



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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, November 17, 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, November 18, 2016.

Current rates as of:

Thursday, November 17, 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								
AUSTRALIAN COKING (PLATTS) LOW VOL (ALW)								
ALW	Spec	Mnth 1	Increase	USD	29,700	27,000	33,000	30,000
ALW	Hedge/Member	Mnth 1	Increase	USD	27,000	27,000	30,000	30,000
ALW	Spec	Mnth 2	Increase	USD	29,700	27,000	33,000	30,000
ALW	Hedge/Member	Mnth 2	Increase	USD	27,000	27,000	30,000	30,000
ALW	Spec	Mnths 3-4	Increase	USD	28,600	26,000	31,900	29,000
ALW	Hedge/Member	Mnths 3-4	Increase	USD	26,000	26,000	29,000	29,000
ALW	Spec	Mnths 5-11	Increase	USD	22,000	20,000	26,400	24,000
ALW	Hedge/Member	Mnths 5-11	Increase	USD	20,000	20,000	24,000	24,000
ALW	Spec	Mnths 12+	Increase	USD	21,450	19,500	22,000	20,000
ALW	Hedge/Member	Mnths 12+	Increase	USD	19,500	19,500	20,000	20,000
COAL API 8 CFR SOUTH CHINA (SSI)								
SSI	Spec	Month 1	Increase	USD	6,600	6,000	7,920	7,200
SSI	Hedge/Member	Month 1	Increase	USD	6,000	6,000	7,200	7,200
SSI	Spec	Month 2	Increase	USD	6,600	6,000	7,920	7,200
SSI	Hedge/Member	Month 2	Increase	USD	6,000	6,000	7,200	7,200
SSI	Spec	Months 3-11	Increase	USD	6,050	5,500	7,260	6,600
SSI	Hedge/Member	Months 3-11	Increase	USD	5,500	5,500	6,600	6,600
SSI	Spec	Months 12+	Increase	USD	5,115	4,650	6,138	5,580
SSI	Hedge/Member	Months 12+	Increase	USD	4,650	4,650	5,580	5,580
COAL API2 CIF ARA ARG-MCCLOSKEY FUT (MTF)								
MTF	Spec	Month 1	Increase	USD	6,050	5,500	7,150	6,500
MTF	Hedge/Member	Month 1	Increase	USD	5,500	5,500	6,500	6,500
MTF	Spec	Month 2	Increase	USD	5,940	5,400	7,040	6,400
MTF	Hedge/Member	Month 2	Increase	USD	5,400	5,400	6,400	6,400
MTF	Spec	Months 3-4	Increase	USD	5,885	5,350	6,985	6,350
MTF	Hedge/Member	Months 3-4	Increase	USD	5,350	5,350	6,350	6,350
MTF	Spec	Months 5-7	Increase	USD	5,610	5,100	6,710	6,100
MTF	Hedge/Member	Months 5-7	Increase	USD	5,100	5,100	6,100	6,100
MTF	Spec	Months 8-11	Increase	USD	5,060	4,600	6,160	5,600
MTF	Hedge/Member	Months 8-11	Increase	USD	4,600	4,600	5,600	5,600
MTF	Spec	Months 12+	Increase	USD	4,950	4,500	6,050	5,500
MTF	Hedge/Member	Months 12+	Increase	USD	4,500	4,500	5,500	5,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT (MFF)								
MFF	Spec	Mnth 1	Increase	USD	6,710	6,100	8,030	7,300
MFF	Hedge/Member	Mnth 1	Increase	USD	6,100	6,100	7,300	7,300
MFF	Spec	Mnths 2	Increase	USD	6,600	6,000	7,920	7,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MFF	Hedge/Member	Mnths 2	Increase	USD	6,000	6,000	7,200	7,200
MFF	Spec	Mnths 3-4	Increase	USD	6,545	5,950	7,865	7,150
MFF	Hedge/Member	Mnths 3-4	Increase	USD	5,950	5,950	7,150	7,150
MFF	Spec	Mnths 5-7	Increase	USD	6,215	5,650	7,535	6,850
MFF	Hedge/Member	Mnths 5-7	Increase	USD	5,650	5,650	6,850	6,850
MFF	Spec	Mnths 8-11	Increase	USD	5,115	4,650	6,435	5,850
MFF	Hedge/Member	Mnths 8-11	Increase	USD	4,650	4,650	5,850	5,850
MFF	Spec	Mnths 12+	Increase	USD	4,950	4,500	6,270	5,700
MFF	Hedge/Member	Mnths 12+	Increase	USD	4,500	4,500	5,700	5,700
COAL API5 FOB NEWCASTLE ARG/MC FUT (ACM)								
ACM	Spec	Mth 1	Increase	USD	6,050	5,500	7,260	6,600
ACM	Hedge/Member	Mth 1	Increase	USD	5,500	5,500	6,600	6,600
ACM	Spec	Mths 2-12	Increase	USD	6,050	5,500	7,260	6,600
ACM	Hedge/Member	Mths 2-12	Increase	USD	5,500	5,500	6,600	6,600
ACM	Spec	Mnths 13+	Increase	USD	4,015	3,650	4,818	4,380
ACM	Hedge/Member	Mnths 13+	Increase	USD	3,650	3,650	4,380	4,380
INDONESIAN COAL MCCLOSKEY SUBBIT. (MCC)								
MCC	Spec	Mth 1	Increase	USD	4,950	4,500	5,940	5,400
MCC	Hedge/Member	Mth 1	Increase	USD	4,500	4,500	5,400	5,400
MCC	Spec	Mths 2-6	Increase	USD	5,500	5,000	5,940	5,400
MCC	Hedge/Member	Mths 2-6	Increase	USD	5,000	5,000	5,400	5,400

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

CRUDE OIL SPREADS - Outright Rates

CANADIAN LIGHT SWEET OIL (CIL)

CIL	Spec	Mnths 7+	Decrease	USD	660	600	550	500
CIL	Hedge/Member	Mnths 7+	Decrease	USD	600	600	500	500

CLEARBROOK BAKKEN SWEET CRUDE OIL (CSW)

CSW	Spec	Mnths 1-2	Decrease	USD	1,650	1,500	1,210	1,100
CSW	Hedge/Member	Mnths 1-2	Decrease	USD	1,500	1,500	1,100	1,100
CSW	Spec	Mnths 3-6	Decrease	USD	1,540	1,400	1,100	1,000
CSW	Hedge/Member	Mnths 3-6	Decrease	USD	1,400	1,400	1,000	1,000

ICE BRENT DUBAI FUT (DB)

