USD			2,250	2,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 5 (NY HRBR ULSD FIN FUT)								
MP	Spec		New	USD			2,475	2,250
MP	Hedge/Member		New	USD			2,250	2,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 5 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		New	USD			2,475	2,250
HOL	Hedge/Member		New	USD			2,250	2,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 5 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		New	USD			2,475	2,250
23	Hedge/Member		New	USD			2,250	2,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 5 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		New	USD			2,475	2,250
HO3	Hedge/Member		New	USD			2,250	2,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 5 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		New	USD			2,475	2,250
HOP	Hedge/Member		New	USD			2,250	2,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 5 (NY HRBR ULSD TAS)								
HOT	Spec		New	USD			2,475	2,250
HOT	Hedge/Member		New	USD			2,250	2,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 5 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		New	USD			2,475	2,250
S23	Hedge/Member		New	USD			2,250	2,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	495	450	413	375
QH	Hedge/Member		Decrease	USD	450	450	375	375
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	990	900	825	750
HOS	Hedge/Member		Decrease	USD	900	900	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	990	900	825	750
HO4	Hedge/Member		Decrease	USD	900	900	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	990	900	825	750
HO	Hedge/Member		Decrease	USD	900	900	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	990	900	825	750
BH	Hedge/Member		Decrease	USD	900	900	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	990	900	825	750
MP	Hedge/Member		Decrease	USD	900	900	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	990	900	825	750
HOL	Hedge/Member		Decrease	USD	900	900	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	990	900	825	750
23	Hedge/Member		Decrease	USD	900	900	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	990	900	825	750
HO3	Hedge/Member		Decrease	USD	900	900	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	990	900	825	750
HOP	Hedge/Member		Decrease	USD	900	900	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	990	900	825	750
HOT	Hedge/Member		Decrease	USD	900	900	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	990	900	825	750
S23	Hedge/Member		Decrease	USD	900	900	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	743	675	468	425
QH	Hedge/Member		Decrease	USD	675	675	425	425
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,485	1,350	935	850
HOS	Hedge/Member		Decrease	USD	1,350	1,350	850	850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,485	1,350	935	850
HO4	Hedge/Member		Decrease	USD	1,350	1,350	850	850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,485	1,350	935	850
HO	Hedge/Member		Decrease	USD	1,350	1,350	850	850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,485	1,350	935	850
BH	Hedge/Member		Decrease	USD	1,350	1,350	850	850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,485	1,350	935	850
MP	Hedge/Member		Decrease	USD	1,350	1,350	850	850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,485	1,350	935	850
HOL	Hedge/Member		Decrease	USD	1,350	1,350	850	850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,485	1,350	935	850
23	Hedge/Member		Decrease	USD	1,350	1,350	850	850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,485	1,350	935	850
HO3	Hedge/Member		Decrease	USD	1,350	1,350	850	850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,485	1,350	935	850
HOP	Hedge/Member		Decrease	USD	1,350	1,350	850	850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,485	1,350	935	850
HOT	Hedge/Member		Decrease	USD	1,350	1,350	850	850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 4 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,485	1,350	935	850
S23	Hedge/Member		Decrease	USD	1,350	1,350	850	850
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 5 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		New	USD			853	775
QH	Hedge/Member		New	USD			775	775

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 5 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		New	USD			1,705	1,550
HOS	Hedge/Member		New	USD			1,550	1,550
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 5 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		New	USD			1,705	1,550
HO4	Hedge/Member		New	USD			1,550	1,550
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 5 (NY HARBOR ULSD FUT)								
HO	Spec		New	USD			1,705	1,550
HO	Hedge/Member		New	USD			1,550	1,550
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 5 (NY HRBR ULSD BULL FUT)								
BH	Spec		New	USD			1,705	1,550
BH	Hedge/Member		New	USD			1,550	1,550
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 5 (NY HRBR ULSD FIN FUT)								
MP	Spec		New	USD			1,705	1,550
MP	Hedge/Member		New	USD			1,550	1,550
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 5 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		New	USD			1,705	1,550
HOL	Hedge/Member		New	USD			1,550	1,550
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 5 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		New	USD			1,705	1,550
23	Hedge/Member		New	USD			1,550	1,550
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 5 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		New	USD			1,705	1,550
HO3	Hedge/Member		New	USD			1,550	1,550
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 5 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		New	USD			1,705	1,550
HOP	Hedge/Member		New	USD			1,550	1,550
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 5 (NY HRBR ULSD TAS)								
HOT	Spec		New	USD			1,705	1,550
HOT	Hedge/Member		New	USD			1,550	1,550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 5 (SYNTHETIC HEATING OIL LAST DAY FINANC)								
S23	Spec		New	USD			1,705	1,550
S23	Hedge/Member		New	USD			1,550	1,550
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 3 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	413	375	330	300
QH	Hedge/Member		Decrease	USD	375	375	300	300
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 3 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	825	750	660	600
