



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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, October 20, 2016

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, October 21, 2016.

Current rates as of:

Thursday, October 20, 2016.

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.

The advisory includes new products launching as Modified Split. The specific products can be found in the last pages of the advisory.

Please refer to Advisory #12-259 for more detail regarding the Modified Split methodology.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

COAL - Outright Rates

COAL API2 CIF ARA ARG-MCCLOSKEY FUT (MTF)

MTF	Spec	Month 1	Increase	USD	5,060	4,600	5,610	5,100
MTF	Hedge/Member	Month 1	Increase	USD	4,600	4,600	5,100	5,100
MTF	Spec	Mth 2-6	Increase	USD	4,950	4,500	5,500	5,000
MTF	Hedge/Member	Mth 2-6	Increase	USD	4,500	4,500	5,000	5,000
MTF	Spec	Mth 7-11	Increase	USD	4,730	4,300	5,280	4,800
MTF	Hedge/Member	Mth 7-11	Increase	USD	4,300	4,300	4,800	4,800

COAL API4 RCH BAY ARGS MCCLOSKEY FUT (MFF)

MFF	Spec	Mnth 1	Increase	USD	5,280	4,800	5,940	5,400
MFF	Hedge/Member	Mnth 1	Increase	USD	4,800	4,800	5,400	5,400
MFF	Spec	Mnths 2-6	Increase	USD	5,225	4,750	5,830	5,300
MFF	Hedge/Member	Mnths 2-6	Increase	USD	4,750	4,750	5,300	5,300
MFF	Spec	Mnths 7-11	Increase	USD	4,895	4,450	5,500	5,000
MFF	Hedge/Member	Mnths 7-11	Increase	USD	4,450	4,450	5,000	5,000

CRUDE OIL - Outright Rates

BRENT BALMO FUT (J9)

J9	Spec		Decrease	USD	6,270	5,700	4,070	3,700
J9	Hedge/Member		Decrease	USD	5,700	5,700	3,700	3,700

LOOP GULF COAST SOUR CRUDE OIL (MB)

MB	Spec		Decrease	USD	4,125	3,750	3,410	3,100
MB	Hedge/Member		Decrease	USD	3,750	3,750	3,100	3,100

WTI BALMO FUT (42)

42	Spec		Decrease	USD	6,050	5,500	3,850	3,500
42	Hedge/Member		Decrease	USD	5,500	5,500	3,500	3,500

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

ISO NEW ENGLAND OFF-PEAK LMP FUT (KI)

KI	Spec	Mnth 1	Increase	USD	5,544	5,040	6,600	6,000
KI	Hedge/Member	Mnth 1	Increase	USD	5,040	5,040	6,000	6,000
KI	Spec	Mnth 2	Increase	USD	5,544	5,040	6,600	6,000
KI	Hedge/Member	Mnth 2	Increase	USD	5,040	5,040	6,000	6,000
KI	Spec	Mnths 3-5	Increase	USD	3,300	3,000	4,400	4,000
KI	Hedge/Member	Mnths 3-5	Increase	USD	3,000	3,000	4,000	4,000

ISO NEW ENGLAND PEAK LMP FUT (NI)

NI	Spec	Mnth 1	Increase	USD	6,600	6,000	7,700	7,000
NI	Hedge/Member	Mnth 1	Increase	USD	6,000	6,000	7,000	7,000
NI	Spec	Mnth 2	Increase	USD	6,600	6,000	7,700	7,000
NI	Hedge/Member	Mnth 2	Increase	USD	6,000	6,000	7,000	7,000
NI	Spec	Mnths 3-5	Increase	USD	4,620	4,200	6,050	5,500
NI	Hedge/Member	Mnths 3-5	Increase	USD	4,200	4,200	5,500	5,500

MISO INDIANA HUB OFF-PEAK MO FUT (EJ)

EJ	Spec	Mnth 1	Increase	USD	2,200	2,000	2,750	2,500
EJ	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	2,500	2,500
EJ	Spec	Mnth 2	Increase	USD	1,870	1,700	2,200	2,000
EJ	Hedge/Member	Mnth 2	Increase	USD	1,700	1,700	2,000	2,000

MISO INDIANA HUB PEAK MONTH FUT (EM)

EM	Spec	Mnth 1	Increase	USD	3,300	3,000	3,850	3,500
EM	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	3,500	3,500

NEPOOL CNCTCT 5MW D AH O PK (P3)

P3	Spec	Mnth 1	Increase	USD	33	30	44	40
P3	Hedge/Member	Mnth 1	Increase	USD	30	30	40	40
P3	Spec	Mnth 2	Increase	USD	33	30	44	40
P3	Hedge/Member	Mnth 2	Increase	USD	30	30	40	40

NEPOOL CONECTIC 5MW D AH PK (P2)

P2	Spec	Mnth 2	Increase	USD	528	480	660	600
P2	Hedge/Member	Mnth 2	Increase	USD	480	480	600	600

NEPOOL INTR HUB 5MW D AH O PK (H2)

H2	Spec	Mnth 1	Increase	USD	39	35	44	40
H2	Hedge/Member	Mnth 1	Increase	USD	35	35	40	40
H2	Spec	Mnth 2	Increase	USD	33	30	39	35
H2	Hedge/Member	Mnth 2	Increase	USD	30	30	35	35