DB	Spec	Mnth 1	Decrease	USD	1,650	1,500	1,540	1,400
DB	Hedge/Member	Mnth 1	Decrease	USD	1,500	1,500	1,400	1,400
DB	Spec	Mnths 2-3	Decrease	USD	660	600	550	500
DB	Hedge/Member	Mnths 2-3	Decrease	USD	600	600	500	500
DB	Spec	Mnths 4-8	Decrease	USD	495	450	385	350
DB	Hedge/Member	Mnths 4-8	Decrease	USD	450	450	350	350
DB	Spec	Mnths 9+	Decrease	USD	440	400	330	300
DB	Hedge/Member	Mnths 9+	Decrease	USD	400	400	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

ELECTRICITY - Outright Rates

CAISO SP15 EZGNHUB5 MW P DAY A (9X)

9X	Spec	Mnths 7-11	Increase	USD	110	100	132	120
9X	Hedge/Member	Mnths 7-11	Increase	USD	100	100	120	120

ISO NEW ENGLAND OFF-PEAK LMP FUT (KI)

KI	Spec	Mnths 3-5	Increase	USD	4,400	4,000	4,950	4,500
KI	Hedge/Member	Mnths 3-5	Increase	USD	4,000	4,000	4,500	4,500

MISO INDIANA HUB OFF-PEAK MO FUT (EJ)

EJ	Spec	Mnths 3-5	Increase	USD	1,540	1,400	1,848	1,680
EJ	Hedge/Member	Mnths 3-5	Increase	USD	1,400	1,400	1,680	1,680

NEPOOL CNCTCT 5MW D AH O PK (P3)

P3	Spec	Mnths 3-4	Increase	USD	22	20	28	25
P3	Hedge/Member	Mnths 3-4	Increase	USD	20	20	25	25

NYISO G (KG)

KG	Spec	Mnths 5-11	Increase	USD	1,650	1,500	1,925	1,750
KG	Hedge/Member	Mnths 5-11	Increase	USD	1,500	1,500	1,750	1,750

NYISO ZONE G 5MW D AH PK (T3)

T3	Spec	Mnths 5-11	Increase	USD	330	300	385	350
T3	Hedge/Member	Mnths 5-11	Increase	USD	300	300	350	350

PJM ASTI ZONE PEAK DA MO (MOD)

MOD	Spec	Mnths 4-12	Increase	USD	11	10	17	15
MOD	Hedge/Member	Mnths 4-12	Increase	USD	10	10	15	15

PJM OFF-PEAK LMP FUT (JP)

JP	Spec	Mnths 5-11	Increase	USD	1,650	1,500	1,925	1,750
JP	Hedge/Member	Mnths 5-11	Increase	USD	1,500	1,500	1,750	1,750

FX - Outright Rates

U.S. DOLLAR S.A. RAND FUTURES (ZAR)

ZAR	Spec		Increase	ZAR	68,200	62,000	82,500	75,000
ZAR	Hedge/Member		Increase	ZAR	62,000	62,000	75,000	75,000

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

METALS - Outright Rates

ALUMINIUM EURO PREM DUTY-PAID FUT (EDP)

EDP	Spec	Mth 1	Increase	USD	231	210	259	235
EDP	Hedge/Member	Mth 1	Increase	USD	210	210	235	235
EDP	Spec	Mths 2-9	Increase	USD	231	210	259	235
EDP	Hedge/Member	Mths 2-9	Increase	USD	210	210	235	235
EDP	Spec	Mths 10+	Increase	USD	231	210	259	235
EDP	Hedge/Member	Mths 10+	Increase	USD	210	210	235	235

ALUMINIUM EURO PREM METAL BULLETIN (AEP)

AEP	Spec	Mth 1	Increase	USD	143	130	165	150
AEP	Hedge/Member	Mth 1	Increase	USD	130	130	150	150
AEP	Spec	Mths 2-9	Increase	USD	143	130	165	150
AEP	Hedge/Member	Mths 2-9	Increase	USD	130	130	150	150
AEP	Spec	Mths 10+	Increase	USD	143	130	165	150
AEP	Hedge/Member	Mths 10+	Increase	USD	130	130	150	150

ALUMINUM FUTURES (ALI)

ALI	Spec	Mths 1-4	Increase	USD	1,650	1,500	1,925	1,750
ALI	Hedge/Member	Mths 1-4	Increase	USD	1,500	1,500	1,750	1,750
ALI	Spec	Mths 5+	Increase	USD	1,650	1,500	1,925	1,750
ALI	Hedge/Member	Mths 5+	Increase	USD	1,500	1,500	1,750	1,750

ALUMINUM MW TRANS PREM PLATTS SWAPS (AUP)

AUP	Spec	Mths 2-9	Increase	USD	330	300	363	330
AUP	Hedge/Member	Mths 2-9	Increase	USD	300	300	330	330
AUP	Spec	Mths 10+	Increase	USD	330	300	363	330
AUP	Hedge/Member	Mths 10+	Increase	USD	300	300	330	330

IRON ORE FUTURES (TIO)

