



14-218

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, June 05, 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, June 06, 2014.

Current rates as of:

Wednesday, June 04, 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
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Outright Rates

ELECTRICITY - Outright Rates

NYISO ZONE F 5MW O PK FUT (4M)

4M	Spec	Mnth 1	Decrease	USD	55	50	44	40
4M	Hedge/Member	Mnth 1	Decrease	USD	50	50	40	40
4M	Spec	Mnths 3-11	Decrease	USD	44	40	22	20
4M	Hedge/Member	Mnths 3-11	Decrease	USD	40	40	20	20

NYISO ZONE G 5MW D AH O PK (D2)

D2	Spec	Mnths 3-11	Decrease	USD	22	20	17	15
D2	Hedge/Member	Mnths 3-11	Decrease	USD	20	20	15	15
D2	Spec	Mnths 12+	Decrease	USD	22	20	17	15
D2	Hedge/Member	Mnths 12+	Decrease	USD	20	20	15	15

NATURAL GAS - Outright Rates

TETCO STX BASIS (TX)

TX	Spec	Mth 2	Increase	USD	61	55	72	65
TX	Hedge/Member	Mth 2	Increase	USD	55	55	65	65

WEATHER - Outright Rates

BALTIMORE MONTHLY CDD FUTURES (KV)

KV	Spec		Increase	USD	17%	15%	19%	17%
KV	Hedge/Member		Increase	USD	15%	15%	17%	17%

K4 NEW YORK CDD FUTURES (K4)

K4	Spec		Increase	USD	17%	15%	19%	17%
K4	Hedge/Member		Increase	USD	15%	15%	17%	17%

K6 PHILADELPHIA CDD FUTURES (K6)

K6	Spec		Increase	USD	14%	13%	17%	15%
K6	Hedge/Member		Increase	USD	13%	13%	15%	15%

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								
METALS - Intra Spreads								
COMEX Gold - Tier 1 vs Tier 4 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Decrease	USD	66	60	44	40
MGC	Hedge/Member		Decrease	USD	60	60	40	40
COMEX Gold - Tier 1 vs Tier 4 (COMEX 100 GOLD FUTURES)								
GC	Spec		Decrease	USD	660	600	440	400
GC	Hedge/Member		Decrease	USD	600	600	400	400
COMEX Gold - Tier 1 vs Tier 4 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Decrease	USD	660	600	440	400
GCT	Hedge/Member		Decrease	USD	600	600	400	400
COMEX Gold - Tier 1 vs Tier 4 (COMEX MINY GOLD FUTURES)								
QO	Spec		Decrease	USD	330	300	220	200
QO	Hedge/Member		Decrease	USD	300	300	200	200
COMEX Gold - Tier 1 vs Tier 5 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		New	USD			66	60
MGC	Hedge/Member		New	USD			60	60
COMEX Gold - Tier 1 vs Tier 5 (COMEX 100 GOLD FUTURES)								
GC	Spec		New	USD			660	600
GC	Hedge/Member		New	USD			600	600
COMEX Gold - Tier 1 vs Tier 5 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		New	USD			660	600
GCT	Hedge/Member		New	USD			600	600
COMEX Gold - Tier 1 vs Tier 5 (COMEX MINY GOLD FUTURES)								
QO	Spec		New	USD			330	300
QO	Hedge/Member		New	USD			300	300
COMEX Gold - Tier 2 vs Tier 4 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Decrease	USD	66	60	44	40
MGC	Hedge/Member		Decrease	USD	60	60	40	40
COMEX Gold - Tier 2 vs Tier 4 (COMEX 100 GOLD FUTURES)								
GC	Spec		Decrease	USD	660	600	440	400
GC	Hedge/Member		Decrease	USD	600	600	400	400
COMEX Gold - Tier 2 vs Tier 4 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Decrease	USD	660	600	440	400
GCT	Hedge/Member		Decrease	USD	600	600	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COMEX Gold - Tier 2 vs Tier 4 (COMEX MINY GOLD FUTURES)								
QO	Spec		Decrease	USD	330	300	220	200
QO	Hedge/Member		Decrease	USD	300	300	200	200
COMEX Gold - Tier 2 vs Tier 5 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		New	USD			66	60
MGC	Hedge/Member		New	USD			60	60
COMEX Gold - Tier 2 vs Tier 5 (COMEX 100 GOLD FUTURES)								
GC	Spec		New	USD			660	600
GC	Hedge/Member		New	USD			600	600
COMEX Gold - Tier 2 vs Tier 5 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		New	USD			660	600
GCT	Hedge/Member		New	USD			600	600
COMEX Gold - Tier 2 vs Tier 5 (COMEX MINY GOLD FUTURES)								
QO	Spec		New	USD			330	300
QO	Hedge/Member		New	USD			300	300
COMEX Gold - Tier 3 vs Tier 4 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Decrease	USD	66	60	44	40
MGC	Hedge/Member		Decrease	USD	60	60	40	40
COMEX Gold - Tier 3 vs Tier 4 (COMEX 100 GOLD FUTURES)								
GC	Spec		Decrease	USD	660	600	440	400
GC	Hedge/Member		Decrease	USD	600	600	400	400
COMEX Gold - Tier 3 vs Tier 4 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Decrease	USD	660	600	440	400
GCT	Hedge/Member		Decrease	USD	600	600	400	400
COMEX Gold - Tier 3 vs Tier 4 (COMEX MINY GOLD FUTURES)								
QO	Spec		Decrease	USD	330	300	220	200
QO	Hedge/Member		Decrease	USD	300	300	200	200
COMEX Gold - Tier 3 vs Tier 5 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		New	USD			66	60
MGC	Hedge/Member		New	USD			60	60
COMEX Gold - Tier 3 vs Tier 5 (COMEX 100 GOLD FUTURES)								
GC	Spec		New	USD			660	600
GC	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								
COMEX Gold - Tier 3 vs Tier 5 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		New	USD			660	600
GCT	Hedge/Member		New	USD			600	600
COMEX Gold - Tier 3 vs Tier 5 (COMEX MINY GOLD FUTURES)								
QO	Spec		New	USD			330	300
QO	Hedge/Member		New	USD			300	300
COMEX Gold - Tier 4 vs Tier 4 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Decrease	USD	66	60	44	40
MGC	Hedge/Member		Decrease	USD	60	60	40	40
COMEX Gold - Tier 4 vs Tier 4 (COMEX 100 GOLD FUTURES)								
GC	Spec		Decrease	USD	660	600	440	400
GC	Hedge/Member		Decrease	USD	600	600	400	400
COMEX Gold - Tier 4 vs Tier 4 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Decrease	USD	660	600	440	400
GCT	Hedge/Member		Decrease	USD	600	600	400	400
COMEX Gold - Tier 4 vs Tier 4 (COMEX MINY GOLD FUTURES)								
QO	Spec		Decrease	USD	330	300	220	200
QO	Hedge/Member		Decrease	USD	300	300	200	200
COMEX Gold - Tier 4 vs Tier 5 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		New	USD			66	60
MGC	Hedge/Member		New	USD			60	60
COMEX Gold - Tier 4 vs Tier 5 (COMEX 100 GOLD FUTURES)								
GC	Spec		New	USD			660	600
GC	Hedge/Member		New	USD			600	600
COMEX Gold - Tier 4 vs Tier 5 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		New	USD			660	600
GCT	Hedge/Member		New	USD			600	600
COMEX Gold - Tier 4 vs Tier 5 (COMEX MINY GOLD FUTURES)								
QO	Spec		New	USD			330	300
QO	Hedge/Member		New	USD			300	300
COMEX Gold - Tier 5 vs Tier 5 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		New	USD			66	60
MGC	Hedge/Member		New	USD			60	60

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

COMEX Gold - Tier 5 vs Tier 5 (COMEX 100 GOLD FUTURES)

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

COMEX Gold - Tier 5 vs Tier 5 (COMEX 100 GOLD TRADE AT SETTLEMENT)

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

COMEX Gold - Tier 5 vs Tier 5 (COMEX MINY GOLD FUTURES)

QO	Spec		New	USD			330	300
QO	Hedge/Member		New	USD			300	300

U.S. Midwest Domestic Hot-Rolled Coil Steel - All Months (NYMEX HOT ROLLED STEEL FUTURES)

