



14-179

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, May 01, 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, May 02, 2014.

Current rates as of:

Thursday, May 01, 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								
AGRICULTURE - Outright Rates								
CLASS IV MILK FUTURE (DK)								
DK	Spec	Months 2-5	Increase	USD	1,350	1,000	1,553	1,150
DK	Hedge/Member	Months 2-5	Increase	USD	1,000	1,000	1,150	1,150
ELECTRICITY - Outright Rates								
AER-DAYTON HUB MONTHLY (VM)								
VM	Spec	Mnth 12+	Increase	USD	1,650	1,500	1,815	1,650
VM	Hedge/Member	Mnth 12+	Increase	USD	1,500	1,500	1,650	1,650
MISO INDIANA HUB PEAK MONTH FUT (EM)								
EM	Spec	Mnth 1	Decrease	USD	7,700	7,000	6,930	6,300
EM	Hedge/Member	Mnth 1	Decrease	USD	7,000	7,000	6,300	6,300
EM	Spec	Mnth 2	Decrease	USD	5,500	5,000	4,730	4,300
EM	Hedge/Member	Mnth 2	Decrease	USD	5,000	5,000	4,300	4,300
EM	Spec	Mnth 3-11	Decrease	USD	2,475	2,250	1,980	1,800
EM	Hedge/Member	Mnth 3-11	Decrease	USD	2,250	2,250	1,800	1,800
NYISO ZONE E 5MW PK CAL MO FUT (55)								
55	Spec	Mnth 2	Increase	USD	1,650	1,500	2,200	2,000
55	Hedge/Member	Mnth 2	Increase	USD	1,500	1,500	2,000	2,000
55	Spec	Mnth 12+	Decrease	USD	193	175	187	170
55	Hedge/Member	Mnth 12+	Decrease	USD	175	175	170	170
PJM AECO DA PEAK (Y1)								
Y1	Spec	Mnth 2	Decrease	USD	1,100	1,000	880	800
Y1	Hedge/Member	Mnth 2	Decrease	USD	1,000	1,000	800	800
Y1	Spec	Mnth 3-11	Decrease	USD	330	300	286	260
Y1	Hedge/Member	Mnth 3-11	Decrease	USD	300	300	260	260
EQUITY INDEX - Outright Rates								
E-MICRO CNX NIFTY INDEX FUTURES (II)								
II	Spec		Increase	USD	440	400	550	500
II	Hedge/Member		Increase	USD	400	400	500	500
USD-DENOMINATED IBOVESPA INDEX (IBV)								
IBV	Spec		Decrease	USD	8,993	8,175	8,910	8,100
IBV	Hedge/Member		Decrease	USD	8,175	8,175	8,100	8,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

ETHANOL - Outright Rates

CHICAGO ETHANOL FUT (CU)

CU	Spec	Mth 1	Increase	USD	9,900	9,000	13,750	12,500
CU	Hedge/Member	Mth 1	Increase	USD	9,000	9,000	12,500	12,500

FREIGHT - Outright Rates

TC2 ROTTERDAM TO USAC 37K MT (TM)

TM	Spec	Mnth 1	Increase	USD	2,750	2,500	3,410	3,100
TM	Hedge/Member	Mnth 1	Increase	USD	2,500	2,500	3,100	3,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

NATURAL GAS - Outright Rates

ALGONQUIN CITYGATES BASIS (B4)

B4	Spec	Mnth 1	Decrease	USD	5,500	5,000	2,750	2,500
B4	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	2,500	2,500
B4	Spec	Mnth 2	Decrease	USD	2,750	2,500	2,200	2,000
B4	Hedge/Member	Mnth 2	Decrease	USD	2,500	2,500	2,000	2,000
B4	Spec	Winter 2014/2015	Decrease	USD	2,750	2,500	1,760	1,600
B4	Hedge/Member	Winter 2014/2015	Decrease	USD	2,500	2,500	1,600	1,600

ALGONQUIN CITY-GATES NAT SWING FUT (C8)

C8	Spec		Decrease	USD	82,500	75,000	33,000	30,000
C8	Hedge/Member		Decrease	USD	75,000	75,000	30,000	30,000

ANR OKLAHOMA (NE)

NE	Spec	Mnth 1	Increase	USD	330	300	363	330
NE	Hedge/Member	Mnth 1	Increase	USD	300	300	330	330
NE	Spec	Mnth 2	Decrease	USD	220	200	165	150
NE	Hedge/Member	Mnth 2	Decrease	USD	200	200	150	150
NE	Spec	Mnths 3-7	Decrease	USD	264	240	127	115
NE	Hedge/Member	Mnths 3-7	Decrease	USD	240	240	115	115
NE	Spec	Mnths 8-14	New	USD			165	150
NE	Hedge/Member	Mnths 8-14	New	USD			150	150
NE	Spec	Mnths 15+	New	USD			209	190
NE	Hedge/Member	Mnths 15+	New	USD			190	190

CENTERPOINT BASIS FUT (PW)

PW	Spec	Mnth 1	Decrease	USD	220	200	165	150
PW	Hedge/Member	Mnth 1	Decrease	USD	200	200	150	150
PW	Spec	Mnths 2-6	Decrease	USD	187	170	132	120
PW	Hedge/Member	Mnths 2-6	Decrease	USD	170	170	120	120
PW	Spec	Mnths 7+	Decrease	USD	154	140	132	120
PW	Hedge/Member	Mnths 7+	Decrease	USD	140	140	120	120

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

CIG BASIS (CI)

CI	Spec	Mnth 1	Decrease	USD	825	750	330	300
CI	Hedge/Member	Mnth 1	Decrease	USD	750	750	300	300
CI	Spec	Mnths 2-6	Decrease	USD	220	200	165	150
CI	Hedge/Member	Mnths 2-6	Decrease	USD	200	200	150	150
CI	Spec	Mnths 7-12	Decrease	USD	182	165	138	125
CI	Hedge/Member	Mnths 7-12	Decrease	USD	165	165	125	125
CI	Spec	Mnths 13+	Decrease	USD	220	200	165	150
CI	Hedge/Member	Mnths 13+	Decrease	USD	200	200	150	150

COLUMB GULF MAINLINE NG BASIS (5Z)

5Z	Spec	Mnth 1	Decrease	USD	66	60	55	50
5Z	Hedge/Member	Mnth 1	Decrease	USD	60	60	50	50
5Z	Spec	Mnths 2-5	Decrease	USD	39	35	33	30
5Z	Hedge/Member	Mnths 2-5	Decrease	USD	35	35	30	30
5Z	Spec	Mnths 3+	Decrease	USD	33	30	28	25
5Z	Hedge/Member	Mnths 3+	Decrease	USD	30	30	25	25

COLUMBIA GULF MAIN NAT G INDEX FUT (L2)

L2	Spec	Mnth 1-2	Decrease	USD	1,815	1,650	1,650	1,500
L2	Hedge/Member	Mnth 1-2	Decrease	USD	1,650	1,650	1,500	1,500

COLUMBIA GULF ONSHORE BASIS FUT (GL)

GL	Spec	Mnth 1	Decrease	USD	182	165	149	135
GL	Hedge/Member	Mnth 1	Decrease	USD	165	165	135	135
GL	Spec	Mnth 2	Decrease	USD	143	130	121	110
GL	Hedge/Member	Mnth 2	Decrease	USD	130	130	110	110
GL	Spec	Mnths 3-7	Decrease	USD	116	105	99	90
GL	Hedge/Member	Mnths 3-7	Decrease	USD	105	105	90	90
GL	Spec	Mnths 8-19	New	USD			110	100
GL	Hedge/Member	Mnths 8-19	New	USD			100	100
GL	Spec	Mnths 19+	New	USD			127	115
GL	Hedge/Member	Mnths 19+	New	USD			115	115