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEPOOL INTR HUB 5MW D AH PK (U6)								
U6	Spec	Month 1	Increase	USD	770	700	880	800
U6	Hedge/Member	Month 1	Increase	USD	700	700	800	800
U6	Spec	Month 2	Increase	USD	528	480	660	600
U6	Hedge/Member	Month 2	Increase	USD	480	480	600	600
U6	Spec	Mnths 3-5	Increase	USD	363	330	495	450
U6	Hedge/Member	Mnths 3-5	Increase	USD	330	330	450	450
NEPOOL NE MASS 5MW D AH PK (P7)								
P7	Spec	Mnth 1	Increase	USD	792	720	880	800
P7	Hedge/Member	Mnth 1	Increase	USD	720	720	800	800
P7	Spec	Mnth 2	Increase	USD	660	600	825	750
P7	Hedge/Member	Mnth 2	Increase	USD	600	600	750	750
NEPOOL RHD ISLD 5MW D AH PK (U4)								
U4	Spec	Mnth 1	Increase	USD	660	600	825	750
U4	Hedge/Member	Mnth 1	Increase	USD	600	600	750	750
U4	Spec	Mnth 2	Increase	USD	682	620	770	700
U4	Hedge/Member	Mnth 2	Increase	USD	620	620	700	700
U4	Spec	Mnths 3-4	Increase	USD	550	500	660	600
U4	Hedge/Member	Mnths 3-4	Increase	USD	500	500	600	600
NEPOOL RHODE IL 5MW D AH O PK (U5)								
U5	Spec	Mnth 1	Increase	USD	33	30	39	35
U5	Hedge/Member	Mnth 1	Increase	USD	30	30	35	35
U5	Spec	Mnth 2	Increase	USD	28	25	33	30
U5	Hedge/Member	Mnth 2	Increase	USD	25	25	30	30
NEPOOL W CNT MASS 5MW D AH O PK (L9)								
L9	Spec	Mnth 1	Increase	USD	33	30	39	35
L9	Hedge/Member	Mnth 1	Increase	USD	30	30	35	35
L9	Spec	Mnth 2	Increase	USD	28	25	39	35
L9	Hedge/Member	Mnth 2	Increase	USD	25	25	35	35
NEPOOL W CNTR M 5MW D AH PK (R6)								
R6	Spec	Mnth 1	Increase	USD	660	600	770	700
R6	Hedge/Member	Mnth 1	Increase	USD	600	600	700	700
R6	Spec	Mnth 2	Increase	USD	605	550	715	650
R6	Hedge/Member	Mnth 2	Increase	USD	550	550	650	650
R6	Spec	Mnths 3-5	Increase	USD	462	420	578	525
R6	Hedge/Member	Mnths 3-5	Increase	USD	420	420	525	525