HOS	Hedge/Member		Decrease	USD	750	750	600	600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 3 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	825	750	660	600
HO4	Hedge/Member		Decrease	USD	750	750	600	600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 3 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	825	750	660	600
HO	Hedge/Member		Decrease	USD	750	750	600	600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 3 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	825	750	660	600
BH	Hedge/Member		Decrease	USD	750	750	600	600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 3 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	825	750	660	600
MP	Hedge/Member		Decrease	USD	750	750	600	600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 3 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	825	750	660	600
HOL	Hedge/Member		Decrease	USD	750	750	600	600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 3 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	825	750	660	600
23	Hedge/Member		Decrease	USD	750	750	600	600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 3 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	825	750	660	600
HO3	Hedge/Member		Decrease	USD	750	750	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 3 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	825	750	660	600
HOP	Hedge/Member		Decrease	USD	750	750	600	600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 3 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	825	750	660	600
HOT	Hedge/Member		Decrease	USD	750	750	600	600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 3 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	825	750	660	600
S23	Hedge/Member		Decrease	USD	750	750	600	600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	633	575	550	500
QH	Hedge/Member		Decrease	USD	575	575	500	500
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,265	1,150	1,100	1,000
HOS	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,265	1,150	1,100	1,000
HO4	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,265	1,150	1,100	1,000
HO	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,265	1,150	1,100	1,000
BH	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,265	1,150	1,100	1,000
MP	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,265	1,150	1,100	1,000
HOL	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,265	1,150	1,100	1,000
23	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,265	1,150	1,100	1,000
HO3	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,265	1,150	1,100	1,000
HOP	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,265	1,150	1,100	1,000
HOT	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 4 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,265	1,150	1,100	1,000
S23	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 5 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		New	USD			880	800
QH	Hedge/Member		New	USD			800	800
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 5 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		New	USD			1,760	1,600
HOS	Hedge/Member		New	USD			1,600	1,600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 5 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		New	USD			1,760	1,600
HO4	Hedge/Member		New	USD			1,600	1,600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 5 (NY HARBOR ULSD FUT)								
HO	Spec		New	USD			1,760	1,600
HO	Hedge/Member		New	USD			1,600	1,600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 5 (NY HRBR ULSD BULL FUT)								
BH	Spec		New	USD			1,760	1,600
BH	Hedge/Member		New	USD			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								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 5 (NY HRBR ULSD FIN FUT)								
MP	Spec		New	USD			1,760	1,600
MP	Hedge/Member		New	USD			1,600	1,600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 5 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		New	USD			1,760	1,600
HOL	Hedge/Member		New	USD			1,600	1,600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 5 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		New	USD			1,760	1,600
23	Hedge/Member		New	USD			1,600	1,600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 5 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		New	USD			1,760	1,600
HO3	Hedge/Member		New	USD			1,600	1,600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 5 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		New	USD			1,760	1,600
HOP	Hedge/Member		New	USD			1,600	1,600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 5 (NY HRBR ULSD TAS)								
HOT	Spec		New	USD			1,760	1,600
HOT	Hedge/Member		New	USD			1,600	1,600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 3 vs. Tier 5 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		New	USD			1,760	1,600
S23	Hedge/Member		New	USD			1,600	1,600
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		Decrease	USD	660	600	550	500
QH	Hedge/Member		Decrease	USD	600	600	500	500
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	1,320	1,200	1,100	1,000
HOS	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	1,320	1,200	1,100	1,000
HO4	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	1,320	1,200	1,100	1,000
HO	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (NY HRBR ULSD BULL FUT)								
BH	Spec		Decrease	USD	1,320	1,200	1,100	1,000
BH	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (NY HRBR ULSD FIN FUT)								
MP	Spec		Decrease	USD	1,320	1,200	1,100	1,000
MP	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	1,320	1,200	1,100	1,000
HOL	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		Decrease	USD	1,320	1,200	1,100	1,000
23	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	1,320	1,200	1,100	1,000
HO3	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	1,320	1,200	1,100	1,000
HOP	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	1,320	1,200	1,100	1,000
HOT	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 4 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		Decrease	USD	1,320	1,200	1,100	1,000
S23	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 5 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		New	USD			550	500
QH	Hedge/Member		New	USD			500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 5 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		New	USD			1,100	1,000
HOS	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 5 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		New	USD			1,100	1,000