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DOMINION BASIS FUT (PLATTS IFERC) (PG)								
PG	Spec	Mnth 1	Decrease	USD	550	500	440	400
PG	Hedge/Member	Mnth 1	Decrease	USD	500	500	400	400
PG	Spec	Mnth 2	Decrease	USD	495	450	396	360
PG	Hedge/Member	Mnth 2	Decrease	USD	450	450	360	360
PG	Spec	Mnths 3-8	Decrease	USD	495	450	396	360
PG	Hedge/Member	Mnths 3-8	Decrease	USD	450	450	360	360
PG	Spec	Mnths 9-20	Decrease	USD	495	450	286	260
PG	Hedge/Member	Mnths 9-20	Decrease	USD	450	450	260	260
PG	Spec	Mnths 21+	Decrease	USD	495	450	303	275
PG	Hedge/Member	Mnths 21+	Decrease	USD	450	450	275	275
DOMINION TRAN INC - APP INDEX (IH)								
IH	Spec	Mnths 1-2	Increase	USD	1,100	1,000	1,760	1,600
IH	Hedge/Member	Mnths 1-2	Increase	USD	1,000	1,000	1,600	1,600
DOMINION-APPALACHIA SWING FUT (SH)								
SH	Spec		Decrease	USD	2,200	2,000	1,760	1,600
SH	Hedge/Member		Decrease	USD	2,000	2,000	1,600	1,600
EL PASO, PERMIAN INDEX FUT (IL)								
IL	Spec	Mnth 1-2	Decrease	USD	957	870	770	700
IL	Hedge/Member	Mnth 1-2	Decrease	USD	870	870	700	700
EL PASO, PERMIAN SWING FUTURE (SL)								
SL	Spec		Decrease	USD	1,100	1,000	770	700
SL	Hedge/Member		Decrease	USD	1,000	1,000	700	700
FL GAS ZONE 3 NAT GAS INDEX FUT (Q9)								
Q9	Spec	Mnth 1-2	Decrease	USD	891	810	770	700
Q9	Hedge/Member	Mnth 1-2	Decrease	USD	810	810	700	700
FL GAS ZONE 3 NAT GASSWING FUT (J8)								
J8	Spec	All Months	Decrease	USD	891	810	770	700
J8	Hedge/Member	All Months	Decrease	USD	810	810	700	700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FLORIDA GAS ZONE3 BASIS FUT (FP)								
FP	Spec	Mnth 1	Decrease	USD	220	200	176	160
FP	Hedge/Member	Mnth 1	Decrease	USD	200	200	160	160
FP	Spec	Mnth 2	Decrease	USD	209	190	165	150
FP	Hedge/Member	Mnth 2	Decrease	USD	190	190	150	150
FP	Spec	Mnths 3-6	Decrease	USD	198	180	165	150
FP	Hedge/Member	Mnths 3-6	Decrease	USD	180	180	150	150
FP	Spec	Mnths 7-12	Decrease	USD	198	180	165	150
FP	Hedge/Member	Mnths 7-12	Decrease	USD	180	180	150	150
FP	Spec	Mnths 13+	Decrease	USD	198	180	165	150
FP	Hedge/Member	Mnths 13+	Decrease	USD	180	180	150	150
HENRY HUB INDEX FUT (IN)								
IN	Spec	Mnth 1-2	Decrease	USD	1,100	1,000	825	750
IN	Hedge/Member	Mnth 1-2	Decrease	USD	1,000	1,000	750	750
HENRY HUB SWING FUTURE (SN)								
SN	Spec	All Months	Decrease	USD	1,540	1,400	825	750
SN	Hedge/Member	All Months	Decrease	USD	1,400	1,400	750	750
HOUSTON SHIP CHANNEL BASIS FUT (NH)								
NH	Spec	Mnth 1	Decrease	USD	138	125	110	100
NH	Hedge/Member	Mnth 1	Decrease	USD	125	125	100	100
NH	Spec	Mnth 2	Decrease	USD	55	50	50	45
NH	Hedge/Member	Mnth 2	Decrease	USD	50	50	45	45
NH	Spec	Mnths 3-6	Increase	USD	44	40	55	50
NH	Hedge/Member	Mnths 3-6	Increase	USD	40	40	50	50
HOUSTON SHIP CHANNEL INDEX FUT (IP)								
IP	Spec	Mnth 1-2	Increase	USD	715	650	825	750
IP	Hedge/Member	Mnth 1-2	Increase	USD	650	650	750	750
HOUSTON SHIP CHANNEL SWING (SM)								
SM	Spec	All Months	Decrease	USD	990	900	825	750
SM	Hedge/Member	All Months	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
Outright Rates								
MICHIGAN BASIS (NF)								
NF	Spec	Mnth 1	Decrease	USD	1,650	1,500	550	500
NF	Hedge/Member	Mnth 1	Decrease	USD	1,500	1,500	500	500
NF	Spec	Mnth 2	Decrease	USD	825	750	330	300
NF	Hedge/Member	Mnth 2	Decrease	USD	750	750	300	300
NF	Spec	Mnths 3-4	Decrease	USD	165	150	110	100
NF	Hedge/Member	Mnths 3-4	Decrease	USD	150	150	100	100
NF	Spec	Mnths 5-12	Decrease	USD	127	115	88	80
NF	Hedge/Member	Mnths 5-12	Decrease	USD	115	115	80	80
NF	Spec	Mnths 13+	Decrease	USD	242	220	193	175
NF	Hedge/Member	Mnths 13+	Decrease	USD	220	220	175	175
NATURAL GAS PIPELINE TEXOK BASIS FUT (PD)								
PD	Spec	Mnths 2	Decrease	USD	88	80	72	65
PD	Hedge/Member	Mnths 2	Decrease	USD	80	80	65	65
PD	Spec	Mnths 13+	Increase	USD	88	80	110	100
PD	Hedge/Member	Mnths 13+	Increase	USD	80	80	100	100
NGPL MIDCONTINENT BASIS FUT (NL)								
NL	Spec	Mnth 1	Decrease	USD	847	770	330	300
NL	Hedge/Member	Mnth 1	Decrease	USD	770	770	300	300
NL	Spec	Mnth 2	Decrease	USD	528	480	220	200
NL	Hedge/Member	Mnth 2	Decrease	USD	480	480	200	200
NL	Spec	Mnths 3-6	Decrease	USD	506	460	165	150
NL	Hedge/Member	Mnths 3-6	Decrease	USD	460	460	150	150
NL	Spec	Mnths 7-12	Decrease	USD	495	450	138	125
NL	Hedge/Member	Mnths 7-12	Decrease	USD	450	450	125	125
NL	Spec	Mnths 13+	Decrease	USD	660	600	165	150
NL	Hedge/Member	Mnths 13+	Decrease	USD	600	600	150	150
NGPL STX NAT GAS INDEX FUT (N6)								
N6	Spec	Mnth 1-2	Decrease	USD	935	850	825	750
N6	Hedge/Member	Mnth 1-2	Decrease	USD	850	850	750	750
NGPL STX NAT GAS SWING FUT (Q7)								
Q7	Spec	All Months	Decrease	USD	935	850	825	750
Q7	Hedge/Member	All Months	Decrease	USD	850	850	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NORTHWEST PIPELINE BASIS FUT (NR)								
NR	Spec	Mnth 1	Decrease	USD	462	420	330	300
NR	Hedge/Member	Mnth 1	Decrease	USD	420	420	300	300
NR	Spec	Mnths 2-6	Decrease	USD	209	190	154	140
NR	Hedge/Member	Mnths 2-6	Decrease	USD	190	190	140	140
NR	Spec	Mnths 7-9	Decrease	USD	176	160	143	130
NR	Hedge/Member	Mnths 7-9	Decrease	USD	160	160	130	130
NR	Spec	Mnths 10-16	Decrease	USD	171	155	132	120
NR	Hedge/Member	Mnths 10-16	Decrease	USD	155	155	120	120
ONEOK OKLAHOMA NG BASIS (8X)								
8X	Spec	Mnth 1	Decrease	USD	374	340	264	240
8X	Hedge/Member	Mnth 1	Decrease	USD	340	340	240	240
8X	Spec	Mnth 2	Decrease	USD	220	200	176	160
8X	Hedge/Member	Mnth 2	Decrease	USD	200	200	160	160
8X	Spec	Mnths 3-7	Decrease	USD	220	200	176	160
8X	Hedge/Member	Mnths 3-7	Decrease	USD	200	200	160	160
8X	Spec	Mnths 21+	Decrease	USD	330	300	231	210
8X	Hedge/Member	Mnths 21+	Decrease	USD	300	300	210	210
PANHANDLE BASIS FUT (PH)								
PH	Spec	Mnth 1	Decrease	USD	352	320	220	200
PH	Hedge/Member	Mnth 1	Decrease	USD	320	320	200	200
PH	Spec	Mnth 2	Decrease	USD	259	235	143	130
PH	Hedge/Member	Mnth 2	Decrease	USD	235	235	130	130
PH	Spec	Summer 2014	Decrease	USD	154	140	132	120
PH	Hedge/Member	Summer 2014	Decrease	USD	140	140	120	120
PH	Spec	Apr 2015+	Decrease	USD	220	200	198	180
PH	Hedge/Member	Apr 2015+	Decrease	USD	200	200	180	180
PANHANDLE INDEX FUT (IV)								
IV	Spec	Mnths 1-2	Decrease	USD	880	800	825	750
IV	Hedge/Member	Mnths 1-2	Decrease	USD	800	800	750	750
PANHANDLE SWING FUTURE (SV)								
SV	Spec		Decrease	USD	1,100	1,000	825	750
SV	Hedge/Member		Decrease	USD	1,000	1,000	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PERMIAN BASIS FUT (PM)								
PM	Spec	Mths 1	Decrease	USD	682	620	297	270
PM	Hedge/Member	Mths 1	Decrease	USD	620	620	270	270
PM	Spec	Mths 2	Decrease	USD	286	260	198	180
PM	Hedge/Member	Mths 2	Decrease	USD	260	260	180	180
PM	Spec	Mths 3-6	Decrease	USD	237	215	132	120
PM	Hedge/Member	Mths 3-6	Decrease	USD	215	215	120	120
PM	Spec	Mths 7-12	Decrease	USD	220	200	154	140
PM	Hedge/Member	Mths 7-12	Decrease	USD	200	200	140	140
PM	Spec	Mths 13+	Decrease	USD	220	200	154	140
PM	Hedge/Member	Mths 13+	Decrease	USD	200	200	140	140
PG&E CITYGATE INDEX (IK)								
IK	Spec	Mnth 1-2	Decrease	USD	1,980	1,800	825	750
IK	Hedge/Member	Mnth 1-2	Decrease	USD	1,800	1,800	750	750
PG&E CITYGATE SWING FUT (SK)								
SK	Spec		Decrease	USD	3,300	3,000	825	750
SK	Hedge/Member		Decrease	USD	3,000	3,000	750	750
PGE&E CITYGATE (PC)								
PC	Spec	Mnth 1	Decrease	USD	660	600	440	400
PC	Hedge/Member	Mnth 1	Decrease	USD	600	600	400	400
PC	Spec	Mnth 2	Decrease	USD	440	400	330	300
PC	Hedge/Member	Mnth 2	Decrease	USD	400	400	300	300
SAN JUAN BASIS FUT (NJ)								
NJ	Spec	Mth 1	Decrease	USD	660	600	330	300
NJ	Hedge/Member	Mth 1	Decrease	USD	600	600	300	300
NJ	Spec	Mth 2	Decrease	USD	209	190	165	150
NJ	Hedge/Member	Mth 2	Decrease	USD	190	190	150	150
NJ	Spec	Mths 3-6	Decrease	USD	165	150	132	120
NJ	Hedge/Member	Mths 3-6	Decrease	USD	150	150	120	120
NJ	Spec	Mths 7-12	Decrease	USD	154	140	99	90
NJ	Hedge/Member	Mths 7-12	Decrease	USD	140	140	90	90
NJ	Spec	Mths 13+	Decrease	USD	143	130	94	85
NJ	Hedge/Member	Mths 13+	Decrease	USD	130	130	85	85
SAN JUAN INDEX (IJ)								
IJ	Spec	Mnth 1-2	Decrease	USD	990	900	825	750
IJ	Hedge/Member	Mnth 1-2	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
Outright Rates								
SAN JUAN SWING FUT (SJ)								
SJ	Spec		Decrease	USD	990	900	825	750
SJ	Hedge/Member		Decrease	USD	900	900	750	750
SOCAL BASIS FUT (NS)								
NS	Spec	Mnth 1	Decrease	USD	528	480	297	270
NS	Hedge/Member	Mnth 1	Decrease	USD	480	480	270	270
NS	Spec	Mnth 2	Decrease	USD	242	220	176	160
NS	Hedge/Member	Mnth 2	Decrease	USD	220	220	160	160
NS	Spec	Mnth 3-6	Decrease	USD	215	195	138	125
NS	Hedge/Member	Mnth 3-6	Decrease	USD	195	195	125	125
NS	Spec	Mnth 7-12	Decrease	USD	204	185	110	100
NS	Hedge/Member	Mnth 7-12	Decrease	USD	185	185	100	100
NS	Spec	Mnth 13+	Decrease	USD	215	195	94	85
NS	Hedge/Member	Mnth 13+	Decrease	USD	195	195	85	85
SONAT BASIS FUT (SZ)								
SZ	Spec	Mnth 1	Decrease	USD	66	60	55	50
SZ	Hedge/Member	Mnth 1	Decrease	USD	60	60	50	50
SZ	Spec	Mnths 3+	Decrease	USD	39	35	33	30
SZ	Hedge/Member	Mnths 3+	Decrease	USD	35	35	30	30
SOUTH STAR TEX OKLHM KNS NG B (8Z)								
8Z	Spec	Mnth 1	Decrease	USD	385	350	275	250
8Z	Hedge/Member	Mnth 1	Decrease	USD	350	350	250	250
8Z	Spec	Mnths 2+	Decrease	USD	198	180	154	140
8Z	Hedge/Member	Mnths 2+	Decrease	USD	180	180	140	140
SOUTHERN STAR NAT GAS INDEX FUT (C9)								
C9	Spec	Mnth 1-2	Decrease	USD	935	850	825	750
C9	Hedge/Member	Mnth 1-2	Decrease	USD	850	850	750	750
SOUTHERN STAR, TX-OKLA SWING (M4)								
M4	Spec		Decrease	USD	935	850	825	750
M4	Hedge/Member		Decrease	USD	850	850	750	750
SUMAS BASIS FUT (NK)								
NK	Spec	Mnth 1	Decrease	USD	770	700	440	400
NK	Hedge/Member	Mnth 1	Decrease	USD	700	700	400	400
NK	Spec	Mnths 2-5	Decrease	USD	385	350	275	250
NK	Hedge/Member	Mnths 2-5	Decrease	USD	350	350	250	250
NK	Spec	Mnths 6+	Decrease	USD	440	400	308	280
NK	Hedge/Member	Mnths 6+	Decrease	USD	400	400	280	280

