



14-300

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, July 31, 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, August 01, 2014.

Current rates as of:

Thursday, July 31, 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								
COAL - Outright Rates								
AUSTRALIAN COKING (ARGUS) LOW VOL (ACR)								
ACR	Spec		Decrease	USD	13,200	12,000	8,800	8,000
ACR	Hedge/Member		Decrease	USD	12,000	12,000	8,000	8,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT (MFF)								
MFF	Spec	Mnth 1	Increase	USD	1,870	1,700	2,200	2,000
MFF	Hedge/Member	Mnth 1	Increase	USD	1,700	1,700	2,000	2,000
MFF	Spec	Mnth 7+	Increase	USD	1,100	1,000	1,210	1,100
MFF	Hedge/Member	Mnth 7+	Increase	USD	1,000	1,000	1,100	1,100
COAL API5 FOB NEWCASTLE ARG/MC FUT (ACM)								
ACM	Spec	Mth 1	Decrease	USD	3,300	3,000	2,750	2,500
ACM	Hedge/Member	Mth 1	Decrease	USD	3,000	3,000	2,500	2,500
ACM	Spec	Mths 2+	Decrease	USD	2,750	2,500	2,200	2,000
ACM	Hedge/Member	Mths 2+	Decrease	USD	2,500	2,500	2,000	2,000
INDONESIAN COAL MCCLOSKEY SUBBIT. (MCC)								
MCC	Spec	Mth 1	Increase	USD	2,200	2,000	3,300	3,000
MCC	Hedge/Member	Mth 1	Increase	USD	2,000	2,000	3,000	3,000
MCC	Spec	Mths 7+	Increase	USD	1,100	1,000	1,210	1,100
MCC	Hedge/Member	Mths 7+	Increase	USD	1,000	1,000	1,100	1,100
WESTERN RAIL DELIVERY PRB COAL FUT (QP)								
QP	Spec	Mnth 2	Increase	USD	385	350	440	400
QP	Hedge/Member	Mnth 2	Increase	USD	350	350	400	400
QP	Spec	Mnths 3-6	Increase	USD	303	275	385	350
QP	Hedge/Member	Mnths 3-6	Increase	USD	275	275	350	350
QP	Spec	Mnth 7+	Increase	USD			385	350
QP	Hedge/Member	Mnth 7+	Increase	USD			350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

Outright Rates

CRUDE OIL - Outright Rates

DATED BRENT (PLATTS) DAILY FUT (7G)

7G	Spec		Decrease	USD	6,270	5,700	5,500	5,000
7G	Hedge/Member		Decrease	USD	5,700	5,700	5,000	5,000

EUROPE DATED BRENT FUT (UB)

UB	Spec	All Months	Increase	USD	2,750	2,500	3,190	2,900
UB	Hedge/Member	All Months	Increase	USD	2,500	2,500	2,900	2,900

GULF COAST SOUR CRUDE OIL (MB)

MB	Spec		Decrease	USD	4,400	4,000	3,850	3,500
MB	Hedge/Member		Decrease	USD	4,000	4,000	3,500	3,500

ICE BRENT-EURO DENOMINATED CAL FUT (IBE)

IBE	Spec	Mnth 1	Decrease	EUR	3,300	3,000	3,025	2,750
IBE	Hedge/Member	Mnth 1	Decrease	EUR	3,000	3,000	2,750	2,750
IBE	Spec	Mnth 2-4	Decrease	EUR	3,025	2,750	2,750	2,500
IBE	Hedge/Member	Mnth 2-4	Decrease	EUR	2,750	2,750	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL SPREADS - Outright Rates								
CANADIAN HEAVYCRUDE(NET ENRGY) FUT (WCC)								
WCC	Spec	Mnths 7+	Decrease	USD	1,100	1,000	880	800
WCC	Hedge/Member	Mnths 7+	Decrease	USD	1,000	1,000	800	800
CANADIAN LIGHT SWEET OIL (CIL)								
CIL	Spec	Mnths 1-2	Decrease	USD	3,300	3,000	2,750	2,500
CIL	Hedge/Member	Mnths 1-2	Decrease	USD	3,000	3,000	2,500	2,500
CIL	Spec	Mnths 3-6	Decrease	USD	2,750	2,500	2,200	2,000
CIL	Hedge/Member	Mnths 3-6	Decrease	USD	2,500	2,500	2,000	2,000
CIL	Spec	Mnths 7+	Decrease	USD	2,200	2,000	1,650	1,500
CIL	Hedge/Member	Mnths 7+	Decrease	USD	2,000	2,000	1,500	1,500
DATED TO FRONTLINE BRENT CLNDR FUT (FY)								
FY	Spec	Mnths 2 - 3	Decrease	USD	550	500	440	400
FY	Hedge/Member	Mnths 2 - 3	Decrease	USD	500	500	400	400
FY	Spec	Mnths 4+	Decrease	USD	275	250	220	200
FY	Hedge/Member	Mnths 4+	Decrease	USD	250	250	200	200
MARS (ARGUS) V WTI FUT (YX)								
YX	Spec	Mnth 2+	Decrease	USD	2,200	2,000	1,870	1,700
YX	Hedge/Member	Mnth 2+	Decrease	USD	2,000	2,000	1,700	1,700
MARS (ARGUS) V WTI TRD MTH FUT (YV)								
YV	Spec	Mnths 2+	Decrease	USD	2,200	2,000	1,870	1,700
YV	Hedge/Member	Mnths 2+	Decrease	USD	2,000	2,000	1,700	1,700
WTI MIDLAND(ARGUS) VS WTI FINCL FUT (FF)								
FF	Spec	Mnth 2-5	Decrease	USD	2,860	2,600	2,530	2,300
FF	Hedge/Member	Mnth 2-5	Decrease	USD	2,600	2,600	2,300	2,300
FF	Spec	Mnths 6+	Decrease	USD	2,200	2,000	1,870	1,700
FF	Hedge/Member	Mnths 6+	Decrease	USD	2,000	2,000	1,700	1,700
WTS (ARGUS) V WTI TRD MTH FUT (FH)								
FH	Spec	Mnths 4-7	Decrease	USD	2,200	2,000	1,870	1,700
FH	Hedge/Member	Mnths 4-7	Decrease	USD	2,000	2,000	1,700	1,700
FH	Spec	Mnths 8+	Decrease	USD	1,650	1,500	1,320	1,200
FH	Hedge/Member	Mnths 8+	Decrease	USD	1,500	1,500	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

Outright Rates

ELECTRICITY - Outright Rates

AER-DAYTON HUB MONTHLY (VM)

