



16-455

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, October 27, 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 28, 2016.

Current rates as of:

Thursday, October 27, 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.

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 API 8 CFR SOUTH CHINA (SSI)								
SSI	Spec	Month 1	Increase	USD	5,500	5,000	6,050	5,500
SSI	Hedge/Member	Month 1	Increase	USD	5,000	5,000	5,500	5,500
SSI	Spec	Month 2	Increase	USD	5,445	4,950	6,050	5,500
SSI	Hedge/Member	Month 2	Increase	USD	4,950	4,950	5,500	5,500
SSI	Spec	Months 3-11	Increase	USD	5,445	4,950	6,050	5,500
SSI	Hedge/Member	Months 3-11	Increase	USD	4,950	4,950	5,500	5,500
COAL API2 CIF ARA ARG-MCCLOSKEY FUT (MTF)								
MTF	Spec	Months 3-4	Increase	USD	5,280	4,800	5,500	5,000
MTF	Hedge/Member	Months 3-4	Increase	USD	4,800	4,800	5,000	5,000
MTF	Spec	Months 5-7	Increase	USD	4,675	4,250	5,280	4,800
MTF	Hedge/Member	Months 5-7	Increase	USD	4,250	4,250	4,800	4,800
MTF	Spec	Months 8-11	Increase	USD	4,400	4,000	4,675	4,250
MTF	Hedge/Member	Months 8-11	Increase	USD	4,000	4,000	4,250	4,250
MTF	Spec	Months 12+	New	USD			4,400	4,000
MTF	Hedge/Member	Months 12+	New	USD			4,000	4,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT (MFF)								
MFF	Spec	Mnths 3-4	Increase	USD	5,500	5,000	5,830	5,300
MFF	Hedge/Member	Mnths 3-4	Increase	USD	5,000	5,000	5,300	5,300
MFF	Spec	Mnths 5-7	Increase	USD	4,565	4,150	5,500	5,000
MFF	Hedge/Member	Mnths 5-7	Increase	USD	4,150	4,150	5,000	5,000
MFF	Spec	Mnths 8-11	Increase	USD	4,400	4,000	4,565	4,150
MFF	Hedge/Member	Mnths 8-11	Increase	USD	4,000	4,000	4,150	4,150
MFF	Spec	Mnths 12+	New	USD			4,400	4,000
MFF	Hedge/Member	Mnths 12+	New	USD			4,000	4,000
COAL API5 FOB NEWCASTLE ARG/MC FUT (ACM)								
ACM	Spec	Mth 1	Increase	USD	4,950	4,500	5,500	5,000
ACM	Hedge/Member	Mth 1	Increase	USD	4,500	4,500	5,000	5,000
ACM	Spec	Mths 2-12	Increase	USD	4,912	4,465	5,500	5,000
ACM	Hedge/Member	Mths 2-12	Increase	USD	4,465	4,465	5,000	5,000
EASTERN RAIL DELIVERY CSX COAL FUT (QX)								
QX	Spec	Mths 2-3	Increase	USD	4,015	3,650	4,400	4,000
QX	Hedge/Member	Mths 2-3	Increase	USD	3,650	3,650	4,000	4,000
INDONESIAN COAL MCCLOSKEY SUBBIT. (MCC)								
MCC	Spec	Mth 1	Increase	USD	4,901	4,455	4,950	4,500
MCC	Hedge/Member	Mth 1	Increase	USD	4,455	4,455	4,500	4,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MCC	Spec	Mths 2-6	Increase	USD	4,417	4,015	4,620	4,200
MCC	Hedge/Member	Mths 2-6	Increase	USD	4,015	4,015	4,200	4,200
MCC	Spec	Mths 7+	Increase	USD	3,894	3,540	4,400	4,000
MCC	Hedge/Member	Mths 7+	Increase	USD	3,540	3,540	4,000	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
AGRICULTURE - Intra Spreads								
Month 1 vs Month 2 (CORN FUTURES)								
C	Spec		Decrease	USD	220	200	154	140
C	Hedge/Member		Decrease	USD	200	200	140	140
Month 1 vs Month 2 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	220	200	154	140
ZCT	Hedge/Member		Decrease	USD	200	200	140	140
Month 1 vs Month 2 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	44	40	31	28
YC	Hedge/Member		Decrease	USD	40	40	28	28
Month 1 vs Month 2 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	72	65	66	60
YK	Hedge/Member		Decrease	USD	65	65	60	60
Month 1 vs Month 2 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	358	325	330	300
S	Hedge/Member		Decrease	USD	325	325	300	300
Month 1 vs Month 2 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	358	325	330	300
SBT	Hedge/Member		Decrease	USD	325	325	300	300
Month 1 vs Month 3 (CORN FUTURES)								
C	Spec		Decrease	USD	220	200	154	140
C	Hedge/Member		Decrease	USD	200	200	140	140
Month 1 vs Month 3 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	220	200	154	140
ZCT	Hedge/Member		Decrease	USD	200	200	140	140
Month 1 vs Month 3 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	44	40	31	28
YC	Hedge/Member		Decrease	USD	40	40	28	28
Month 1 vs Month 3 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	105	95	88	80
YK	Hedge/Member		Decrease	USD	95	95	80	80
Month 1 vs Month 3 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	523	475	440	400
S	Hedge/Member		Decrease	USD	475	475	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 1 vs Month 3 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	523	475	440	400
SBT	Hedge/Member		Decrease	USD	475	475	400	400
Month 1 vs Month 4 (CORN FUTURES)								
C	Spec		Decrease	USD	248	225	176	160
C	Hedge/Member		Decrease	USD	225	225	160	160
Month 1 vs Month 4 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	248	225	176	160
ZCT	Hedge/Member		Decrease	USD	225	225	160	160
Month 1 vs Month 4 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	50	45	35	32
YC	Hedge/Member		Decrease	USD	45	45	32	32
Month 1 vs Month 4 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	121	110	110	100
YK	Hedge/Member		Decrease	USD	110	110	100	100
Month 1 vs Month 4 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	605	550	550	500
S	Hedge/Member		Decrease	USD	550	550	500	500
Month 1 vs Month 4 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	605	550	550	500
SBT	Hedge/Member		Decrease	USD	550	550	500	500
Month 1 vs Month 5 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	193	175
C	Hedge/Member		Decrease	USD	250	250	175	175
Month 1 vs Month 5 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	275	250	193	175
ZCT	Hedge/Member		Decrease	USD	250	250	175	175
Month 1 vs Month 5 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	39	35
YC	Hedge/Member		Decrease	USD	50	50	35	35
Month 1 vs Month 6 (CORN FUTURES)								
C	Spec		Decrease	USD	83	75	28	25
C	Hedge/Member		Decrease	USD	75	75	25	25