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TCO BASIS FUT (TC)								
TC	Spec	Mnth 1	Decrease	USD	220	200	165	150
TC	Hedge/Member	Mnth 1	Decrease	USD	200	200	150	150
TCO NG INDEX FUT (Q1)								
Q1	Spec	Mnth 1-2	Decrease	USD	1,100	1,000	825	750
Q1	Hedge/Member	Mnth 1-2	Decrease	USD	1,000	1,000	750	750
TCO NG SWING (A1)								
A1	Spec		Decrease	USD	1,650	1,500	825	750
A1	Hedge/Member		Decrease	USD	1,500	1,500	750	750
TENN 800 LEG NAT GAS INDEX FUT (L4)								
L4	Spec	Mnths 1-2	Decrease	USD	3,685	3,350	825	750
L4	Hedge/Member	Mnths 1-2	Decrease	USD	3,350	3,350	750	750
TENNESSEE 500 LEG NG INDEX FUT (Y7)								
Y7	Spec	Mnths 1-2	Decrease	USD	1,925	1,750	825	750
Y7	Hedge/Member	Mnths 1-2	Decrease	USD	1,750	1,750	750	750
TENNESSEE 500 LEG NG SWING (T7)								
T7	Spec	All Months	Decrease	USD	1,760	1,600	825	750
T7	Hedge/Member	All Months	Decrease	USD	1,600	1,600	750	750
TENNESSEE 800 LEG NAT GAS SWING (W5)								
W5	Spec		Decrease	USD	1,100	1,000	825	750
W5	Hedge/Member		Decrease	USD	1,000	1,000	750	750
TENNESSEE ZONE 0 NG INDEX FUT (Q4)								
Q4	Spec	Mnth 1-2	Decrease	USD	880	800	825	750
Q4	Hedge/Member	Mnth 1-2	Decrease	USD	800	800	750	750
TENNESSEE ZONE 0 NG SWING (T4)								
T4	Spec	All Months	Decrease	USD	1,650	1,500	825	750
T4	Hedge/Member	All Months	Decrease	USD	1,500	1,500	750	750
TENNESSEE ZONE 0 BASIS FUT (NQ)								
NQ	Spec	Mnth 1	Decrease	USD	440	400	220	200
NQ	Hedge/Member	Mnth 1	Decrease	USD	400	400	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TETCO STX BASIS (TX)								
TX	Spec	Mth 1	Decrease	USD	220	200	110	100
TX	Hedge/Member	Mth 1	Decrease	USD	200	200	100	100
TX	Spec	Mth 2	Decrease	USD	66	60	61	55
TX	Hedge/Member	Mth 2	Decrease	USD	60	60	55	55
TX	Spec	Mths 3 - 6	Decrease	USD	61	55	50	45
TX	Hedge/Member	Mths 3 - 6	Decrease	USD	55	55	45	45
TX	Spec	Mths 7 - 12	Decrease	USD	61	55	50	45
TX	Hedge/Member	Mths 7 - 12	Decrease	USD	55	55	45	45
TX	Spec	Mths 13+	Decrease	USD	61	55	50	45
TX	Hedge/Member	Mths 13+	Decrease	USD	55	55	45	45
TEXAS EASTERN ZONE M-3 BASIS FUT (NX)								
NX	Spec	Mth 1	Decrease	USD	1,375	1,250	770	700
NX	Hedge/Member	Mth 1	Decrease	USD	1,250	1,250	700	700
NX	Spec	Mth 2	Decrease	USD	660	600	391	355
NX	Hedge/Member	Mth 2	Decrease	USD	600	600	355	355
NX	Spec	Winter 2014/2015	Decrease	USD	1,430	1,300	880	800
NX	Hedge/Member	Winter 2014/2015	Decrease	USD	1,300	1,300	800	800
NX	Spec	Apr 2015+	Decrease	USD	924	840	770	700
NX	Hedge/Member	Apr 2015+	Decrease	USD	840	840	700	700
TEXAS EASTERN ZONE M-3 SWING FUT (SX)								
SX	Spec		Decrease	USD	18,700	17,000	2,530	2,300
SX	Hedge/Member		Decrease	USD	17,000	17,000	2,300	2,300
TEXAS GAS ZONE SL BASIS FUT (TB)								
TB	Spec	Mnth 1	Decrease	USD	330	300	220	200
TB	Hedge/Member	Mnth 1	Decrease	USD	300	300	200	200
TB	Spec	Mnths 2+	Decrease	USD	330	300	165	150
TB	Hedge/Member	Mnths 2+	Decrease	USD	300	300	150	150
TEXAS GAS ZONE1 NG BASIS (9F)								
9F	Spec	Mnth 1	Decrease	USD	330	300	286	260
9F	Hedge/Member	Mnth 1	Decrease	USD	300	300	260	260
9F	Spec	Mnths 2+	Decrease	USD	330	300	275	250
9F	Hedge/Member	Mnths 2+	Decrease	USD	300	300	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TRANSCO ZONE 1 NG BASIS (8E)								
8E	Spec	Mnth 1	Decrease	USD	275	250	198	180
8E	Hedge/Member	Mnth 1	Decrease	USD	250	250	180	180
8E	Spec	Mnths 2+	Decrease	USD	275	250	176	160
8E	Hedge/Member	Mnths 2+	Decrease	USD	250	250	160	160
TRANSCO ZONE 3 BASIS (CZ)								
CZ	Spec	Mth 1	Decrease	USD	143	130	116	105
CZ	Hedge/Member	Mth 1	Decrease	USD	130	130	105	105
CZ	Spec	Mth 2	Decrease	USD	132	120	99	90
CZ	Hedge/Member	Mth 2	Decrease	USD	120	120	90	90
CZ	Spec	Mths 3 - 6	Decrease	USD	94	85	77	70
CZ	Hedge/Member	Mths 3 - 6	Decrease	USD	85	85	70	70
CZ	Spec	Mths 7 - 12	Decrease	USD	83	75	77	70
CZ	Hedge/Member	Mths 7 - 12	Decrease	USD	75	75	70	70
TRANSCO ZONE 5 GAS SWING FUT (TZ5)								
TZ5	Spec	All Months	Decrease	USD	6,600	6,000	2,200	2,000
TZ5	Hedge/Member	All Months	Decrease	USD	6,000	6,000	2,000	2,000
TRANSCO ZONE 6 BASIS FUT (NZ)								
NZ	Spec	Mnth 1	Decrease	USD	2,750	2,500	1,540	1,400
NZ	Hedge/Member	Mnth 1	Decrease	USD	2,500	2,500	1,400	1,400
NZ	Spec	Mnth 2	Decrease	USD	1,320	1,200	704	640
NZ	Hedge/Member	Mnth 2	Decrease	USD	1,200	1,200	640	640
NZ	Spec	Summer 2014	Decrease	USD	1,100	1,000	693	630
NZ	Hedge/Member	Summer 2014	Decrease	USD	1,000	1,000	630	630
NZ	Spec	Winter 2014/2015	Decrease	USD	2,200	2,000	1,540	1,400
NZ	Hedge/Member	Winter 2014/2015	Decrease	USD	2,000	2,000	1,400	1,400
NZ	Spec	Apr 2015+	Decrease	USD	1,760	1,600	1,430	1,300
NZ	Hedge/Member	Apr 2015+	Decrease	USD	1,600	1,600	1,300	1,300
TRANSCO ZONE 6 GAS SWING FUT (TZS)								
TZS	Spec	All Months	Decrease	USD	25,300	23,000	13,200	12,000
TZS	Hedge/Member	All Months	Decrease	USD	23,000	23,000	12,000	12,000
TRANSCO ZONE 6 INDEX (IT)								
IT	Spec	Mnth 1-2	Decrease	USD	66,000	60,000	3,300	3,000
IT	Hedge/Member	Mnth 1-2	Decrease	USD	60,000	60,000	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								
TRANSCO ZONE 6 NON NY BASIS FUT (TZ6)								
TZ6	Spec	Mnth 1	Decrease	USD	1,650	1,500	1,210	1,100
TZ6	Hedge/Member	Mnth 1	Decrease	USD	1,500	1,500	1,100	1,100
TZ6	Spec	Mnth 2	Decrease	USD	1,100	1,000	990	900
TZ6	Hedge/Member	Mnth 2	Decrease	USD	1,000	1,000	900	900
TZ6	Spec	Winter 2014/2015	Decrease	USD	2,750	2,500	1,650	1,500
TZ6	Hedge/Member	Winter 2014/2015	Decrease	USD	2,500	2,500	1,500	1,500
TRANSCO ZONE 6 SWING FUT (ST)								
ST	Spec	All Months	Decrease	USD	49,500	45,000	3,300	3,000
ST	Hedge/Member	All Months	Decrease	USD	45,000	45,000	3,000	3,000
TRANSCO ZONE4 BASIS FUT (TR)								
TR	Spec	Mnth 1	Decrease	USD	66	60	55	50
TR	Hedge/Member	Mnth 1	Decrease	USD	60	60	50	50
TR	Spec	Mnth 2	Decrease	USD	61	55	44	40
TR	Hedge/Member	Mnth 2	Decrease	USD	55	55	40	40
VENTURA BASIS FUT (PF)								
PF	Spec	Mnth 1	Decrease	USD	1,650	1,500	550	500
PF	Hedge/Member	Mnth 1	Decrease	USD	1,500	1,500	500	500
PF	Spec	Mnths 2-5	Decrease	USD	660	600	275	250
PF	Hedge/Member	Mnths 2-5	Decrease	USD	600	600	250	250
PF	Spec	Mnths 6+	Decrease	USD	374	340	165	150
PF	Hedge/Member	Mnths 6+	Decrease	USD	340	340	150	150
VENTURA INDEX FUTURE (VI)								
VI	Spec	Mnth 1-2	Decrease	USD	1,100	1,000	825	750
VI	Hedge/Member	Mnth 1-2	Decrease	USD	1,000	1,000	750	750
VENTURA SWING FUT (VS)								
VS	Spec		Decrease	USD	1,100	1,000	825	750
VS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
WAHA INDEX FUT (IY)								
IY	Spec	Mnth 1-2	Decrease	USD	880	800	825	750
IY	Hedge/Member	Mnth 1-2	Decrease	USD	800	800	750	750
WAHA SWING FUTURE (SY)								
SY	Spec	All Months	Decrease	USD	880	800	825	750
SY	Hedge/Member	All Months	Decrease	USD	800	800	750	750