HR	Spec		Decrease	USD	352	320	275	250
HR	Hedge/Member		Decrease	USD	320	320	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NATURAL GAS - Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	578	525	330	300
NNT	Hedge/Member		Decrease	USD	525	525	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	578	525	330	300
NN	Hedge/Member		Decrease	USD	525	525	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	2,310	2,100	1,320	1,200
HHT	Hedge/Member		Decrease	USD	2,100	2,100	1,200	1,200
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	2,310	2,100	1,320	1,200
HH	Hedge/Member		Decrease	USD	2,100	2,100	1,200	1,200
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	41	38	138	125
NNT	Hedge/Member		Increase	USD	38	38	125	125
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (HENRY HUB FUT)								
NN	Spec		Increase	USD	41	38	138	125
NN	Hedge/Member		Increase	USD	38	38	125	125
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	165	150	550	500
HHT	Hedge/Member		Increase	USD	150	150	500	500
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	165	150	550	500
HH	Hedge/Member		Increase	USD	150	150	500	500
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	138	125	110	100
NNT	Hedge/Member		Decrease	USD	125	125	100	100
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	138	125	110	100
NN	Hedge/Member		Decrease	USD	125	125	100	100
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	550	500	440	400
HHT	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								
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	550	500	440	400
HH	Hedge/Member		Decrease	USD	500	500	400	400
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 2 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	110	100	138	125
NNT	Hedge/Member		Increase	USD	100	100	125	125
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 2 (HENRY HUB FUT)								
NN	Spec		Increase	USD	110	100	138	125
NN	Hedge/Member		Increase	USD	100	100	125	125
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 2 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	440	400	550	500
HHT	Hedge/Member		Increase	USD	400	400	500	500
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 2 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	440	400	550	500
HH	Hedge/Member		Increase	USD	400	400	500	500
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 3 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	399	363	138	125
NNT	Hedge/Member		Decrease	USD	363	363	125	125
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 3 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	399	363	138	125
NN	Hedge/Member		Decrease	USD	363	363	125	125
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 3 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,595	1,450	550	500
HHT	Hedge/Member		Decrease	USD	1,450	1,450	500	500
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,595	1,450	550	500
HH	Hedge/Member		Decrease	USD	1,450	1,450	500	500
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 4 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	351	319	193	175
NNT	Hedge/Member		Decrease	USD	319	319	175	175
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 4 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	351	319	193	175
NN	Hedge/Member		Decrease	USD	319	319	175	175

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 4 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,403	1,275	770	700
HHT	Hedge/Member		Decrease	USD	1,275	1,275	700	700
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,403	1,275	770	700
HH	Hedge/Member		Decrease	USD	1,275	1,275	700	700
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 5 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	468	425	138	125
NNT	Hedge/Member		Decrease	USD	425	425	125	125
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 5 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	468	425	138	125
NN	Hedge/Member		Decrease	USD	425	425	125	125
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 5 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,870	1,700	550	500
HHT	Hedge/Member		Decrease	USD	1,700	1,700	500	500
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,870	1,700	550	500
HH	Hedge/Member		Decrease	USD	1,700	1,700	500	500
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	495	450	206	188
NNT	Hedge/Member		Decrease	USD	450	450	188	188
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 6 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	495	450	206	188
NN	Hedge/Member		Decrease	USD	450	450	188	188
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,980	1,800	825	750
HHT	Hedge/Member		Decrease	USD	1,800	1,800	750	750
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,980	1,800	825	750
HH	Hedge/Member		Decrease	USD	1,800	1,800	750	750
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	523	475	179	163
NNT	Hedge/Member		Decrease	USD	475	475	163	163

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	523	475	179	163
NN	Hedge/Member		Decrease	USD	475	475	163	163
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	2,090	1,900	715	650
HHT	Hedge/Member		Decrease	USD	1,900	1,900	650	650
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	2,090	1,900	715	650
HH	Hedge/Member		Decrease	USD	1,900	1,900	650	650
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	674	613	303	275
NNT	Hedge/Member		Decrease	USD	613	613	275	275
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 8 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	674	613	303	275
NN	Hedge/Member		Decrease	USD	613	613	275	275
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	2,695	2,450	1,210	1,100
HHT	Hedge/Member		Decrease	USD	2,450	2,450	1,100	1,100
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	2,695	2,450	1,210	1,100
HH	Hedge/Member		Decrease	USD	2,450	2,450	1,100	1,100
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	784	713	509	463
NNT	Hedge/Member		Decrease	USD	713	713	463	463
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	784	713	509	463
NN	Hedge/Member		Decrease	USD	713	713	463	463
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	3,135	2,850	2,035	1,850
HHT	Hedge/Member		Decrease	USD	2,850	2,850	1,850	1,850
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	3,135	2,850	2,035	1,850
HH	Hedge/Member		Decrease	USD	2,850	2,850	1,850	1,850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 3 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	179	163	110	100
NNT	Hedge/Member		Decrease	USD	163	163	100	100
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 3 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	179	163	110	100
NN	Hedge/Member		Decrease	USD	163	163	100	100
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 3 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	715	650	440	400
HHT	Hedge/Member		Decrease	USD	650	650	400	400
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	715	650	440	400
HH	Hedge/Member		Decrease	USD	650	650	400	400
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 4 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	206	188	117	106
NNT	Hedge/Member		Decrease	USD	188	188	106	106
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 4 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	206	188	117	106
NN	Hedge/Member		Decrease	USD	188	188	106	106
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 4 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	825	750	468	425
HHT	Hedge/Member		Decrease	USD	750	750	425	425
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	825	750	468	425
HH	Hedge/Member		Decrease	USD	750	750	425	425
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 5 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	275	250	41	38
NNT	Hedge/Member		Decrease	USD	250	250	38	38
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 5 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	275	250	41	38
NN	Hedge/Member		Decrease	USD	250	250	38	38
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 5 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,100	1,000	165	150
HHT	Hedge/Member		Decrease	USD	1,000	1,000	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,100	1,000	165	150
HH	Hedge/Member		Decrease	USD	1,000	1,000	150	150
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	303	275	124	113
NNT	Hedge/Member		Decrease	USD	275	275	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 6 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	303	275	124	113
NN	Hedge/Member		Decrease	USD	275	275	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,210	1,100	495	450
HHT	Hedge/Member		Decrease	USD	1,100	1,100	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,210	1,100	495	450
HH	Hedge/Member		Decrease	USD	1,100	1,100	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	358	325	138	125
NNT	Hedge/Member		Decrease	USD	325	325	125	125
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	358	325	138	125
NN	Hedge/Member		Decrease	USD	325	325	125	125
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,430	1,300	550	500
HHT	Hedge/Member		Decrease	USD	1,300	1,300	500	500
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,430	1,300	550	500
HH	Hedge/Member		Decrease	USD	1,300	1,300	500	500
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	468	425	358	325
NNT	Hedge/Member		Decrease	USD	425	425	325	325
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 8 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	468	425	358	325
NN	Hedge/Member		Decrease	USD	425	425	325	325

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,870	1,700	1,430	1,300
HHT	Hedge/Member		Decrease	USD	1,700	1,700	1,300	1,300
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,870	1,700	1,430	1,300
HH	Hedge/Member		Decrease	USD	1,700	1,700	1,300	1,300
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	688	625	564	513
NNT	Hedge/Member		Decrease	USD	625	625	513	513
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	688	625	564	513
NN	Hedge/Member		Decrease	USD	625	625	513	513
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	2,750	2,500	2,255	2,050
HHT	Hedge/Member		Decrease	USD	2,500	2,500	2,050	2,050
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	2,750	2,500	2,255	2,050
HH	Hedge/Member		Decrease	USD	2,500	2,500	2,050	2,050
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 5 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	275	250	124	113
NNT	Hedge/Member		Decrease	USD	250	250	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 5 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	275	250	124	113
NN	Hedge/Member		Decrease	USD	250	250	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 5 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,100	1,000	495	450
HHT	Hedge/Member		Decrease	USD	1,000	1,000	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,100	1,000	495	450
HH	Hedge/Member		Decrease	USD	1,000	1,000	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	303	275	124	113
NNT	Hedge/Member		Decrease	USD	275	275	113	113

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 6 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	303	275	124	113
NN	Hedge/Member		Decrease	USD	275	275	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,210	1,100	495	450
HHT	Hedge/Member		Decrease	USD	1,100	1,100	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,210	1,100	495	450
HH	Hedge/Member		Decrease	USD	1,100	1,100	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	413	375	165	150
NNT	Hedge/Member		Decrease	USD	375	375	150	150
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	413	375	165	150
NN	Hedge/Member		Decrease	USD	375	375	150	150
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,650	1,500	660	600
HHT	Hedge/Member		Decrease	USD	1,500	1,500	600	600
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,650	1,500	660	600
HH	Hedge/Member		Decrease	USD	1,500	1,500	600	600
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	509	463	344	313
NNT	Hedge/Member		Decrease	USD	463	463	313	313
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 8 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	509	463	344	313
NN	Hedge/Member		Decrease	USD	463	463	313	313
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	2,035	1,850	1,375	1,250
HHT	Hedge/Member		Decrease	USD	1,850	1,850	1,250	1,250
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	2,035	1,850	1,375	1,250
HH	Hedge/Member		Decrease	USD	1,850	1,850	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	619	563	591	538
NNT	Hedge/Member		Decrease	USD	563	563	538	538
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	619	563	591	538
NN	Hedge/Member		Decrease	USD	563	563	538	538
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	2,475	2,250	2,365	2,150
HHT	Hedge/Member		Decrease	USD	2,250	2,250	2,150	2,150
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	2,475	2,250	2,365	2,150
HH	Hedge/Member		Decrease	USD	2,250	2,250	2,150	2,150
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	303	275	186	169
NNT	Hedge/Member		Decrease	USD	275	275	169	169
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	303	275	186	169
NN	Hedge/Member		Decrease	USD	275	275	169	169
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,210	1,100	743	675
HHT	Hedge/Member		Decrease	USD	1,100	1,100	675	675
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,210	1,100	743	675
HH	Hedge/Member		Decrease	USD	1,100	1,100	675	675
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	261	238	186	169
NNT	Hedge/Member		Decrease	USD	238	238	169	169
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	261	238	186	169
NN	Hedge/Member		Decrease	USD	238	238	169	169
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,045	950	743	675
HHT	Hedge/Member		Decrease	USD	950	950	675	675