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 1 vs Month 6 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	83	75	28	25
ZCT	Hedge/Member		Decrease	USD	75	75	25	25
Month 1 vs Month 6 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	17	15	6	5
YC	Hedge/Member		Decrease	USD	15	15	5	5
Month 1 vs Month 7 (CORN FUTURES)								
C	Spec		Decrease	USD	220	200	72	65
C	Hedge/Member		Decrease	USD	200	200	65	65
Month 1 vs Month 7 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	220	200	72	65
ZCT	Hedge/Member		Decrease	USD	200	200	65	65
Month 1 vs Month 7 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	44	40	14	13
YC	Hedge/Member		Decrease	USD	40	40	13	13
Month 1 vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	110	100	77	70
YK	Hedge/Member		Decrease	USD	100	100	70	70
Month 1 vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	550	500	385	350
S	Hedge/Member		Decrease	USD	500	500	350	350
Month 1 vs Month 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	550	500	385	350
SBT	Hedge/Member		Decrease	USD	500	500	350	350
Month 1 vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	110	100
C	Hedge/Member		Decrease	USD	250	250	100	100
Month 1 vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	275	250	110	100
ZCT	Hedge/Member		Decrease	USD	250	250	100	100
Month 1 vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	22	20
YC	Hedge/Member		Decrease	USD	50	50	20	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 2 vs Month 3 (CORN FUTURES)								
C	Spec		Decrease	USD	193	175	138	125
C	Hedge/Member		Decrease	USD	175	175	125	125
Month 2 vs Month 3 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	193	175	138	125
ZCT	Hedge/Member		Decrease	USD	175	175	125	125
Month 2 vs Month 3 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	39	35	28	25
YC	Hedge/Member		Decrease	USD	35	35	25	25
Month 2 vs Month 3 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	77	70	66	60
YK	Hedge/Member		Decrease	USD	70	70	60	60
Month 2 vs Month 3 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	385	350	330	300
S	Hedge/Member		Decrease	USD	350	350	300	300
Month 2 vs Month 3 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	385	350	330	300
SBT	Hedge/Member		Decrease	USD	350	350	300	300
Month 2 vs Month 4 (CORN FUTURES)								
C	Spec		Decrease	USD	193	175	138	125
C	Hedge/Member		Decrease	USD	175	175	125	125
Month 2 vs Month 4 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	193	175	138	125
ZCT	Hedge/Member		Decrease	USD	175	175	125	125
Month 2 vs Month 4 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	39	35	28	25
YC	Hedge/Member		Decrease	USD	35	35	25	25
Month 2 vs Month 4 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	88	80	72	65
YK	Hedge/Member		Decrease	USD	80	80	65	65
Month 2 vs Month 4 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	440	400	358	325
S	Hedge/Member		Decrease	USD	400	400	325	325