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

WAHA TEXAS BASIS FUT (NW)

NW	Spec	Mnth 1	Decrease	USD	743	675	330	300
NW	Hedge/Member	Mnth 1	Decrease	USD	675	675	300	300
NW	Spec	Mnth 2	Decrease	USD	220	200	138	125
NW	Hedge/Member	Mnth 2	Decrease	USD	200	200	125	125
NW	Spec	Mnths 3-6	Decrease	USD	110	100	88	80
NW	Hedge/Member	Mnths 3-6	Decrease	USD	100	100	80	80
NW	Spec	Mnths 7-12	Decrease	USD	105	95	88	80
NW	Hedge/Member	Mnths 7-12	Decrease	USD	95	95	80	80
NW	Spec	Mnths 13+	Decrease	USD	99	90	77	70
NW	Hedge/Member	Mnths 13+	Decrease	USD	90	90	70	70

PETROLEUM CRACKS AND SPREADS - Outright Rates

CHICAGO UNL GAS PL VS RBOB SPR (3C)

3C	Spec	Mnth 2+	Increase	USD	5,225	4,750	6,600	6,000
3C	Hedge/Member	Mnth 2+	Increase	USD	4,750	4,750	6,000	6,000

LA JT(OPIS) VS. NY HRBR ULSD FUT (JS)

JS	Spec		Increase	USD	1,870	1,700	2,090	1,900
JS	Hedge/Member		Increase	USD	1,700	1,700	1,900	1,900

SINGAPORE JET KERO GASOIL FUT (RK)

RK	Spec	Mnth 1	Increase	USD	880	800	1,320	1,200
RK	Hedge/Member	Mnth 1	Increase	USD	800	800	1,200	1,200

WEATHER - Outright Rates

K5 DALLAS CDD FUTURES (K5)

K5	Spec		Increase	USD	9%	7%	11%	8%
K5	Hedge/Member		Increase	USD	7%	7%	8%	8%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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[Intra Spreads](#)