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYISO G (KG)								
KG	Spec	Mnth 2	Increase	USD	1,650	1,500	2,200	2,000
KG	Hedge/Member	Mnth 2	Increase	USD	1,500	1,500	2,000	2,000
KG	Spec	Mnths 3-4	Increase	USD	1,650	1,500	2,200	2,000
KG	Hedge/Member	Mnths 3-4	Increase	USD	1,500	1,500	2,000	2,000
NYISO J (KJ)								
KJ	Spec	Mnth 2	Increase	USD	2,310	2,100	2,750	2,500
KJ	Hedge/Member	Mnth 2	Increase	USD	2,100	2,100	2,500	2,500
NYISO J OFF-PEAK (KK)								
KK	Spec	Mnth 1	Increase	USD	4,400	4,000	4,620	4,200
KK	Hedge/Member	Mnth 1	Increase	USD	4,000	4,000	4,200	4,200
KK	Spec	Mnth 2	Increase	USD	4,070	3,700	4,510	4,100
KK	Hedge/Member	Mnth 2	Increase	USD	3,700	3,700	4,100	4,100
NYISO ZONE A 5MW D AH O PK (K4)								
K4	Spec	Mnth 1	Increase	USD	22	20	28	25
K4	Hedge/Member	Mnth 1	Increase	USD	20	20	25	25
K4	Spec	Mnth 2	Increase	USD	20	18	28	25
K4	Hedge/Member	Mnth 2	Increase	USD	18	18	25	25
NYISO ZONE C 5MW D AH PK (Q5)								
Q5	Spec	Mnth 1	Increase	USD	578	525	660	600
Q5	Hedge/Member	Mnth 1	Increase	USD	525	525	600	600
Q5	Spec	Mnth 2	Increase	USD	523	475	605	550
Q5	Hedge/Member	Mnth 2	Increase	USD	475	475	550	550
Q5	Spec	Mnths 3-4	Increase	USD	523	475	605	550
Q5	Hedge/Member	Mnths 3-4	Increase	USD	475	475	550	550
NYISO ZONE E 5MW PK CAL MO FUT (55)								
55	Spec	Mnth 2	Increase	USD	468	425	605	550
55	Hedge/Member	Mnth 2	Increase	USD	425	425	550	550
NYISO ZONE F 5MW O PK FUT (4M)								
4M	Spec	Mnth 1	Increase	USD	39	35	50	45
4M	Hedge/Member	Mnth 1	Increase	USD	35	35	45	45
4M	Spec	Mnth 2	Increase	USD	39	35	50	45
4M	Hedge/Member	Mnth 2	Increase	USD	35	35	45	45
NYISO ZONE F 5MW PK FUT (4L)								
4L	Spec	Mnth 2	Increase	USD	1,485	1,350	1,650	1,500
4L	Hedge/Member	Mnth 2	Increase	USD	1,350	1,350	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYISO ZONE G 5MW D AH O PK (D2)								
D2	Spec	Mnth 2	Increase	USD	28	25	33	30
D2	Hedge/Member	Mnth 2	Increase	USD	25	25	30	30
NYISO ZONE G 5MW D AH PK (T3)								
T3	Spec	Mnth 2	Increase	USD	330	300	440	400
T3	Hedge/Member	Mnth 2	Increase	USD	300	300	400	400
T3	Spec	Mnths 3-4	Increase	USD	330	300	440	400
T3	Hedge/Member	Mnths 3-4	Increase	USD	300	300	400	400
NYISO ZONE J 5MW D AH O PK (D4)								
D4	Spec	Mnth 1	Increase	USD	28	25	33	30
D4	Hedge/Member	Mnth 1	Increase	USD	25	25	30	30
D4	Spec	Mnth 2	Increase	USD	28	25	33	30
D4	Hedge/Member	Mnth 2	Increase	USD	25	25	30	30
NYISO ZONE J 5MW D AH PK (D3)								
D3	Spec	Mnth 2	Increase	USD	462	420	550	500
D3	Hedge/Member	Mnth 2	Increase	USD	420	420	500	500
ONTARIO PEAK CAL-MONTH FUTURES (OPM)								
OPM	Spec	Mnth 1	Increase	CAD	550	500	660	600
OPM	Hedge/Member	Mnth 1	Increase	CAD	500	500	600	600
OPM	Spec	Mnth 2	Increase	CAD	550	500	605	550
OPM	Hedge/Member	Mnth 2	Increase	CAD	500	500	550	550
FX - Outright Rates								
E-MICRO USD/CNH FUTURES (MNH)								
MNH	Spec	Months 1-3	Increase	CNH	1,650	1,500	1,980	1,800
MNH	Hedge/Member	Months 1-3	Increase	CNH	1,500	1,500	1,800	1,800
MNH	Spec	Months 4+	Increase	CNH	1,771	1,610	1,980	1,800
MNH	Hedge/Member	Months 4+	Increase	CNH	1,610	1,610	1,800	1,800
U.S. DOLLAR/RENMINBI FUTURES (RMB)								
RMB	Spec	Mnths 2+	Increase	USD	3,850	3,500	4,400	4,000
RMB	Hedge/Member	Mnths 2+	Increase	USD	3,500	3,500	4,000	4,000
USD/CNH FUTURES (CNH)								
CNH	Spec	Months 1-3	Increase	CNH	16,500	15,000	19,800	18,000
CNH	Hedge/Member	Months 1-3	Increase	CNH	15,000	15,000	18,000	18,000
CNH	Spec	Months 4+	Increase	CNH	17,710	16,100	19,800	18,000
CNH	Hedge/Member	Months 4+	Increase	CNH	16,100	16,100	18,000	18,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
METALS - Outright Rates								
GOLD/PLATINUM SPREAD FUTURE (GPS)								
GPS	Spec	Mnth1	New	USD			3,366	3,060
GPS	Hedge/Member	Mnth1	New	USD			3,366	3,060
GPS	Spec	Mnth2	New	USD			3,366	3,060
GPS	Hedge/Member	Mnth2	New	USD			3,366	3,060
GOLD/SILVER RATIO FUTURES (GSR)								
GSR	Spec	Mnth1	New	USD			1,595	1,450
GSR	Hedge/Member	Mnth1	New	USD			1,450	1,450
GSR	Spec	Mnth2	New	USD			1,595	1,450
GSR	Hedge/Member	Mnth2	New	USD			1,450	1,450
PLATINUM/PALLADIUM SPREAD FUTURES (PPS)								
PPS	Spec	Mnth 1	New	USD			3,196	2,905
PPS	Hedge/Member	Mnth 1	New	USD			2,905	2,905
PPS	Spec	Mnth 2+	New	USD			3,196	2,905
PPS	Hedge/Member	Mnth 2+	New	USD			2,905	2,905
NATURAL GAS - Outright Rates								