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 2 vs Month 4 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	440	400	358	325
SBT	Hedge/Member		Decrease	USD	400	400	325	325
Month 2 vs Month 5 (CORN FUTURES)								
C	Spec		Decrease	USD	220	200	154	140
C	Hedge/Member		Decrease	USD	200	200	140	140
Month 2 vs Month 5 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	220	200	154	140
ZCT	Hedge/Member		Decrease	USD	200	200	140	140
Month 2 vs Month 5 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	44	40	31	28
YC	Hedge/Member		Decrease	USD	40	40	28	28
Month 2 vs Month 7 (CORN FUTURES)								
C	Spec		Decrease	USD	165	150	33	30
C	Hedge/Member		Decrease	USD	150	150	30	30
Month 2 vs Month 7 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	165	150	33	30
ZCT	Hedge/Member		Decrease	USD	150	150	30	30
Month 2 vs Month 7 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	33	30	7	6
YC	Hedge/Member		Decrease	USD	30	30	6	6
Month 2 vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	110	100	77	70
YK	Hedge/Member		Decrease	USD	100	100	70	70
Month 2 vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	550	500	385	350
S	Hedge/Member		Decrease	USD	500	500	350	350
Month 2 vs Month 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	550	500	385	350
SBT	Hedge/Member		Decrease	USD	500	500	350	350
Month 2 vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	165	150	33	30
C	Hedge/Member		Decrease	USD	150	150	30	30

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 2 vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	165	150	33	30
ZCT	Hedge/Member		Decrease	USD	150	150	30	30
Month 2 vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	33	30	7	6
YC	Hedge/Member		Decrease	USD	30	30	6	6
Month 3 vs Month 4 (CORN FUTURES)								
C	Spec		Decrease	USD	220	200	154	140
C	Hedge/Member		Decrease	USD	200	200	140	140
Month 3 vs Month 4 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	220	200	154	140
ZCT	Hedge/Member		Decrease	USD	200	200	140	140
Month 3 vs Month 4 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	44	40	31	28
YC	Hedge/Member		Decrease	USD	40	40	28	28
Month 3 vs Month 4 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	66	60	61	55
YK	Hedge/Member		Decrease	USD	60	60	55	55
Month 3 vs Month 4 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	330	300	303	275
S	Hedge/Member		Decrease	USD	300	300	275	275
Month 3 vs Month 4 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	330	300	303	275
SBT	Hedge/Member		Decrease	USD	300	300	275	275
Month 3 vs Month 5 (CORN FUTURES)								
C	Spec		Decrease	USD	220	200	154	140
C	Hedge/Member		Decrease	USD	200	200	140	140
Month 3 vs Month 5 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	220	200	154	140
ZCT	Hedge/Member		Decrease	USD	200	200	140	140
Month 3 vs Month 5 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	44	40	31	28
YC	Hedge/Member		Decrease	USD	40	40	28	28

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 3 vs Month 5 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		New	USD			22	20
YK	Hedge/Member		New	USD			20	20
Month 3 vs Month 5 (SOYBEAN FUTURES)								
S	Spec		New	USD			110	100
S	Hedge/Member		New	USD			100	100
Month 3 vs Month 5 (SOYBEAN TAS FUTURE)								
SBT	Spec		New	USD			110	100
SBT	Hedge/Member		New	USD			100	100
Month 3 vs Month 7 (CORN FUTURES)								
C	Spec		Decrease	USD	220	200	72	65
C	Hedge/Member		Decrease	USD	200	200	65	65
Month 3 vs Month 7 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	220	200	72	65
ZCT	Hedge/Member		Decrease	USD	200	200	65	65
Month 3 vs Month 7 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	44	40	14	13
YC	Hedge/Member		Decrease	USD	40	40	13	13
Month 3 vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	66	60	50	45
YK	Hedge/Member		Decrease	USD	60	60	45	45
Month 3 vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	330	300	248	225
S	Hedge/Member		Decrease	USD	300	300	225	225
Month 3 vs Month 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	330	300	248	225
SBT	Hedge/Member		Decrease	USD	300	300	225	225
Month 3 vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	138	125	28	25
C	Hedge/Member		Decrease	USD	125	125	25	25
Month 3 vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	138	125	28	25
ZCT	Hedge/Member		Decrease	USD	125	125	25	25