VM	Spec	Mnths 3-11	Increase	USD	1,870	1,700	2,200	2,000
VM	Hedge/Member	Mnths 3-11	Increase	USD	1,700	1,700	2,000	2,000

ERCOT NRTH 345 KV HUB 5 MW OFFPK S (I6)

I6	Spec	Mnths 12+	Increase	USD	17	15	22	20
I6	Hedge/Member	Mnths 12+	Increase	USD	15	15	20	20

ISO NEW ENGLAND OFF-PEAK LMP FUT (KI)

KI	Spec	Mnths 6-11	Increase	USD	2,475	2,250	2,915	2,650
KI	Hedge/Member	Mnths 6-11	Increase	USD	2,250	2,250	2,650	2,650

MISO INDIANA HUB OFF-PEAK MO FUT (EJ)

EJ	Spec	Mnth 2	Increase	USD	1,925	1,750	2,090	1,900
EJ	Hedge/Member	Mnth 2	Increase	USD	1,750	1,750	1,900	1,900

PJM DAYTON DA PEAK (D7)

D7	Spec	Mnths 3-11	Increase	USD	165	150	193	175
D7	Hedge/Member	Mnths 3-11	Increase	USD	150	150	175	175

EQUITY INDEX - Outright Rates

E-MINI NIKKEI 225 YEN DENOMINATED (ENY)

ENY	Spec		Decrease	JPY	77,000	70,000	55,000	50,000
ENY	Hedge/Member		Decrease	JPY	70,000	70,000	50,000	50,000

NIKKEI 225 DOLLAR FUTURES (NK)

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

NIKKEI 225 YEN FUT (N1)

N1	Spec		Decrease	JPY	385,000	350,000	275,000	250,000
N1	Hedge/Member		Decrease	JPY	350,000	350,000	250,000	250,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

Outright Rates

ETHANOL - Outright Rates

CHICAGO ETHANOL FUT (CU)

CU	Spec	Mth 1	Decrease	USD	10,890	9,900	8,250	7,500
CU	Hedge/Member	Mth 1	Decrease	USD	9,900	9,900	7,500	7,500
CU	Spec	Mths 2	Decrease	USD	5,940	5,400	5,170	4,700
CU	Hedge/Member	Mths 2	Decrease	USD	5,400	5,400	4,700	4,700

NEW YORK ETHANOL FUT (EZ)

EZ	Spec	Mth 1	Decrease	USD	14,520	13,200	11,000	10,000
EZ	Hedge/Member	Mth 1	Decrease	USD	13,200	13,200	10,000	10,000
EZ	Spec	Mths 2-7	Decrease	USD	9,900	9,000	7,700	7,000
EZ	Hedge/Member	Mths 2-7	Decrease	USD	9,000	9,000	7,000	7,000
EZ	Spec	Mth 8+	Decrease	USD	9,900	9,000	7,150	6,500
EZ	Hedge/Member	Mth 8+	Decrease	USD	9,000	9,000	6,500	6,500

FREIGHT - Outright Rates

TC2 ROTTERDAM TO USAC 37K MT (TM)

TM	Spec	Mnths 3+	Decrease	USD	2,750	2,500	1,980	1,800
TM	Hedge/Member	Mnths 3+	Decrease	USD	2,500	2,500	1,800	1,800

TD3 MEG TO JAPAN 250K MT (TL)

TL	Spec	Mnth 1	Increase	USD	2,200	2,000	2,750	2,500
TL	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	2,500	2,500

NATURAL GAS - Outright Rates

ANR OKLAHOMA (NE)

NE	Spec	Mnth 2	Increase	USD	165	150	198	180
NE	Hedge/Member	Mnth 2	Increase	USD	150	150	180	180

DOMINION BASIS FUT (PLATTS IFERC) (PG)

PG	Spec	Mnth 2	Increase	USD	396	360	429	390
PG	Hedge/Member	Mnth 2	Increase	USD	360	360	390	390
PG	Spec	Mnths 3-8	Increase	USD	396	360	429	390
PG	Hedge/Member	Mnths 3-8	Increase	USD	360	360	390	390
PG	Spec	Mnths 9-20	Increase	USD	286	260	319	290
PG	Hedge/Member	Mnths 9-20	Increase	USD	260	260	290	290

NATURAL GAS PIPELINE TEXOK BASIS FUT (PD)

PD	Spec	Mnths 13+	Increase	USD	66	60	77	70
PD	Hedge/Member	Mnths 13+	Increase	USD	60	60	70	70

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

Outright Rates

NGL/PETROCHEMICALS - Outright Rates

CONWAY PROPANE 5 DEC. FUT (8K)

8K	Spec	Mth 3+	Increase	USD	3,218	2,925	3,740	3,400
8K	Hedge/Member	Mth 3+	Increase	USD	2,925	2,925	3,400	3,400

MT BELVIEU ETHYLENE IN-WELL(PCW) (MBE)

MBE	Spec		Increase	USD	3,300	3,000	3,850	3,500
MBE	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500

PETROLEUM CRACKS AND SPREADS - Outright Rates

E/W NAPHTHA JAPAN CF VS CRGOES CIF (EWN)

EWN	Spec		Decrease	USD	19,250	17,500	6,050	5,500
EWN	Hedge/Member		Decrease	USD	17,500	17,500	5,500	5,500
EWN	Spec		Decrease	USD	11,000	10,000	3,850	3,500
EWN	Hedge/Member		Decrease	USD	10,000	10,000	3,500	3,500

SPORE MOGAS92 UNLD BRENT SPRD FUT (1NB)

1NB	Spec	Mnths 2+	Increase	USD	2,200	2,000	2,420	2,200
1NB	Hedge/Member	Mnths 2+	Increase	USD	2,000	2,000	2,200	2,200

REFINED PRODUCTS - Outright Rates

GULF COAST ULSD CALENDAR FUT (LY)

LY	Spec	Mnth 1	Decrease	USD	3,850	3,500	3,630	3,300
LY	Hedge/Member	Mnth 1	Decrease	USD	3,500	3,500	3,300	3,300
LY	Spec	Mnths 2-6	Decrease	USD	3,300	3,000	2,860	2,600
LY	Hedge/Member	Mnths 2-6	Decrease	USD	3,000	3,000	2,600	2,600
LY	Spec	Mnths 7-12	Decrease	USD	2,750	2,500	2,640	2,400
LY	Hedge/Member	Mnths 7-12	Decrease	USD	2,500	2,500	2,400	2,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