DOMINION BASIS FUT (PLATTS IFERC) (PG)								
PG	Spec	Mnth 1	Increase	USD	385	350	440	400
PG	Hedge/Member	Mnth 1	Increase	USD	350	350	400	400
PG	Spec	Mnth 2	Increase	USD	385	350	440	400
PG	Hedge/Member	Mnth 2	Increase	USD	350	350	400	400
PG	Spec	Mnth 3-8	Increase	USD	352	320	407	370
PG	Hedge/Member	Mnth 3-8	Increase	USD	320	320	370	370
PG	Spec	Mnth 9-20	Increase	USD	215	195	297	270
PG	Hedge/Member	Mnth 9-20	Increase	USD	195	195	270	270
PG	Spec	Mnth 21+	Increase	USD	303	275	418	380
PG	Hedge/Member	Mnth 21+	Increase	USD	275	275	380	380
NGL/PETROCHEMICALS - Outright Rates								
PGP POLYMER GRD PROPYLENE CAL FUT (PGP)								
PGP	Spec	Mth 1	Increase	USD	1,705	1,550	2,200	2,000
PGP	Hedge/Member	Mth 1	Increase	USD	1,550	1,550	2,000	2,000
PGP	Spec	Mth 2+	Increase	USD	1,870	1,700	2,420	2,200
PGP	Hedge/Member	Mth 2+	Increase	USD	1,700	1,700	2,200	2,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PETROLEUM CRACKS AND SPREADS - Outright Rates								
(LSC)								
LSC	Spec	Mnth 1	Decrease	USD	2,640	2,400	1,760	1,600
LSC	Hedge/Member	Mnth 1	Decrease	USD	2,400	2,400	1,600	1,600
LSC	Spec	Mnths 2-6	Decrease	USD	2,640	2,400	1,540	1,400
LSC	Hedge/Member	Mnths 2-6	Decrease	USD	2,400	2,400	1,400	1,400
LSC	Spec	Mnths 7+	Decrease	USD	2,640	2,400	1,320	1,200
LSC	Hedge/Member	Mnths 7+	Decrease	USD	2,400	2,400	1,200	1,200
(SLS)								
SLS	Spec	Mnths 1	Decrease	USD	40,700	37,000	22,000	20,000
SLS	Hedge/Member	Mnths 1	Decrease	USD	37,000	37,000	20,000	20,000
SLS	Spec	Mnths 6+	Decrease	USD	40,700	37,000	18,700	17,000
SLS	Hedge/Member	Mnths 6+	Decrease	USD	37,000	37,000	17,000	17,000
SLS	Spec	Mths 2-5	Decrease	USD	40,700	37,000	16,500	15,000
SLS	Hedge/Member	Mths 2-5	Decrease	USD	37,000	37,000	15,000	15,000
NY HRBR ULSD CRK SPRD BALMO FUT (1H)								
1H	Spec		Decrease	USD	4,950	4,500	3,850	3,500
1H	Hedge/Member		Decrease	USD	4,500	4,500	3,500	3,500
NY RBOB (ARGUS) V RBOB GASOLINE FUT (NYR)								
NYR	Spec	Mnth 1	New	USD			1,100	1,000
NYR	Hedge/Member	Mnth 1	New	USD			1,000	1,000
NYR	Spec	Mnth 2	New	USD			880	800
NYR	Hedge/Member	Mnth 2	New	USD			800	800
NYR	Spec	Mnths 3+	New	USD			880	800
NYR	Hedge/Member	Mnths 3+	New	USD			800	800
NY ULSD VS. NY HRBR ULSD FUT (7Y)								
7Y	Spec	Mnth 1	Decrease	USD	1,650	1,500	1,100	1,000
7Y	Hedge/Member	Mnth 1	Decrease	USD	1,500	1,500	1,000	1,000
RBOB CRACK SPREAD BALMO FUT (1E)								
1E	Spec		Decrease	USD	4,620	4,200	3,520	3,200
1E	Hedge/Member		Decrease	USD	4,200	4,200	3,200	3,200
RME BIO ARGUS RDM RED VS ICS GAS (BFR)								
BFR	Spec	Mnth 1	Increase	USD	6,050	5,500	7,150	6,500
BFR	Hedge/Member	Mnth 1	Increase	USD	5,500	5,500	6,500	6,500
BFR	Spec	Mnths 2+	Increase	USD	4,180	3,800	5,500	5,000
BFR	Hedge/Member	Mnths 2+	Increase	USD	3,800	3,800	5,000	5,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
REFINED PRODUCTS - Outright Rates								
ICE GASOIL BALMO FUT (U9)								
U9	Spec		Decrease	USD	38,500	35,000	33,000	30,000
U9	Hedge/Member		Decrease	USD	35,000	35,000	30,000	30,000
LOW SULPHUR GASOIL 100MT CAL MONTH (LSM)								
LSM	Spec	Mnth 1	Decrease	USD	4,125	3,750	2,750	2,500
LSM	Hedge/Member	Mnth 1	Decrease	USD	3,750	3,750	2,500	2,500
LSM	Spec	Mnths 2+	Decrease	USD	4,125	3,750	2,750	2,500
LSM	Hedge/Member	Mnths 2+	Decrease	USD	3,750	3,750	2,500	2,500
NEW YORK ULSD (ARGUS) FUT (5Y)								
5Y	Spec		Decrease	USD	5,280	4,800	4,840	4,400
5Y	Hedge/Member		Decrease	USD	4,800	4,800	4,400	4,400
NY HRBR ULSD BALMO FUT (1G)								
1G	Spec		Decrease	USD	5,500	5,000	4,950	4,500
1G	Hedge/Member		Decrease	USD	5,000	5,000	4,500	4,500
NY RBOB (ARGUS) GASOLINE FUTURES (NYA)								
NYA	Spec	Mth 1	New	USD			4,840	4,400
NYA	Hedge/Member	Mth 1	New	USD			4,400	4,400
NYA	Spec	Mths 2+	New	USD			4,620	4,200
NYA	Hedge/Member	Mths 2+	New	USD			4,200	4,200
RBOB (PLATTS) CAL FUT (RY)								
RY	Spec		Decrease	USD	9,900	9,000	4,950	4,500
RY	Hedge/Member		Decrease	USD	9,000	9,000	4,500	4,500
RBOB GASOLINE BALMO CLNDR FUT (1D)								
1D	Spec		Decrease	USD	5,500	5,000	4,400	4,000
1D	Hedge/Member		Decrease	USD	5,000	5,000	4,000	4,000
WEATHER - Outright Rates								
CINCINNATI HDD FUTURE (H3)								
H3	Spec		Increase	USD	10%	10%	12%	11%
H3	Hedge/Member		Increase	USD	10%	10%	11%	11%
MINNEAPOLIS MONTH HDD FUTURES (HQ)								
HQ	Spec		Increase	USD	10%	9%	12%	11%
HQ	Hedge/Member		Increase	USD	9%	9%	11%	11%