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 3 vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	28	25	6	5
YC	Hedge/Member		Decrease	USD	25	25	5	5
Month 4 vs Month 5 (CORN FUTURES)								
C	Spec		Decrease	USD	138	125	110	100
C	Hedge/Member		Decrease	USD	125	125	100	100
Month 4 vs Month 5 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	138	125	110	100
ZCT	Hedge/Member		Decrease	USD	125	125	100	100
Month 4 vs Month 5 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	28	25	22	20
YC	Hedge/Member		Decrease	USD	25	25	20	20
Month 4 vs Month 5 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	66	60	44	40
YK	Hedge/Member		Decrease	USD	60	60	40	40
Month 4 vs Month 5 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	330	300	220	200
S	Hedge/Member		Decrease	USD	300	300	200	200
Month 4 vs Month 5 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	330	300	220	200
SBT	Hedge/Member		Decrease	USD	300	300	200	200
Month 4 vs Month 7 (CORN FUTURES)								
C	Spec		Decrease	USD	220	200	72	65
C	Hedge/Member		Decrease	USD	200	200	65	65
Month 4 vs Month 7 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	220	200	72	65
ZCT	Hedge/Member		Decrease	USD	200	200	65	65
Month 4 vs Month 7 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	44	40	14	13
YC	Hedge/Member		Decrease	USD	40	40	13	13
Month 4 vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	66	60	55	50
YK	Hedge/Member		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 4 vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	330	300	275	250
S	Hedge/Member		Decrease	USD	300	300	250	250
Month 4 vs Month 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	330	300	275	250
SBT	Hedge/Member		Decrease	USD	300	300	250	250
Month 4 vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	165	150	33	30
C	Hedge/Member		Decrease	USD	150	150	30	30
Month 4 vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	165	150	33	30
ZCT	Hedge/Member		Decrease	USD	150	150	30	30
Month 4 vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	33	30	7	6
YC	Hedge/Member		Decrease	USD	30	30	6	6
Month 5 vs Month 7 (CORN FUTURES)								
C	Spec		Decrease	USD	138	125	28	25
C	Hedge/Member		Decrease	USD	125	125	25	25
Month 5 vs Month 7 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	138	125	28	25
ZCT	Hedge/Member		Decrease	USD	125	125	25	25
Month 5 vs Month 7 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	28	25	6	5
YC	Hedge/Member		Decrease	USD	25	25	5	5
Month 5 vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	132	120	110	100
YK	Hedge/Member		Decrease	USD	120	120	100	100
Month 5 vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	660	600	550	500
S	Hedge/Member		Decrease	USD	600	600	500	500
Month 5 vs Month 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	660	600	550	500
SBT	Hedge/Member		Decrease	USD	600	600	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 5 vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	220	200	72	65
C	Hedge/Member		Decrease	USD	200	200	65	65
Month 5 vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	220	200	72	65
ZCT	Hedge/Member		Decrease	USD	200	200	65	65
Month 5 vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	44	40	14	13
YC	Hedge/Member		Decrease	USD	40	40	13	13
Month 6 vs Month 7 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	193	175
C	Hedge/Member		Decrease	USD	250	250	175	175
Month 6 vs Month 7 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	275	250	193	175
ZCT	Hedge/Member		Decrease	USD	250	250	175	175
Month 6 vs Month 7 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	39	35
YC	Hedge/Member		Decrease	USD	50	50	35	35
Month 6 vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	77	70	61	55
YK	Hedge/Member		Decrease	USD	70	70	55	55
Month 6 vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	385	350	303	275
S	Hedge/Member		Decrease	USD	350	350	275	275
Month 6 vs Month 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	385	350	303	275
SBT	Hedge/Member		Decrease	USD	350	350	275	275
Month 6 vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	385	350	270	245
C	Hedge/Member		Decrease	USD	350	350	245	245
Month 6 vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	385	350	270	245
ZCT	Hedge/Member		Decrease	USD	350	350	245	245