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,045	950	743	675
HH	Hedge/Member		Decrease	USD	950	950	675	675
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	344	313	227	206
NNT	Hedge/Member		Decrease	USD	313	313	206	206
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	344	313	227	206
NN	Hedge/Member		Decrease	USD	313	313	206	206
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,375	1,250	908	825
HHT	Hedge/Member		Decrease	USD	1,250	1,250	825	825
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,375	1,250	908	825
HH	Hedge/Member		Decrease	USD	1,250	1,250	825	825
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	440	400	392	356
NNT	Hedge/Member		Decrease	USD	400	400	356	356
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	440	400	392	356
NN	Hedge/Member		Decrease	USD	400	400	356	356
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,760	1,600	1,568	1,425
HHT	Hedge/Member		Decrease	USD	1,600	1,600	1,425	1,425
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,760	1,600	1,568	1,425
HH	Hedge/Member		Decrease	USD	1,600	1,600	1,425	1,425
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	481	438	557	506
NNT	Hedge/Member		Increase	USD	438	438	506	506
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Increase	USD	481	438	557	506
NN	Hedge/Member		Increase	USD	438	438	506	506

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	1,925	1,750	2,228	2,025
HHT	Hedge/Member		Increase	USD	1,750	1,750	2,025	2,025
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,925	1,750	2,228	2,025
HH	Hedge/Member		Increase	USD	1,750	1,750	2,025	2,025
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	165	150	254	231
NNT	Hedge/Member		Increase	USD	150	150	231	231
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB FUT)								
NN	Spec		Increase	USD	165	150	254	231
NN	Hedge/Member		Increase	USD	150	150	231	231
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 5 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	660	600	1,018	925
HHT	Hedge/Member		Increase	USD	600	600	925	925
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	660	600	1,018	925
HH	Hedge/Member		Increase	USD	600	600	925	925
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	193	175	283	258
NNT	Hedge/Member		Increase	USD	175	175	258	258
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB FUT)								
NN	Spec		Increase	USD	193	175	283	258
NN	Hedge/Member		Increase	USD	175	175	258	258
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	770	700	1,133	1,030
HHT	Hedge/Member		Increase	USD	700	700	1,030	1,030
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	770	700	1,133	1,030
HH	Hedge/Member		Increase	USD	700	700	1,030	1,030
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	261	238	371	338
NNT	Hedge/Member		Increase	USD	238	238	338	338

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Increase	USD	261	238	371	338
NN	Hedge/Member		Increase	USD	238	238	338	338
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	1,045	950	1,485	1,350
HHT	Hedge/Member		Increase	USD	950	950	1,350	1,350
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,045	950	1,485	1,350
HH	Hedge/Member		Increase	USD	950	950	1,350	1,350
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	248	225	385	350
NNT	Hedge/Member		Increase	USD	225	225	350	350
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB FUT)								
NN	Spec		Increase	USD	248	225	385	350
NN	Hedge/Member		Increase	USD	225	225	350	350
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	990	900	1,540	1,400
HHT	Hedge/Member		Increase	USD	900	900	1,400	1,400
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	990	900	1,540	1,400
HH	Hedge/Member		Increase	USD	900	900	1,400	1,400
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	392	356	385	350
NNT	Hedge/Member		Decrease	USD	356	356	350	350
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	392	356	385	350
NN	Hedge/Member		Decrease	USD	356	356	350	350
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,568	1,425	1,540	1,400
HHT	Hedge/Member		Decrease	USD	1,425	1,425	1,400	1,400
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,568	1,425	1,540	1,400
HH	Hedge/Member		Decrease	USD	1,425	1,425	1,400	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	110	100	124	113
NNT	Hedge/Member		Increase	USD	100	100	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB FUT)								
NN	Spec		Increase	USD	110	100	124	113
NN	Hedge/Member		Increase	USD	100	100	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	440	400	495	450
HHT	Hedge/Member		Increase	USD	400	400	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	440	400	495	450
HH	Hedge/Member		Increase	USD	400	400	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	138	125	193	175
NNT	Hedge/Member		Increase	USD	125	125	175	175
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 8 (HENRY HUB FUT)								
NN	Spec		Increase	USD	138	125	193	175
NN	Hedge/Member		Increase	USD	125	125	175	175
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	550	500	770	700
HHT	Hedge/Member		Increase	USD	500	500	700	700
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	550	500	770	700
HH	Hedge/Member		Increase	USD	500	500	700	700
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	316	288	358	325
NNT	Hedge/Member		Increase	USD	288	288	325	325
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Increase	USD	316	288	358	325
NN	Hedge/Member		Increase	USD	288	288	325	325
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	1,265	1,150	1,430	1,300
HHT	Hedge/Member		Increase	USD	1,150	1,150	1,300	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,265	1,150	1,430	1,300
HH	Hedge/Member		Increase	USD	1,150	1,150	1,300	1,300
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	110	100	138	125
NNT	Hedge/Member		Increase	USD	100	100	125	125
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Increase	USD	110	100	138	125
NN	Hedge/Member		Increase	USD	100	100	125	125
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	440	400	550	500
HHT	Hedge/Member		Increase	USD	400	400	500	500
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	440	400	550	500
HH	Hedge/Member		Increase	USD	400	400	500	500
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	110	100	151	138
NNT	Hedge/Member		Increase	USD	100	100	138	138
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 8 (HENRY HUB FUT)								
NN	Spec		Increase	USD	110	100	151	138
NN	Hedge/Member		Increase	USD	100	100	138	138
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	440	400	605	550
HHT	Hedge/Member		Increase	USD	400	400	550	550
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	440	400	605	550
HH	Hedge/Member		Increase	USD	400	400	550	550
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	344	313	289	263
NNT	Hedge/Member		Decrease	USD	313	313	263	263
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	344	313	289	263
NN	Hedge/Member		Decrease	USD	313	313	263	263

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,375	1,250	1,155	1,050
HHT	Hedge/Member		Decrease	USD	1,250	1,250	1,050	1,050
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,375	1,250	1,155	1,050
HH	Hedge/Member		Decrease	USD	1,250	1,250	1,050	1,050
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	83	75	138	125
NNT	Hedge/Member		Increase	USD	75	75	125	125
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 8 (HENRY HUB FUT)								
NN	Spec		Increase	USD	83	75	138	125
NN	Hedge/Member		Increase	USD	75	75	125	125
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	330	300	550	500
HHT	Hedge/Member		Increase	USD	300	300	500	500
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	330	300	550	500
HH	Hedge/Member		Increase	USD	300	300	500	500
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 9 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	481	438	454	413
NNT	Hedge/Member		Decrease	USD	438	438	413	413
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 9 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	481	438	454	413
NN	Hedge/Member		Decrease	USD	438	438	413	413
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 9 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,925	1,750	1,815	1,650
HHT	Hedge/Member		Decrease	USD	1,750	1,750	1,650	1,650
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 9 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,925	1,750	1,815	1,650
HH	Hedge/Member		Decrease	USD	1,750	1,750	1,650	1,650
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	578	525	330	300
MNG	Hedge/Member		Decrease	USD	525	525	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	2,310	2,100	1,320	1,200
NG	Hedge/Member		Decrease	USD	2,100	2,100	1,200	1,200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	2,310	2,100	1,320	1,200
NGT	Hedge/Member		Decrease	USD	2,100	2,100	1,200	1,200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	41	38	138	125
MNG	Hedge/Member		Increase	USD	38	38	125	125
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	165	150	550	500
NG	Hedge/Member		Increase	USD	150	150	500	500
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	165	150	550	500
NGT	Hedge/Member		Increase	USD	150	150	500	500
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 3-5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	138	125	110	100
MNG	Hedge/Member		Decrease	USD	125	125	100	100
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 3-5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	550	500	440	400
NG	Hedge/Member		Decrease	USD	500	500	400	400
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 3-5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	550	500	440	400
NGT	Hedge/Member		Decrease	USD	500	500	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 2 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	110	100	138	125
QG	Hedge/Member		Increase	USD	100	100	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 2 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	110	100	138	125
MNG	Hedge/Member		Increase	USD	100	100	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 2 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	110	100	138	125
NP	Hedge/Member		Increase	USD	100	100	125	125