HO4	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 5 (NY HARBOR ULSD FUT)								
HO	Spec		New	USD			1,100	1,000
HO	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 5 (NY HRBR ULSD BULL FUT)								
BH	Spec		New	USD			1,100	1,000
BH	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 5 (NY HRBR ULSD FIN FUT)								
MP	Spec		New	USD			1,100	1,000
MP	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 5 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		New	USD			1,100	1,000
HOL	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 5 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		New	USD			1,100	1,000
23	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 5 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		New	USD			1,100	1,000
HO3	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 5 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		New	USD			1,100	1,000
HOP	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 5 (NY HRBR ULSD TAS)								
HOT	Spec		New	USD			1,100	1,000
HOT	Hedge/Member		New	USD			1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 4 vs. Tier 5 (SYNTHETIC HEATING OIL LAST DAY FINANC)								
S23	Spec		New	USD			1,100	1,000
S23	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 5 vs. Tier 5 (E-MINI NY HRBR ULSD FUT)								
QH	Spec		New	USD			550	500
QH	Hedge/Member		New	USD			500	500
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 5 vs. Tier 5 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		New	USD			1,100	1,000
HOS	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 5 vs. Tier 5 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		New	USD			1,100	1,000
HO4	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 5 vs. Tier 5 (NY HARBOR ULSD FUT)								
HO	Spec		New	USD			1,100	1,000
HO	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 5 vs. Tier 5 (NY HRBR ULSD BULL FUT)								
BH	Spec		New	USD			1,100	1,000
BH	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 5 vs. Tier 5 (NY HRBR ULSD FIN FUT)								
MP	Spec		New	USD			1,100	1,000
MP	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 5 vs. Tier 5 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		New	USD			1,100	1,000
HOL	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 5 vs. Tier 5 (NY HRBR ULSD LST DAY FIN FUT)								
23	Spec		New	USD			1,100	1,000
23	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 5 vs. Tier 5 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		New	USD			1,100	1,000
HO3	Hedge/Member		New	USD			1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 5 vs. Tier 5 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		New	USD			1,100	1,000
HOP	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 5 vs. Tier 5 (NY HRBR ULSD TAS)								
HOT	Spec		New	USD			1,100	1,000
HOT	Hedge/Member		New	USD			1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 5 vs. Tier 5 (SYNTHETIHEATING OIL LAST DAY FINANC)								
S23	Spec		New	USD			1,100	1,000
S23	Hedge/Member		New	USD			1,000	1,000
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Increase	USD	715	650	935	850
HOS	Hedge/Member		Increase	USD	650	650	850	850
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Increase	USD	715	650	935	850
HO4	Hedge/Member		Increase	USD	650	650	850	850
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (NY HARBOR ULSD FUT)								
HO	Spec		Increase	USD	715	650	935	850
HO	Hedge/Member		Increase	USD	650	650	850	850
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Increase	USD	715	650	935	850
HOL	Hedge/Member		Increase	USD	650	650	850	850
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Increase	USD	715	650	935	850
HO3	Hedge/Member		Increase	USD	650	650	850	850
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Increase	USD	715	650	935	850
HOP	Hedge/Member		Increase	USD	650	650	850	850
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (NY HRBR ULSD TAS)								
HOT	Spec		Increase	USD	715	650	935	850
HOT	Hedge/Member		Increase	USD	650	650	850	850
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	440	400	330	300
HOS	Hedge/Member		Decrease	USD	400	400	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	440	400	330	300
HO4	Hedge/Member		Decrease	USD	400	400	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	440	400	330	300
HO	Hedge/Member		Decrease	USD	400	400	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	440	400	330	300
HOL	Hedge/Member		Decrease	USD	400	400	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	440	400	330	300
HO3	Hedge/Member		Decrease	USD	400	400	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	440	400	330	300
HOP	Hedge/Member		Decrease	USD	400	400	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	440	400	330	300
HOT	Hedge/Member		Decrease	USD	400	400	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (HEATING OIL TAM PLATTS PRIC)								
HOS	Spec		Decrease	USD	330	300	165	150
HOS	Hedge/Member		Decrease	USD	300	300	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (HEATING OIL TAM PLATTS PRICE)								
HO4	Spec		Decrease	USD	330	300	165	150
HO4	Hedge/Member		Decrease	USD	300	300	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HARBOR ULSD FUT)								
HO	Spec		Decrease	USD	330	300	165	150
HO	Hedge/Member		Decrease	USD	300	300	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HRBR ULSD LNDN TRD MRK)								
HOL	Spec		Decrease	USD	330	300	165	150
HOL	Hedge/Member		Decrease	USD	300	300	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HRBR ULSD PLATTS 3:15 MRK)								
HO3	Spec		Decrease	USD	330	300	165	150
HO3	Hedge/Member		Decrease	USD	300	300	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HRBR ULSD PLATTS 3:15 TRD MRK)								
HOP	Spec		Decrease	USD	330	300	165	150
HOP	Hedge/Member		Decrease	USD	300	300	150	150
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HRBR ULSD TAS)								
HOT	Spec		Decrease	USD	330	300	165	150
HOT	Hedge/Member		Decrease	USD	300	300	150	150
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,650	1,500	990	900
RB	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,650	1,500	990	900
RBL	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	1,650	1,500	990	900
RBS	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	1,650	1,500	990	900
4RB	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	1,650	1,500	990	900