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Month 6 vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	77	70	54	49
YC	Hedge/Member		Decrease	USD	70	70	49	49
Month 7 vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	220	200
C	Hedge/Member		Decrease	USD	250	250	200	200
Month 7 vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	275	250	220	200
ZCT	Hedge/Member		Decrease	USD	250	250	200	200
Month 7 vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	44	40
YC	Hedge/Member		Decrease	USD	50	50	40	40
Month 7+ vs Month 7+ (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	165	150	132	120
YK	Hedge/Member		Decrease	USD	150	150	120	120
Month 7+ vs Month 7+ (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	825	750	660	600
S	Hedge/Member		Decrease	USD	750	750	600	600
Month 7+ vs Month 7+ (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	825	750	660	600
SBT	Hedge/Member		Decrease	USD	750	750	600	600
Month 8+ vs Month 8+ (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	220	200
C	Hedge/Member		Decrease	USD	300	300	200	200
Month 8+ vs Month 8+ (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	330	300	220	200
ZCT	Hedge/Member		Decrease	USD	300	300	200	200
Month 8+ vs Month 8+ (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	44	40
YC	Hedge/Member		Decrease	USD	60	60	40	40

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 5) fob Newcastle (Argus/McCloskey) Futures - All Months (COAL API5 FOB NEWCASTLE ARG/MC FUT)								
ACM	Spec		Increase	USD	2,365	2,150	3,300	3,000
ACM	Hedge/Member		Increase	USD	2,150	2,150	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-11 vs MTF-12 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Decrease	USD	891	810	770	700
MTF	Hedge/Member		Decrease	USD	810	810	700	700
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-14 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Decrease	USD	1,111	1,010	660	600
MTF	Hedge/Member		Decrease	USD	1,010	1,010	600	600
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-15 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-16 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-17 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-18 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-19 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-21 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-22 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150

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-13 vs MTF-23 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-24 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-25 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-26 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-27 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-28 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-29 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-30 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-31 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-32 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-33 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150

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-13 vs MTF-34 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-35 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-36 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-37 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-38 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-39 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-40 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-41 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-13 vs MTF-42 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,265	1,150
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,150	1,150
COAL API2 CIF ARA ARG-MCCLOSK : MTF-18 vs MTF-19 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Decrease	USD	1,111	1,010	660	600
MTF	Hedge/Member		Decrease	USD	1,010	1,010	600	600
COAL API2 CIF ARA ARG-MCCLOSK : MTF-18 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Decrease	USD	1,111	1,010	660	600
MTF	Hedge/Member		Decrease	USD	1,010	1,010	600	600

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-19 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Decrease	USD	1,111	1,010	660	600
MTF	Hedge/Member		Decrease	USD	1,010	1,010	600	600
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-10 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	2,420	2,200
MTF	Hedge/Member		Increase	USD	2,100	2,100	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-11 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	2,420	2,200
MTF	Hedge/Member		Increase	USD	2,100	2,100	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-12 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	2,420	2,200
MTF	Hedge/Member		Increase	USD	2,100	2,100	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-13 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	2,420	2,200
MTF	Hedge/Member		Increase	USD	2,100	2,100	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	1,430	1,300	1,540	1,400
MTF	Hedge/Member		Increase	USD	1,300	1,300	1,400	1,400
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-6 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,430	1,300	1,650	1,500
MTF	Hedge/Member		Increase	USD	1,300	1,300	1,500	1,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-7 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,090	1,900
MTF	Hedge/Member		Increase	USD	1,750	1,750	1,900	1,900
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-8 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,090	1,900
MTF	Hedge/Member		Increase	USD	1,750	1,750	1,900	1,900
COAL API2 CIF ARA ARG-MCCLOSK : MTF-2 vs MTF-9 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Decrease	USD	2,310	2,100	2,090	1,900
MTF	Hedge/Member		Decrease	USD	2,100	2,100	1,900	1,900
COAL API2 CIF ARA ARG-MCCLOSK : MTF-20 vs MTF-21 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Decrease	USD	1,111	1,010	770	700
MTF	Hedge/Member		Decrease	USD	1,010	1,010	700	700

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	1,925	1,750	2,090	1,900
MTF	Hedge/Member		Increase	USD	1,750	1,750	1,900	1,900
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-14 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,090	1,900
MTF	Hedge/Member		Increase	USD	1,750	1,750	1,900	1,900
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-15 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-16 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-17 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-18 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-19 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-21 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-22 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-23 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-24 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-25 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-26 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-27 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-28 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-29 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-30 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,925	1,750	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-3 vs MTF-35 (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-36 (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-37 (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-38 (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