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 2 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	440	400	550	500
NG	Hedge/Member		Increase	USD	400	400	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 2 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	440	400	550	500
NGT	Hedge/Member		Increase	USD	400	400	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 2 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	440	400	550	500
HP	Hedge/Member		Increase	USD	400	400	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	399	363	138	125
QG	Hedge/Member		Decrease	USD	363	363	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	399	363	138	125
MNG	Hedge/Member		Decrease	USD	363	363	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	399	363	138	125
NP	Hedge/Member		Decrease	USD	363	363	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,595	1,450	550	500
NG	Hedge/Member		Decrease	USD	1,450	1,450	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,595	1,450	550	500
NGT	Hedge/Member		Decrease	USD	1,450	1,450	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,595	1,450	550	500
HP	Hedge/Member		Decrease	USD	1,450	1,450	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 4 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	351	319	193	175
QG	Hedge/Member		Decrease	USD	319	319	175	175
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 4 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	351	319	193	175
MNG	Hedge/Member		Decrease	USD	319	319	175	175

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 4 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	351	319	193	175
NP	Hedge/Member		Decrease	USD	319	319	175	175
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,403	1,275	770	700
NG	Hedge/Member		Decrease	USD	1,275	1,275	700	700
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 4 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,403	1,275	770	700
NGT	Hedge/Member		Decrease	USD	1,275	1,275	700	700
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 4 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,403	1,275	770	700
HP	Hedge/Member		Decrease	USD	1,275	1,275	700	700
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	468	425	138	125
QG	Hedge/Member		Decrease	USD	425	425	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	468	425	138	125
MNG	Hedge/Member		Decrease	USD	425	425	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 5 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	468	425	138	125
NP	Hedge/Member		Decrease	USD	425	425	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,870	1,700	550	500
NG	Hedge/Member		Decrease	USD	1,700	1,700	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,870	1,700	550	500
NGT	Hedge/Member		Decrease	USD	1,700	1,700	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,870	1,700	550	500
HP	Hedge/Member		Decrease	USD	1,700	1,700	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	495	450	206	188
QG	Hedge/Member		Decrease	USD	450	450	188	188

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	495	450	206	188
MNG	Hedge/Member		Decrease	USD	450	450	188	188
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	495	450	206	188
NP	Hedge/Member		Decrease	USD	450	450	188	188
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,980	1,800	825	750
NG	Hedge/Member		Decrease	USD	1,800	1,800	750	750
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,980	1,800	825	750
NGT	Hedge/Member		Decrease	USD	1,800	1,800	750	750
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,980	1,800	825	750
HP	Hedge/Member		Decrease	USD	1,800	1,800	750	750
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	523	475	179	163
QG	Hedge/Member		Decrease	USD	475	475	163	163
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	523	475	179	163
MNG	Hedge/Member		Decrease	USD	475	475	163	163
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	523	475	179	163
NP	Hedge/Member		Decrease	USD	475	475	163	163
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	2,090	1,900	715	650
NG	Hedge/Member		Decrease	USD	1,900	1,900	650	650
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	2,090	1,900	715	650
NGT	Hedge/Member		Decrease	USD	1,900	1,900	650	650
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	2,090	1,900	715	650
HP	Hedge/Member		Decrease	USD	1,900	1,900	650	650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	674	613	303	275
QG	Hedge/Member		Decrease	USD	613	613	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	674	613	303	275
MNG	Hedge/Member		Decrease	USD	613	613	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	674	613	303	275
NP	Hedge/Member		Decrease	USD	613	613	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	2,695	2,450	1,210	1,100
NG	Hedge/Member		Decrease	USD	2,450	2,450	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	2,695	2,450	1,210	1,100
NGT	Hedge/Member		Decrease	USD	2,450	2,450	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	2,695	2,450	1,210	1,100
HP	Hedge/Member		Decrease	USD	2,450	2,450	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	784	713	509	463
QG	Hedge/Member		Decrease	USD	713	713	463	463
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	784	713	509	463
MNG	Hedge/Member		Decrease	USD	713	713	463	463
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	784	713	509	463
NP	Hedge/Member		Decrease	USD	713	713	463	463
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	3,135	2,850	2,035	1,850
NG	Hedge/Member		Decrease	USD	2,850	2,850	1,850	1,850
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	3,135	2,850	2,035	1,850
NGT	Hedge/Member		Decrease	USD	2,850	2,850	1,850	1,850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	3,135	2,850	2,035	1,850
HP	Hedge/Member		Decrease	USD	2,850	2,850	1,850	1,850
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 3 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	179	163	110	100
QG	Hedge/Member		Decrease	USD	163	163	100	100
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 3 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	179	163	110	100
MNG	Hedge/Member		Decrease	USD	163	163	100	100
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 3 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	179	163	110	100
NP	Hedge/Member		Decrease	USD	163	163	100	100
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 3 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	715	650	440	400
NG	Hedge/Member		Decrease	USD	650	650	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 3 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	715	650	440	400
NGT	Hedge/Member		Decrease	USD	650	650	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 3 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	715	650	440	400
HP	Hedge/Member		Decrease	USD	650	650	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	206	188	117	106
QG	Hedge/Member		Decrease	USD	188	188	106	106
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	206	188	117	106
MNG	Hedge/Member		Decrease	USD	188	188	106	106
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	206	188	117	106
NP	Hedge/Member		Decrease	USD	188	188	106	106
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	825	750	468	425
NG	Hedge/Member		Decrease	USD	750	750	425	425

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	825	750	468	425
NGT	Hedge/Member		Decrease	USD	750	750	425	425
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	825	750	468	425
HP	Hedge/Member		Decrease	USD	750	750	425	425
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	275	250	41	38
QG	Hedge/Member		Decrease	USD	250	250	38	38
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	275	250	41	38
MNG	Hedge/Member		Decrease	USD	250	250	38	38
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	275	250	41	38
NP	Hedge/Member		Decrease	USD	250	250	38	38
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,100	1,000	165	150
NG	Hedge/Member		Decrease	USD	1,000	1,000	150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,100	1,000	165	150
NGT	Hedge/Member		Decrease	USD	1,000	1,000	150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,100	1,000	165	150
HP	Hedge/Member		Decrease	USD	1,000	1,000	150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	303	275	124	113
QG	Hedge/Member		Decrease	USD	275	275	113	113
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	303	275	124	113
MNG	Hedge/Member		Decrease	USD	275	275	113	113
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	303	275	124	113
NP	Hedge/Member		Decrease	USD	275	275	113	113

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,210	1,100	495	450
NG	Hedge/Member		Decrease	USD	1,100	1,100	450	450
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,210	1,100	495	450
NGT	Hedge/Member		Decrease	USD	1,100	1,100	450	450
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,210	1,100	495	450
HP	Hedge/Member		Decrease	USD	1,100	1,100	450	450
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	358	325	138	125
QG	Hedge/Member		Decrease	USD	325	325	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	358	325	138	125
MNG	Hedge/Member		Decrease	USD	325	325	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	358	325	138	125
NP	Hedge/Member		Decrease	USD	325	325	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,430	1,300	550	500
NG	Hedge/Member		Decrease	USD	1,300	1,300	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,430	1,300	550	500
NGT	Hedge/Member		Decrease	USD	1,300	1,300	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,430	1,300	550	500
HP	Hedge/Member		Decrease	USD	1,300	1,300	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	468	425	358	325
QG	Hedge/Member		Decrease	USD	425	425	325	325
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	468	425	358	325
MNG	Hedge/Member		Decrease	USD	425	425	325	325

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	468	425	358	325
NP	Hedge/Member		Decrease	USD	425	425	325	325
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,870	1,700	1,430	1,300
NG	Hedge/Member		Decrease	USD	1,700	1,700	1,300	1,300
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,870	1,700	1,430	1,300
NGT	Hedge/Member		Decrease	USD	1,700	1,700	1,300	1,300
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,870	1,700	1,430	1,300
HP	Hedge/Member		Decrease	USD	1,700	1,700	1,300	1,300
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	688	625	564	513
QG	Hedge/Member		Decrease	USD	625	625	513	513
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	688	625	564	513
MNG	Hedge/Member		Decrease	USD	625	625	513	513
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	688	625	564	513
NP	Hedge/Member		Decrease	USD	625	625	513	513
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	2,750	2,500	2,255	2,050
NG	Hedge/Member		Decrease	USD	2,500	2,500	2,050	2,050
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	2,750	2,500	2,255	2,050
NGT	Hedge/Member		Decrease	USD	2,500	2,500	2,050	2,050
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	2,750	2,500	2,255	2,050
HP	Hedge/Member		Decrease	USD	2,500	2,500	2,050	2,050
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	275	250	124	113
QG	Hedge/Member		Decrease	USD	250	250	113	113