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

AGRICULTURE - Intra Spreads

Month 2 vs Months 6+ (FEEDER CATTLE FUTURES)

FC	Spec	Increase	USD	990	900	1,045	950
FC	Hedge/Member	Increase	USD	900	900	950	950

Month 2 vs Months 6+ (FEEDER CATTLE TRADE AT SETTLE)

GFT	Spec	Increase	USD	990	900	1,045	950
GFT	Hedge/Member	Increase	USD	900	900	950	950

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL - Intra Spreads								
Coal (API 8) CFR South China (Argus/McCloskey) Swap Futures - All Months (COAL API 8 CFR SOUTH CHINA)								
SSI	Spec		Increase	USD	3,850	3,500	4,620	4,200
SSI	Hedge/Member		Increase	USD	3,500	3,500	4,200	4,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-10 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,310	2,100
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,100	2,100
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-11 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,310	2,100
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,100	2,100
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-12 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,310	2,100
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,100	2,100
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-13 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,310	2,100
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,100	2,100
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-14 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-15 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-16 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-17 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-18 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-19 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-21 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-22 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-23 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-24 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-25 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-26 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-27 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-28 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-29 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-3 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	891	810	1,100	1,000
MTF	Hedge/Member		Increase	USD	810	810	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-30 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-31 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-32 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-33 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-34 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-35 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-36 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-37 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-38 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-39 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-4 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,430	1,300
MTF	Hedge/Member		Increase	USD	1,010	1,010	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								
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-40 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-41 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-42 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-5 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,320	1,200	1,430	1,300
MTF	Hedge/Member		Increase	USD	1,200	1,200	1,300	1,300
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-6 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,430	1,300
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,300	1,300
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-7 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-8 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,403	1,275	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,275	1,275	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-9 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,310	2,100
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,100	2,100
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-10 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,348	1,225	1,760	1,600
MTF	Hedge/Member		Increase	USD	1,225	1,225	1,600	1,600
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-11 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,458	1,325	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,325	1,325	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-12 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,458	1,325	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,325	1,325	1,750	1,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-13 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,458	1,325	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,325	1,325	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-14 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-15 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-16 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-17 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-18 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-19 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-21 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-22 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-23 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-24 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-25 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-26 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-27 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-28 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-29 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-30 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,595	1,450	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,450	1,450	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-31 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,600	1,600	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-32 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,600	1,600	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-33 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	1,925	1,750
MTF	Hedge/Member		Increase	USD	1,600	1,600	1,750	1,750
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-4 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	891	810	1,100	1,000
MTF	Hedge/Member		Increase	USD	810	810	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-7 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,320	1,200	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,200	1,200	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-8 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,348	1,225	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,225	1,225	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-9 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,348	1,225	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,225	1,225	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-10 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,100	1,000	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,000	1,000	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-11 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-12 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-13 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-14 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,304	1,185	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,185	1,185	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-15 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,304	1,185	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,185	1,185	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-16 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,304	1,185	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,185	1,185	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-17 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,304	1,185	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,185	1,185	1,550	1,550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-18 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,304	1,185	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,185	1,185	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-19 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,304	1,185	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,185	1,185	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,304	1,185	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,185	1,185	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-21 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,304	1,185	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,185	1,185	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-22 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,320	1,200	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,200	1,200	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-23 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,320	1,200	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,200	1,200	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-24 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,320	1,200	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,200	1,200	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-25 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,320	1,200	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,200	1,200	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-26 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,320	1,200	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,200	1,200	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-27 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,320	1,200	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,200	1,200	1,625	1,625
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-28 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-29 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-30 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-31 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-32 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-33 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-34 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-35 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-36 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-37 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-38 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-39 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-40 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-41 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625
COAL API2 CIF ARA ARG-MCCLOSK : MTF-5 vs MTF-42 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,375	1,250	1,788	1,625
MTF	Hedge/Member		Increase	USD	1,250	1,250	1,625	1,625
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-10 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-11 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-12 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-13 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-14 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-15 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-16 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-17 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-18 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-19 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-21 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-22 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-23 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-24 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-25 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-26 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-27 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-28 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-29 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-30 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-31 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-32 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-33 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-34 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-35 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-36 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-37 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-38 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-39 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-40 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-41 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-42 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-7 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	891	810	1,210	1,100
MTF	Hedge/Member		Increase	USD	810	810	1,100	1,100
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-8 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	891	810	1,210	1,100
MTF	Hedge/Member		Increase	USD	810	810	1,100	1,100
COAL API2 CIF ARA ARG-MCCLOSK : MTF-6 vs MTF-9 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,210	1,100	1,595	1,450
MTF	Hedge/Member		Increase	USD	1,100	1,100	1,450	1,450
COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-12 vs MFF-13 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,320	1,200
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-12 vs MFF-14 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,320	1,200
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-12 vs MFF-15 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,320	1,200
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-5 vs MFF-13 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-5 vs MFF-14 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-15 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,595	1,450	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-16 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-17 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-18 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-19 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-20 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-21 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-22 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-23 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-24 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-25 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-26 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-27 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-5 vs MFF-33 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,705	1,550	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,550	1,550	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-13 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-14 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-15 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-16 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-17 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-18 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-19 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-20 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-21 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-22 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-23 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-24 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-25 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-26 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-27 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-6 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,650	1,500	1,870	1,700
MFF	Hedge/Member		Increase	USD	1,500	1,500	1,700	1,700
EQUITY INDEX - Intra Spreads								
S&P 500 Stock Index - All Months (BTIC ON E-MINI S&P 500 FUTURES)								
EST	Spec		Increase	USD	61	55	77	70
EST	Hedge/Member		Increase	USD	55	55	70	70
S&P 500 Stock Index - All Months (E-MINI S&P 500 FUTURES MARKER)								
ESI	Spec		Increase	USD	61	55	77	70
ESI	Hedge/Member		Increase	USD	55	55	70	70
S&P 500 Stock Index - All Months (E-MINI S&P 500 FUTURES)								
ES	Spec		Increase	USD	61	55	77	70
ES	Hedge/Member		Increase	USD	55	55	70	70
S&P 500 Stock Index - All Months (S&P 500 FUTURES)								
SP	Spec		Increase	USD	303	275	385	350
SP	Hedge/Member		Increase	USD	275	275	350	350