TIO	Spec	Mnth 1	Increase	USD	2,860	2,600	3,630	3,300
TIO	Hedge/Member	Mnth 1	Increase	USD	2,600	2,600	3,300	3,300
TIO	Spec	Mnths 2-4	Increase	USD	2,860	2,600	3,630	3,300
TIO	Hedge/Member	Mnths 2-4	Increase	USD	2,600	2,600	3,300	3,300
TIO	Spec	Mnths 5-8	Increase	USD	2,860	2,600	3,630	3,300
TIO	Hedge/Member	Mnths 5-8	Increase	USD	2,600	2,600	3,300	3,300
TIO	Spec	Mnths 9+	Increase	USD	2,860	2,600	3,630	3,300
TIO	Hedge/Member	Mnths 9+	Increase	USD	2,600	2,600	3,300	3,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
IRON ORE(PLATTS) FUT (PIO)								
PIO	Spec	Mnth 1	Increase	USD	2,860	2,600	3,630	3,300
PIO	Hedge/Member	Mnth 1	Increase	USD	2,600	2,600	3,300	3,300
PIO	Spec	Mnths 2-4	Increase	USD	2,860	2,600	3,630	3,300
PIO	Hedge/Member	Mnths 2-4	Increase	USD	2,600	2,600	3,300	3,300
PIO	Spec	Mnths 5+	Increase	USD	2,860	2,600	3,630	3,300
PIO	Hedge/Member	Mnths 5+	Increase	USD	2,600	2,600	3,300	3,300
NYMEX HOT ROLLED STEEL FUTURES (HR)								
HR	Spec	Mnths 3 - 10	Increase	USD	468	425	561	510
HR	Hedge/Member	Mnths 3 - 10	Increase	USD	425	425	510	510
HR	Spec	Mnths 11+	Increase	USD	468	425	561	510
HR	Hedge/Member	Mnths 11+	Increase	USD	425	425	510	510
HR	Spec	Mnth 1-2	Increase	USD	468	425	561	510
HR	Hedge/Member	Mnth 1-2	Increase	USD	425	425	510	510
PALLADIUM FUTURES NYMEX (PA)								
PA	Spec	Mnth 1	Increase	USD	3,850	3,500	4,400	4,000
PA	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	4,000	4,000
PA	Spec	Mnth 2+	Increase	USD	3,850	3,500	4,400	4,000
PA	Hedge/Member	Mnth 2+	Increase	USD	3,500	3,500	4,000	4,000
ZINC FUTURES (ZNC)								
ZNC	Spec	Mths 1-4	Increase	USD	2,750	2,500	3,300	3,000
ZNC	Hedge/Member	Mths 1-4	Increase	USD	2,500	2,500	3,000	3,000
ZNC	Spec	Mths 5-6	Increase	USD	2,750	2,500	3,300	3,000
ZNC	Hedge/Member	Mths 5-6	Increase	USD	2,500	2,500	3,000	3,000
ZNC	Spec	Mths 7-12	Increase	USD	2,750	2,500	3,300	3,000
ZNC	Hedge/Member	Mths 7-12	Increase	USD	2,500	2,500	3,000	3,000
ZNC	Spec	Mths 13+	Increase	USD	2,750	2,500	3,300	3,000
ZNC	Hedge/Member	Mths 13+	Increase	USD	2,500	2,500	3,000	3,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
ALGONQUIN CITYGATES BASIS (B4)								
B4	Spec	Mnth 1	Increase	USD	2,200	2,000	2,640	2,400
B4	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	2,400	2,400
B4	Spec	Mnth 2	Increase	USD	2,310	2,100	2,420	2,200
B4	Hedge/Member	Mnth 2	Increase	USD	2,100	2,100	2,200	2,200
B4	Spec	Winter 2016/2017	Increase	USD	2,310	2,100	2,420	2,200
B4	Hedge/Member	Winter 2016/2017	Increase	USD	2,100	2,100	2,200	2,200
B4	Spec	Winter 2017/2018	Increase	USD	1,540	1,400	1,650	1,500
B4	Hedge/Member	Winter 2017/2018	Increase	USD	1,400	1,400	1,500	1,500
ANR LOUISIANA BASIS FUT (ND)								
ND	Spec	Mth 1	Increase	USD	110	100	154	140
ND	Hedge/Member	Mth 1	Increase	USD	100	100	140	140
ND	Spec	Mths 2 - 5	Increase	USD	88	80	110	100
ND	Hedge/Member	Mths 2 - 5	Increase	USD	80	80	100	100
ND	Spec	Mths 6+	Increase	USD	88	80	110	100
ND	Hedge/Member	Mths 6+	Increase	USD	80	80	100	100
COLUMBIA GULF ONSHORE BASIS FUT (GL)								
GL	Spec	Mnths 8-19	Increase	USD	50	45	55	50
GL	Hedge/Member	Mnths 8-19	Increase	USD	45	45	50	50
HOUSTON SHIP CHANNEL BASIS FUT (NH)								
NH	Spec	Mnth 1	Increase	USD	154	140	176	160
NH	Hedge/Member	Mnth 1	Increase	USD	140	140	160	160
MICHIGAN BASIS (NF)								
NF	Spec	Mnths 5-12	Increase	USD	88	80	110	100
NF	Hedge/Member	Mnths 5-12	Increase	USD	80	80	100	100
TENNESSEE 500 LEG BASIS FUT (NM)								
NM	Spec	Mnth 1	Increase	USD	55	50	72	65
NM	Hedge/Member	Mnth 1	Increase	USD	50	50	65	65

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TEXAS EASTERN ZONE M-3 BASIS FUT (NX)								
NX	Spec	Mth 1	Increase	USD	770	700	935	850
NX	Hedge/Member	Mth 1	Increase	USD	700	700	850	850
NX	Spec	Mth 2	Increase	USD	660	600	825	750
NX	Hedge/Member	Mth 2	Increase	USD	600	600	750	750
NX	Spec	Winter 2017/2018	Increase	USD	495	450	605	550
NX	Hedge/Member	Winter 2017/2018	Increase	USD	450	450	550	550
NX	Spec	Summer 2018	Increase	USD	583	530	693	630
NX	Hedge/Member	Summer 2018	Increase	USD	530	530	630	630
TEXAS GAS ZONE1 NG BASIS (9F)								
9F	Spec	Mnth 1	Increase	USD	110	100	154	140
9F	Hedge/Member	Mnth 1	Increase	USD	100	100	140	140
TRANSCO ZONE 6 NON NY BASIS FUT (TZ6)								
TZ6	Spec	Winter 2016/2017	Increase	USD	880	800	990	900
TZ6	Hedge/Member	Winter 2016/2017	Increase	USD	800	800	900	900
TZ6	Spec	Winter 2017/2018	Increase	USD	605	550	715	650
TZ6	Hedge/Member	Winter 2017/2018	Increase	USD	550	550	650	650
TRANSCO ZONE4 BASIS FUT (TR)								
TR	Spec	Mnth 1	Increase	USD	55	50	77	70
TR	Hedge/Member	Mnth 1	Increase	USD	50	50	70	70