AGRICULTURE - Intra Spreads

Bloomberg Commodity Index Futures (70) Intra Spread - All Months (BLOOMBERG COMMODITY INDEX FUTURES)

70	Spec		Decrease	USD	550	500	165	150
70	Hedge/Member		Decrease	USD	500	500	150	150

Bloomberg Commodity Index Swaps (70) Intra Spread - All Months (BLOOMBERG COMMODITY INDEX SWAPS)

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

Bloomberg Roll Select Commodity Index Futures - All Months (BLOOMBERG ROLL SELECT COMMDTY INDEX)

DRS	Spec		Increase	USD	220	200	330	300
DRS	Hedge/Member		Increase	USD	200	200	300	300

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		Increase	USD	385	350	495	450
26	Hedge/Member		Increase	USD	350	350	450	450
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 01-03 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	55	50	495	450
WS	Hedge/Member		Increase	USD	50	50	450	450
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 01-03 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	385	350	495	450
CL	Hedge/Member		Increase	USD	350	350	450	450
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 01-03 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	385	350	495	450
CLL	Hedge/Member		Increase	USD	350	350	450	450
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 01-03 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	385	350	495	450
CLS	Hedge/Member		Increase	USD	350	350	450	450
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 01-03 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	385	350	495	450
CLT	Hedge/Member		Increase	USD	350	350	450	450
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 01-03 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	28	25	248	225
QM	Hedge/Member		Increase	USD	25	25	225	225
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 01-03 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 01-03 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	385	350	495	450
XCT	Hedge/Member		Increase	USD	350	350	450	450
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 01-03 (SYNCRUDE OIL LAST DAY FINANCIAL FUT)								
S26	Spec		Increase	USD	385	350	495	450
S26	Hedge/Member		Increase	USD	350	350	450	450
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 02-04 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	55	50	220	200
WS	Hedge/Member		Increase	USD	50	50	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 02-04 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	28	25	110	100
QM	Hedge/Member		Increase	USD	25	25	100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 02-04 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Increase	USD	83	75	110	100
26	Hedge/Member		Increase	USD	75	75	100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	55	50	110	100
WS	Hedge/Member		Increase	USD	50	50	100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	83	75	110	100
CL	Hedge/Member		Increase	USD	75	75	100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	83	75	110	100
CLL	Hedge/Member		Increase	USD	75	75	100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	83	75	110	100
CLS	Hedge/Member		Increase	USD	75	75	100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	83	75	110	100
CLT	Hedge/Member		Increase	USD	75	75	100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	28	25	55	50
QM	Hedge/Member		Increase	USD	25	25	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 03-05 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	83	75	110	100
XCT	Hedge/Member		Increase	USD	75	75	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) - 1 Month Butterfly Month 03-05 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Increase	USD	83	75	110	100
S26	Hedge/Member		Increase	USD	75	75	100	100
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 04-06 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	110	100	83	75
26	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 04-06 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	55	50	83	75
WS	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 04-06 (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 04-06 (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 04-06 (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 04-06 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Decrease	USD	110	100	83	75
CLT	Hedge/Member		Decrease	USD	100	100	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 04-06 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	28	25	41	38
QM	Hedge/Member		Increase	USD	25	25	38	38
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 04-06 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 04-06 (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 04-06 (SYNCRUDE OIL LAST DAY FINANCI)								
S26	Spec		Decrease	USD	110	100	83	75
S26	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 05-07 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	55	50	83	75
WS	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 05-07 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	28	25	41	38
QM	Hedge/Member		Increase	USD	25	25	38	38
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 05-07 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 06-08 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	55	50	83	75
WS	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 06-08 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	28	25	41	38
QM	Hedge/Member		Increase	USD	25	25	38	38
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 06-08 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 07-09 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	55	50	83	75
WS	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 07-09 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	28	25	41	38
QM	Hedge/Member		Increase	USD	25	25	38	38
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 07-09 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 08-10 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	55	50	83	75
WS	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 08-10 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	28	25	41	38
QM	Hedge/Member		Increase	USD	25	25	38	38