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
CRUDE OIL - Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 01-03 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			385	350
26	Hedge/Member		New	USD			350	350
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 01-03 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 01-03 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 01-03 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 01-03 (SYNCRUDE OIL LAST DAY FINANCIAL FUT)								
S26	Spec		New	USD			385	350
S26	Hedge/Member		New	USD			350	350
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 02-04 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			220	200
26	Hedge/Member		New	USD			200	200
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 02-04 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 02-04 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 02-04 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 02-04 (SYNCRUDE OIL LAST DAY FINANCIAL FUT)								
S26	Spec		New	USD			220	200
S26	Hedge/Member		New	USD			200	200
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			83	75
26	Hedge/Member		New	USD			75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	220	200	83	75
CL	Hedge/Member		Decrease	USD	200	200	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	220	200	83	75
CLL	Hedge/Member		Decrease	USD	200	200	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	220	200	83	75
CLS	Hedge/Member		Decrease	USD	200	200	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	220	200	83	75
CLT	Hedge/Member		Decrease	USD	200	200	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	220	200	83	75
XCT	Hedge/Member		Decrease	USD	200	200	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			83	75
S26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 04-06 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			110	100
26	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 04-06 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 04-06 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 04-06 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 04-06 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			110	100
S26	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 05-07 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			83	75
26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 05-07 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 05-07 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	99	90	83	75
CL	Hedge/Member		Decrease	USD	90	90	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 05-07 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	99	90	83	75
CLL	Hedge/Member		Decrease	USD	90	90	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 05-07 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	99	90	83	75
CLS	Hedge/Member		Decrease	USD	90	90	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 05-07 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	99	90	83	75
CLT	Hedge/Member		Decrease	USD	90	90	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 05-07 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 05-07 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 05-07 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	99	90	83	75
XCT	Hedge/Member		Decrease	USD	90	90	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 05-07 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			83	75
S26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 06-08 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			83	75
26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 06-08 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 06-08 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 06-08 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 06-08 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			83	75
S26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 07-09 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			83	75
26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 07-09 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 07-09 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	99	90	83	75
CL	Hedge/Member		Decrease	USD	90	90	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 07-09 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	99	90	83	75
CLL	Hedge/Member		Decrease	USD	90	90	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 07-09 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	99	90	83	75
CLS	Hedge/Member		Decrease	USD	90	90	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 07-09 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	99	90	83	75
CLT	Hedge/Member		Decrease	USD	90	90	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 07-09 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 07-09 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 07-09 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	99	90	83	75
XCT	Hedge/Member		Decrease	USD	90	90	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 07-09 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			83	75
S26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 08-10 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			83	75
26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 08-10 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 08-10 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	66	60	83	75
CL	Hedge/Member		Increase	USD	60	60	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 08-10 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	66	60	83	75
CLL	Hedge/Member		Increase	USD	60	60	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 08-10 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	66	60	83	75
CLS	Hedge/Member		Increase	USD	60	60	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 08-10 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	66	60	83	75
CLT	Hedge/Member		Increase	USD	60	60	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 08-10 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 08-10 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 08-10 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	66	60	83	75
XCT	Hedge/Member		Increase	USD	60	60	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 08-10 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			83	75
S26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 09-11 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			83	75
26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 09-11 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 09-11 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 09-11 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 09-11 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 09-11 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 09-11 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 09-11 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 09-11 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 09-11 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			83	75
S26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			83	75
26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	28	25	83	75
CL	Hedge/Member		Increase	USD	25	25	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	28	25	83	75
CLL	Hedge/Member		Increase	USD	25	25	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	28	25	83	75
CLS	Hedge/Member		Increase	USD	25	25	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	28	25	83	75
CLT	Hedge/Member		Increase	USD	25	25	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	28	25	83	75
XCT	Hedge/Member		Increase	USD	25	25	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			83	75
S26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			83	75
26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	66	60	83	75
CL	Hedge/Member		Increase	USD	60	60	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	66	60	83	75
CLL	Hedge/Member		Increase	USD	60	60	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	66	60	83	75
CLS	Hedge/Member		Increase	USD	60	60	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	66	60	83	75
CLT	Hedge/Member		Increase	USD	60	60	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	66	60	83	75
XCT	Hedge/Member		Increase	USD	60	60	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			83	75
S26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 12-14 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 13-15 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 14-16 (SYNCRUDE OIL LAST DAY FINANCIAL FUT)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 15-17 (SYNCRUDE OIL LAST DAY FINANCIAL FUT)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 16-18 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 17-19 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 18-20 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 19-21 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20-22 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20-22 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20-22 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20-22 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20-22 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20-22 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20-22 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20-22 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20-22 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 20-22 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 21-23 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 22-24 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 23-25 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 24-26 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 25-27 (SYNCRUDE OIL LAST DAY FINANCIAL FUT)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 26-28 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 27-29 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 28-30 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 29-31 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 30-32 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 31-33 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 32-34 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 33-35 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 34-36 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 35-37 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	66	60	55	50
CL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	66	60	55	50
CLL	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	66	60	55	50
CLS	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	66	60	55	50
CLT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	66	60	55	50
XCT	Hedge/Member		Decrease	USD	60	60	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 36-38 (SYNCRUDE OIL LAST DAY FINANCIAL FUT)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 37-39 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 37-39 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 37-39 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			55	50
CL	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 37-39 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			55	50
CLL	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 37-39 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			55	50
CLS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 37-39 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			55	50
CLT	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 37-39 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 37-39 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 37-39 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			55	50
XCT	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 37-39 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 38-40 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 38-40 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 38-40 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			55	50
CL	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 38-40 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			55	50
CLL	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 38-40 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			55	50
CLS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 38-40 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			55	50
CLT	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 38-40 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 38-40 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 38-40 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			55	50
XCT	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 38-40 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 39-41 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 39-41 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 39-41 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			55	50
CL	Hedge/Member		New	USD			50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 39-41 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			55	50
CLL	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 39-41 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			55	50
CLS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 39-41 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			55	50
CLT	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 39-41 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 39-41 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 39-41 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			55	50
XCT	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 39-41 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 40-42 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 40-42 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 40-42 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			55	50
CL	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 40-42 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			55	50
CLL	Hedge/Member		New	USD			50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 40-42 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			55	50
CLS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 40-42 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			55	50
CLT	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 40-42 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 40-42 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 40-42 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			55	50
XCT	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 40-42 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 41-43 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 41-43 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 41-43 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			55	50
CL	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 41-43 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			55	50
CLL	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 41-43 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			55	50
CLS	Hedge/Member		New	USD			50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 41-43 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			55	50
CLT	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 41-43 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 41-43 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 41-43 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			55	50
XCT	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 41-43 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 42-44 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			55	50
26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 42-44 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		New	USD			55	50
WS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 42-44 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		New	USD			55	50
CL	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 42-44 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		New	USD			55	50
CLL	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 42-44 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		New	USD			55	50
CLS	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 42-44 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		New	USD			55	50
CLT	Hedge/Member		New	USD			50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 42-44 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		New	USD			28	25
QM	Hedge/Member		New	USD			25	25
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 42-44 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		New	USD			0	0
MCL	Hedge/Member		New	USD			0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 42-44 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		New	USD			55	50
XCT	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 42-44 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			55	50
S26	Hedge/Member		New	USD			50	50
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2014, Dec 2015, Dec 2016 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			1,210	1,100
26	Hedge/Member		New	USD			1,100	1,100
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2014, Dec 2015, Dec 2016 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			1,210	1,100
S26	Hedge/Member		New	USD			1,100	1,100
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2015, Dec 2016, Dec 2017 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			440	400
26	Hedge/Member		New	USD			400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2015, Dec 2016, Dec 2017 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	550	500	440	400
CL	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2015, Dec 2016, Dec 2017 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	550	500	440	400
CLL	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2015, Dec 2016, Dec 2017 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	550	500	440	400
CLS	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2015, Dec 2016, Dec 2017 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	550	500	440	400
CLT	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								
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2015, Dec 2016, Dec 2017 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	550	500	440	400
XCT	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2015, Dec 2016, Dec 2017 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			440	400
S26	Hedge/Member		New	USD			400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2016, Dec 2017, Dec 2018 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			440	400
26	Hedge/Member		New	USD			400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2016, Dec 2017, Dec 2018 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	550	500	440	400
CL	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2016, Dec 2017, Dec 2018 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	550	500	440	400
CLL	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2016, Dec 2017, Dec 2018 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	550	500	440	400
CLS	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2016, Dec 2017, Dec 2018 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	550	500	440	400
CLT	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2016, Dec 2017, Dec 2018 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	550	500	440	400
XCT	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2016, Dec 2017, Dec 2018 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			440	400
S26	Hedge/Member		New	USD			400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2017, Dec 2018, Dec 2019 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			440	400
26	Hedge/Member		New	USD			400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2017, Dec 2018, Dec 2019 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	550	500	440	400
CL	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								
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2017, Dec 2018, Dec 2019 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	550	500	440	400
CLL	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2017, Dec 2018, Dec 2019 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	550	500	440	400
CLS	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2017, Dec 2018, Dec 2019 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	550	500	440	400
CLT	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2017, Dec 2018, Dec 2019 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	550	500	440	400
XCT	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2017, Dec 2018, Dec 2019 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			440	400
S26	Hedge/Member		New	USD			400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2018, Dec 2019, Dec 2020 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			440	400
26	Hedge/Member		New	USD			400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2018, Dec 2019, Dec 2020 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	550	500	440	400
CL	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2018, Dec 2019, Dec 2020 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	550	500	440	400
CLL	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2018, Dec 2019, Dec 2020 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	550	500	440	400
CLS	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2018, Dec 2019, Dec 2020 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	550	500	440	400
CLT	Hedge/Member		Decrease	USD	500	500	400	400
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2018, Dec 2019, Dec 2020 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	550	500	440	400
XCT	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								
Light Sweet Crude Oil (CL) - Annual Butterfly Dec 2018, Dec 2019, Dec 2020 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			440	400
S26	Hedge/Member		New	USD			400	400
Light Sweet Crude Oil (CL) - Quarterly Butterfly Dec 2014, Mar 2015, Jun 2015 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			165	150
26	Hedge/Member		New	USD			150	150
Light Sweet Crude Oil (CL) - Quarterly Butterfly Dec 2014, Mar 2015, Jun 2015 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			165	150
S26	Hedge/Member		New	USD			150	150
Light Sweet Crude Oil (CL) - Quarterly Butterfly Dec 2015, Mar 2016, Jun 2016 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			110	100
26	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Dec 2015, Mar 2016, Jun 2016 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			110	100
S26	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Jun 2015, Sep 2015, Dec 2015 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			110	100
26	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Jun 2015, Sep 2015, Dec 2015 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	275	250	110	100
CL	Hedge/Member		Decrease	USD	250	250	100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Jun 2015, Sep 2015, Dec 2015 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	275	250	110	100
CLL	Hedge/Member		Decrease	USD	250	250	100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Jun 2015, Sep 2015, Dec 2015 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	275	250	110	100
CLS	Hedge/Member		Decrease	USD	250	250	100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Jun 2015, Sep 2015, Dec 2015 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	275	250	110	100
CLT	Hedge/Member		Decrease	USD	250	250	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Quarterly Butterfly Jun 2015, Sep 2015, Dec 2015 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	275	250	110	100
XCT	Hedge/Member		Decrease	USD	250	250	100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Jun 2015, Sep 2015, Dec 2015 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			110	100
S26	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Jun 2016, Sep 2016, Dec 2016 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			110	100
26	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Jun 2016, Sep 2016, Dec 2016 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			110	100
S26	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Mar 2015, Jun 2015, Sep 2015 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			83	75
26	Hedge/Member		New	USD			75	75
Light Sweet Crude Oil (CL) - Quarterly Butterfly Mar 2015, Jun 2015, Sep 2015 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	110	100	83	75
CL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - Quarterly Butterfly Mar 2015, Jun 2015, Sep 2015 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	110	100	83	75
CLL	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - Quarterly Butterfly Mar 2015, Jun 2015, Sep 2015 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	110	100	83	75
CLS	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - Quarterly Butterfly Mar 2015, Jun 2015, Sep 2015 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - Quarterly Butterfly Mar 2015, Jun 2015, Sep 2015 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	110	100	83	75
XCT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - Quarterly Butterfly Mar 2015, Jun 2015, Sep 2015 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			83	75
S26	Hedge/Member		New	USD			75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Quarterly Butterfly Mar 2016, Jun 2016, Sep 2016 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			110	100
26	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Mar 2016, Jun 2016, Sep 2016 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	220	200	110	100
CL	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Mar 2016, Jun 2016, Sep 2016 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	220	200	110	100
CLL	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Mar 2016, Jun 2016, Sep 2016 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	220	200	110	100
CLS	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Mar 2016, Jun 2016, Sep 2016 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	220	200	110	100
CLT	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Mar 2016, Jun 2016, Sep 2016 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	220	200	110	100
XCT	Hedge/Member		Decrease	USD	200	200	100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Mar 2016, Jun 2016, Sep 2016 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			110	100
S26	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Sep 2014, Dec 2014, Mar 2015 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			385	350
26	Hedge/Member		New	USD			350	350
Light Sweet Crude Oil (CL) - Quarterly Butterfly Sep 2014, Dec 2014, Mar 2015 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	165	150	385	350
CL	Hedge/Member		Increase	USD	150	150	350	350
Light Sweet Crude Oil (CL) - Quarterly Butterfly Sep 2014, Dec 2014, Mar 2015 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	165	150	385	350
CLL	Hedge/Member		Increase	USD	150	150	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Quarterly Butterfly Sep 2014, Dec 2014, Mar 2015 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	165	150	385	350
CLS	Hedge/Member		Increase	USD	150	150	350	350
Light Sweet Crude Oil (CL) - Quarterly Butterfly Sep 2014, Dec 2014, Mar 2015 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	165	150	385	350
CLT	Hedge/Member		Increase	USD	150	150	350	350
Light Sweet Crude Oil (CL) - Quarterly Butterfly Sep 2014, Dec 2014, Mar 2015 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	165	150	385	350
XCT	Hedge/Member		Increase	USD	150	150	350	350
Light Sweet Crude Oil (CL) - Quarterly Butterfly Sep 2014, Dec 2014, Mar 2015 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			385	350
S26	Hedge/Member		New	USD			350	350
Light Sweet Crude Oil (CL) - Quarterly Butterfly Sep 2015, Dec 2015, Mar 2016 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			110	100
26	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - Quarterly Butterfly Sep 2015, Dec 2015, Mar 2016 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			110	100
S26	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2014, Jun 2015, Dec 2015 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			110	100
26	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2014, Jun 2015, Dec 2015 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Decrease	USD	330	300	110	100
CL	Hedge/Member		Decrease	USD	300	300	100	100
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2014, Jun 2015, Dec 2015 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Decrease	USD	330	300	110	100
CLL	Hedge/Member		Decrease	USD	300	300	100	100
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2014, Jun 2015, Dec 2015 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Decrease	USD	330	300	110	100
CLS	Hedge/Member		Decrease	USD	300	300	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2014, Jun 2015, Dec 2015 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	330	300	110	100
CLT	Hedge/Member		Decrease	USD	300	300	100	100
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2014, Jun 2015, Dec 2015 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Decrease	USD	330	300	110	100
XCT	Hedge/Member		Decrease	USD	300	300	100	100
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2014, Jun 2015, Dec 2015 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			110	100
S26	Hedge/Member		New	USD			100	100
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2015, Jun 2016, Dec 2016 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			440	400
26	Hedge/Member		New	USD			400	400
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2015, Jun 2016, Dec 2016 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			440	400
S26	Hedge/Member		New	USD			400	400
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2016, Jun 2017, Dec 2017 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			275	250
26	Hedge/Member		New	USD			250	250
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2016, Jun 2017, Dec 2017 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			275	250
S26	Hedge/Member		New	USD			250	250
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2017, Jun 2018, Dec 2018 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			330	300
26	Hedge/Member		New	USD			300	300
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2017, Jun 2018, Dec 2018 (SYNCRUDE OIL LAST DAY FINANCIAL)								
S26	Spec		New	USD			330	300
S26	Hedge/Member		New	USD			300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2018, Jun 2019, Dec 2019 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			275	250
26	Hedge/Member		New	USD			250	250
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2018, Jun 2019, Dec 2019 (SYNCRUDE OIL LAST DAY FINANCIAL FUT)								
S26	Spec		New	USD			275	250
S26	Hedge/Member		New	USD			250	250
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2019, Jun 2020, Dec 2020 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			275	250
26	Hedge/Member		New	USD			250	250
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Dec 2019, Jun 2020, Dec 2020 (SYNCRUDE OIL LAST DAY FINANCIAL FUT)								
S26	Spec		New	USD			275	250
S26	Hedge/Member		New	USD			250	250
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Jun 2014, Dec 2014, Jun 2015 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			330	300
26	Hedge/Member		New	USD			300	300
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Jun 2014, Dec 2014, Jun 2015 (SYNCRUDE OIL LAST DAY FINANCIAL FUT)								
S26	Spec		New	USD			330	300
S26	Hedge/Member		New	USD			300	300
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Jun 2015, Dec 2015, Jun 2016 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			275	250
26	Hedge/Member		New	USD			250	250
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Jun 2015, Dec 2015, Jun 2016 (SYNCRUDE OIL LAST DAY FINANCIAL FUT)								
S26	Spec		New	USD			275	250
S26	Hedge/Member		New	USD			250	250
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Jun 2016, Dec 2016, Jun 2017 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			275	250
26	Hedge/Member		New	USD			250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Jun 2016, Dec 2016, Jun 2017 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			275	250
S26	Hedge/Member		New	USD			250	250
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Jun 2017, Dec 2017, Jun 2018 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			275	250
26	Hedge/Member		New	USD			250	250
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Jun 2017, Dec 2017, Jun 2018 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			275	250
S26	Hedge/Member		New	USD			250	250
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Jun 2018, Dec 2018, Jun 2019 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			275	250
26	Hedge/Member		New	USD			250	250
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Jun 2018, Dec 2018, Jun 2019 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			275	250
S26	Hedge/Member		New	USD			250	250
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Jun 2019, Dec 2019, Jun 2020 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		New	USD			275	250
26	Hedge/Member		New	USD			250	250
Light Sweet Crude Oil (CL) - Semi-Annual Butterfly Jun 2019, Dec 2019, Jun 2020 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		New	USD			275	250
S26	Hedge/Member		New	USD			250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
FX - Intra Spreads								
Australian Dollar (AD) - Contracts 1-4 vs. 1-4 (AUSTRALIAN DOLLAR FUTURES)								
AD	Spec		Increase	USD	44	40	44	40
AD	Hedge/Member		Increase	USD	40	40	40	40
Australian Dollar (AD) - Contracts 1-4 vs. 1-4 (E-MICRO AUD/USD FUTURES)								
M6A	Spec		Increase	USD	4	4	4	4
M6A	Hedge/Member		Increase	USD	44	4	4	4
Australian Dollar (AD) - Contracts 1-4 vs. 9+ (AUSTRALIAN DOLLAR FUTURES)								
AD	Spec		Increase	USD	44	40	275	250
AD	Hedge/Member		Increase	USD	40	40	250	250
Australian Dollar (AD) - Contracts 1-4 vs. 9+ (E-MICRO AUD/USD FUTURES)								
M6A	Spec		Increase	USD	4	4	28	25
M6A	Hedge/Member		Increase	USD	44	4	25	25
Australian Dollar (AD) - Contracts 5-8 vs. 5-8 (AUSTRALIAN DOLLAR FUTURES)								
AD	Spec		Increase	USD	44	40	88	80
AD	Hedge/Member		Increase	USD	40	40	80	80
Australian Dollar (AD) - Contracts 5-8 vs. 5-8 (E-MICRO AUD/USD FUTURES)								
M6A	Spec		Increase	USD	4	4	9	8
M6A	Hedge/Member		Increase	USD	4	4	8	8
Australian Dollar (AD) - Contracts 5-8 vs. 9+ (AUSTRALIAN DOLLAR FUTURES)								
AD	Spec		Increase	USD	44	40	275	250
AD	Hedge/Member		Increase	USD	40	40	250	250
Australian Dollar (AD) - Contracts 5-8 vs. 9+ (E-MICRO AUD/USD FUTURES)								
M6A	Spec		Increase	USD	4	4	28	25
M6A	Hedge/Member		Increase	USD	4	4	25	25
Australian Dollar (AD) - Contracts 9+ vs. 9+ (AUSTRALIAN DOLLAR FUTURES)								
AD	Spec		Increase	USD	44	40	275	250
AD	Hedge/Member		Increase	USD	40	40	250	250
Australian Dollar (AD) - Contracts 9+ vs. 9+ (E-MICRO AUD/USD FUTURES)								
M6A	Spec		Increase	USD	4	4	28	25
M6A	Hedge/Member		Increase	USD	4	4	25	25
Australian Dollar (AD) - Contracts 1-4 vs. 5-8 (AUSTRALIAN DOLLAR FUTURES)								
AD	Hedge/Member		Increase	USD	44	40	88	80
AD	Hedge/Member		Increase	USD	40	40	80	80