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-39 (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-40 (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-41 (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-42 (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-4 vs MTF-17 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-4 vs MTF-18 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-4 vs MTF-19 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-4 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-4 vs MTF-21 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-4 vs MTF-22 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-4 vs MTF-23 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,400	1,400	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-4 vs MTF-24 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-4 vs MTF-25 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-4 vs MTF-26 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-4 vs MTF-27 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-4 vs MTF-28 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,540	1,400	1,705	1,550
MTF	Hedge/Member		Increase	USD	1,400	1,400	1,550	1,550
COAL API2 CIF ARA ARG-MCCLOSK : MTF-8 vs MTF-9 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Decrease	USD	891	810	770	700
MTF	Hedge/Member		Decrease	USD	810	810	700	700
COAL API2 CIF ARA ARG-MCCLOSK : MTF-9 vs MTF-10 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Decrease	USD	1,111	1,010	660	600
MTF	Hedge/Member		Decrease	USD	1,010	1,010	600	600
COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-10 vs MFF-27 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-10 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-10 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-10 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	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								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-10 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-10 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-10 vs MFF-33 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-10 vs MFF-34 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-10 vs MFF-35 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-10 vs MFF-36 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-10 vs MFF-37 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-10 vs MFF-38 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-10 vs MFF-39 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-10 vs MFF-40 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-10 vs MFF-41 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-10 vs MFF-42 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-33 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-34 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-35 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-36 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-37 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-38 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-39 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-40 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-41 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-11 vs MFF-42 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-27 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,000	1,000	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								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-33 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-34 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-35 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-36 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-37 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-38 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-39 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-40 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-41 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-12 vs MFF-42 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,540	1,400
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,400	1,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-15 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,265	1,150
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150

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-13 vs MFF-16 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-13 vs MFF-17 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-13 vs MFF-18 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-13 vs MFF-19 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-13 vs MFF-20 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-13 vs MFF-21 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-13 vs MFF-22 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-13 vs MFF-23 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-13 vs MFF-24 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-13 vs MFF-25 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-13 vs MFF-26 (COAL API4 RCH BAY ARGS MCCLOSKEY 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

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-13 vs MFF-27 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-33 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-34 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-35 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-36 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-37 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-38 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-39 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-40 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-41 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-13 vs MFF-42 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,106	1,005	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,005	1,005	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-15 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,265	1,150
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-16 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-14 vs MFF-17 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-14 vs MFF-18 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-14 vs MFF-19 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-14 vs MFF-20 (COAL API4 RCH BAY ARGS MCCLOSKEY 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

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-14 vs MFF-21 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-14 vs MFF-22 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-14 vs MFF-23 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-14 vs MFF-24 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-14 vs MFF-25 (COAL API4 RCH BAY ARGS MCCLOSKEY 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 MCCLOSKEY FUT : MFF-14 vs MFF-26 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-27 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,188	1,080	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,080	1,080	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-33 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-34 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,188	1,080	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,080	1,080	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-35 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-36 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-37 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-38 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-39 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-40 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-41 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-14 vs MFF-42 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-16 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,265	1,150
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-17 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,265	1,150
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-18 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,265	1,150
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-19 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,265	1,150
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-20 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,265	1,150
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-21 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,265	1,150
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-22 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,265	1,150
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-23 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,265	1,150
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-24 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,265	1,150
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-25 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,265	1,150
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-26 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,265	1,150
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,150	1,150

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-15 vs MFF-27 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,188	1,080	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,080	1,080	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-33 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-34 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,188	1,080	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,080	1,080	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-35 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-36 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-37 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-38 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-39 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-40 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-41 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,254	1,140	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,140	1,140	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-15 vs MFF-42 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,650	1,500
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,500	1,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-8 vs MFF-27 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,485	1,350	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-8 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,485	1,350	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-8 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,485	1,350	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-8 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,485	1,350	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-8 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,485	1,350	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-8 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,485	1,350	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-8 vs MFF-33 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,485	1,350	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,485	1,350	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,485	1,350	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,485	1,350	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,485	1,350	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,485	1,350	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-33 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,485	1,350	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,350	1,350	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-34 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,584	1,440	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,440	1,440	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-35 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,584	1,440	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,440	1,440	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-36 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,584	1,440	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,440	1,440	1,600	1,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-37 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,584	1,440	1,760	1,600
MFF	Hedge/Member		Increase	USD	1,440	1,440	1,600	1,600

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

COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-38 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)

MFF	Spec	Increase	USD	1,584	1,440	1,760	1,600
MFF	Hedge/Member	Increase	USD	1,440	1,440	1,600	1,600

COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-39 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)

MFF	Spec	Increase	USD	1,584	1,440	1,760	1,600
MFF	Hedge/Member	Increase	USD	1,440	1,440	1,600	1,600

COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-40 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)

MFF	Spec	Increase	USD	1,584	1,440	1,760	1,600
MFF	Hedge/Member	Increase	USD	1,440	1,440	1,600	1,600

COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-41 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)

MFF	Spec	Increase	USD	1,584	1,440	1,760	1,600
MFF	Hedge/Member	Increase	USD	1,440	1,440	1,600	1,600

COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-9 vs MFF-42 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)

MFF	Spec	Increase	USD	1,584	1,440	1,760	1,600
MFF	Hedge/Member	Increase	USD	1,440	1,440	1,600	1,600

Indonesian Coal (McCloskey sub-bituminous) Swap Futures - All Months (INDONESIAN COAL MCCLOSKEY SUBBIT.)