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 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 09-11 (CRUDE OIL FINANCIAL FUTURES)								
WS	Spec		Increase	USD	55	50	83	75
WS	Hedge/Member		Increase	USD	50	50	75	75
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 09-11 (E-MINI CRUDE OIL FUTURES)								
QM	Spec		Increase	USD	28	25	41	38
QM	Hedge/Member		Increase	USD	25	25	38	38
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 09-11 (MICRO CRUDE OIL FUTURES)								
MCL	Spec		Increase	USD	0	0	0	0
MCL	Hedge/Member		Increase	USD	0	0	0	0
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	83	75	55	50
26	Hedge/Member		Decrease	USD	75	75	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 10-12 (SYNCRUDE OIL LAST DAY FINANCIAL FUT)								
S26	Spec		Decrease	USD	83	75	55	50
S26	Hedge/Member		Decrease	USD	75	75	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (CRUDE OIL LAST DAY FINANCIAL FUT)								
26	Spec		Decrease	USD	83	75	55	50
26	Hedge/Member		Decrease	USD	75	75	50	50
Light Sweet Crude Oil (CL) - 1 Month Butterfly Month 11-13 (SYNCRUDE OIL LAST DAY FINANCIAL FUT)								
S26	Spec		Decrease	USD	83	75	55	50
S26	Hedge/Member		Decrease	USD	75	75	50	50
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (CRUDE OIL FUTURE NYMEX)								
CL	Spec		Increase	USD	385	350	495	450
CL	Hedge/Member		Increase	USD	350	350	450	450
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (CRUDE OIL TRADE AT MARKER LONDON)								
CLL	Spec		Increase	USD	385	350	495	450
CLL	Hedge/Member		Increase	USD	350	350	450	450
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (CRUDE OIL TRADE AT MARKER SINGAPORE)								
CLS	Spec		Increase	USD	385	350	495	450
CLS	Hedge/Member		Increase	USD	350	350	450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (CRUDE OIL TRADE AT SETTLEMENT)								
CLT	Spec		Increase	USD	385	350	495	450
CLT	Hedge/Member		Increase	USD	350	350	450	450
Light Sweet Crude Oil (CL) - 1 Month Condor Month 1-4 (NYMEX CRUDE OIL MACI INDEX TAS)								
XCT	Spec		Increase	USD	385	350	495	450
XCT	Hedge/Member		Increase	USD	350	350	450	450
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 1 - 3 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	1,925	1,750	1,100	1,000
OQ	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 1 - 3 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	1,925	1,750	1,100	1,000
ZG	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 1 - 3 (OMAN CRUDE OIL TAM FUT)								
OQB	Spec		Decrease	USD	1,925	1,750	1,100	1,000
OQB	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 1 - 3 (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Spec		Decrease	USD	1,925	1,750	1,100	1,000
OQ1	Hedge/Member		Decrease	USD	1,750	1,750	1,000	1,000
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 3 - 5 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	220	200	165	150
OQ	Hedge/Member		Decrease	USD	200	200	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 3 - 5 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	220	200	165	150
ZG	Hedge/Member		Decrease	USD	200	200	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 3 - 5 (OMAN CRUDE OIL TAM FUT)								
OQB	Spec		Decrease	USD	220	200	165	150
OQB	Hedge/Member		Decrease	USD	200	200	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 3 - 5 (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Spec		Decrease	USD	220	200	165	150
OQ1	Hedge/Member		Decrease	USD	200	200	150	150
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 2 - 4 (DME OMAN CRUDE OIL)								
OQ	Spec		Decrease	USD	275	250	220	200
OQ	Hedge/Member		Decrease	USD	250	250	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 2 - 4 (OMAN CRUDE FINANCIAL)								
ZG	Spec		Decrease	USD	275	250	220	200
ZG	Hedge/Member		Decrease	USD	250	250	200	200
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 2 - 4 (OMAN CRUDE OIL TAM FUT)								
OQB	Spec		Decrease	USD	275	250	220	200
OQB	Hedge/Member		Decrease	USD	250	250	200	200
Oman Crude Oil (NY-OQ) - 1 Month Butterfly Months 2 - 4 (OMAN CRUDE OIL TAM MARKER SYN)								
OQ1	Spec		Decrease	USD	275	250	220	200
OQ1	Hedge/Member		Decrease	USD	250	250	200	200
WTI Calendar Swap (CS) - 1 Month Butterfly Month 10-12. (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	28	25	83	75
CS	Hedge/Member		Increase	USD	25	25	75	75
WTI Calendar Swap (CS) - 1 Month Butterfly Month 11-13. (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	66	60	83	75
CS	Hedge/Member		Increase	USD	60	60	75	75
WTI Calendar Swap (CS) - 1 Month Butterfly Month 1-3. (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	385	350	495	450
CS	Hedge/Member		Increase	USD	350	350	450	450
WTI Calendar Swap (CS) - 1 Month Butterfly Month 3-5. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	220	200	110	100
CS	Hedge/Member		Decrease	USD	200	200	100	100
WTI Calendar Swap (CS) - 1 Month Butterfly Month 4-6. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	110	100	83	75
CS	Hedge/Member		Decrease	USD	100	100	75	75
WTI Calendar Swap (CS) - 1 Month Butterfly Month 5-7. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	99	90	83	75
CS	Hedge/Member		Decrease	USD	90	90	75	75
WTI Calendar Swap (CS) - 1 Month Butterfly Month 7-9. (WTI CALENDAR FUT)								
CS	Spec		Decrease	USD	99	90	83	75
CS	Hedge/Member		Decrease	USD	90	90	75	75
WTI Calendar Swap (CS) - 1 Month Butterfly Month 8-10. (WTI CALENDAR FUT)								
CS	Spec		Increase	USD	66	60	83	75
CS	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

WTI Calendar Swap (CS) - 1 Month Butterfly Month 9-11. (WTI CALENDAR FUT)

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

WTI Calendar Swap (CS) - 1 Month Condor Month 1-4. (WTI CALENDAR FUT)

CS	Spec		Increase	USD	385	350	495	450
CS	Hedge/Member		Increase	USD	350	350	450	450

ELECTRICITY - Intra Spreads

PJM AD HUB 5MW REAL TIME OFF PEAK - All Months (PJM AD HUB 5MW REAL TIME O PK)

V3	Spec		New	USD			11	10
V3	Hedge/Member		New	USD			10	10

PJM PECO Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures - All Months (PJM PECO Z5 MW OFPK CLM DA LMP)

4P	Spec		New	USD			11	10
4P	Hedge/Member		New	USD			10	10

NATURAL GAS - Intra Spreads

XJ	Spec		New	USD			330	300
XJ	Hedge/Member		New	USD			300	300
XR	Spec		New	USD			330	300
XR	Hedge/Member		New	USD			300	300
XX	Spec		New	USD			330	300
XX	Hedge/Member		New	USD			300	300

Chicago Natural Gas (Platts IFERC) Fixed Price Futures - All Months (CHICAGO NAT GAS FIXED PRICE FUT)

XO	Spec		New	USD			660	600
XO	Hedge/Member		New	USD			600	600

PG&E Citygate Natural Gas (Platts IFERC) Fixed Price Futures - All Months (PGE CITYGATE NAT GAS FIXD PRICE FUT)

XQ	Spec		New	USD			660	600
XQ	Hedge/Member		New	USD			600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

Intra Spreads

PETROLEUM CRACKS AND SPREADS - Intra Spreads

Gulf Coast CBOB Gasoline A1 (Platts) Crack Spread Swap Futures - All Months (GULF CST CBOB GAS A1(PLATTS CRK FUT)

CBC	Spec		Increase	USD	660	600	1,100	1,000
CBC	Hedge/Member		Increase	USD	600	600	1,000	1,000

Gulf Coast CBOB Gasoline A2 (Platts) Crack Spread Swap Futures - All Months (GULF CST CBOB GAS A2 PLTTS CRK FUT)

GCG	Spec		Increase	USD	660	600	1,100	1,000
GCG	Hedge/Member		Increase	USD	600	600	1,000	1,000

Gulf Coast Unl 87 Gasoline M2 (Platts) Crack Spread Swap Futures - All Months (GULF CST UNL 87 GAS M2(PLATTS) CRCK)