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Australian Dollar (AD) - Contracts 1-4 vs. 5-8 (E-MICRO AUD/USD FUTURES)								
M6A	Spec		Increase	USD	4	4	9	8
M6A	Hedge/Member		Increase	USD	44	4	8	8
British Pound (BP) - Contracts 1-4 vs. 1-4 (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	44	40	44	40
BP	Hedge/Member		Increase	USD	40		40	40
British Pound (BP) - Contracts 1-4 vs. 1-4 (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	4	4	4	4
M6B	Hedge/Member		Increase	USD	4	4	4	4
British Pound (BP) - Contracts 1-4 vs. 5-8 (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	44	40	88	80
BP	Hedge/Member		Increase	USD	40	40	80	80
British Pound (BP) - Contracts 1-4 vs. 5-8 (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	4	4	9	8
M6B	Hedge/Member		Increase	USD	4	4	8	8
British Pound (BP) - Contracts 1-4 vs. 9+ (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	44	40	220	200
BP	Hedge/Member		Increase	USD	40	40	200	200
British Pound (BP) - Contracts 1-4 vs. 9+ (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	4	4	22	20
M6B	Hedge/Member		Increase	USD	4	4	20	20
British Pound (BP) - Contracts 5-8 vs. 5-8 (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	44	40	88	80
BP	Hedge/Member		Increase	USD	40	40	80	80
British Pound (BP) - Contracts 5-8 vs. 5-8 (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	4	4	9	8
M6B	Hedge/Member		Increase	USD	4	4	8	8
British Pound (BP) - Contracts 5-8 vs. 9+ (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	44	40	220	200
BP	Hedge/Member		Increase	USD	40	40	200	200
British Pound (BP) - Contracts 5-8 vs. 9+ (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	4	4	22	20
M6B	Hedge/Member		Increase	USD	4	4	20	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
British Pound (BP) - Contracts 9+ vs. 9+ (BRITISH POUND FUTURES)								
BP	Spec		Increase	USD	44	40	220	200
BP	Hedge/Member		Increase	USD	40	40	200	200
British Pound (BP) - Contracts 9+ vs. 9+ (E-MICRO GBP/USD FUTURES)								
M6B	Spec		Increase	USD	4	4	22	20
M6B	Hedge/Member		Increase	USD	4	4	20	20
Canadian Dollar (CD) - Contracts 1-4 vs. 1-4 (CANADIAN DOLLAR FUTURES)								
CD	Spec		Increase	USD	44	40	44	40
CD	Hedge/Member		Increase	USD	40	40	40	40
Canadian Dollar (CD) - Contracts 1-4 vs. 1-4 (E-MICRO CAD/USD FUTURES)								
MCD	Spec		Increase	USD	4	4	4	4
MCD	Hedge/Member		Increase	USD	4	4	4	4
Canadian Dollar (CD) - Contracts 1-4 vs. 5-8 (CANADIAN DOLLAR FUTURES)								
CD	Spec		Increase	USD	44	40	88	80
CD	Hedge/Member		Increase	USD	40	40	80	80
Canadian Dollar (CD) - Contracts 1-4 vs. 5-8 (E-MICRO CAD/USD FUTURES)								
MCD	Spec		Increase	USD	4	4	9	8
MCD	Hedge/Member		Increase	USD	4	4	8	8
Canadian Dollar (CD) - Contracts 1-4 vs. 9+ (CANADIAN DOLLAR FUTURES)								
CD	Spec		Increase	USD	44	40	275	250
CD	Hedge/Member		Increase	USD	40	40	250	250
Canadian Dollar (CD) - Contracts 1-4 vs. 9+ (E-MICRO CAD/USD FUTURES)								
MCD	Spec		Increase	USD	4	4	28	25
MCD	Hedge/Member		Increase	USD	4	4	25	25
Canadian Dollar (CD) - Contracts 5-8 vs. 5-8 (CANADIAN DOLLAR FUTURES)								
CD	Spec		Increase	USD	44	40	88	80
CD	Hedge/Member		Increase	USD	40	40	80	80
Canadian Dollar (CD) - Contracts 5-8 vs. 5-8 (E-MICRO CAD/USD FUTURES)								
MCD	Spec		Increase	USD	4	4	9	8
MCD	Hedge/Member		Increase	USD	4	4	8	8
Canadian Dollar (CD) - Contracts 5-8 vs. 9+ (CANADIAN DOLLAR FUTURES)								
CD	Spec		Increase	USD	44	40	275	250
CD	Hedge/Member		Increase	USD	40	40	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Canadian Dollar (CD) - Contracts 5-8 vs. 9+ (E-MICRO CAD/USD FUTURES)								
MCD	Spec		Increase	USD	4	4	28	25
MCD	Hedge/Member		Increase	USD	4	4	25	25
Canadian Dollar (CD) - Contracts 9+ vs. 9+ (CANADIAN DOLLAR FUTURES)								
CD	Spec		Increase	USD	44	40	275	250
CD	Hedge/Member		Increase	USD	40	40	250	250
Canadian Dollar (CD) - Contracts 9+ vs. 9+ (E-MICRO CAD/USD FUTURES)								
MCD	Spec		Increase	USD	4	4	28	25
MCD	Hedge/Member		Increase	USD	4	4	25	25
Czech Koruna (CZ) - All Months (CZECH KORUNA FUTURES)								
CZ	Spec		Increase	USD	248	225	330	300
CZ	Hedge/Member		Increase	USD	225	225	300	300
Euro FX (EC) - Contracts 1-4 vs. 1-4 (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	4	4	4	4
M6E	Hedge/Member		Increase	USD	4	4	4	4
Euro FX (EC) - Contracts 1-4 vs. 1-4 (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	22	20	22	20
E7	Hedge/Member		Increase	USD	20	20	20	20
Euro FX (EC) - Contracts 1-4 vs. 1-4 (EURO FUTURE)								
EC	Spec		Increase	USD	44	40	44	40
EC	Hedge/Member		Increase	USD	40	40	40	40
Euro FX (EC) - Contracts 1-4 vs. 5-8 (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	4	4	9	8
M6E	Hedge/Member		Increase	USD	4	4	8	8
Euro FX (EC) - Contracts 1-4 vs. 5-8 (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	22	20	44	40
E7	Hedge/Member		Increase	USD	20	20	40	40
Euro FX (EC) - Contracts 1-4 vs. 5-8 (EURO FUTURE)								
EC	Spec		Increase	USD	44	40	88	80
EC	Hedge/Member		Increase	USD	40	40	80	80
Euro FX (EC) - Contracts 1-4 vs. 9+ (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	4	4	22	20
M6E	Hedge/Member		Increase	USD	4	4	20	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Euro FX (EC) - Contracts 1-4 vs. 9+ (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	22	20	110	100
E7	Hedge/Member		Increase	USD	20	20	100	100
Euro FX (EC) - Contracts 1-4 vs. 9+ (EURO FUTURE)								
EC	Spec		Increase	USD	44	40	220	200
EC	Hedge/Member		Increase	USD	40	40	200	200
Euro FX (EC) - Contracts 5-8 vs. 5-8 (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	4	4	9	8
M6E	Hedge/Member		Increase	USD	4	4	8	8
Euro FX (EC) - Contracts 5-8 vs. 5-8 (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	22	20	44	40
E7	Hedge/Member		Increase	USD	20	20	40	40
Euro FX (EC) - Contracts 5-8 vs. 5-8 (EURO FUTURE)								
EC	Spec		Increase	USD	44	40	88	80
EC	Hedge/Member		Increase	USD	40	40	80	80
Euro FX (EC) - Contracts 5-8 vs. 9+ (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	4	4	22	20
M6E	Hedge/Member		Increase	USD	4	4	20	20
Euro FX (EC) - Contracts 5-8 vs. 9+ (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	22	20	110	100
E7	Hedge/Member		Increase	USD	20	20	100	100
Euro FX (EC) - Contracts 5-8 vs. 9+ (EURO FUTURE)								
EC	Spec		Increase	USD	44	40	220	200
EC	Hedge/Member		Increase	USD	40	40	200	200
Euro FX (EC) - Contracts 9+ vs. 9+ (E-MICRO EUR/USD FUTURES)								
M6E	Spec		Increase	USD	4	4	22	20
M6E	Hedge/Member		Increase	USD	4	4	20	20
Euro FX (EC) - Contracts 9+ vs. 9+ (E-MINI EURO FX FUTURE)								
E7	Spec		Increase	USD	22	20	110	100
E7	Hedge/Member		Increase	USD	20	20	100	100
Euro FX (EC) - Contracts 9+ vs. 9+ (EURO FUTURE)								
EC	Spec		Increase	USD	44	40	220	200
EC	Hedge/Member		Increase	USD	40	40	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Japanese Yen (JY) - Contract 1-4 vs. 1-4 (E-MICRO JPY/USD)								
MJY	Spec		Increase	USD	13	12	13	12
MJY	Hedge/Member		Increase	USD	12	12	12	12
Japanese Yen (JY) - Contract 1-4 vs. 1-4 (E-MINI J-YEN FUTURE)								
J7	Spec		Increase	USD	66	60	66	60
J7	Hedge/Member		Increase	USD	60	60	60	60
Japanese Yen (JY) - Contract 1-4 vs. 1-4 (JAPANESE YEN FUTURES)								
JY	Spec		Increase	USD	132	120	132	120
JY	Hedge/Member		Increase	USD	120	120	120	120
Japanese Yen (JY) - Contract 1-4 vs. 5-8 (E-MICRO JPY/USD)								
MJY	Spec		Increase	USD	13	12	13	12
MJY	Hedge/Member		Increase	USD	12	12	12	12
Japanese Yen (JY) - Contract 1-4 vs. 5-8 (E-MINI J-YEN FUTURE)								
J7	Spec		Increase	USD	66	60	66	60
J7	Hedge/Member		Increase	USD	60	60	60	60
Japanese Yen (JY) - Contract 1-4 vs. 5-8 (JAPANESE YEN FUTURES)								
JY	Spec		Increase	USD	132	120	132	120
JY	Hedge/Member		Increase	USD	120	120	120	120
Japanese Yen (JY) - Contract 1-4 vs. 9+ (E-MICRO JPY/USD)								
MJY	Spec		Increase	USD	13	12	33	30
MJY	Hedge/Member		Increase	USD	12	12	30	30
Japanese Yen (JY) - Contract 1-4 vs. 9+ (E-MINI J-YEN FUTURE)								
J7	Spec		Increase	USD	66	60	165	150
J7	Hedge/Member		Increase	USD	60	60	150	150
Japanese Yen (JY) - Contract 1-4 vs. 9+ (JAPANESE YEN FUTURES)								
JY	Spec		Increase	USD	132	120	330	300
JY	Hedge/Member		Increase	USD	120	120	300	300
Japanese Yen (JY) - Contracts 5-8 vs. 5-8 (E-MICRO JPY/USD)								
MJY	Spec		Increase	USD	13	12	13	12
MJY	Hedge/Member		Increase	USD	12	12	12	12
Japanese Yen (JY) - Contracts 5-8 vs. 5-8 (E-MINI J-YEN FUTURE)								
J7	Spec		Increase	USD	66	60	66	60
J7	Hedge/Member		Increase	USD	60	60	60	60