MCC	Spec	Increase	USD	3,581	3,255	4,400	4,000
MCC	Hedge/Member	Increase	USD	3,255	3,255	4,000	4,000

PRB Coal Swap - Mnths 1-2 vs Mnths 1-2 (WESTERN RAIL DELIVERY PRB COAL FUT)

QP	Spec	Increase	USD	880	800	1,100	1,000
QP	Hedge/Member	Increase	USD	800	800	1,000	1,000

ELECTRICITY - Intra Spreads

CAISO SP15 EZ GEN 5 MW PEAK MTH-DAY-AHEAD LMP SWAP - All Months (CAISO SP15 EZGNHUB5 MW P DAY A)

9X	Spec	Increase	USD	55	50	83	75
9X	Hedge/Member	Increase	USD	50	50	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
COAL - Inter-commodity Spread Rates						
COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURESS (NY-MTF - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Decrease	+5:-1	25%	25%	0%	0%
ELECTRICITY - Inter-commodity Spread Rates						
ISO New England Mass Hub Day-Ahead Off-Peak Calendar-Month 5 MW Futures (NY-H2-CME) vs ISO New England Mass Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures (NY-U6-CME)						
Spread Credit Rate	Decrease	+16:-1	55%	55%	50%	50%
PJM NI HUB 5 MW REAL TIME OFF-PEAK (NYM-B6 - CME) vs PJM NORTHERN ILLINOIS OFF-PEAK CALENDAR-MONTH DAY AHEAD SWAP (NYM-L3 - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	85%	85%
PJM NORTHERN ILLINOIS HUB 5 MW PEAK REAL-TIME CALENDAR-MONTH LMP SWAP (NYM-B3 - CME) vs PJM NORTHERN ILLINOIS HUB PEAK CALENDAR-MONTH DAY-AHEAD SWAP (NYM-N3 - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
PJM WESTERN HUB OFF-PEAK CALENDAR-MONTH DAY-AHEAD (NYM-E4 - CME) vs PJM WESTERN HUB OFF-PEAK CALENDAR-MONTH REAL-TIME (NYM-N9 - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
PJM WESTERN HUB PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-J4-CME) vs PJM BGE ZONE PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-E3-CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NGL/PETROCHEMICALS - Inter-commodity Spread Rates						
COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Decrease	+5:-1	25%	25%	0%	0%
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	20%	20%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5)						
Spread Credit Rate	Decrease	+2:-15	55%	55%	30%	30%
Spread Credit Rate	Decrease	+2:-15	55%	55%	30%	30%
MONT BELVIEU ETHYLENE (PCW) FINANCIAL SWAP FUTURES (NY-MBN - CME) vs MONT BELVIEU SPOT ETHYLENE IN-WELL (PCW) FUTURES (NY-MBE - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	70%	70%
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
MONT BELVIEU NATURAL GASOLINE 5 DECIMALS (OPIS) SWAP FUTURES (NY-7Q - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)						
Spread Credit Rate	Decrease	+12:-1	70%	70%	50%	50%
MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME) vs MONT BELVIEU ISO-BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8I - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)						
Spread Credit Rate	Decrease	+1:-1	95%	95%	85%	85%
REFINED PRODUCTS - Inter-commodity Spread Rates						
CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	20%	20%
EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5)						
Spread Credit Rate	Decrease	+2:-15	55%	55%	30%	30%
Spread Credit Rate	Decrease	+2:-15	55%	55%	30%	30%
NEW YORK 3.0% FUEL OIL (PLATTS) SWAP (NYM-H1 - CME) vs GULF COAST #6 FUEL 3.0% SWAP (NYM-MF - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate						
AGRICULTURE - Short Option Minimum (SOM) Rate						
S&P GSCI ENHANCED ER SWAP FUT (RRE) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
EQUITY INDEX - Short Option Minimum (SOM) Rate						
DJ US REAL ESTATE INDEX (DJR, JR, REX) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
E-MICRO NIFTY FIFTY (II) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
E-MINI FTSE 100 INDEX (GBP) FUTURES (FT1, FTI, FTT) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
E-MINI FTSE CHINA 50 INDEX FUTURES (FT5, FTC, FTY) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
E-MINI NASDAQ BIOTECHNOLOGY (BIT, BQ, BQ, BTT) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
E-MINI NASDAQ-100 FUTURES (7H, DN, ND, ND, NQ, NQ, NQI, NQT, QN, YH) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
E-MINI REAL ESTATE SELECT SECTOR FUTURES (XAR, XRI, XRT) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
E-MINI RUSSELL 1000 INDEX FUTURES (R1T, RS1) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
E-MINI RUSSELL 1000 VALUE INDEX FUTURES (RSV, RVT) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
E-MINI S&P MIDCAP 400 (8Z, EMT, ETT, MD, MD, ME, ME, YZ) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
FTSE EMERGING INDEX FUTURES (EI) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
NIKKEI 225 DOLLAR-BASED (7N1, NK, NK, Y41) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
NIKKEI 225 YEN-BASED (ENY, N1, NKW, NKY) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
S&P 500 ANNUAL DIVIDEND INDEX FUTURES (SDA) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
S&P 500 GROWTH (7G, SG, SG, SGT, TGT, YG) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
S&P 500 QUARTERLY DIVIDEND INDEX FUTURES (SDI) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
S&P 500 VALUE (7W, SU, SU, SUT, TST, Y91) - SOM						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
S&P SELECT SECTOR - CONSUMER DISCRETIONARY (1YT, XAY, XYT) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
S&P SELECT SECTOR - CONSUMER STAPLES (1PT, XAP, XPT) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
S&P SELECT SECTOR - ENERGY (1ET, XAE, XET) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
S&P SELECT SECTOR - FINANCIAL (1FT, XAF, XFT) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
S&P SELECT SECTOR - HEALTH CARE (1VT, XAV, XVT) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
S&P SELECT SECTOR - INDUSTRIAL (1IT, XAI, XIT) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
S&P SELECT SECTOR - MATERIALS (1BT, XAB, XBT) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
S&P SELECT SECTOR - TECHNOLOGY (1KT, XAK, XKT) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
S&P SELECT SECTOR - UTILITIES (1UT, XAU, XUT) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%
USD-DENOMINATED IBOVESPA INDEX (IBV) - SOM						
Clearing Member Rate		Decrease	1.100%	1.000%	0.880%	0.800%