GCC	Spec		Increase	USD	660	600	1,100	1,000
GCC	Hedge/Member		Increase	USD	600	600	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
REFINED PRODUCTS - Intra Spreads								
(DATED BRENT(PLATTS) BALMO FUT)								
DBB	Spec		Increase	USD	1,650	1,500	1,925	1,750
DBB	Hedge/Member		Increase	USD	1,500	1,500	1,750	1,750
1% FUEL OIL (PLATTS) CARGO CIF MED - All Months (1% FUEL OIL (PLT) CARG CIF MED)								
1W	Spec		Increase	USD	9,240	8,400	13,200	12,000
1W	Hedge/Member		Increase	USD	8,400	8,400	12,000	12,000
1% FUEL OIL (PLATTS) CARGO CIF NWE - All Months (1% FUEL OIL (PLT) CARG CIF NWE)								
1X	Spec		Increase	USD	6,050	5,500	9,900	9,000
1X	Hedge/Member		Increase	USD	5,500	5,500	9,000	9,000
Chicago ULSD (Platts) Swap - All Months (CHICAGO ULSD (PLATTS) FUT)								
4C	Spec		Increase	USD	825	750	3,850	3,500
4C	Hedge/Member		Increase	USD	750	750	3,500	3,500
European Jet Kero NWE Calendar Swap (Northwest Europe) - All Months (EUROPE JET KERO NWE CALFUT)								
UJ	Spec		Increase	USD	14,300	13,000	17,600	16,000
UJ	Hedge/Member		Increase	USD	13,000	13,000	16,000	16,000
European Naphtha Calendar Swap - All Months (EUROPE NAPHTHA CALFUT)								
UN	Spec		Increase	USD	10,725	9,750	13,200	12,000
UN	Hedge/Member		Increase	USD	9,750	9,750	12,000	12,000
European Naphtha Calendar Swap - All Months (MIN EURO NPHTHA CIF NWE FUT)								
MNC	Spec		Increase	USD	1,073	975	1,320	1,200
MNC	Hedge/Member		Increase	USD	975	975	1,200	1,200
Fuel Oil 3.5% CIF MED Swap - All Months (3.5% FUEL OIL CID MED FUT)								
7D	Spec		Increase	USD	9,240	8,400	11,000	10,000
7D	Hedge/Member		Increase	USD	8,400	8,400	10,000	10,000
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - All Months (GAS EURO-BOB OXY (ARG) NEW BRG)								
7H	Spec		Increase	USD	17,600	16,000	22,000	20,000
7H	Hedge/Member		Increase	USD	16,000	16,000	20,000	20,000
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap - All Months (MINI GAS EUROBOB OXY BARGES FUT)								
MEO	Spec		Increase	USD	1,760	1,600	2,200	2,000
MEO	Hedge/Member		Increase	USD	1,600	1,600	2,000	2,000
Gulf Coast #6 Fuel 3.0% Swap - All Months (GULF COAST NO.6 FUEL OIL 3.0%S FUT)								
MF	Spec		Increase	USD	550	500	770	700
MF	Hedge/Member		Increase	USD	500	500	700	700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Gulf Coast #6 Fuel 3.0% Swap - Consecutive Month 2+ (GULF COAST NO.6 FUEL OIL 3.0%S FUT)								
MF	Spec		Increase	USD	330	300	495	450
MF	Hedge/Member		Increase	USD	300	300	450	450
GULF COAST GASOLINE CALENDAR SWAP (GS) - All Months (GULF COAST GASOLINE CLNDR FUT)								
GS	Spec		Increase	USD	1,320	1,200	1,540	1,400
GS	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap - All Months (GULF COAST ULSD CALENDAR FUT)								
LY	Spec		Decrease	USD	1,375	1,250	770	700
LY	Hedge/Member		Decrease	USD	1,250	1,250	700	700
Los Angeles CARB Diesel (OPIS) Outright Swap - All Months (LA CARB DIESEL (OPIS))								
LX	Spec		Decrease	USD	3,850	3,500	3,300	3,000
LX	Hedge/Member		Decrease	USD	3,500	3,500	3,000	3,000
MIDDLE EAST GASOIL ARAB GULF - All Months (MIDDLE EAST GASOIL ARAB GULF)								
MPE	Spec		New	USD			1,925	1,750
MPE	Hedge/Member		New	USD			1,750	1,750
NEW YORK 3.0% FUEL OIL (PLATTS) SWAP - All Months (NY 3.0% FUEL OIL (PLATTS) FUT)								
H1	Spec		Increase	USD	528	480	1,100	1,000
H1	Hedge/Member		Increase	USD	480	480	1,000	1,000
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	990	900	550	500
RB	Hedge/Member		Decrease	USD	900	900	500	500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	990	900	550	500
RBL	Hedge/Member		Decrease	USD	900	900	500	500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	990	900	550	500
RBS	Hedge/Member		Decrease	USD	900	900	500	500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	990	900	550	500
4RB	Hedge/Member		Decrease	USD	900	900	500	500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	990	900	550	500
3RB	Hedge/Member		Decrease	USD	900	900	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	990	900	550	500
RBP	Hedge/Member		Decrease	USD	900	900	500	500
NY Harbor RBOB Gasoline (RB) - 1 Month Butterfly Month 1-3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	990	900	550	500
RBT	Hedge/Member		Decrease	USD	900	900	500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,100	1,000	550	500
RB	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,100	1,000	550	500
RBL	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	1,100	1,000	550	500
RBS	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	1,100	1,000	550	500
4RB	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	1,100	1,000	550	500
3RB	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	1,100	1,000	550	500
RBP	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,100	1,000	550	500
RBT	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	550	500	275	250
QU	Hedge/Member		Decrease	USD	500	500	250	250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	1,100	1,000	550	500
RL	Hedge/Member		Decrease	USD	1,000	1,000	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,100	1,000	550	500
RT	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,100	1,000	550	500
RB	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,100	1,000	550	500
RBL	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	1,100	1,000	550	500
RBS	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	1,100	1,000	550	500
4RB	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	1,100	1,000	550	500
3RB	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,100	1,000	550	500
27	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	1,100	1,000	550	500
RBP	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,100	1,000	550	500
RBT	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	1,100	1,000	550	500
S27	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	825	750	275	250
QU	Hedge/Member		Decrease	USD	750	750	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	880	800	550	500
QU	Hedge/Member		Decrease	USD	800	800	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	1,760	1,600	1,100	1,000
RL	Hedge/Member		Decrease	USD	1,600	1,600	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,760	1,600	1,100	1,000
RT	Hedge/Member		Decrease	USD	1,600	1,600	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,760	1,600	1,100	1,000
RB	Hedge/Member		Decrease	USD	1,600	1,600	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,760	1,600	1,100	1,000
RBL	Hedge/Member		Decrease	USD	1,600	1,600	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	1,760	1,600	1,100	1,000
RBS	Hedge/Member		Decrease	USD	1,600	1,600	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	1,760	1,600	1,100	1,000
4RB	Hedge/Member		Decrease	USD	1,600	1,600	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	1,760	1,600	1,100	1,000
3RB	Hedge/Member		Decrease	USD	1,600	1,600	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,760	1,600	1,100	1,000