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

METALS - Intra Spreads

(GOLD/PLATINUM SPREAD FUTURE)

GPS	Spec		New	USD			138	125
GPS	Hedge/Member		New	USD			125	125

(GOLD/SILVER RATIO FUTURES)

GSR	Spec		New	USD			550	500
GSR	Hedge/Member		New	USD			500	500

(PLATINUM/PALLADIUM SPREAD FUTURES)

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NATURAL GAS - Intra Spreads								
ANR Louisiana Basis Swap (Platts IFERC) - All Months (ANR LOUISIANA BASIS FUT)								
ND	Spec		Decrease	USD	220	200	160	145
ND	Hedge/Member		Decrease	USD	200	200	145	145
Centerpoint Basis (Platts IFERC) Swap - All Months (ENABLE NAT GAS BASIS FUT)								
PW	Spec		Decrease	USD	248	225	154	140
PW	Hedge/Member		Decrease	USD	225	225	140	140
Chicago Basis Swap (NGI) - All Months (CHICAGO BASIS FUT)								
NB	Spec		Decrease	USD	660	600	440	400
NB	Hedge/Member		Decrease	USD	600	600	400	400
Columbia Gas Transmission Corp. Appalachia (TCO) B - All Months (TCO BASIS FUT)								
TC	Spec		Decrease	USD	165	150	110	100
TC	Hedge/Member		Decrease	USD	150	150	100	100
COLUMBIA GULF ONSHORE BASIS (GL) - All Months (COLUMBIA GULF ONSHORE BASIS FUT)								
GL	Spec		Decrease	USD	83	75	55	50
GL	Hedge/Member		Decrease	USD	75	75	50	50
COLUMBUS GULF MAINLINE NG BASIS - All Months (COLUMB GULF MAINLINE NG BASIS)								
5Z	Spec		Decrease	USD	72	65	55	50
5Z	Hedge/Member		Decrease	USD	65	65	50	50
Dominion Basis Swap - All Months (DOMINION BASIS FUT (PLATTS IFERC))								
PG	Spec		Increase	USD	193	175	264	240
PG	Hedge/Member		Increase	USD	175	175	240	240
Florida Gas Zone 3 Basis Swap - All Months (FLORIDA GAS ZONE3 BASIS FUT)								
FP	Spec		Decrease	USD	165	150	110	100
FP	Hedge/Member		Decrease	USD	150	150	100	100
Henry Hub Swap - All Months (HENRY HUB BASIS FUT)								
HB	Spec		Decrease	USD	17	15	11	10
HB	Hedge/Member		Decrease	USD	15	15	10	10
Houston Ship Channel Basis Swap (Platts IFERC) - All Months (HOUSTON SHIP CHANNEL BASIS FUT)								
NH	Spec		Decrease	USD	165	150	110	100
NH	Hedge/Member		Decrease	USD	150	150	100	100
MICHIGAN BASIS (NF) - All Months (MICHIGAN BASIS)								
NF	Spec		Decrease	USD	220	200	154	140
NF	Hedge/Member		Decrease	USD	200	200	140	140