3RB	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	1,650	1,500	990	900
RBP	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,650	1,500	990	900
RBT	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	385	350	330	300
RB	Hedge/Member		Decrease	USD	350	350	300	300
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	385	350	330	300
RBL	Hedge/Member		Decrease	USD	350	350	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	385	350	330	300
RBS	Hedge/Member		Decrease	USD	350	350	300	300
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	385	350	330	300
4RB	Hedge/Member		Decrease	USD	350	350	300	300
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	385	350	330	300
3RB	Hedge/Member		Decrease	USD	350	350	300	300
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	385	350	330	300
RBP	Hedge/Member		Decrease	USD	350	350	300	300
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 2-4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	385	350	330	300
RBT	Hedge/Member		Decrease	USD	350	350	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,650	1,500	1,100	1,000
RB	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,650	1,500	1,100	1,000
RBL	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	1,650	1,500	1,100	1,000
RBS	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	1,650	1,500	1,100	1,000
4RB	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	1,650	1,500	1,100	1,000
3RB	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	1,650	1,500	1,100	1,000
RBP	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,650	1,500	1,100	1,000
RBT	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	715	650	550	500
RB	Hedge/Member		Decrease	USD	650	650	500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	715	650	550	500
RBL	Hedge/Member		Decrease	USD	650	650	500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	715	650	550	500
RBS	Hedge/Member		Decrease	USD	650	650	500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	715	650	550	500
4RB	Hedge/Member		Decrease	USD	650	650	500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	715	650	550	500
3RB	Hedge/Member		Decrease	USD	650	650	500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	715	650	550	500
RBP	Hedge/Member		Decrease	USD	650	650	500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	715	650	550	500
RBT	Hedge/Member		Decrease	USD	650	650	500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	743	675	660	600
RB	Hedge/Member		Decrease	USD	675	675	600	600
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	743	675	660	600
RBL	Hedge/Member		Decrease	USD	675	675	600	600
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	743	675	660	600
RBS	Hedge/Member		Decrease	USD	675	675	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	743	675	660	600
4RB	Hedge/Member		Decrease	USD	675	675	600	600
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	743	675	660	600
3RB	Hedge/Member		Decrease	USD	675	675	600	600
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	743	675	660	600
RBP	Hedge/Member		Decrease	USD	675	675	600	600
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	743	675	660	600
RBT	Hedge/Member		Decrease	USD	675	675	600	600
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	330	300	440	400
RB	Hedge/Member		Increase	USD	300	300	400	400
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	330	300	440	400
RBL	Hedge/Member		Increase	USD	300	300	400	400
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Increase	USD	330	300	440	400
RBS	Hedge/Member		Increase	USD	300	300	400	400
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	330	300	440	400
4RB	Hedge/Member		Increase	USD	300	300	400	400
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	330	300	440	400
3RB	Hedge/Member		Increase	USD	300	300	400	400
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	330	300	440	400
RBP	Hedge/Member		Increase	USD	300	300	400	400
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	330	300	440	400
RBT	Hedge/Member		Increase	USD	300	300	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	330	300	440	400
RB	Hedge/Member		Increase	USD	300	300	400	400
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	330	300	440	400
RBL	Hedge/Member		Increase	USD	300	300	400	400
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Increase	USD	330	300	440	400
RBS	Hedge/Member		Increase	USD	300	300	400	400
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	330	300	440	400
4RB	Hedge/Member		Increase	USD	300	300	400	400
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	330	300	440	400
3RB	Hedge/Member		Increase	USD	300	300	400	400
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	330	300	440	400
RBP	Hedge/Member		Increase	USD	300	300	400	400
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	330	300	440	400
RBT	Hedge/Member		Increase	USD	300	300	400	400
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	275	250	330	300
RB	Hedge/Member		Increase	USD	250	250	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	275	250	330	300
RBL	Hedge/Member		Increase	USD	250	250	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Increase	USD	275	250	330	300
RBS	Hedge/Member		Increase	USD	250	250	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	275	250	330	300
4RB	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								
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	275	250	330	300
3RB	Hedge/Member		Increase	USD	250	250	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	275	250	330	300
RBP	Hedge/Member		Increase	USD	250	250	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	275	250	330	300
RBT	Hedge/Member		Increase	USD	250	250	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	220	200	330	300
RB	Hedge/Member		Increase	USD	200	200	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	220	200	330	300
RBL	Hedge/Member		Increase	USD	200	200	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Increase	USD	220	200	330	300
RBS	Hedge/Member		Increase	USD	200	200	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	220	200	330	300
4RB	Hedge/Member		Increase	USD	200	200	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	220	200	330	300
3RB	Hedge/Member		Increase	USD	200	200	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	220	200	330	300
RBP	Hedge/Member		Increase	USD	200	200	300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	220	200	330	300
RBT	Hedge/Member		Increase	USD	200	200	300	300