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Japanese Yen (JY) - Contracts 5-8 vs. 5-8 (JAPANESE YEN FUTURES)								
JY	Spec		Increase	USD	132	120	132	120
JY	Hedge/Member		Increase	USD	120	120	120	120
Japanese Yen (JY) - Contracts 5-8 vs. 9+ (E-MICRO JPY/USD)								
MJY	Spec		Increase	USD	13	12	33	30
MJY	Hedge/Member		Increase	USD	12	12	30	30
Japanese Yen (JY) - Contracts 5-8 vs. 9+ (E-MINI J-YEN FUTURE)								
J7	Spec		Increase	USD	66	60	165	150
J7	Hedge/Member		Increase	USD	60	60	150	150
Japanese Yen (JY) - Contracts 5-8 vs. 9+ (JAPANESE YEN FUTURES)								
JY	Spec		Increase	USD	132	120	330	300
JY	Hedge/Member		Increase	USD	120	120	300	300
Japanese Yen (JY) - Contracts 9+ vs. 9+ (E-MICRO JPY/USD)								
MJY	Spec		Increase	USD	13	12	33	30
MJY	Hedge/Member		Increase	USD	12	12	30	30
Japanese Yen (JY) - Contracts 9+ vs. 9+ (E-MINI J-YEN FUTURE)								
J7	Spec		Increase	USD	66	60	165	150
J7	Hedge/Member		Increase	USD	60	60	150	150
Japanese Yen (JY) - Contracts 9+ vs. 9+ (JAPANESE YEN FUTURES)								
JY	Spec		Increase	USD	132	120	330	300
JY	Hedge/Member		Increase	USD	120	120	300	300
New Zealand Dollar (NE) - All Months (NEW ZEALAND FUTURES)								
NE	Spec		Increase	USD	44	40	88	80
NE	Hedge/Member		Increase	USD	40	40	80	80
South African Rand - All Months (AFRICAN RAND FUTURES)								
RA	Spec		Increase	USD	165	150	275	250
RA	Hedge/Member		Increase	USD	150	150	250	250
Swedish Krona - All Months (SKR/USD CROSS RATE FUTURES)								
SE	Spec		Increase	USD	193	175	330	300
SE	Hedge/Member		Increase	USD	175	175	300	300
Swiss Franc (SF) - Contracts 1-4 vs. 1-4 (E-MICRO CHF/USD FUTURES)								
MSF	Spec		Increase	USD	13	12	13	12
MSF	Hedge/Member		Increase	USD	12	12	12	12