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NGPL Mid-Continent Basis - All Months (NGPL MIDCONTINENT BASIS FUT)								
NL	Spec		Decrease	USD	193	175	110	100
NL	Hedge/Member		Decrease	USD	175	175	100	100
NGPL Tex/OK Natural Gas Basis Swap - All Months (NATURAL GAS PIPELINE TEXOK BASIS FUT)								
PD	Spec		Decrease	USD	94	85	66	60
PD	Hedge/Member		Decrease	USD	85	85	60	60
NORTH NAT GAS VENTURA, IOWA (PF) - All Months (VENTURA BASIS FUT)								
PF	Spec		Decrease	USD	220	200	165	150
PF	Hedge/Member		Decrease	USD	200	200	150	150
NORTHERN NAT GAS DEMARCATION (PE) - All Months (NORTHERN NATURAL GAS DEMAR BASIS FUT)								
PE	Spec		Decrease	USD	550	500	330	300
PE	Hedge/Member		Decrease	USD	500	500	300	300
Northwest Pipeline, Rockies Basis Swap - All Months (NORTHWEST PIPELINE BASIS FUT)								
NR	Spec		Decrease	USD	242	220	198	180
NR	Hedge/Member		Decrease	USD	220	220	180	180
ONEOK OKLAHOMA NG BASIS - All Months (ONEOK OKLAHOMA NG BASIS)								
8X	Spec		Decrease	USD	220	200	165	150
8X	Hedge/Member		Decrease	USD	200	200	150	150
Panhandle Basis Swap - All Months (PANHANDLE BASIS FUT)								
PH	Spec		Decrease	USD	220	200	132	120
PH	Hedge/Member		Decrease	USD	200	200	120	120
Sonat Basis Swap - All Months (SONAT BASIS FUT)								
SZ	Spec		Decrease	USD	94	85	66	60
SZ	Hedge/Member		Decrease	USD	85	85	60	60
Tennessee 500 Leg Basis Swap (Platts IFERC) - All Months (TENNESSEE 500 LEG BASIS FUT)								
NM	Spec		Decrease	USD	110	100	77	70
NM	Hedge/Member		Decrease	USD	100	100	70	70
Transco Zone 3 Basis Swap - All Months (TRANSCO ZONE 3 BASIS)								
CZ	Spec		Decrease	USD	99	90	77	70
CZ	Hedge/Member		Decrease	USD	90	90	70	70

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

NGL/PETROCHEMICALS - Intra Spreads

Mont Belvieu Ethylene (PCW) Financial Swap Futures - All Months (MT. BELVIEU ETHYLENE(PCW) FIN FUT)

MBN	Spec		Increase	USD	1,650	1,500	2,145	1,950
MBN	Hedge/Member		Increase	USD	1,500	1,500	1,950	1,950

Mont Belvieu Spot Ethylene In-Well (PCW) Futures - All Months (MT BELVIEU ETHYLENE IN-WELL(PCW))

MBE	Spec		Increase	USD	2,090	1,900	2,750	2,500
MBE	Hedge/Member		Increase	USD	1,900	1,900	2,500	2,500

PGP Polymer Grade Propylene (PCW) Calendar Swap Futures - All Months (PGP POLYMER GRD PROPYLENE CAL FUT)

PGP	Spec		Increase	USD	1,980	1,800	2,365	2,150
PGP	Hedge/Member		Increase	USD	1,800	1,800	2,150	2,150

PETROLEUM CRACKS AND SPREADS - Intra Spreads

NY RBOB (Argus) vs. RBOB Gasoline Futures - All Months (NY RBOB (ARGUS) V RBOB GASOLINE FUT)

NYR	Spec		New	USD			1,100	1,000
NYR	Hedge/Member		New	USD			1,000	1,000

REFINED PRODUCTS - Intra Spreads

NY RBOB (Argus) Gasoline Futures - All Months (NY RBOB (ARGUS) GASOLINE FUTURES)

NYA	Spec		New	USD			880	800
NYA	Hedge/Member		New	USD			800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
AGRICULTURE - Inter-commodity Spread Rates						
CORN (C - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	Decrease	+4:-1	50%	50%	40%	40%
CRUDE OIL - Inter-commodity Spread Rates						
RBOB GASOLINE BALMO SWAP FUTURES (NY-1D - CME) vs BRENT CRUDE OIL BALMO SWAP FUTURES (NY-J9 - CME)						
Spread Credit Rate	New	+1:-1			70%	70%
ETHANOL - Inter-commodity Spread Rates						
CORN (C - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	Decrease	+4:-1	50%	50%	40%	40%
INTEREST RATES - Inter-commodity Spread Rates						
7-YEAR USD DELIVERABLE INTEREST RATE SWAP FUTURES (S1U - CME) vs U.S. TREASURY BOND (17 - CME)						
Spread Credit Rate	Decrease	+2:-3	65%	65%	60%	60%
7-YEAR USD DELIVERABLE INTEREST RATE SWAP FUTURES (S1U - CME) vs ULTRA LONG TREASURY BOND (UBE - CME)						
Spread Credit Rate	Decrease	+2:-3	55%	55%	50%	50%
METALS - Inter-commodity Spread Rates						
COMEX GOLD (CMX-GC - CME) vs PLATINUM FUTURES (NYM-PL - CME)						
Spread Credit Rate	Increase	+1:-2	65%	65	70%	70%
GOLD/SILVER RATIO FUTURES (CX-GSR - CME) vs GOLD FUTURES (CX-GC - CME) vs SILVER FUTURES (CX-SI - CME)						
Spread Credit Rate	New	+1:-1:+1			80%	80%
PLATINUM FUTURES (NYM-PL - CME) vs PALLADIUM (NYM-PA - CME)						
Spread Credit Rate	New	+2:-1			65%	65%