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	825	750	550	500
QU	Hedge/Member		Decrease	USD	750	750	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	1,650	1,500	1,100	1,000
RL	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,650	1,500	1,100	1,000
RT	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,650	1,500	1,100	1,000
RB	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,650	1,500	1,100	1,000
RBL	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	1,650	1,500	1,100	1,000
RBS	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	1,650	1,500	1,100	1,000
4RB	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	1,650	1,500	1,100	1,000
3RB	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,650	1,500	1,100	1,000
27	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	1,650	1,500	1,100	1,000
RBP	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,650	1,500	1,100	1,000
RBT	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	1,650	1,500	1,100	1,000
S27	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	1,375	1,250	825	750
QU	Hedge/Member		Decrease	USD	1,250	1,250	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	2,750	2,500	1,650	1,500
RL	Hedge/Member		Decrease	USD	2,500	2,500	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	2,750	2,500	1,650	1,500
RT	Hedge/Member		Decrease	USD	2,500	2,500	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	2,750	2,500	1,650	1,500
RB	Hedge/Member		Decrease	USD	2,500	2,500	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	2,750	2,500	1,650	1,500
RBL	Hedge/Member		Decrease	USD	2,500	2,500	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	2,750	2,500	1,650	1,500
RBS	Hedge/Member		Decrease	USD	2,500	2,500	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	2,750	2,500	1,650	1,500
4RB	Hedge/Member		Decrease	USD	2,500	2,500	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	2,750	2,500	1,650	1,500
3RB	Hedge/Member		Decrease	USD	2,500	2,500	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	2,750	2,500	1,650	1,500
27	Hedge/Member		Decrease	USD	2,500	2,500	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	2,750	2,500	1,650	1,500
RBP	Hedge/Member		Decrease	USD	2,500	2,500	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	2,750	2,500	1,650	1,500
RBT	Hedge/Member		Decrease	USD	2,500	2,500	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								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	2,750	2,500	1,650	1,500
S27	Hedge/Member		Decrease	USD	2,500	2,500	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	1,650	1,500	880	800
QU	Hedge/Member		Decrease	USD	1,500	1,500	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	3,300	3,000	1,760	1,600
RL	Hedge/Member		Decrease	USD	3,000	3,000	1,600	1,600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	3,300	3,000	1,760	1,600
RT	Hedge/Member		Decrease	USD	3,000	3,000	1,600	1,600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	3,300	3,000	1,760	1,600
RB	Hedge/Member		Decrease	USD	3,000	3,000	1,600	1,600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	3,300	3,000	1,760	1,600
RBL	Hedge/Member		Decrease	USD	3,000	3,000	1,600	1,600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	3,300	3,000	1,760	1,600
RBS	Hedge/Member		Decrease	USD	3,000	3,000	1,600	1,600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	3,300	3,000	1,760	1,600
4RB	Hedge/Member		Decrease	USD	3,000	3,000	1,600	1,600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	3,300	3,000	1,760	1,600
3RB	Hedge/Member		Decrease	USD	3,000	3,000	1,600	1,600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	3,300	3,000	1,760	1,600
27	Hedge/Member		Decrease	USD	3,000	3,000	1,600	1,600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	3,300	3,000	1,760	1,600
RBP	Hedge/Member		Decrease	USD	3,000	3,000	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								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	3,300	3,000	1,760	1,600
RBT	Hedge/Member		Decrease	USD	3,000	3,000	1,600	1,600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	3,300	3,000	1,760	1,600
S27	Hedge/Member		Decrease	USD	3,000	3,000	1,600	1,600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		New	USD			1,100	1,000
QU	Hedge/Member		New	USD			1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		New	USD			2,200	2,000
RL	Hedge/Member		New	USD			2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		New	USD			2,200	2,000
RT	Hedge/Member		New	USD			2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE FUTURES)								
RB	Spec		New	USD			2,200	2,000
RB	Hedge/Member		New	USD			2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		New	USD			2,200	2,000
RBL	Hedge/Member		New	USD			2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		New	USD			2,200	2,000
RBS	Hedge/Member		New	USD			2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		New	USD			2,200	2,000
4RB	Hedge/Member		New	USD			2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		New	USD			2,200	2,000
3RB	Hedge/Member		New	USD			2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		New	USD			2,200	2,000
27	Hedge/Member		New	USD			2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		New	USD			2,200	2,000
RBP	Hedge/Member		New	USD			2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		New	USD			2,200	2,000
RBT	Hedge/Member		New	USD			2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		New	USD			2,200	2,000
S27	Hedge/Member		New	USD			2,000	2,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	550	500	440	400
QU	Hedge/Member		Decrease	USD	500	500	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	1,100	1,000	880	800
RL	Hedge/Member		Decrease	USD	1,000	1,000	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,100	1,000	880	800
RT	Hedge/Member		Decrease	USD	1,000	1,000	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,100	1,000	880	800
RB	Hedge/Member		Decrease	USD	1,000	1,000	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,100	1,000	880	800
RBL	Hedge/Member		Decrease	USD	1,000	1,000	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	1,100	1,000	880	800
RBS	Hedge/Member		Decrease	USD	1,000	1,000	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	1,100	1,000	880	800
4RB	Hedge/Member		Decrease	USD	1,000	1,000	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	1,100	1,000	880	800
3RB	Hedge/Member		Decrease	USD	1,000	1,000	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,100	1,000	880	800