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Swiss Franc (SF) - Contracts 1-4 vs. 1-4 (SWISS FRANC FUTURES)								
SF	Spec		Increase	USD	132	120	132	120
SF	Hedge/Member		Increase	USD	120	120	120	120
Swiss Franc (SF) - Contracts 1-4 vs. 5-8 (E-MICRO CHF/USD FUTURES)								
MSF	Spec		Increase	USD	13	12	13	12
MSF	Hedge/Member		Increase	USD	12	12	12	12
Swiss Franc (SF) - Contracts 1-4 vs. 5-8 (SWISS FRANC FUTURES)								
SF	Spec		Increase	USD	132	120	132	120
SF	Hedge/Member		Increase	USD	120	120	120	120
Swiss Franc (SF) - Contracts 1-4 vs. 9+ (E-MICRO CHF/USD FUTURES)								
MSF	Spec		Increase	USD	13	12	33	30
MSF	Hedge/Member		Increase	USD	12	12	30	30
Swiss Franc (SF) - Contracts 1-4 vs. 9+ (SWISS FRANC FUTURES)								
SF	Spec		Increase	USD	132	120	330	300
SF	Hedge/Member		Increase	USD	120	120	300	300
Swiss Franc (SF) - Contracts 5-8 vs. 5-8 (E-MICRO CHF/USD FUTURES)								
MSF	Spec		Increase	USD	13	12	13	12
MSF	Hedge/Member		Increase	USD	12	12	12	12
Swiss Franc (SF) - Contracts 5-8 vs. 5-8 (SWISS FRANC FUTURES)								
SF	Spec		Increase	USD	132	120	132	120
SF	Hedge/Member		Increase	USD	120	120	120	120
Swiss Franc (SF) - Contracts 5-8 vs. 9+ (E-MICRO CHF/USD FUTURES)								
MSF	Spec		Increase	USD	13	12	33	30
MSF	Hedge/Member		Increase	USD	12	12	30	30
Swiss Franc (SF) - Contracts 5-8 vs. 9+ (SWISS FRANC FUTURES)								
SF	Spec		Increase	USD	132	120	330	300
SF	Hedge/Member		Increase	USD	120	120	300	300
Swiss Franc (SF) - Contracts 9+ vs. 9+ (E-MICRO CHF/USD FUTURES)								
MSF	Spec		Increase	USD	13	12	33	30
MSF	Hedge/Member		Increase	USD	12	12	30	30
Swiss Franc (SF) - Contracts 9+ vs. 9+ (SWISS FRANC FUTURES)								
SF	Spec		Increase	USD	132	120	330	300
SF	Hedge/Member		Increase	USD	120	120	300	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

Turkish Lira FX (USD) - All months (U.S. DOLLAR TURKISH LIRA FUTURES)

TRY	Spec		Increase	TRY	1,375	1,250	2,750	2,500
TRY	Hedge/Member		Increase	TRY	1,250	1,250	2,500	2,500

Rate Type

Change

Ratio

Current Initial

Current Maintenance

New Initial

New Maintenance

Inter-commodity Spread Rates

CRUDE OIL - Inter-commodity Spread Rates

EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)

Spread Credit Rate	Increase	+15:+15:-2	98%	98%	99%	99%
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EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)

Spread Credit Rate	Increase	+15:+15:-2	98%	98%	99%	99%
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PETROLEUM CRACKS AND SPREADS - Inter-commodity Spread Rates

EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)

Spread Credit Rate	Increase	+15:+15:-2	98%	98%	99%	99%
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EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)

Spread Credit Rate	Increase	+15:+15:-2	98%	98%	99%	99%
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REFINED PRODUCTS - Inter-commodity Spread Rates

EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)

Spread Credit Rate	Increase	+15:+15:-2	98%	98%	99%	99%
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EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)

Spread Credit Rate	Increase	+15:+15:-2	98%	98%	99%	99%
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