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						
NY RBOB (ARGUS) GASOLINE FUTURES (NY-NYA - CME) vs NY RBOB (ARGUS) VS. RBOB GASOLINE FUTURES (NY-NYR - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	New	-1:~1:~1			99%	99%
NY RBOB (ARGUS) GASOLINE FUTURES (NY-NYA - CME) vs NY RBOB (ARGUS) VS. RBOB GASOLINE FUTURES (NY-NYR - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	New	-1:~1:~1			99%	99%
NY RBOB (ARGUS) GASOLINE FUTURES (NY-NYA - CME) vs NY RBOB (ARGUS) VS. RBOB GASOLINE FUTURES (NY-NYR - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	-1:~1:~1			99%	99%
NY RBOB (ARGUS) GASOLINE FUTURES (NY-NYA - CME) vs NY RBOB (ARGUS) VS. RBOB GASOLINE FUTURES (NY-NYR - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	New	-1:~1:~1			99%	99%
REFINED PRODUCTS - Inter-commodity Spread Rates						
Spread Credit Rate	New	+1:~1			70%	70%
NY RBOB (ARGUS) GASOLINE FUTURES (NY-NYA - CME) vs NY RBOB (ARGUS) VS. RBOB GASOLINE FUTURES (NY-NYR - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	New	-1:~1:~1			99%	99%
NY RBOB (ARGUS) GASOLINE FUTURES (NY-NYA - CME) vs NY RBOB (ARGUS) VS. RBOB GASOLINE FUTURES (NY-NYR - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	New	-1:~1:~1			99%	99%
NY RBOB (ARGUS) GASOLINE FUTURES (NY-NYA - CME) vs NY RBOB (ARGUS) VS. RBOB GASOLINE FUTURES (NY-NYR - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	-1:~1:~1			99%	99%
NY RBOB (ARGUS) GASOLINE FUTURES (NY-NYA - CME) vs NY RBOB (ARGUS) VS. RBOB GASOLINE FUTURES (NY-NYR - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	New	-1:~1:~1			99%	99%
NY RBOB (ARGUS) GASOLINE FUTURES (NY-NYA - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)						
Spread Credit Rate	New	+1:~1			90%	90%
NY RBOB (ARGUS) GASOLINE FUTURES (NY-NYA - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)						
Spread Credit Rate	New	+1:~1			90%	90%
NY RBOB (ARGUS) GASOLINE FUTURES (NY-NYA - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)						
Spread Credit Rate	New	+1:~1			90%	90%
NY RBOB (ARGUS) GASOLINE FUTURES (NY-NYA - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)						
Spread Credit Rate	New	+1:~1			90%	90%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate						
CRUDE OIL - Short Option Minimum (SOM) Rate						
WTI BALMO SWAP FUTURES (42) - SOM						
Clearing Member Rate		Decrease	66.000	60.000	33.000	30.000
EQUITY INDEX - Short Option Minimum (SOM) Rate						
S&P 500 (7S, 8A, 8B, ES, ES, ESI, EST, EV, EW, MDV, MDW, SP, SP, YP1) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
METALS - Short Option Minimum (SOM) Rate						
GOLD/PLATINUM SPREAD FUTURES (GPS) - SOM						
Clearing Member Rate		New			38.500	35.000
GOLD/SILVER RATIO FUTURES (GSR) - SOM						
Clearing Member Rate		New			38.500	35.000
PLATINUM/PALLADIUM SPREAD FUTURES (PPS) - SOM						
Clearing Member Rate		New			44.000	40.000
PETROLEUM CRACKS AND SPREADS - Short Option Minimum (SOM) Rate						
NY RBOB (ARGUS) VS. RBOB GASOLINE FUTURES (NYR) - SOM						
Clearing Member Rate		New			11.000	10.000
REFINED PRODUCTS - Short Option Minimum (SOM) Rate						
LOW SULPHUR GASOIL (100MT) CALENDAR MONTH FUTURES (LSM, LSO) - SOM						
Clearing Member Rate		Decrease	55.000	50.000	33.000	30.000
NY RBOB (ARGUS) GASOLINE FUTURES (NYA) - SOM						
Clearing Member Rate		New			11.000	10.000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
METALS - Volatility Scan (volScan) Rate						
GOLD/PLATINUM SPREAD FUTURES (GPS) - volScan						
Clearing Member Rate	Mnth1	New				0.038
Clearing Member Rate	Mnth2	New				0.038
GOLD/SILVER RATIO FUTURES (GSR) - volScan						
Clearing Member Rate	Mnth1	New				0.038
Clearing Member Rate	Mnth2	New				0.038
PLATINUM/PALLADIUM SPREAD FUTURES (PPS) - volScan						
Clearing Member Rate	Mnth 1	New				0.080
Clearing Member Rate	Mnth 2+	New				0.040
PETROLEUM CRACKS AND SPREADS - Volatility Scan (volScan) Rate						
NY RBOB (ARGUS) VS. RBOB GASOLINE FUTURES (NYR) - volScan						
Clearing Member Rate	Mnth 1	New				0.050
Clearing Member Rate	Mnth 2	New				0.050
Clearing Member Rate	Mnths 3+	New				0.050
REFINED PRODUCTS - Volatility Scan (volScan) Rate						
NY RBOB (ARGUS) GASOLINE FUTURES (NYA) - volScan						
Clearing Member Rate	Mth 1	New				0.050
Clearing Member Rate	Mths 2+	New				0.050

Splitting Methodology					
CC	Name	Current Splitting	New Splitting	Underlying Leg 1	Underlying Leg 2
PPS	Platinum/Palladium Spread Futures	N/A	Modified Split	PL	PA
GPS	Gold/Platinum Spread Futures	N/A	Modified Split	GC	SPL
*Please note the SPL contract is a new non-tradeable synthetic Platinum contract under COMEX that is exactly equivalent to the existing PL contract under NYMEX					