27	Hedge/Member		Decrease	USD	1,000	1,000	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	1,100	1,000	880	800
RBP	Hedge/Member		Decrease	USD	1,000	1,000	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,100	1,000	880	800
RBT	Hedge/Member		Decrease	USD	1,000	1,000	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	1,100	1,000	880	800
S27	Hedge/Member		Decrease	USD	1,000	1,000	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	1,238	1,125	605	550
QU	Hedge/Member		Decrease	USD	1,125	1,125	550	550
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	2,475	2,250	1,210	1,100
RL	Hedge/Member		Decrease	USD	2,250	2,250	1,100	1,100
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	2,475	2,250	1,210	1,100
RT	Hedge/Member		Decrease	USD	2,250	2,250	1,100	1,100
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	2,475	2,250	1,210	1,100
RB	Hedge/Member		Decrease	USD	2,250	2,250	1,100	1,100
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	2,475	2,250	1,210	1,100
RBL	Hedge/Member		Decrease	USD	2,250	2,250	1,100	1,100
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	2,475	2,250	1,210	1,100
RBS	Hedge/Member		Decrease	USD	2,250	2,250	1,100	1,100
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	2,475	2,250	1,210	1,100
4RB	Hedge/Member		Decrease	USD	2,250	2,250	1,100	1,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	2,475	2,250	1,210	1,100
3RB	Hedge/Member		Decrease	USD	2,250	2,250	1,100	1,100
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	2,475	2,250	1,210	1,100
27	Hedge/Member		Decrease	USD	2,250	2,250	1,100	1,100
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	2,475	2,250	1,210	1,100
RBP	Hedge/Member		Decrease	USD	2,250	2,250	1,100	1,100
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	2,475	2,250	1,210	1,100
RBT	Hedge/Member		Decrease	USD	2,250	2,250	1,100	1,100
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	2,475	2,250	1,210	1,100
S27	Hedge/Member		Decrease	USD	2,250	2,250	1,100	1,100
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		New	USD			660	600
QU	Hedge/Member		New	USD			600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		New	USD			1,320	1,200
RL	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		New	USD			1,320	1,200
RT	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE FUTURES)								
RB	Spec		New	USD			1,320	1,200
RB	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		New	USD			1,320	1,200
RBL	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		New	USD			1,320	1,200
RBS	Hedge/Member		New	USD			1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		New	USD			1,320	1,200
4RB	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		New	USD			1,320	1,200
3RB	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		New	USD			1,320	1,200
27	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		New	USD			1,320	1,200
RBP	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		New	USD			1,320	1,200
RBT	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		New	USD			1,320	1,200
S27	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Increase	USD	413	375	440	400
QU	Hedge/Member		Increase	USD	375	375	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB CALENDAR FUT)								
RL	Spec		Increase	USD	825	750	880	800
RL	Hedge/Member		Increase	USD	750	750	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Increase	USD	825	750	880	800
RT	Hedge/Member		Increase	USD	750	750	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Increase	USD	825	750	880	800
RB	Hedge/Member		Increase	USD	750	750	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Increase	USD	825	750	880	800
RBL	Hedge/Member		Increase	USD	750	750	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Increase	USD	825	750	880	800
RBS	Hedge/Member		Increase	USD	750	750	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Increase	USD	825	750	880	800
4RB	Hedge/Member		Increase	USD	750	750	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Increase	USD	825	750	880	800
3RB	Hedge/Member		Increase	USD	750	750	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Increase	USD	825	750	880	800
27	Hedge/Member		Increase	USD	750	750	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Increase	USD	825	750	880	800
RBP	Hedge/Member		Increase	USD	750	750	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Increase	USD	825	750	880	800
RBT	Hedge/Member		Increase	USD	750	750	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Increase	USD	825	750	880	800
S27	Hedge/Member		Increase	USD	750	750	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	825	750	495	450
QU	Hedge/Member		Decrease	USD	750	750	450	450
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	1,650	1,500	990	900
RL	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,650	1,500	990	900
RT	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,650	1,500	990	900
RB	Hedge/Member		Decrease	USD	1,500	1,500	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,650	1,500	990	900
RBL	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	1,650	1,500	990	900
RBS	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	1,650	1,500	990	900
4RB	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	1,650	1,500	990	900
3RB	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,650	1,500	990	900
27	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	1,650	1,500	990	900
RBP	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,650	1,500	990	900
RBT	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	1,650	1,500	990	900
S27	Hedge/Member		Decrease	USD	1,500	1,500	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		New	USD			550	500
QU	Hedge/Member		New	USD			500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		New	USD			1,100	1,000
RL	Hedge/Member		New	USD			1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		New	USD			1,100	1,000
RT	Hedge/Member		New	USD			1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB GASOLINE FUTURES)								
RB	Spec		New	USD			1,100	1,000
RB	Hedge/Member		New	USD			1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		New	USD			1,100	1,000
RBL	Hedge/Member		New	USD			1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		New	USD			1,100	1,000
RBS	Hedge/Member		New	USD			1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		New	USD			1,100	1,000