27	Hedge/Member		Decrease	USD	1,600	1,600	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	1,760	1,600	1,100	1,000
RBP	Hedge/Member		Decrease	USD	1,600	1,600	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,760	1,600	1,100	1,000
RBT	Hedge/Member		Decrease	USD	1,600	1,600	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	1,760	1,600	1,100	1,000
S27	Hedge/Member		Decrease	USD	1,600	1,600	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	1,100	1,000	660	600
QU	Hedge/Member		Decrease	USD	1,000	1,000	600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	2,200	2,000	1,320	1,200
RL	Hedge/Member		Decrease	USD	2,000	2,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	2,200	2,000	1,320	1,200
RT	Hedge/Member		Decrease	USD	2,000	2,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	2,200	2,000	1,320	1,200
RB	Hedge/Member		Decrease	USD	2,000	2,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	2,200	2,000	1,320	1,200
RBL	Hedge/Member		Decrease	USD	2,000	2,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	2,200	2,000	1,320	1,200
RBS	Hedge/Member		Decrease	USD	2,000	2,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	2,200	2,000	1,320	1,200
4RB	Hedge/Member		Decrease	USD	2,000	2,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	2,200	2,000	1,320	1,200
3RB	Hedge/Member		Decrease	USD	2,000	2,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	2,200	2,000	1,320	1,200
27	Hedge/Member		Decrease	USD	2,000	2,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	2,200	2,000	1,320	1,200
RBP	Hedge/Member		Decrease	USD	2,000	2,000	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	2,200	2,000	1,320	1,200
RBT	Hedge/Member		Decrease	USD	2,000	2,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	2,200	2,000	1,320	1,200
S27	Hedge/Member		Decrease	USD	2,000	2,000	1,200	1,200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	440	400	220	200
QU	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	880	800	440	400
RL	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	880	800	440	400
RT	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	880	800	440	400
RB	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	880	800	440	400
RBL	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	880	800	440	400
RBS	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	880	800	440	400
4RB	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	880	800	440	400
3RB	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	880	800	440	400
27	Hedge/Member		Decrease	USD	800	800	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	880	800	440	400
RBP	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	880	800	440	400
RBT	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	880	800	440	400
S27	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	605	550	275	250
QU	Hedge/Member		Decrease	USD	550	550	250	250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	1,210	1,100	550	500
RL	Hedge/Member		Decrease	USD	1,100	1,100	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,210	1,100	550	500
RT	Hedge/Member		Decrease	USD	1,100	1,100	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,210	1,100	550	500
RB	Hedge/Member		Decrease	USD	1,100	1,100	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,210	1,100	550	500
RBL	Hedge/Member		Decrease	USD	1,100	1,100	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	1,210	1,100	550	500
RBS	Hedge/Member		Decrease	USD	1,100	1,100	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	1,210	1,100	550	500
4RB	Hedge/Member		Decrease	USD	1,100	1,100	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	1,210	1,100	550	500
3RB	Hedge/Member		Decrease	USD	1,100	1,100	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,210	1,100	550	500
27	Hedge/Member		Decrease	USD	1,100	1,100	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	1,210	1,100	550	500
RBP	Hedge/Member		Decrease	USD	1,100	1,100	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,210	1,100	550	500
RBT	Hedge/Member		Decrease	USD	1,100	1,100	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	1,210	1,100	550	500
S27	Hedge/Member		Decrease	USD	1,100	1,100	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	660	600	440	400
QU	Hedge/Member		Decrease	USD	600	600	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	1,320	1,200	880	800
RL	Hedge/Member		Decrease	USD	1,200	1,200	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,320	1,200	880	800
RT	Hedge/Member		Decrease	USD	1,200	1,200	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,320	1,200	880	800
RB	Hedge/Member		Decrease	USD	1,200	1,200	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,320	1,200	880	800
RBL	Hedge/Member		Decrease	USD	1,200	1,200	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	1,320	1,200	880	800
RBS	Hedge/Member		Decrease	USD	1,200	1,200	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	1,320	1,200	880	800
4RB	Hedge/Member		Decrease	USD	1,200	1,200	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	1,320	1,200	880	800
3RB	Hedge/Member		Decrease	USD	1,200	1,200	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,320	1,200	880	800
27	Hedge/Member		Decrease	USD	1,200	1,200	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	1,320	1,200	880	800
RBP	Hedge/Member		Decrease	USD	1,200	1,200	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,320	1,200	880	800
RBT	Hedge/Member		Decrease	USD	1,200	1,200	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	1,320	1,200	880	800
S27	Hedge/Member		Decrease	USD	1,200	1,200	800	800
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	440	400	220	200
QU	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	880	800	440	400
RL	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	880	800	440	400
RT	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	880	800	440	400
RB	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	880	800	440	400
RBL	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	880	800	440	400
RBS	Hedge/Member		Decrease	USD	800	800	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	880	800	440	400
4RB	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	880	800	440	400
3RB	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	880	800	440	400
27	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	880	800	440	400
RBP	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	880	800	440	400
RBT	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	880	800	440	400
S27	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	495	450	330	300
QU	Hedge/Member		Decrease	USD	450	450	300	300
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	990	900	660	600
RL	Hedge/Member		Decrease	USD	900	900	600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	990	900	660	600
RT	Hedge/Member		Decrease	USD	900	900	600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	990	900	660	600
RB	Hedge/Member		Decrease	USD	900	900	600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	990	900	660	600