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	275	250	124	113
MNG	Hedge/Member		Decrease	USD	250	250	113	113
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	275	250	124	113
NP	Hedge/Member		Decrease	USD	250	250	113	113
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,100	1,000	495	450
NG	Hedge/Member		Decrease	USD	1,000	1,000	450	450
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,100	1,000	495	450
NGT	Hedge/Member		Decrease	USD	1,000	1,000	450	450
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,100	1,000	495	450
HP	Hedge/Member		Decrease	USD	1,000	1,000	450	450
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	303	275	124	113
QG	Hedge/Member		Decrease	USD	275	275	113	113
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	303	275	124	113
MNG	Hedge/Member		Decrease	USD	275	275	113	113
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	303	275	124	113
NP	Hedge/Member		Decrease	USD	275	275	113	113
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,210	1,100	495	450
NG	Hedge/Member		Decrease	USD	1,100	1,100	450	450
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,210	1,100	495	450
NGT	Hedge/Member		Decrease	USD	1,100	1,100	450	450
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,210	1,100	495	450
HP	Hedge/Member		Decrease	USD	1,100	1,100	450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	413	375	165	150
QG	Hedge/Member		Decrease	USD	375	375	150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	413	375	165	150
MNG	Hedge/Member		Decrease	USD	375	375	150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	413	375	165	150
NP	Hedge/Member		Decrease	USD	375	375	150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,650	1,500	660	600
NG	Hedge/Member		Decrease	USD	1,500	1,500	600	600
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,650	1,500	660	600
NGT	Hedge/Member		Decrease	USD	1,500	1,500	600	600
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,650	1,500	660	600
HP	Hedge/Member		Decrease	USD	1,500	1,500	600	600
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	509	463	344	313
QG	Hedge/Member		Decrease	USD	463	463	313	313
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	509	463	344	313
MNG	Hedge/Member		Decrease	USD	463	463	313	313
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	509	463	344	313
NP	Hedge/Member		Decrease	USD	463	463	313	313
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	2,035	1,850	1,375	1,250
NG	Hedge/Member		Decrease	USD	1,850	1,850	1,250	1,250
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	2,035	1,850	1,375	1,250
NGT	Hedge/Member		Decrease	USD	1,850	1,850	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	2,035	1,850	1,375	1,250
HP	Hedge/Member		Decrease	USD	1,850	1,850	1,250	1,250
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	619	563	591	538
QG	Hedge/Member		Decrease	USD	563	563	538	538
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	619	563	591	538
MNG	Hedge/Member		Decrease	USD	563	563	538	538
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	619	563	591	538
NP	Hedge/Member		Decrease	USD	563	563	538	538
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	2,475	2,250	2,365	2,150
NG	Hedge/Member		Decrease	USD	2,250	2,250	2,150	2,150
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	2,475	2,250	2,365	2,150
NGT	Hedge/Member		Decrease	USD	2,250	2,250	2,150	2,150
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	2,475	2,250	2,365	2,150
HP	Hedge/Member		Decrease	USD	2,250	2,250	2,150	2,150
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	303	275	186	169
QG	Hedge/Member		Decrease	USD	275	275	169	169
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	303	275	186	169
MNG	Hedge/Member		Decrease	USD	275	275	169	169
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	303	275	186	169
NP	Hedge/Member		Decrease	USD	275	275	169	169
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,210	1,100	743	675
NG	Hedge/Member		Decrease	USD	1,100	1,100	675	675

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,210	1,100	743	675
NGT	Hedge/Member		Decrease	USD	1,100	1,100	675	675
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,210	1,100	743	675
HP	Hedge/Member		Decrease	USD	1,100	1,100	675	675
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	261	238	186	169
QG	Hedge/Member		Decrease	USD	238	238	169	169
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	261	238	186	169
MNG	Hedge/Member		Decrease	USD	238	238	169	169
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	261	238	186	169
NP	Hedge/Member		Decrease	USD	238	238	169	169
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,045	950	743	675
NG	Hedge/Member		Decrease	USD	950	950	675	675
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,045	950	743	675
NGT	Hedge/Member		Decrease	USD	950	950	675	675
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,045	950	743	675
HP	Hedge/Member		Decrease	USD	950	950	675	675
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	344	313	227	206
QG	Hedge/Member		Decrease	USD	313	313	206	206
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	344	313	227	206
MNG	Hedge/Member		Decrease	USD	313	313	206	206
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	344	313	227	206
NP	Hedge/Member		Decrease	USD	313	313	206	206

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,375	1,250	908	825
NG	Hedge/Member		Decrease	USD	1,250	1,250	825	825
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,375	1,250	908	825
NGT	Hedge/Member		Decrease	USD	1,250	1,250	825	825
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,375	1,250	908	825
HP	Hedge/Member		Decrease	USD	1,250	1,250	825	825
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	440	400	392	356
QG	Hedge/Member		Decrease	USD	400	400	356	356
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	440	400	392	356
MNG	Hedge/Member		Decrease	USD	400	400	356	356
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	440	400	392	356
NP	Hedge/Member		Decrease	USD	400	400	356	356
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,760	1,600	1,568	1,425
NG	Hedge/Member		Decrease	USD	1,600	1,600	1,425	1,425
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,760	1,600	1,568	1,425
NGT	Hedge/Member		Decrease	USD	1,600	1,600	1,425	1,425
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,760	1,600	1,568	1,425
HP	Hedge/Member		Decrease	USD	1,600	1,600	1,425	1,425
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	481	438	557	506
QG	Hedge/Member		Increase	USD	438	438	506	506
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	481	438	557	506
MNG	Hedge/Member		Increase	USD	438	438	506	506

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	481	438	557	506
NP	Hedge/Member		Increase	USD	438	438	506	506
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,925	1,750	2,228	2,025
NG	Hedge/Member		Increase	USD	1,750	1,750	2,025	2,025
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,925	1,750	2,228	2,025
NGT	Hedge/Member		Increase	USD	1,750	1,750	2,025	2,025
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,925	1,750	2,228	2,025
HP	Hedge/Member		Increase	USD	1,750	1,750	2,025	2,025
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	165	150	254	231
QG	Hedge/Member		Increase	USD	150	150	231	231
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	165	150	254	231
MNG	Hedge/Member		Increase	USD	150	150	231	231
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	165	150	254	231
NP	Hedge/Member		Increase	USD	150	150	231	231
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	660	600	1,018	925
NG	Hedge/Member		Increase	USD	600	600	925	925
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	660	600	1,018	925
NGT	Hedge/Member		Increase	USD	600	600	925	925
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	660	600	1,018	925
HP	Hedge/Member		Increase	USD	600	600	925	925
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	193	175	283	258
QG	Hedge/Member		Increase	USD	175	175	258	258

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	193	175	283	258
MNG	Hedge/Member		Increase	USD	175	175	258	258
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	193	175	283	258
NP	Hedge/Member		Increase	USD	175	175	258	258
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	770	700	1,133	1,030
NG	Hedge/Member		Increase	USD	700	700	1,030	1,030
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	770	700	1,133	1,030
NGT	Hedge/Member		Increase	USD	700	700	1,030	1,030
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	770	700	1,133	1,030
HP	Hedge/Member		Increase	USD	700	700	1,030	1,030
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	261	238	371	338
QG	Hedge/Member		Increase	USD	238	238	338	338
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	261	238	371	338
MNG	Hedge/Member		Increase	USD	238	238	338	338
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	261	238	371	338
NP	Hedge/Member		Increase	USD	238	238	338	338
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,045	950	1,485	1,350
NG	Hedge/Member		Increase	USD	950	950	1,350	1,350
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,045	950	1,485	1,350
NGT	Hedge/Member		Increase	USD	950	950	1,350	1,350
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,045	950	1,485	1,350
HP	Hedge/Member		Increase	USD	950	950	1,350	1,350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	248	225	385	350
QG	Hedge/Member		Increase	USD	225	225	350	350
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	248	225	385	350
MNG	Hedge/Member		Increase	USD	225	225	350	350
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	248	225	385	350
NP	Hedge/Member		Increase	USD	225	225	350	350
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	990	900	1,540	1,400
NG	Hedge/Member		Increase	USD	900	900	1,400	1,400
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	990	900	1,540	1,400
NGT	Hedge/Member		Increase	USD	900	900	1,400	1,400
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	990	900	1,540	1,400
HP	Hedge/Member		Increase	USD	900	900	1,400	1,400
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	392	356	385	350
QG	Hedge/Member		Decrease	USD	356	356	350	350
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	392	356	385	350
MNG	Hedge/Member		Decrease	USD	356	356	350	350
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	392	356	385	350
NP	Hedge/Member		Decrease	USD	356	356	350	350
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,568	1,425	1,540	1,400
NG	Hedge/Member		Decrease	USD	1,425	1,425	1,400	1,400
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,568	1,425	1,540	1,400
NGT	Hedge/Member		Decrease	USD	1,425	1,425	1,400	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,568	1,425	1,540	1,400
HP	Hedge/Member		Decrease	USD	1,425	1,425	1,400	1,400
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	110	100	124	113
QG	Hedge/Member		Increase	USD	100	100	113	113
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	110	100	124	113
MNG	Hedge/Member		Increase	USD	100	100	113	113
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	110	100	124	113
NP	Hedge/Member		Increase	USD	100	100	113	113
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	440	400	495	450
NG	Hedge/Member		Increase	USD	400	400	450	450
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	440	400	495	450
NGT	Hedge/Member		Increase	USD	400	400	450	450
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	440	400	495	450
HP	Hedge/Member		Increase	USD	400	400	450	450
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		New	USD			165	150
QG	Hedge/Member		New	USD			150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		New	USD			165	150
NP	Hedge/Member		New	USD			150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		New	USD			660	600
HP	Hedge/Member		New	USD			600	600
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	138	125	193	175
QG	Hedge/Member		Increase	USD	125	125	175	175