4RB	Hedge/Member		New	USD			1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		New	USD			1,100	1,000
3RB	Hedge/Member		New	USD			1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		New	USD			1,100	1,000
27	Hedge/Member		New	USD			1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		New	USD			1,100	1,000
RBP	Hedge/Member		New	USD			1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		New	USD			1,100	1,000
RBT	Hedge/Member		New	USD			1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		New	USD			1,100	1,000
S27	Hedge/Member		New	USD			1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	688	625	440	400
QU	Hedge/Member		Decrease	USD	625	625	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	1,375	1,250	880	800
RL	Hedge/Member		Decrease	USD	1,250	1,250	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,375	1,250	880	800
RT	Hedge/Member		Decrease	USD	1,250	1,250	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,375	1,250	880	800
RB	Hedge/Member		Decrease	USD	1,250	1,250	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,375	1,250	880	800
RBL	Hedge/Member		Decrease	USD	1,250	1,250	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	1,375	1,250	880	800
RBS	Hedge/Member		Decrease	USD	1,250	1,250	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	1,375	1,250	880	800
4RB	Hedge/Member		Decrease	USD	1,250	1,250	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	1,375	1,250	880	800
3RB	Hedge/Member		Decrease	USD	1,250	1,250	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,375	1,250	880	800
27	Hedge/Member		Decrease	USD	1,250	1,250	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	1,375	1,250	880	800
RBP	Hedge/Member		Decrease	USD	1,250	1,250	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,375	1,250	880	800
RBT	Hedge/Member		Decrease	USD	1,250	1,250	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	1,375	1,250	880	800
S27	Hedge/Member		Decrease	USD	1,250	1,250	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		New	USD			660	600
QU	Hedge/Member		New	USD			600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		New	USD			1,320	1,200
RL	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		New	USD			1,320	1,200
RT	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE FUTURES)								
RB	Spec		New	USD			1,320	1,200
RB	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		New	USD			1,320	1,200
RBL	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		New	USD			1,320	1,200
RBS	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		New	USD			1,320	1,200
4RB	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		New	USD			1,320	1,200
3RB	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		New	USD			1,320	1,200
27	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		New	USD			1,320	1,200
RBP	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		New	USD			1,320	1,200
RBT	Hedge/Member		New	USD			1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		New	USD			1,320	1,200
S27	Hedge/Member		New	USD			1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		New	USD			715	650
QU	Hedge/Member		New	USD			650	650
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		New	USD			1,430	1,300
RL	Hedge/Member		New	USD			1,300	1,300
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		New	USD			1,430	1,300
RT	Hedge/Member		New	USD			1,300	1,300
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE FUTURES)								
RB	Spec		New	USD			1,430	1,300
RB	Hedge/Member		New	USD			1,300	1,300
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		New	USD			1,430	1,300
RBL	Hedge/Member		New	USD			1,300	1,300
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		New	USD			1,430	1,300
RBS	Hedge/Member		New	USD			1,300	1,300
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		New	USD			1,430	1,300
4RB	Hedge/Member		New	USD			1,300	1,300
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		New	USD			1,430	1,300
3RB	Hedge/Member		New	USD			1,300	1,300
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		New	USD			1,430	1,300
27	Hedge/Member		New	USD			1,300	1,300
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		New	USD			1,430	1,300
RBP	Hedge/Member		New	USD			1,300	1,300
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		New	USD			1,430	1,300
RBT	Hedge/Member		New	USD			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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Intra Spreads

NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)

S27	Spec		New	USD			1,430	1,300
S27	Hedge/Member		New	USD			1,300	1,300

RBOB GASOLINE CALENDAR SWAP FUTURES (RL) - 1 Month Butterfly Month 1-3. (RBOB CALENDAR FUT)

RL	Spec		Decrease	USD	1,650	1,500	990	900
RL	Hedge/Member		Decrease	USD	1,500	1,500	900	900

RBOB GASOLINE CALENDAR SWAP FUTURES (RL) - 1 Month Butterfly Month 2-4. (RBOB CALENDAR FUT)

RL	Spec		Decrease	USD	385	350	330	300
RL	Hedge/Member		Decrease	USD	350	350	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
INTEREST RATES - Inter-commodity Spread Rates						
10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME) vs 10-YEAR T-NOTE (21 - CME)						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
10 Year Treasury Note (21) vs. Eurodollar (ED) Tier 01						
Spread Credit Rate	Decrease	+2:-5	20%	20%	0%	0%
10 Year Treasury Note (21) vs. Eurodollar (ED) Tier 03						
Spread Credit Rate	Decrease	+2:-5	60%	60%	50%	50%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 01						
Spread Credit Rate	Decrease	+2:-3	50%	50%	30%	30%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 03						
Spread Credit Rate	Increase	+2:-3	50%	50%	60%	60%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 04						
Spread Credit Rate	Increase	+2:-3	30%	30%	50%	50%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 05						
Spread Credit Rate	Increase	+2:-3	20%	20%	50%	50%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 06						
Spread Credit Rate	Increase	+2:-3	20%	20%	50%	50%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 07						
Spread Credit Rate	Increase	+2:-3	20%	20%	40%	40%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 09						
Spread Credit Rate	Decrease	+2:-3	50%	50%	0%	0%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 10						
Spread Credit Rate	Decrease	+2:-3	50%	50%	0%	0%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 11						
Spread Credit Rate	Decrease	+2:-3	50%	50%	0%	0%
2 Year Treasury Note (26) vs. LIBOR (1-Month) (EM)						