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								
CHICAGO ULSD (PLATTS) FUT (4C)								
4C	Spec		Decrease	USD	6,600	6,000	5,500	5,000
4C	Hedge/Member		Decrease	USD	6,000	6,000	5,000	5,000
EIA FLAT TAX ONHWAY DIESEL FUT (A5)								
A5	Spec	Mnth 1	Decrease	USD	7,040	6,400	5,500	5,000
A5	Hedge/Member	Mnth 1	Decrease	USD	6,400	6,400	5,000	5,000
EIA FLAT TAX US RETAIL GASOLINE FUT (JE)								
JE	Spec	Month 1	Decrease	USD	6,875	6,250	5,775	5,250
JE	Hedge/Member	Month 1	Decrease	USD	6,250	6,250	5,250	5,250
JE	Spec	Mths 2-7	Decrease	USD	6,050	5,500	4,950	4,500
JE	Hedge/Member	Mths 2-7	Decrease	USD	5,500	5,500	4,500	4,500
JE	Spec	Mths 8+	Decrease	USD	6,050	5,500	4,950	4,500
JE	Hedge/Member	Mths 8+	Decrease	USD	5,500	5,500	4,500	4,500
GROUP THREE ULSD (PLATTS) FUT (A7)								
A7	Spec	Mnths 2-6	Decrease	USD	5,500	5,000	4,620	4,200
A7	Hedge/Member	Mnths 2-6	Decrease	USD	5,000	5,000	4,200	4,200
A7	Spec	Mnths 7+	Decrease	USD	5,225	4,750	4,620	4,200
A7	Hedge/Member	Mnths 7+	Decrease	USD	4,750	4,750	4,200	4,200
GULF COAST HSFO (PLATTS) FUTURES (MF)								
MF	Spec	Mnth 1	Decrease	USD	3,520	3,200	3,190	2,900
MF	Hedge/Member	Mnth 1	Decrease	USD	3,200	3,200	2,900	2,900
MF	Spec	Mnths 2-6	Decrease	USD	3,300	3,000	2,970	2,700
MF	Hedge/Member	Mnths 2-6	Decrease	USD	3,000	3,000	2,700	2,700
LA CARB DIESEL (OPIS) (LX)								
LX	Spec	Mnth 1	Decrease	USD	5,775	5,250	4,675	4,250
LX	Hedge/Member	Mnth 1	Decrease	USD	5,250	5,250	4,250	4,250
LX	Spec	Mnths 2-6	Decrease	USD	5,775	5,250	4,675	4,250
LX	Hedge/Member	Mnths 2-6	Decrease	USD	5,250	5,250	4,250	4,250
LX	Spec	Mnths 7+	Decrease	USD	5,775	5,250	4,675	4,250
LX	Hedge/Member	Mnths 7+	Decrease	USD	5,250	5,250	4,250	4,250
MOGAS92 UNLEADED (PLATTS) FUT (1N)								
1N	Spec	Mnths 2+	Decrease	USD	4,180	3,800	3,850	3,500
1N	Hedge/Member	Mnths 2+	Decrease	USD	3,800	3,800	3,500	3,500
1N	Spec	Mnth 1	Decrease	USD	4,180	3,800	3,850	3,500
1N	Hedge/Member	Mnth 1	Decrease	USD	3,800	3,800	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

NY HARBOR RESIDUAL FUEL 1.0% S FUT (MM)

MM	Spec	Mnth 1	Decrease	USD	3,080	2,800	2,860	2,600
MM	Hedge/Member	Mnth 1	Decrease	USD	2,800	2,800	2,600	2,600
MM	Spec	Mnths 2-6	Decrease	USD	3,080	2,800	2,860	2,600
MM	Hedge/Member	Mnths 2-6	Decrease	USD	2,800	2,800	2,600	2,600
MM	Spec	Mnths 7+	Decrease	USD	2,860	2,600	2,640	2,400
MM	Hedge/Member	Mnths 7+	Decrease	USD	2,600	2,600	2,400	2,400

SINGAPORE MOGAS 95 FUT (V0)

V0	Spec	Mnth 1	Decrease	USD	4,950	4,500	4,400	4,000
V0	Hedge/Member	Mnth 1	Decrease	USD	4,500	4,500	4,000	4,000
V0	Spec	Mnths 2+	Decrease	USD	4,950	4,500	4,400	4,000
V0	Hedge/Member	Mnths 2+	Decrease	USD	4,500	4,500	4,000	4,000

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 1 vs Month 5 (LIVE CATTLE FUTURES)

LC	Spec		Increase	USD	770	700	847	770
LC	Hedge/Member		Increase	USD	700	700	770	770

Month 1 vs Month 5 (LIVE CATTLE TRADE AT SETTLEMENT)

LET	Spec		Increase	USD	770	700	847	770
LET	Hedge/Member		Increase	USD	700	700	770	770

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL - Intra Spreads								
Australian Coking Coal (Platts) Low Vol Swap Futures [All Months] (AUSTRALIAN COKING (PLATTS) LOW VOL)								
ALW	Spec		Increase	USD	25,300	23,000	27,500	25,000
ALW	Hedge/Member		Increase	USD	23,000	23,000	25,000	25,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-02 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,600	1,600	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-03 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,870	1,700	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,700	1,700	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-04 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,870	1,700	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,700	1,700	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-05 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,870	1,700	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,700	1,700	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-06 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,870	1,700	2,750	2,500
MTF	Hedge/Member		Increase	USD	1,700	1,700	2,500	2,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-07 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,870	1,700	2,750	2,500
MTF	Hedge/Member		Increase	USD	1,700	1,700	2,500	2,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-08 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,870	1,700	2,750	2,500
MTF	Hedge/Member		Increase	USD	1,700	1,700	2,500	2,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-09 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,870	1,700	2,750	2,500
MTF	Hedge/Member		Increase	USD	1,700	1,700	2,500	2,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-10 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,870	1,700	2,750	2,500
MTF	Hedge/Member		Increase	USD	1,700	1,700	2,500	2,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-11 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,870	1,700	2,750	2,500
MTF	Hedge/Member		Increase	USD	1,700	1,700	2,500	2,500

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-01 vs MTF-12 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,870	1,700	2,750	2,500
MTF	Hedge/Member		Increase	USD	1,700	1,700	2,500	2,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-13 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,870	1,700	2,750	2,500
MTF	Hedge/Member		Increase	USD	1,700	1,700	2,500	2,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-14 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,870	1,700	2,750	2,500
MTF	Hedge/Member		Increase	USD	1,700	1,700	2,500	2,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-15 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,870	1,700	2,750	2,500
MTF	Hedge/Member		Increase	USD	1,700	1,700	2,500	2,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-16 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,870	1,700	2,750	2,500
MTF	Hedge/Member		Increase	USD	1,700	1,700	2,500	2,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-17 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-18 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-19 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-21 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-22 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800

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-01 vs MTF-23 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-24 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-25 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-26 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-27 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-28 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-29 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-30 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-31 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-32 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-33 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800

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-01 vs MTF-34 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-35 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-36 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-37 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-38 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-39 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-40 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-41 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-01 vs MTF-42 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,090	1,900	3,080	2,800
MTF	Hedge/Member		Increase	USD	1,900	1,900	2,800	2,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-03 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,100	1,000	1,650	1,500
MTF	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-04 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,760	1,600	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,600	1,600	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-02 vs MTF-05 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,782	1,620	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,620	1,620	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-06 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,782	1,620	2,668	2,425
MTF	Hedge/Member		Increase	USD	1,620	1,620	2,425	2,425
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-07 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,508	2,280	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,280	2,280	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-08 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,508	2,280	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,280	2,280	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-09 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,508	2,280	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,280	2,280	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-10 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,904	2,640	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,640	2,640	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-11 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,904	2,640	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,640	2,640	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-12 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,904	2,640	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,640	2,640	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-13 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,102	2,820	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,820	2,820	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-14 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,102	2,820	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,820	2,820	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-15 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,190	2,900	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,900	2,900	3,500	3,500