RBL	Hedge/Member		Decrease	USD	900	900	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	990	900	660	600
RBS	Hedge/Member		Decrease	USD	900	900	600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	990	900	660	600
4RB	Hedge/Member		Decrease	USD	900	900	600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	990	900	660	600
3RB	Hedge/Member		Decrease	USD	900	900	600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	990	900	660	600
27	Hedge/Member		Decrease	USD	900	900	600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	990	900	660	600
RBP	Hedge/Member		Decrease	USD	900	900	600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	990	900	660	600
RBT	Hedge/Member		Decrease	USD	900	900	600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	990	900	660	600
S27	Hedge/Member		Decrease	USD	900	900	600	600
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	440	400	220	200
QU	Hedge/Member		Decrease	USD	400	400	200	200
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	880	800	440	400
RL	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	880	800	440	400
RT	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	880	800	440	400
RB	Hedge/Member		Decrease	USD	800	800	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	880	800	440	400
RBL	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	880	800	440	400
RBS	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	880	800	440	400
4RB	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	880	800	440	400
3RB	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	880	800	440	400
27	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	880	800	440	400
RBP	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	880	800	440	400
RBT	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	880	800	440	400
S27	Hedge/Member		Decrease	USD	800	800	400	400
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	660	600	550	500
QU	Hedge/Member		Decrease	USD	600	600	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	1,320	1,200	1,100	1,000
RL	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,320	1,200	1,100	1,000
RT	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,320	1,200	1,100	1,000
RB	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,320	1,200	1,100	1,000
RBL	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	1,320	1,200	1,100	1,000
RBS	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	1,320	1,200	1,100	1,000
4RB	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	1,320	1,200	1,100	1,000
3RB	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,320	1,200	1,100	1,000
27	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	1,320	1,200	1,100	1,000
RBP	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,320	1,200	1,100	1,000
RBT	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	1,320	1,200	1,100	1,000
S27	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	715	650	495	450
QU	Hedge/Member		Decrease	USD	650	650	450	450
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	1,430	1,300	990	900
RL	Hedge/Member		Decrease	USD	1,300	1,300	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,430	1,300	990	900
RT	Hedge/Member		Decrease	USD	1,300	1,300	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,430	1,300	990	900
RB	Hedge/Member		Decrease	USD	1,300	1,300	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,430	1,300	990	900
RBL	Hedge/Member		Decrease	USD	1,300	1,300	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PR)								
RBS	Spec		Decrease	USD	1,430	1,300	990	900
RBS	Hedge/Member		Decrease	USD	1,300	1,300	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICE)								
4RB	Spec		Decrease	USD	1,430	1,300	990	900
4RB	Hedge/Member		Decrease	USD	1,300	1,300	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB GASOLINE TAM PLATTS PRICING)								
3RB	Spec		Decrease	USD	1,430	1,300	990	900
3RB	Hedge/Member		Decrease	USD	1,300	1,300	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,430	1,300	990	900
27	Hedge/Member		Decrease	USD	1,300	1,300	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB PLATTS 3:15 TRADABLE MARKER)								
RBP	Spec		Decrease	USD	1,430	1,300	990	900
RBP	Hedge/Member		Decrease	USD	1,300	1,300	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,430	1,300	990	900
RBT	Hedge/Member		Decrease	USD	1,300	1,300	900	900
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 5 vs. Tier 5 (SYNRBOB LAST DAY FINANCIAL FUT)								
S27	Spec		Decrease	USD	1,430	1,300	990	900
S27	Hedge/Member		Decrease	USD	1,300	1,300	900	900
Premium Unleaded Gasoline 10 ppm (Platts) Rdam FOB Barges Swap - All Months (PREM UNL GAS 10 PPM (PLTS) RDM)								
7L	Spec		Increase	USD	11,000	10,000	16,500	15,000
7L	Hedge/Member		Increase	USD	10,000	10,000	15,000	15,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
RBOB GASOLINE CALENDAR SWAP FUTURES (RL) - 1 Month Butterfly Month 1-3. (RBOB CALENDAR FUT)								
RL	Spec		Decrease	USD	990	900	550	500
RL	Hedge/Member		Decrease	USD	900	900	500	500
RME BIODIESEL (ARGUS) FOB RDAM (RED COMPLIANT) SWAP FUTURE - ALL MONTHS (RME BIODIESEL ARGUS FOB RDA RED CLP)								
RBF	Spec		Increase	USD	990	900	3,850	3,500
RBF	Hedge/Member		Increase	USD	900	900	3,500	3,500
Singapore 380cst Fuel Oil Swap - Tier 1 vs. Tier 2 (MINI SINGAPORE 380CST FUEL OIL FUT)								
MTS	Spec		Increase	USD	770	700	880	800
MTS	Hedge/Member		Increase	USD	700	700	800	800
Singapore 380cst Fuel Oil Swap - Tier 1 vs. Tier 2 (SINGAPORE 380CST FUEL OIL FUT)								
SE	Spec		Increase	USD	7,700	7,000	8,800	8,000
SE	Hedge/Member		Increase	USD	7,000	7,000	8,000	8,000
Singapore 380cst Fuel Oil Swap - Tier 2 vs. Tier 2 (MINI SINGAPORE 380CST FUEL OIL FUT)								
MTS	Spec		Increase	USD	550	500	605	550
MTS	Hedge/Member		Increase	USD	500	500	550	550
Singapore 380cst Fuel Oil Swap - Tier 2 vs. Tier 2 (SINGAPORE 380CST FUEL OIL FUT)								
SE	Spec		Increase	USD	5,500	5,000	6,050	5,500
SE	Hedge/Member		Increase	USD	5,000	5,000	5,500	5,500
Singapore Jet Kerosene Swap - Tier 1 vs Tier 2 (SINGAPORE JET KEROSENE FUT)								
KS	Spec		Increase	USD	825	750	1,320	1,200
KS	Hedge/Member		Increase	USD	750	750	1,200	1,200
Singapore Jet Kerosene Swap - Tier 1 vs Tier 3 (SINGAPORE JET KEROSENE FUT)								
KS	Spec		Increase	USD	825	750	1,320	1,200
KS	Hedge/Member		Increase	USD	750	750	1,200	1,200
Singapore Jet Kerosene Swap - Tier 2 vs Tier 2 (SINGAPORE JET KEROSENE FUT)								
KS	Spec		Increase	USD	825	750	1,320	1,200
KS	Hedge/Member		Increase	USD	750	750	1,200	1,200
Singapore Jet Kerosene Swap - Tier 2 vs Tier 3 (SINGAPORE JET KEROSENE FUT)								
KS	Spec		Increase	USD	825	750	1,320	1,200
KS	Hedge/Member		Increase	USD	750	750	1,200	1,200
Singapore Jet Kerosene Swap - Tier 3 vs Tier 3 (SINGAPORE JET KEROSENE FUT)								
KS	Spec		Increase	USD	825	750	1,320	1,200
KS	Hedge/Member		Increase	USD	750	750	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