Spread Credit Rate	Decrease	+3:-2	30%	30%	0%	0%
2 YR TREASURY vs 5YR DELIVERABLE SWAP CME						
Spread Credit Rate	Increase	+5:-6	40%	40%	60%	60%
30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME) vs 10-YEAR T-NOTE (21 - CME)						
Spread Credit Rate	Increase	+3:-5	40%	40%	55%	55%
30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME) vs 5-YEAR T-NOTE (25 - CME)						
Spread Credit Rate	Increase	+1:-3	30%	30%	40%	40%
30YR TREASURY vs 10YR DELIVERABLE SWAP FUTURE						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	Increase	+3:-5	60%	60%	70%	70%
3-Month OIS (OSP) vs. Eurodollars (ED)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	0%	0%
5 Year Note (25) vs. Eurodollar (ED) Tier 01						
Spread Credit Rate	Decrease	+2:-1	30%	30%	0%	0%
5 Year Note (25) vs. Eurodollar (ED) Tier 08 [contracts 29-32]						
Spread Credit Rate	Decrease	+2:-1	70%	70%	60%	60%
5 Year Note (25) vs. Eurodollar (ED) Tier 09 [contracts 33-36]						
Spread Credit Rate	Decrease	+2:-1	70%	70%	50%	50%
5 Year Note (25) vs. Eurodollar (ED) Tier 10 [contracts 37-40]						
Spread Credit Rate	Decrease	+2:-1	70%	70%	50%	50%
5 Year Note (25) vs. Eurodollar (ED) Tier 11 [contracts 41-44]						
Spread Credit Rate	Decrease	+2:-1	70%	70%	50%	50%
5YR TREASURY vs 10YR DELIVERABLE SWAP FUTURE						
Spread Credit Rate	Increase	+2:-3	50%	50%	60%	60%
EURODOLLAR (ED - CME) Contracts 13-16 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Increase	+10:-7	0%	0%	50%	50%
EURODOLLAR (ED - CME) Contracts 13-16 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Decrease	+4:-1	60%	60%	40%	40%
EURODOLLAR (ED - CME) Contracts 13-16 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	75%	75%	85%	85%
EURODOLLAR (ED - CME) Contracts 1-4 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Decrease	+5:-2	30%	30%	0%	0%
EURODOLLAR (ED - CME) Contracts 1-4 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Decrease	+4:-1	20%	20%	0%	0%
EURODOLLAR (ED - CME) Contracts 1-4 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Decrease	+5:-3	30%	30%	0%	0%
EURODOLLAR (ED - CME) Contracts 17-20 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	75%	75%	85%	85%
EURODOLLAR (ED - CME) Contracts 17-20 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Increase	+10:-7	0%	0%	50%	50%
EURODOLLAR (ED - CME) Contracts 17-20 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Decrease	+4:-1	60%	60%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EURODOLLAR (ED - CME) Contracts 21-24 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Increase	+10:-7	0%	0%	50%	50%
EURODOLLAR (ED - CME) Contracts 21-24 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Decrease	+4:-1	75%	75%	60%	60%
EURODOLLAR (ED - CME) Contracts 33-36 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Decrease	+5:-3	75%	75%	60%	60%
EURODOLLAR (ED - CME) Contracts 37-40 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Decrease	+5:-3	75%	75%	60%	60%
EURODOLLAR (ED - CME) Contracts 41-44 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Decrease	+5:-3	75%	75%	60%	60%
EURODOLLAR (ED - CME) Contracts 5-8 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Decrease	+4:-1	30%	30%	0%	0%
EURODOLLAR (ED - CME) Contracts 9-12 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Increase	+10:-7	40%	40%	50%	50%
EURODOLLAR (ED - CME) Contracts 9-12 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	50%	50%	60%	60%
Eurodollar (ED) Tier 10 vs. LIBOR (1-Month) (EM)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
Eurodollar (ED) Tier 11 vs. LIBOR (1-Month) (EM)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
Eurodollar (ED) Tier 3 vs. LIBOR (1-Month) (EM)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
Eurodollar (ED) Tier 4 vs. LIBOR (1-Month) (EM)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
Eurodollar (ED) Tier 5 vs. LIBOR (1-Month) (EM)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
Eurodollar (ED) Tier 6 vs. LIBOR (1-Month) (EM)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
Eurodollar (ED) Tier 7 vs. LIBOR (1-Month) (EM)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
Eurodollar (ED) Tier 8 vs. LIBOR (1-Month) (EM)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
Eurodollar (ED) Tier 9 vs. LIBOR (1-Month) (EM)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Fed Funds (CBOT) (41) Tier 2 [contracts 2-4] vs. Eurodollar (ED) Tier 1 [contracts 1-4]						
Spread Credit Rate	Increase	+3:-5	0%	0%	70%	70%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 2 [contracts 5-8]						
Spread Credit Rate	Increase	+3:-5	60%	60%	70%	70%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 3 [contracts 9-12]						
Spread Credit Rate	Increase	+3:-5	50%	50%	60%	60%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Increase	+3:-5	30%	30%	50%	50%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Increase	+3:-5	20%	20%	50%	50%
Fed Funds (CBOT) (41) Tier 3 [contracts 5-12] vs. Eurodollar (ED) Tier 6 [contracts 21-24]						
Spread Credit Rate	Increase	+3:-5	20%	20%	50%	50%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Increase	+3:-5	40%	40%	60%	60%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Increase	+3:-5	30%	30%	60%	60%
Fed Funds (CBOT) (41) Tier 4 [contracts 13-24] vs Eurodollar (ED) Tier 6 [contracts 21-24]						
Spread Credit Rate	Increase	+3:-5	20%	20%	60%	60%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 4 [contracts 13-16]						
Spread Credit Rate	Increase	+3:-5	50%	50%	60%	60%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 5 [contracts 17-20]						
Spread Credit Rate	Increase	+3:-5	30%	30%	60%	60%
Fed Funds (CBOT) (41) Tier 5 [contracts 25+] vs Eurodollar (ED) Tier 6 [contracts 21-24]						
Spread Credit Rate	Increase	+3:-5	30%	30%	60%	60%
Scan Based Treasury Spread: 5 Year Treasury (25) vs. 2 Year Treasury (26) vs. 3 Year Treasury (3YR)						
Spread Credit Rate	Increase	-5:-6:-4	45%	45%	60%	60%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) TIER 01						
Spread Credit Rate	Decrease	+1:-5	30%	30%	0%	0%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) TIER 02						
Spread Credit Rate	Decrease	+1:-5	30%	30%	0%	0%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) TIER 03						
Spread Credit Rate	Decrease	+1:-5	60%	60%	30%	30%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) TIER 04						
Spread Credit Rate	Decrease	+1:-5	60%	60%	50%	50%