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-02 vs MTF-16 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,190	2,900	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,900	2,900	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-17 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,190	2,900	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,900	2,900	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-18 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,190	2,900	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,900	2,900	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-19 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,190	2,900	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,900	2,900	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,190	2,900	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,900	2,900	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-21 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,190	2,900	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,900	2,900	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-22 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,190	2,900	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,900	2,900	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-23 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,190	2,900	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,900	2,900	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-24 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,190	2,900	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,900	2,900	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-25 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,190	2,900	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,900	2,900	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-26 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,190	2,900	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,900	2,900	3,500	3,500

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-02 vs MTF-27 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-28 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-29 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-30 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-31 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-32 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-33 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-34 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-35 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-36 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-37 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500

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-02 vs MTF-38 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-39 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-40 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-41 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-02 vs MTF-42 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	3,300	3,000	3,850	3,500
MTF	Hedge/Member		Increase	USD	3,000	3,000	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-04 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,254	1,140	1,870	1,700
MTF	Hedge/Member		Increase	USD	1,140	1,140	1,700	1,700
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-05 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,254	1,140	1,870	1,700
MTF	Hedge/Member		Increase	USD	1,140	1,140	1,700	1,700
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-06 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,254	1,140	1,870	1,700
MTF	Hedge/Member		Increase	USD	1,140	1,140	1,700	1,700
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-07 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,848	1,680	2,772	2,520
MTF	Hedge/Member		Increase	USD	1,680	1,680	2,520	2,520
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-08 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,848	1,680	2,772	2,520
MTF	Hedge/Member		Increase	USD	1,680	1,680	2,520	2,520
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-09 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,848	1,680	2,772	2,520
MTF	Hedge/Member		Increase	USD	1,680	1,680	2,520	2,520

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-03 vs MTF-10 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,244	2,040	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,040	2,040	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-11 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,244	2,040	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,040	2,040	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-12 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,244	2,040	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,040	2,040	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-13 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,508	2,280	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,280	2,280	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-14 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,508	2,280	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,280	2,280	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-15 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-16 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-17 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-18 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-19 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000

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-03 vs MTF-21 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-22 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-23 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-24 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-25 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-26 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-27 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-28 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-29 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-30 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-31 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,888	2,625	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,625	2,625	3,500	3,500

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-03 vs MTF-32 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,888	2,625	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,625	2,625	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-33 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,888	2,625	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,625	2,625	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-34 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-35 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,888	2,625	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,625	2,625	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-36 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,888	2,625	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,625	2,625	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-37 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,888	2,625	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,625	2,625	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-38 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,888	2,625	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,625	2,625	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-39 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,888	2,625	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,625	2,625	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-40 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,888	2,625	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,625	2,625	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-41 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,888	2,625	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,625	2,625	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-03 vs MTF-42 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,888	2,625	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,625	2,625	3,500	3,500

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-04 vs MTF-05 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-06 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,475	2,250
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,250	2,250
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-07 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,475	2,250
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,250	2,250
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-08 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,931	1,755	2,860	2,600
MTF	Hedge/Member		Increase	USD	1,755	1,755	2,600	2,600
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-09 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,931	1,755	2,860	2,600
MTF	Hedge/Member		Increase	USD	1,755	1,755	2,600	2,600
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-10 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,931	1,755	2,860	2,600
MTF	Hedge/Member		Increase	USD	1,755	1,755	2,600	2,600
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-11 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-12 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-13 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-14 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-15 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000

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-04 vs MTF-16 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-17 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,100	2,100	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-18 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,100	2,100	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-19 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,100	2,100	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,100	2,100	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-21 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,100	2,100	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-22 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,100	2,100	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-23 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,100	2,100	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-24 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,100	2,100	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-25 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,100	2,100	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-26 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,100	2,100	3,000	3,000

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-04 vs MTF-27 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,100	2,100	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-28 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,310	2,100	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,100	2,100	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-29 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-30 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-31 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-32 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-33 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-34 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-35 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-36 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-37 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500

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-04 vs MTF-38 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-39 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-40 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-41 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-04 vs MTF-42 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MTF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-06 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,320	1,200	1,980	1,800
MTF	Hedge/Member		Increase	USD	1,200	1,200	1,800	1,800
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-07 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,452	1,320	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,320	1,320	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-08 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,452	1,320	2,200	2,000
MTF	Hedge/Member		Increase	USD	1,320	1,320	2,000	2,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-09 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,475	2,250
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,250	2,250
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-10 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,980	1,800	2,475	2,250
MTF	Hedge/Member		Increase	USD	1,800	1,800	2,250	2,250
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-11 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,980	1,800	2,475	2,250
MTF	Hedge/Member		Increase	USD	1,800	1,800	2,250	2,250

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-05 vs MTF-12 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-13 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-14 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-15 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-16 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-17 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-18 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-19 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-21 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-22 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000

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-05 vs MTF-23 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-24 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-25 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-26 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-27 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-28 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-29 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-30 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-31 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-32 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-33 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000

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-05 vs MTF-34 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-35 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-36 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-37 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-38 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-39 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-40 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-41 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-05 vs MTF-42 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	2,376	2,160	3,300	3,000
MTF	Hedge/Member		Increase	USD	2,160	2,160	3,000	3,000
COAL API2 CIF ARA ARG-MCCLOSK : MTF-08 vs MTF-09 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	770	700	1,320	1,200
MTF	Hedge/Member		Increase	USD	700	700	1,200	1,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-08 vs MTF-10 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	891	810	1,320	1,200
MTF	Hedge/Member		Increase	USD	810	810	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 API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-11 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,650	1,500
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,500	1,500
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-12 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,254	1,140	1,870	1,700
MTF	Hedge/Member		Increase	USD	1,140	1,140	1,700	1,700
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-13 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,254	1,140	1,870	1,700
MTF	Hedge/Member		Increase	USD	1,140	1,140	1,700	1,700
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-14 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,254	1,140	1,870	1,700
MTF	Hedge/Member		Increase	USD	1,140	1,140	1,700	1,700
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-15 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-16 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-17 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-18 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-19 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-20 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-21 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	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-MCCLOCK : MTF-08 vs MTF-22 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-23 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-24 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-25 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-26 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-27 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-28 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-29 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-30 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-31 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOCK : MTF-08 vs MTF-32 (COAL API2 CIF ARA ARG-MCCLOCKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	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-08 vs MTF-33 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-08 vs MTF-34 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-08 vs MTF-35 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-08 vs MTF-36 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-08 vs MTF-37 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-08 vs MTF-38 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-08 vs MTF-39 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-08 vs MTF-40 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-08 vs MTF-41 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-08 vs MTF-42 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,650	1,500	2,420	2,200
MTF	Hedge/Member		Increase	USD	1,500	1,500	2,200	2,200
COAL API2 CIF ARA ARG-MCCLOSK : MTF-14 vs MTF-15 (COAL API2 CIF ARA ARG-MCCLOSKY FUT)								
MTF	Spec		Increase	USD	1,111	1,010	1,452	1,320
MTF	Hedge/Member		Increase	USD	1,010	1,010	1,320	1,320