Intra Spreads

Singapore Mogas 92 Unleaded (Platts) Swap - All Months (MOGAS92 UNLEADED (PLATTS) FUT)

1N	Spec		Increase	USD	3,300	3,000	3,630	3,300
1N	Hedge/Member		Increase	USD	3,000	3,000	3,300	3,300

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
-----------	--------	-------	-----------------	---------------------	-------------	-----------------

Inter-commodity Spread Rates

EQUITY INDEX - Inter-commodity Spread Rates

NIKKEI 225 DOLLAR-BASED (NK - CME) vs JAPANESE YEN (JY - CME)

Spread Credit Rate	New	+1:+1			50%	50%
--------------------	-----	-------	--	--	-----	-----

FX - Inter-commodity Spread Rates

CHINESE RENMINBI USD/RMB (CNY - CME) vs CHINESE RENMINBI USD/RMB (CNY - CME)

Spread Credit Rate	New	+1:-1			40%	40%
--------------------	-----	-------	--	--	-----	-----

NIKKEI 225 DOLLAR-BASED (NK - CME) vs JAPANESE YEN (JY - CME)

Spread Credit Rate	New	+1:+1			50%	50%
--------------------	-----	-------	--	--	-----	-----

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						

CRUDE OIL - Volatility Scan (volScan) Rate

BRENT (ICE) CALENDAR SWAP FUTURES (BA, CY, IBS) - volScan

Clearing Member Rate	Mnth1	Decrease		0.080		0.070
----------------------	-------	----------	--	-------	--	-------

BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (BB, BE, BZ, BZL, BZS, BZT, IBS, OS) - volScan

Clearing Member Rate	Mnth1	Decrease		0.080		0.070
----------------------	-------	----------	--	-------	--	-------

BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (BB, BBT, MBZ, ODB, SBB) - volScan

Clearing Member Rate	Mnth1	Decrease		0.080		0.070
----------------------	-------	----------	--	-------	--	-------

CRUDE OIL FINANCIAL FUTURES (MCL, QM, WS) - volScan

Clearing Member Rate	Mnth1	Decrease		0.070		0.060
----------------------	-------	----------	--	-------	--	-------

CRUDE OIL LAST DAY FINANCIAL FUTURES (26, S26) - volScan

Clearing Member Rate	Mnth1	Decrease		0.070		0.060
----------------------	-------	----------	--	-------	--	-------

DME OMAN CRUDE OIL SWAP FUTURES (DOA, DOO) - volScan

Clearing Member Rate	Mth 1	Decrease		0.080		0.070
----------------------	-------	----------	--	-------	--	-------

Clearing Member Rate	Mths 2+	Decrease		0.080		0.050
----------------------	---------	----------	--	-------	--	-------

LIGHT SWEET CRUDE OIL FUTURES (C01, C02, C03, C04, C05, C06, C07, C08, C09, C10, C11, C12, C13, C14, C15, C16, C17, C18, C19, C20, C21, C22, C23, C24, C25, C26, C27, C28, C29, C30, C31, CD, CL, CLL, CLS, CLT, LC, LO, LOW, XC, XCT) - volScan

Clearing Member Rate	Mnth1	Decrease		0.070		0.060
----------------------	-------	----------	--	-------	--	-------

OMAN CRUDE OIL (OQ, OQ1, OQB, OQE, ZG) - volScan

Clearing Member Rate	Mth 1	Decrease		0.080		0.070
----------------------	-------	----------	--	-------	--	-------

Clearing Member Rate	Mths 2+	Decrease		0.080		0.050
----------------------	---------	----------	--	-------	--	-------

WTI CALENDAR SWAP FUTURES (AO, CS) - volScan

Clearing Member Rate	Mnth1	Decrease		0.070		0.060
----------------------	-------	----------	--	-------	--	-------

ELECTRICITY - Volatility Scan (volScan) Rate

PJM PEAK CALENDAR-MONTH LMP SWAP FUTURES (JM, JO, PML) - volScan

Clearing Member Rate	Mnth 3	Decrease		0.300		0.100
----------------------	--------	----------	--	-------	--	-------

EQUITY INDEX - Volatility Scan (volScan) Rate

NIKKEI 225 DOLLAR-BASED (7N1, NK, NK, Y41) - volScan

Clearing Member Rate		Decrease		0.070		0.060
----------------------	--	----------	--	-------	--	-------

NIKKEI 225 YEN-BASED (ENY, N1, NKW, NKY) - volScan

Clearing Member Rate		Decrease		0.070		0.060
----------------------	--	----------	--	-------	--	-------

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
METALS - Volatility Scan (volScan) Rate						
GOLD FUTURES (8Q, GC, GCT, L01, L02, L03, L04, L05, L06, L07, L08, L09, L10, L11, L12, L13, L14, L15, L16, L17, L18, L19, L20, L21, L22, L23, L24, L25, L26, L27, L28, L29, L30, L31, MGC, OG, OGW, QO, QS) - volScan						
Clearing Member Rate	Mths 1-4	Decrease		0.060		0.050
SILVER FUTURES (6Q, QI, SI, SIL, SIT, SO, SOW) - volScan						
Clearing Member Rate	Mnths 1-4	Decrease		0.100		0.090
NATURAL GAS - Volatility Scan (volScan) Rate						
HENRY HUB NATURAL GAS FUTURES (HHQ, KD, LN, MNG, NG, NGT, ON, ONW, U01, U02, U03, U04, U05, U06, U07, U08, U09, U10, U11, U12, U13, U14, U15, U16, U17, U18, U19, U20, U21, U22, U23, U24, U25, U26, U27, U28, U29, U30, U31) - volScan						
Clearing Member Rate	Mth 1	Decrease		0.150		0.130
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (E7, HH, HP, NP, QG) - volScan						
Clearing Member Rate	Mth 1	Decrease		0.150		0.130
NYMEX NATURAL GAS (H.HUB LTD) FUT (E7, HH, HHT, NN, NNT) - volScan						
Clearing Member Rate	Mth 1	Decrease		0.150		0.130
REFINED PRODUCTS - Volatility Scan (volScan) Rate						
EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (0D, Q6, UV) - volScan						
Clearing Member Rate	Mths 1	Decrease		0.070		0.050
EUROPEAN GASOIL (ICE) SWAP FUTURES (F7, GX, QA) - volScan						
Clearing Member Rate	Mth 1	Decrease		0.080		0.070
EUROPEAN GASOIL BULLET SWAP FUTURES (7F, 7FT, BG, F8) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.080		0.070
HEATING OIL CALENDAR SWAP FUTURES (AT, MP, QH) - volScan						
Clearing Member Rate	Mnth1	Decrease		0.070		0.060
HEATING OIL FINANCIAL FUTURES (BH, QH) - volScan						
Clearing Member Rate	Mnth1	Decrease		0.070		0.060
HEATING OIL LAST DAY FINANCIAL FUTURES (23, S23) - volScan						
Clearing Member Rate	Mnth1	Decrease		0.070		0.060
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, HO3, HO4, HOL, HOP, HOS, HOT, LB, OH) - volScan						
Clearing Member Rate	Mnth1	Decrease		0.070		0.060
RBOB GASOLINE CALENDAR SWAP FUTURES (RA, RL) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.080		0.060
RBOB GASOLINE FINANCIAL FUTURES (QU, RT) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.080		0.060
RBOB GASOLINE FUTURES (3RB, 4RB, OB, RB, RBL, RBP, RBS, RBT, RF) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.080		0.060
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (27, S27) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.080		0.060

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS