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	138	125	193	175
MNG	Hedge/Member		Increase	USD	125	125	175	175
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	138	125	193	175
NP	Hedge/Member		Increase	USD	125	125	175	175
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	550	500	770	700
NG	Hedge/Member		Increase	USD	500	500	700	700
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	550	500	770	700
NGT	Hedge/Member		Increase	USD	500	500	700	700
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	550	500	770	700
HP	Hedge/Member		Increase	USD	500	500	700	700
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	316	288	358	325
QG	Hedge/Member		Increase	USD	288	288	325	325
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	316	288	358	325
MNG	Hedge/Member		Increase	USD	288	288	325	325
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	316	288	358	325
NP	Hedge/Member		Increase	USD	288	288	325	325
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,265	1,150	1,430	1,300
NG	Hedge/Member		Increase	USD	1,150	1,150	1,300	1,300
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,265	1,150	1,430	1,300
NGT	Hedge/Member		Increase	USD	1,150	1,150	1,300	1,300
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,265	1,150	1,430	1,300
HP	Hedge/Member		Increase	USD	1,150	1,150	1,300	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	110	100	138	125
QG	Hedge/Member		Increase	USD	100	100	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	110	100	138	125
MNG	Hedge/Member		Increase	USD	100	100	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	110	100	138	125
NP	Hedge/Member		Increase	USD	100	100	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	440	400	550	500
NG	Hedge/Member		Increase	USD	400	400	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	440	400	550	500
NGT	Hedge/Member		Increase	USD	400	400	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	440	400	550	500
HP	Hedge/Member		Increase	USD	400	400	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	110	100	151	138
QG	Hedge/Member		Increase	USD	100	100	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	110	100	151	138
MNG	Hedge/Member		Increase	USD	100	100	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	110	100	151	138
NP	Hedge/Member		Increase	USD	100	100	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	440	400	605	550
NG	Hedge/Member		Increase	USD	400	400	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	440	400	605	550
NGT	Hedge/Member		Increase	USD	400	400	550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	440	400	605	550
HP	Hedge/Member		Increase	USD	400	400	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	344	313	289	263
QG	Hedge/Member		Decrease	USD	313	313	263	263
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	344	313	289	263
MNG	Hedge/Member		Decrease	USD	313	313	263	263
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	344	313	289	263
NP	Hedge/Member		Decrease	USD	313	313	263	263
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,375	1,250	1,155	1,050
NG	Hedge/Member		Decrease	USD	1,250	1,250	1,050	1,050
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,375	1,250	1,155	1,050
NGT	Hedge/Member		Decrease	USD	1,250	1,250	1,050	1,050
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,375	1,250	1,155	1,050
HP	Hedge/Member		Decrease	USD	1,250	1,250	1,050	1,050
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	83	75	138	125
QG	Hedge/Member		Increase	USD	75	75	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	83	75	138	125
MNG	Hedge/Member		Increase	USD	75	75	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	83	75	138	125
NP	Hedge/Member		Increase	USD	75	75	125	125
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	330	300	550	500
NG	Hedge/Member		Increase	USD	300	300	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	330	300	550	500
NGT	Hedge/Member		Increase	USD	300	300	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	330	300	550	500
HP	Hedge/Member		Increase	USD	300	300	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 9 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	481	438	454	413
QG	Hedge/Member		Decrease	USD	438	438	413	413
Henry Hub Natural Gas (NG, NN, HP) - Tier 9 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	481	438	454	413
MNG	Hedge/Member		Decrease	USD	438	438	413	413
Henry Hub Natural Gas (NG, NN, HP) - Tier 9 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	481	438	454	413
NP	Hedge/Member		Decrease	USD	438	438	413	413
Henry Hub Natural Gas (NG, NN, HP) - Tier 9 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,925	1,750	1,815	1,650
NG	Hedge/Member		Decrease	USD	1,750	1,750	1,650	1,650
Henry Hub Natural Gas (NG, NN, HP) - Tier 9 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,925	1,750	1,815	1,650
NGT	Hedge/Member		Decrease	USD	1,750	1,750	1,650	1,650
Henry Hub Natural Gas (NG, NN, HP) - Tier 9 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,925	1,750	1,815	1,650
HP	Hedge/Member		Decrease	USD	1,750	1,750	1,650	1,650
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	578	525	330	300
QG	Hedge/Member		Decrease	USD	525	525	300	300
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	578	525	330	300
NP	Hedge/Member		Decrease	USD	525	525	300	300
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	2,310	2,100	1,320	1,200
HP	Hedge/Member		Decrease	USD	2,100	2,100	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								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	41	38	138	125
QG	Hedge/Member		Increase	USD	38	38	125	125
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	41	38	138	125
NP	Hedge/Member		Increase	USD	38	38	125	125
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	165	150	550	500
HP	Hedge/Member		Increase	USD	150	150	500	500
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	138	125	110	100
QG	Hedge/Member		Decrease	USD	125	125	100	100
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	138	125	110	100
NP	Hedge/Member		Decrease	USD	125	125	100	100
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	550	500	440	400
HP	Hedge/Member		Decrease	USD	500	500	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
FX - Inter-commodity Spread Rates						
AUSTRALIAN DOLLAR (AD - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	Decrease	+2:-3	30%	30%	0%	0%
AUSTRALIAN DOLLAR (AD - CME) vs JAPANESE YEN (JY - CME)						
Spread Credit Rate	Increase	+3:-2	0%	0%	30%	30%
AUSTRALIAN DOLLAR (AD - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	Decrease	+4:-5	30%	30%	0%	0%
AUSTRALIAN DOLLAR (AD - CME) vs SWISS FRANC (SF - CME)						
Spread Credit Rate	Increase	+4:-3	0%	0%	30%	30%
AUSTRALIAN DOLLAR (AD) vs CROSS RATE AUSTRALIAN DOLLAR/NEW ZEELAND DOLLAR (AN)						
Spread Credit Rate	Increase	+2:-1	0%	0%	30%	30%
Australian Dollar (AD) vs. Cross Rate Euro FX/Australian Dollar (CA)						
Spread Credit Rate	Increase	+2:+1	0%	0%	30%	30%
Australian Dollar (AD) vs. Euro FX (EC)						
Spread Credit Rate	Increase	+2:-1	0%	0%	30%	30%
Australian Dollar (AD) vs. New Zealand Dollar (NE)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
BRITISH POUND (BP - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
British Pound (BP) vs. Canadian Dollar (CD)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	30%	30%
British Pound (BP) vs. Swiss Franc (SF)						
Spread Credit Rate	Decrease	+4:-5	60%	60%	50%	50%
CANADIAN DOLLAR (CD - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	Decrease	+3:-2	30%	30%	0%	0%
CANADIAN DOLLAR (CD - CME) vs CZECH KORUNA (CZ - CME)						
Spread Credit Rate	Decrease	+5:-2	30%	30%	0%	0%
CANADIAN DOLLAR (CD - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%
CANADIAN DOLLAR (CD - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Decrease	+3:-1	40%	40%	30%	30%
Canadian Dollar (CD) vs. Euro FX (EC)						
Spread Credit Rate	Decrease	+2:-1	60%	60%	30%	30%
Canadian Dollar (CD) vs. New Zealand Dollar (NE)						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	Decrease	+1:-1	55%	55%	30%	30%
Canadian Dollar (CD) vs. Swiss Franc (SF)						
Spread Credit Rate	Decrease	+5:-6	50%	50%	30%	30%
CANADIAN DOLLAR (CD-CME) vs JAPANESE YEN (JY-CME)						
Spread Credit Rate	New	+1:-1			30%	30%
CROSS RATE AUSTRALIAN DOLLAR/JAPANESE YEN (AJ - CME) vs CROSS RATE BRITISH POUND/JAPANESE YEN (BY - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
Cross Rate Australian Dollar/Japanese Yen (AJ) vs. Japanese Yen (JY)						
Spread Credit Rate	Increase	+4:+2	0%	0%	30%	30%
CROSS RATE BRITISH POUND/JAPANESE YEN (BY - CME) vs CROSS RATE EURO FX/SWISS FRANC (RF - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
Cross Rate Chinese Renminbi/Euro (RME) vs. Cross Rate Chinese Renminbi/Japanese Yen (RMJ)						
Spread Credit Rate	Increase	+1:-1	0%	0%	30%	30%
EURO FX (EC - CME) vs ISRAELI SHEKEL (IS - CME)						
Spread Credit Rate	Increase	+1:-5	30%	30%	45%	45%
EURO FX (EC - CME) vs SWISS FRANC (SF - CME)						
Spread Credit Rate	Increase	+2:-3	60%	60%	70%	70%
EURO FX (EC - CME) vs TURKISH LIRA FX (EUR) (TRE - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	30%	30%
Euro FX (EC) vs. Japanese Yen (JY)						
Spread Credit Rate	Increase	+2:-2	0%	0%	30%	30%
Euro FX (EC) vs. Polish Zloty (PZ)						
Spread Credit Rate	Increase	+1:-1	40%	40%	55%	55%
HUNGARIAN FORINT (FR - CME) vs NEW ZEALAND DOLLAR (NE - CME)						
Spread Credit Rate	Increase	+5:-2	0%	0%	30%	30%
HUNGARIAN FORINT (FR - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Decrease	+1:-2	30%	30%	0%	0%
HUNGARIAN FORINT (FR - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Increase	+3:-4	30%	30%	45%	45%
KOREAN WON (KRW - CME) vs NEW ZEALAND DOLLAR (NE - CME)						
Spread Credit Rate	Decrease	+5:-3	50%	50%	0%	0%
KOREAN WON (KRW - CME) vs RUSSIAN RUBLE (RU - CME)						
Spread Credit Rate	Decrease	+4:-3	30%	30%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
KOREAN WON (KRW - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Decrease	+3:-1	45%	45%	0%	0%
KOREAN WON (KRW - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+1:-2	35%	35%	0%	0%
NEW ZEALAND DOLLAR (NE - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
POLISH ZLOTY (PZ - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Decrease	+3:-5	40%	40%	30%	30%
SWISS FRANC (SF - CME) vs CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME)						
Spread Credit Rate	Increase	+2:-1	0%	0%	30%	30%
SWISS FRANC (SF - CME) vs HUNGARIAN FORINT (FR - CME)						
Spread Credit Rate	Increase	+3:-4	30%	30%	45%	45%
SWISS FRANC (SF - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
TURKISH LIRA FX (USD) (TRY - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Decrease	+2:-1	30%	30%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PETROLEUM CRACKS AND SPREADS - Inter-commodity Spread Rates						
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX, BG) vs EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME)						
Spread Credit Rate	Increase	+2:-15	30%	30%	45%	45%
EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME)						
Spread Credit Rate	Increase	+2:-15	30%	30%	45%	45%
EUROPEAN NAPHTHA (PLATTS) CRACK SPREAD SWAP FUTURES (NY-EN - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Decrease	+9:-1	40%	40%	30%	30%
GULF COAST NO. 6 FUEL OIL 3.0% VS. EUROPEAN 3.5% FUEL OIL BARGES FOB RDAM (PLATTS) SWAP FUTURES (NY-GCU - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	New	+1:-1			25%	25%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT - CME) vs GROUP THREE ULSD (PLATTS) VS. HEATING OIL SPREAD SWAP FUTURES (NY-A6 - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT - CME) vs GULF COAST JET (PLATTS) VS. HEATING OIL SPREAD SWAP FUTURES (NY-ME - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	60%	60%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:-1:+1	98%	98%	99%	99%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:-1:+1	98%	98%	99%	99%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP)						
Spread Credit Rate	Increase	+1:-1:+1	98%	98%	99%	99%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO)						
Spread Credit Rate	Increase	+1:-1:+1	98%	98%	99%	99%
Spread Credit Rate	Increase	+1:-1:+1	98%	98%	99%	99%
GULF COAST UNL 87 (PLATTS) VS. RBOB GASOLINE SWAP FUTURES (NY-RV - CME) vs GULF COAST UNL 87 (PLATTS) CRACK SPREAD SWAP FUTURES (NY-RU - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
NORTHWEST EUROPE FUEL OIL HIGH-LOW SULFUR SPREAD (PLATTS) SWAP FUTURES (NY-FS - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
REFINED PRODUCTS - Inter-commodity Spread Rates						
EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX, BG) vs EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME)						
Spread Credit Rate	Increase	+2:-15	30%	30%	45%	45%
EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (NY-GZ - CME)						
Spread Credit Rate	Increase	+2:-15	30%	30%	45%	45%
EUROPEAN NAPHTHA (PLATTS) CRACK SPREAD SWAP FUTURES (NY-EN - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)						
Spread Credit Rate	Decrease	+9:-1	40%	40%	30%	30%
GULF COAST NO. 6 FUEL OIL 3.0% VS. EUROPEAN 3.5% FUEL OIL BARGES FOB RDAM (PLATTS) SWAP FUTURES (NY-GCU - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)						
Spread Credit Rate	New	+1:-1			25%	25%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)						
Spread Credit Rate	Increase	+1:-1:+1	98%	98%	99%	99%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME) vs HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME)						
Spread Credit Rate	Increase	+1:-1:+1	98%	98%	99%	99%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP)						
Spread Credit Rate	Increase	+1:-1:+1	98%	98%	99%	99%
GULF COAST ULSD (PLATTS) UP-DOWN SPREAD SWAP FUTURES (NY-LT) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO)						
Spread Credit Rate	Increase	+1:-1:+1	98%	98%	99%	99%
Spread Credit Rate	Increase	+1:-1:+1	98%	98%	99%	99%
NORTHWEST EUROPE FUEL OIL HIGH-LOW SULFUR SPREAD (PLATTS) SWAP FUTURES (NY-FS - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)						
Spread Credit Rate	Increase	+1:-1	35%	35%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
AGRICULTURE - Volatility Scan (volScan) Rate						
AUG-DEC SOYBEAN MEAL CSO (SM4, SM4) - volScan						
Clearing Member Rate		Decrease		25.000%		25.000%
CASH SETTLED CHEESE (CSC, CSC) - volScan						
Clearing Member Rate	Mnths 2+	Increase		0.030		0.040
CORN CALENDAR OPTION - SAME CROP (8CC, 8CC, PYC, PYC) - volScan						
Clearing Member Rate		Decrease		25.000%		25.000%
DEC-JUL SOYBEAN MEAL CCO (SM3, SM3) - volScan						
Clearing Member Rate		Decrease		25.000%		25.000%
KC HRW WHEAT DEC-JULY CSO (CK6, CK6) - volScan						
Clearing Member Rate		Decrease		25.000%		25.000%
KC HRW CONSECUTIVE CSO (K7C, K7C) - volScan						
Clearing Member Rate		Decrease		25.000%		25.000%
LEAN HOG (9H1, LN, LN) - volScan						
Clearing Member Rate		Increase		0.030		0.040
SEP-DEC SOYBEAN MEAL CSO (SM5, SM5) - volScan						
Clearing Member Rate		Decrease		25.000%		25.000%
SOYBEAN CALENDAR OPTION - OLD/NEW CROP (SC5, SC5, SCX) - volScan						
Clearing Member Rate		Decrease		25.000%		25.000%
SOYBEAN CALENDAR OPTION - SAME CROP (KSC, KSC, SX9, SX9, ZSC, ZSC) - volScan						
Clearing Member Rate		Decrease		25.000%		25.000%
SOYBEAN CSO (KSH, QX5, SC4, SC4) - volScan						
Clearing Member Rate		Increase		0.025%		25.000%
SOYBEAN OIL CALENDAR OPTION - OLD/NEW CROP (CO6, CO6) - volScan						
Clearing Member Rate		Decrease		25.000%		25.000%
SOYBEAN OIL CALENDAR OPTION - SAME CROP (COY, COY) - volScan						
Clearing Member Rate		Decrease		25.000%		25.000%
SOYMEAL CALENDAR OPTION - OLD/NEW CROP (SM6, SM6) - volScan						
Clearing Member Rate		Decrease		25.000%		25.000%
WHEAT CALENDAR OPTION - SAME CROP (CWM, CWM, WZC, WZC) - volScan						
Clearing Member Rate		Decrease		25.000%		25.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
COAL - Volatility Scan (volScan) Rate						
COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (MTF, MTO) - volScan						
Clearing Member Rate	Mth 2-6	Decrease		0.060		0.045
Clearing Member Rate	Mth 7+	Decrease		0.050		0.030
COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SYNTHETIC CALENDAR FUTURES STRIP (CLA, CLP) - volScan						
Clearing Member Rate		Decrease		0.060		0.040
COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SYNTHETIC QUARTERLY FUTURES STRIP (CQA, CQS) - volScan						
Clearing Member Rate		Decrease		0.060		0.040
COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (MFF, MFO) - volScan						
Clearing Member Rate	Mnth 2-3	Decrease		0.060		0.045
Clearing Member Rate	Mnth 4+	Decrease		0.060		0.030
COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SYNTHETIC CALENDAR FUTURES STRIP (RLA, RLS) - volScan						
Clearing Member Rate		Decrease		0.060		0.050
CRUDE OIL - Volatility Scan (volScan) Rate						
CRUDE OIL FINANCIAL FUTURES (MCL, QM, WS) - volScan						
Clearing Member Rate	Mnth1	Decrease		0.080		0.070
CRUDE OIL LAST DAY FINANCIAL FUTURES (26, S26) - volScan						
Clearing Member Rate	Mnth1	Decrease		0.080		0.070
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (AH, DBL, DC) - volScan						
Clearing Member Rate	Mnth 2-4	Decrease		0.080		0.060
Clearing Member Rate	Mnth 5+	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, XC, XCT) - volScan						
Clearing Member Rate	Mnth1	Decrease		0.080		0.070
WTI CALENDAR SWAP FUTURES (AO, CS) - volScan						
Clearing Member Rate	Mnth1	Decrease		0.080		0.070
CRUDE OIL SPREADS - Volatility Scan (volScan) Rate						
BRENT-DUBAI (PLATTS) SWAP FUTURES (DB) - volScan						
Clearing Member Rate	Mnth 1	Increase		0.050%		25.000%
Clearing Member Rate	Mnths 2-3	Increase		0.050%		25.000%
Clearing Member Rate	Mnths 4-8	Increase		0.050%		20.000%
Clearing Member Rate	Mnths 9+	Increase		0.050%		15.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
ELECTRICITY - Volatility Scan (volScan) Rate						
MIDWEST ISO CINERGY HUB PEAK SYNTHETIC CALENDER FUTURES STRIP (EM7, OEM) - volScan						
Clearing Member Rate		Increase		0.200%		25.000%
PJM COMBO ON CALENDAR STRIP (28, 60) - volScan						
Clearing Member Rate		Decrease		0.070		0.060
PJM PEAK CALENDAR-MONTH LMP SWAP FUTURES (JM, JO, PML) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.450		0.350
Clearing Member Rate	Mnth 2	Decrease		0.300		0.200
EQUITY INDEX - Volatility Scan (volScan) Rate						
DOW JONES (11, 11, DO, EYM, EZD, YM, YM) - volScan						
Clearing Member Rate		Decrease		0.070		0.060
S&P 500 (7S, 8A, 8B, ES, ES, EV, EW, SP, SP, YP1) - volScan						
Clearing Member Rate		Decrease		0.070		0.060
S&P MIDCAP 400 (8Z, EMT, ETT, MD, MD, ME, ME, YZ) - volScan						
Clearing Member Rate		Decrease		0.070		0.060
ETHANOL - Volatility Scan (volScan) Rate						
CHICAGO ETHANOL (PLATTS) SWAP FUTURES (CU, CVR) - volScan						
Clearing Member Rate	Mth 3-7	Increase		0.040		0.050
INTEREST RATES - Volatility Scan (volScan) Rate						
U.S. TREASURY BOND (17, 17, 53) - volScan						
Clearing Member Rate		Decrease		0.030		0.025
ULTRA LONG TREASURY BOND (UBE, UBE) - volScan						
Clearing Member Rate		Decrease		0.040		0.035