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-01 vs MFF-03 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	2,530	2,300
MFF	Hedge/Member		Increase	USD	2,000	2,000	2,300	2,300
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-04 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	2,640	2,400
MFF	Hedge/Member		Increase	USD	2,000	2,000	2,400	2,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-05 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	2,640	2,400
MFF	Hedge/Member		Increase	USD	2,000	2,000	2,400	2,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-06 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	2,640	2,400
MFF	Hedge/Member		Increase	USD	2,000	2,000	2,400	2,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-07 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	2,640	2,400
MFF	Hedge/Member		Increase	USD	2,000	2,000	2,400	2,400
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-08 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-09 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-10 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-11 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-12 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-13 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000

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-01 vs MFF-14 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-15 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-16 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-17 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-18 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-19 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-20 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-21 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-22 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-23 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-24 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000

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-01 vs MFF-25 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-26 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-27 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-33 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-34 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-35 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000

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-01 vs MFF-36 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-37 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-38 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-39 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-40 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-41 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-01 vs MFF-42 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,750	2,500	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,500	2,500	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-09 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,925	1,750	2,888	2,625
MFF	Hedge/Member		Increase	USD	1,750	1,750	2,625	2,625
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-10 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,980	1,800	2,970	2,700
MFF	Hedge/Member		Increase	USD	1,800	1,800	2,700	2,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-11 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,980	1,800	2,970	2,700
MFF	Hedge/Member		Increase	USD	1,800	1,800	2,700	2,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-12 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,145	1,950	3,218	2,925
MFF	Hedge/Member		Increase	USD	1,950	1,950	2,925	2,925

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-04 vs MFF-13 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,145	1,950	3,218	2,925
MFF	Hedge/Member		Increase	USD	1,950	1,950	2,925	2,925
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-14 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,145	1,950	3,218	2,925
MFF	Hedge/Member		Increase	USD	1,950	1,950	2,925	2,925
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-15 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,145	1,950	3,218	2,925
MFF	Hedge/Member		Increase	USD	1,950	1,950	2,925	2,925
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-16 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,255	2,050	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,050	2,050	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-17 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,255	2,050	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,050	2,050	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-18 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,255	2,050	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,050	2,050	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-19 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,255	2,050	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,050	2,050	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-20 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,255	2,050	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,050	2,050	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-21 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,255	2,050	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,050	2,050	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-22 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,255	2,050	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,050	2,050	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-23 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800

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-04 vs MFF-24 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-25 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-26 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-27 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-33 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-34 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800

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-04 vs MFF-35 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-36 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-37 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-38 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-39 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-40 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-41 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-04 vs MFF-42 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	4,180	3,800
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,800	3,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-06 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,584	1,440	2,200	2,000
MFF	Hedge/Member		Increase	USD	1,440	1,440	2,000	2,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-07 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,584	1,440	2,200	2,000
MFF	Hedge/Member		Increase	USD	1,440	1,440	2,000	2,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-08 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,584	1,440	2,200	2,000
MFF	Hedge/Member		Increase	USD	1,440	1,440	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 API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-09 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,925	1,750	2,860	2,600
MFF	Hedge/Member		Increase	USD	1,750	1,750	2,600	2,600
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-10 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,980	1,800	2,970	2,700
MFF	Hedge/Member		Increase	USD	1,800	1,800	2,700	2,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-11 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,980	1,800	2,970	2,700
MFF	Hedge/Member		Increase	USD	1,800	1,800	2,700	2,700
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-12 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,145	1,950	3,190	2,900
MFF	Hedge/Member		Increase	USD	1,950	1,950	2,900	2,900
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-13 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-14 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-15 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-16 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-17 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-18 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-19 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500

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-05 vs MFF-20 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-21 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-22 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-23 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-24 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-25 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-26 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-27 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500

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-05 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-33 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-34 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-35 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-36 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-37 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-38 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-39 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-40 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-05 vs MFF-41 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500

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-05 vs MFF-42 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,805	2,550	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,550	2,550	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-09 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,320	1,200	1,980	1,800
MFF	Hedge/Member		Increase	USD	1,200	1,200	1,800	1,800
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-10 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,518	1,380	2,200	2,000
MFF	Hedge/Member		Increase	USD	1,380	1,380	2,000	2,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-11 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	1,518	1,380	2,200	2,000
MFF	Hedge/Member		Increase	USD	1,380	1,380	2,000	2,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-12 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,145	1,950	3,218	2,925
MFF	Hedge/Member		Increase	USD	1,950	1,950	2,925	2,925
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-13 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,365	2,150	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,150	2,150	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-14 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,365	2,150	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,150	2,150	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-15 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,365	2,150	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,150	2,150	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-16 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-17 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-18 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000

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-08 vs MFF-19 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-20 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-21 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-22 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-23 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-24 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-25 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-26 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,200	2,000	3,300	3,000
MFF	Hedge/Member		Increase	USD	2,000	2,000	3,000	3,000
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-27 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-28 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-29 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500

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-08 vs MFF-30 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-31 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-32 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-33 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,640	2,400	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,400	2,400	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-34 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,673	2,430	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,430	2,430	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-35 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,673	2,430	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,430	2,430	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-36 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,673	2,430	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,430	2,430	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-37 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,673	2,430	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,430	2,430	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-38 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,673	2,430	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,430	2,430	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-39 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,673	2,430	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,430	2,430	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKEY FUT : MFF-08 vs MFF-40 (COAL API4 RCH BAY ARGS MCCLOSKEY FUT)								
MFF	Spec		Increase	USD	2,673	2,430	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,430	2,430	3,500	3,500