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	Month 1	Increase		0.065		0.080
Clearing Member Rate	Month 2	Increase		0.030		0.040
Clearing Member Rate	Months 3-4	Increase		0.020		0.030
Clearing Member Rate	Months 5-7	Increase		0.020		0.030
Clearing Member Rate	Months 8-11	Increase		0.020		0.030
Clearing Member Rate	Months 12+	New				0.020
COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SYNTHETIC CALENDAR FUTURES STRIP (CLA, CLP, MTC) - volScan						
Clearing Member Rate		Increase		10.000%		12.000%
COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SYNTHETIC QUARTERLY FUTURES STRIP (CQA, CQS) - volScan						
Clearing Member Rate		Increase		10.000%		12.000%
COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (MFF, MFO) - volScan						
Clearing Member Rate	Mnth 1	Increase		0.065		0.080
Clearing Member Rate	Mnth 2	Increase		0.030		0.040
Clearing Member Rate	Mnth 3-4	Increase		0.015		0.030
Clearing Member Rate	Mnth 12+	New				0.015
COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SYNTHETIC CALENDAR FUTURES STRIP (MFY, RLA, RLS) - volScan						
Clearing Member Rate		Increase		10.000%		12.000%
COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SYTHETIC QUARTERLY FUTURES STRIP (RQA, RQS) - volScan						
Clearing Member Rate		Increase		10.000%		12.000%
EQUITY INDEX - Volatility Scan (volScan) Rate						
E-MINI NASDAQ-100 FUTURES (7H, DN, ND, ND, NQ, NQ, NQI, NQT, QN, YH) - volScan						
Clearing Member Rate		Decrease		0.070		0.065
NIKKEI 225 DOLLAR-BASED (7N1, NK, NK, Y41) - volScan						
Clearing Member Rate		Decrease		0.090		0.080
NIKKEI 225 YEN-BASED (ENY, N1, NKW, NKY) - volScan						
Clearing Member Rate		Decrease		0.090		0.080
S&P 500 GROWTH (7G, SG, SG, SGT, TGT, YG) - volScan						
Clearing Member Rate		Increase		0.060		0.065
S&P 500 VALUE (7W, SU, SU, SUT, TST, Y91) - volScan						
Clearing Member Rate		Increase		0.050		0.055