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						
COPPER CALENDAR SWAP FUTURES (CAP, HGS) - volScan						
Clearing Member Rate	Mths 1-4	Decrease		0.110		0.060
Clearing Member Rate	Mths 5+	Decrease		0.050		0.040
COPPER FUTURES (HG, HGT, HX, QC) - volScan						
Clearing Member Rate	Mths 1-4	Decrease		0.070		0.060
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, QO, QS) - volScan						
Clearing Member Rate	Mths 1-4	Decrease		0.070		0.060
Clearing Member Rate	Mths 5-6	Decrease		0.050		0.040
Clearing Member Rate	Mths 7-12	Decrease		0.040		0.030
Clearing Member Rate	Mths 13-16	Decrease		0.030		0.020
Clearing Member Rate	Mths 17+	Decrease		0.030		0.020
IRON ORE FUTURES (ICT, TIO) - volScan						
Clearing Member Rate	Mths 5+	Decrease		0.050		0.040
SILVER FUTURES (6Q, QI, SI, SIL, SIT, SO) - volScan						
Clearing Member Rate	Mnths 1-4	Decrease		0.120		0.100
Clearing Member Rate	Mnths 5-6	Decrease		0.070		0.060
NATURAL GAS - Volatility Scan (volScan) Rate						
PG&E CITYGATE NATURAL GAS (PLATTS IFERC) FIXED PRICE FUTURES (CW, XQ) - volScan						
Clearing Member Rate		Decrease		0.100		0.080
NGL/PETROCHEMICALS - Volatility Scan (volScan) Rate						
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (8K, CPR, W1) - volScan						
Clearing Member Rate	Mth 2	Decrease		0.100		0.080
Clearing Member Rate	Mth 3+	Decrease		0.100		0.060
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (4H, 4K, 81, B0, G1, PT) - volScan						
Clearing Member Rate	Mth 1	Decrease		0.100		0.090
REAL ESTATE - Volatility Scan (volScan) Rate						
LOS ANGELES HOUSING INDEX (LAX, LAX) - volScan						
Clearing Member Rate		Increase		0.010%		25.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
REFINED PRODUCTS - Volatility Scan (volScan) Rate						
EUROPEAN 1% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (EFB, T0, UH) - volScan						
Clearing Member Rate	Mnth 2	Decrease		0.050		0.040
Clearing Member Rate	Mnths 3-7	Decrease		0.050		0.030
Clearing Member Rate	Mnths 8+	Decrease		0.050		0.030
EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (0D, Q6, UV) - volScan						
Clearing Member Rate	Mths 1	Decrease		0.080		0.070
Clearing Member Rate	Mnths 7+	Decrease		0.040		0.030
Clearing Member Rate	Mnths 11+	Decrease		0.040		0.030
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (GE, GVR) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.080		0.070
HEATING OIL CALENDAR SWAP FUTURES (AT, MP, QH) - volScan						
Clearing Member Rate	Mnths 8-12	Decrease		0.025		0.020
Clearing Member Rate	Mnths 13+	Decrease		0.025		0.020
HEATING OIL FINANCIAL FUTURES (BH, QH) - volScan						
Clearing Member Rate	Mnths 8-12	Decrease		0.025		0.020
Clearing Member Rate	Mnths 13+	Decrease		0.025		0.020
HEATING OIL LAST DAY FINANCIAL FUTURES (23, S23) - volScan						
Clearing Member Rate	Mnths 8-12	Decrease		0.025		0.020
Clearing Member Rate	Mnths 13+	Decrease		0.025		0.020
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, HO3, HO4, HOL, HOP, HOS, HOT, LB, OH) - volScan						
Clearing Member Rate	Mnths 8-12	Decrease		0.025		0.020
Clearing Member Rate	Mnths 13+	Decrease		0.025		0.020
RBOB GASOLINE CALENDAR SWAP FUTURES (RA, RL) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.100		0.080
Clearing Member Rate	Winter 2014/2015	Decrease		0.025		0.020
Clearing Member Rate	April 2015+	Decrease		0.025		0.020
RBOB GASOLINE FINANCIAL FUTURES (QU, RT) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.100		0.080
Clearing Member Rate	Winter 2014/2015+	Decrease		0.025		0.020
Clearing Member Rate	April 2015+	Decrease		0.025		0.020
RBOB GASOLINE FUTURES (3RB, 4RB, OB, RB, RBL, RBP, RBS, RBT, RF) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.100		0.080
Clearing Member Rate	Winter 2014/2015+	Decrease		0.025		0.020
Clearing Member Rate	April 2015+	Decrease		0.025		0.020
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (27, S27) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.100		0.080
Clearing Member Rate	Winter 2014/2015	Decrease		0.025		0.020
Clearing Member Rate	April 2015+	Decrease		0.025		0.020