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 MCCLOSKY FUT : MFF-08 vs MFF-41 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)								
MFF	Spec		Increase	USD	2,673	2,430	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,430	2,430	3,500	3,500
COAL API4 RCH BAY ARGS MCCLOSKY FUT : MFF-08 vs MFF-42 (COAL API4 RCH BAY ARGS MCCLOSKY FUT)								
MFF	Spec		Increase	USD	2,673	2,430	3,850	3,500
MFF	Hedge/Member		Increase	USD	2,430	2,430	3,500	3,500
METALS - Intra Spreads								
Aluminum MW US Transaction Premium Platts (25MT) Swap Futures - All Months (ALUMINUM MW TRANS PREM PLATTS SWAPS)								
AUP	Spec		Increase	USD	330	300	462	420
AUP	Hedge/Member		Increase	USD	300	300	420	420
NATURAL GAS - Intra Spreads								
NGPL Mid-Continent Basis - All Months (NGPL MIDCONTINENT BASIS FUT)								
NL	Spec		Increase	USD	110	100	165	150
NL	Hedge/Member		Increase	USD	100	100	150	150
NORTH NAT GAS VENTURA, IOWA (PF) - All Months (VENTURA BASIS FUT)								
PF	Spec		Increase	USD	165	150	231	210
PF	Hedge/Member		Increase	USD	150	150	210	210

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
PETROLEUM CRACKS AND SPREADS - Intra Spreads								
1% Fuel Oil Rdam vs. 1% Fuel Oil NWE (Platts) Swap Futures - All Months (1% FUEL OIL RDM VS 1% OIL NWE PLTS)								
33	Spec		Increase	USD	1,650	1,500	2,090	1,900
33	Hedge/Member		Increase	USD	1,500	1,500	1,900	1,900
3.5% Fuel Oil Rdam v 3.5% FOB MED Spread Swap - All Months (EURO 3.5% FUEL OIL SPREAD)								
FK	Spec		Increase	USD	1,320	1,200	2,200	2,000
FK	Hedge/Member		Increase	USD	1,200	1,200	2,000	2,000
Chicago ULSD (Platts) vs. Heating Oil Spread Swap - All Months (CHI ULSD (PLATTS) VS. NY HRBR ULSD)								
5C	Spec		Decrease	USD	2,750	2,500	1,925	1,750
5C	Hedge/Member		Decrease	USD	2,500	2,500	1,750	1,750
East-West Naphtha: Japan C&F vs. Cargoes CIF NWE Spread (Platts) Swap Futures - Tier 1 vs. Tier 2 (E/W NAPHTHA JAPAN CF VS CRGOES CIF)								
EWN	Spec		Decrease	USD	7,700	7,000	6,050	5,500
EWN	Hedge/Member		Decrease	USD	7,000	7,000	5,500	5,500
East-West Naphtha: Japan C&F vs. Cargoes CIF NWE Spread (Platts) Swap Futures - Tier 2 vs. Tier 2 (E/W NAPHTHA JAPAN CF VS CRGOES CIF)								
EWN	Spec		Decrease	USD	7,040	6,400	6,050	5,500
EWN	Hedge/Member		Decrease	USD	6,400	6,400	5,500	5,500
GROUP THREE ULSD (PLATTS) VS. HEATING OIL SPREAD S - All Months (GRP3 ULSD VS NY HRBR ULSD FUT)								
A6	Spec		Decrease	USD	1,650	1,500	1,100	1,000
A6	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
GROUP THREE UNLEADED GASOLINE (PLATTS) VS. RBOB Spread Swap - All Months (GRP THREE SUB-OCT GS (PLT) VS RBOB)								
A8	Spec		Decrease	USD	2,750	2,500	1,925	1,750
A8	Hedge/Member		Decrease	USD	2,500	2,500	1,750	1,750
New York Jet Fuel (Argus) vs. Heating Oil Spread Swap Futures - (5U) - All Months (NY ULSD VS. NY HRBR ULSD FUT)								
7Y	Spec		Decrease	USD	1,760	1,600	1,100	1,000
7Y	Hedge/Member		Decrease	USD	1,600	1,600	1,000	1,000
RBOB (Platts) vs. NYMEX RBOB Spread Swap - All Months (RBOB SPREAD (PLATTS) FUT)								
RI	Spec		Decrease	USD	1,485	1,350	880	800
RI	Hedge/Member		Decrease	USD	1,350	1,350	800	800

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 API4 RCH BAY ARGS MCCLOSKEY FUT (NY-MTF - CME) vs COAL API2 CIF ARA ARG-MCCLOSKEY FUT (NY-MFF - CME): MTF Months 2 - 4 vs MFF Months 2 - 4

Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
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COAL API4 RCH BAY ARGS MCCLOSKEY FUT (NY-MTF - CME) vs COAL API2 CIF ARA ARG-MCCLOSKEY FUT (NY-MFF - CME): MTF Months 2 - 4 vs MFF Months 5+

Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
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COAL API4 RCH BAY ARGS MCCLOSKEY FUT (NY-MTF - CME) vs COAL API2 CIF ARA ARG-MCCLOSKEY FUT (NY-MFF - CME): MTF Months 5+ vs MFF Months 2 - 4

Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
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COAL API4 RCH BAY ARGS MCCLOSKEY FUT (NY-MTF - CME) vs COAL API2 CIF ARA ARG-MCCLOSKEY FUT (NY-MFF - CME): MTF Months 5+ vs MFF Months 5+

Spread Credit Rate	Decrease	+1:-1	65%	65%	60%	60%
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CRUDE OIL - Inter-commodity Spread Rates

DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)

Spread Credit Rate	Increase	+33:-5	75%	75%	80%	80%
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DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME)

Spread Credit Rate	Increase	+19:-3	75%	75%	80%	80%
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DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)

Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
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DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs SINGAPORE MOGAS 97 UNLEADED (PLATTS) SWAP FUTURES (NY-X0 - CME)

Spread Credit Rate	Increase	+1:-1	30%	30%	60%	60%
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DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME) vs SINGAPORE NAPHTHA SWAP (NYM-SP - CME)