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (0F, C5, UA) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.080		0.060
Clearing Member Rate	Mnths 3-7	Decrease		0.040		0.030
Clearing Member Rate	Mnths 8+	Decrease		0.040		0.030
SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (8H, MTS, SE) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.080		0.060
Clearing Member Rate	Mnths 7+	Decrease		0.040		0.030
SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (KS, N2) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.100		0.080
WEATHER - Volatility Scan (volScan) Rate						
CHICAGO CDD (K2, K2) - volScan						
Clearing Member Rate		Decrease		30.000%		30.000%
DALLAS CDD (K5, K5) - volScan						
Clearing Member Rate		Decrease		30.000%		25.000%
DES MOINES CDD (K9, K9) - volScan						
Clearing Member Rate		Decrease		30.000%		25.000%
HOUSTON CDD (KR, KR) - volScan						
Clearing Member Rate		Decrease		30.000%		25.000%
KANSAS CITY CDD (KX, KX) - volScan						
Clearing Member Rate		Decrease		30.000%		25.000%
LAS VEGAS CDD (K0, K0) - volScan						
Clearing Member Rate		Decrease		30.000%		25.000%
NEW YORK CDD (K4, K4) - volScan						
Clearing Member Rate		Decrease		30.000%		25.000%
PORTLAND CDD (K7, K7) - volScan						
Clearing Member Rate		Decrease		30.000%		25.000%
PORTLAND SEASONAL STRIP CDD (K7J, K7J, K7K, K7K, K7M, K7M, K7N, K7N, K7Q, K7Q, K7U, K7U) - volScan						
Clearing Member Rate		Decrease		250.000%		25.000%
TUCSON CDD (K8, K8) - volScan						
Clearing Member Rate		Decrease		30.000%		25.000%