Spread Credit Rate	Increase	+9:-1	30%	30%	70%	70%
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SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ERIS Standards - Inter-commodity Spread Rates						
10YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 21-24						
Spread Credit Rate	Decrease	+2:+5	75%	75%	70%	70%
10YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 25-28						
Spread Credit Rate	Decrease	+2:+5	75%	75%	70%	70%
10YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 29-32						
Spread Credit Rate	Decrease	+2:+5	75%	75%	70%	70%
10YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 33-36						
Spread Credit Rate	Decrease	+2:+5	75%	75%	70%	70%
10YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 37-40						
Spread Credit Rate	Decrease	+2:+5	75%	75%	70%	70%
10YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 41-44						
Spread Credit Rate	Decrease	+2:+5	75%	75%	70%	70%
EURODOLLAR TIER 10 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Decrease	+5:+3	70%	70%	65%	65%
EURODOLLAR TIER 11 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Decrease	+5:+3	70%	70%	65%	65%
EURODOLLAR TIER 7 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Decrease	+5:+3	70%	70%	65%	65%
EURODOLLAR TIER 8 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Decrease	+5:+3	70%	70%	65%	65%
EURODOLLAR TIER 9 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Decrease	+5:+3	70%	70%	65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
INTEREST RATES - Inter-commodity Spread Rates						
10YR INTEREST RATE SWAP FUTURE ERI5 vs EURODOLLARS Contracts 21-24						
Spread Credit Rate	Decrease	+2:+5	75%	75%	70%	70%
10YR INTEREST RATE SWAP FUTURE ERI5 vs EURODOLLARS Contracts 25-28						
Spread Credit Rate	Decrease	+2:+5	75%	75%	70%	70%
10YR INTEREST RATE SWAP FUTURE ERI5 vs EURODOLLARS Contracts 29-32						
Spread Credit Rate	Decrease	+2:+5	75%	75%	70%	70%
10YR INTEREST RATE SWAP FUTURE ERI5 vs EURODOLLARS Contracts 33-36						
Spread Credit Rate	Decrease	+2:+5	75%	75%	70%	70%
10YR INTEREST RATE SWAP FUTURE ERI5 vs EURODOLLARS Contracts 37-40						
Spread Credit Rate	Decrease	+2:+5	75%	75%	70%	70%
10YR INTEREST RATE SWAP FUTURE ERI5 vs EURODOLLARS Contracts 41-44						
Spread Credit Rate	Decrease	+2:+5	75%	75%	70%	70%
EURODOLLAR (ED - CME) Contracts 13-16 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Decrease	+5:-3	85%	85%	80%	80%
EURODOLLAR (ED - CME) Contracts 17-20 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Decrease	+5:-3	85%	85%	80%	80%
EURODOLLAR (ED - CME) Contracts 9-12 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Decrease	+5:-3	85%	85%	80%	80%
EURODOLLAR TIER 10 VS 7 YEAR SWAP ERI5						
Spread Credit Rate	Decrease	+5:+3	70%	70%	65%	65%
EURODOLLAR TIER 11 VS 7 YEAR SWAP ERI5						
Spread Credit Rate	Decrease	+5:+3	70%	70%	65%	65%
EURODOLLAR TIER 7 VS 7 YEAR SWAP ERI5						
Spread Credit Rate	Decrease	+5:+3	70%	70%	65%	65%
EURODOLLAR TIER 8 VS 7 YEAR SWAP ERI5						
Spread Credit Rate	Decrease	+5:+3	70%	70%	65%	65%
EURODOLLAR TIER 9 VS 7 YEAR SWAP ERI5						
Spread Credit Rate	Decrease	+5:+3	70%	70%	65%	65%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
METALS - Inter-commodity Spread Rates						
ALUMINUM FUTURES (CX-ALI - CME) vs SILVER FUTURES (CX-SI - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
COMEX SILVER (CMX-SI - CME) vs PLATINUM FUTURES (NYM-PL - CME)						
Spread Credit Rate	Decrease	+1:-2	75%	75%	70%	70%
IRON ORE FUTURES (NY-TIO - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	25%	25%
IRON ORE FUTURES (NY-TIO - CME) vs PLATINUM FUTURES (NY-PL - CME)						
Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%
ZINC FUTURES (CX-ZNC - CME) vs ALUMINUM FUTURES (CX-ALI - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	25%	25%
ZINC FUTURES (CX-ZNC - CME) vs ALUMINUM MW US TRANSACTION PREMIUM PLATTS (25MT) SWAP FUTURES (CX-AUP - CME)						
Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%
ZINC FUTURES (CX-ZNC - CME) vs COPPER FUTURES (CX-HG - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	50%	50%
ZINC FUTURES (CX-ZNC - CME) vs IRON ORE FUTURES (NY-TIO - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	20%	20%
ZINC FUTURES (CX-ZNC - CME) vs SILVER FUTURES (CX-SI - CME)						
Spread Credit Rate	Decrease	+1:-1	35%	35%	20%	20%
REFINED PRODUCTS - Inter-commodity Spread Rates						
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)						
Spread Credit Rate	Increase	+33:-5	75%	75%	80%	80%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME)						
Spread Credit Rate	Increase	+19:-3	75%	75%	80%	80%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
DUBAI CRUDE OIL (PLATTS) CALENDAR SWAP FUTURES (NY-DC - CME) vs SINGAPORE MOGAS 97 UNLEADED (PLATTS) SWAP FUTURES (NY-X0 - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	60%	60%
DUBAI CRUDE OIL CALENDAR SWAP (NYM-DC - CME) vs SINGAPORE NAPHTHA SWAP (NYM-SP - CME)						
Spread Credit Rate	Increase	+9:-1	30%	30%	70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
FX - Volatility Scan (volScan) Rate						
MEXICAN PESO (MP, MP) - volScan						
Clearing Member Rate		Increase		0.040		0.060
INTEREST RATES - Volatility Scan (volScan) Rate						
2-YEAR T-NOTE (26, 26, 59) - volScan						
Clearing Member Rate	Mnth 1	Increase		0.005		0.006
Clearing Member Rate	Mnths 2+	Increase		0.005		0.006
FED FUNDS (41, 41) - volScan						
Clearing Member Rate	Month 1	Increase		0.000625		0.0007
Clearing Member Rate	Months 2-4	Increase		0.000625		0.0007
Clearing Member Rate	Months 5-10	Increase		0.000625		0.0007
Clearing Member Rate	Months 11-15	Increase		0.000625		0.0007
Clearing Member Rate	Months 16+	Increase		0.000625		0.0007
U.S. TREASURY BOND (17, 17, 53) - volScan						
Clearing Member Rate	Month 1	Increase		0.025		0.030
Clearing Member Rate	Month 2+	Increase		0.025		0.030
ULTRA LONG TREASURY BOND (UBE, UBE) - volScan						
Clearing Member Rate		Increase		0.035		0.040

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
METALS - Volatility Scan (volScan) Rate						
COPPER FUTURES (HG, HG0, HGT, HX, HXW, QC) - volScan						
Clearing Member Rate	Mnth1	Increase		0.043		0.048
Clearing Member Rate	Mnth2	Increase		0.038		0.045
Clearing Member Rate	Mnth3	Increase		0.038		0.045
Clearing Member Rate	Mnth4	Increase		0.038		0.045
Clearing Member Rate	Mnth5	Increase		0.030		0.035
Clearing Member Rate	Mnth6	Increase		0.030		0.035
Clearing Member Rate	Mnth7	Increase		0.030		0.035
GOLD FUTURES (8Q, GC, GCT, L01, L02, L03, L04, L05, L06, L07, L08, L09, L10, L11, L12, L13, L14, L15, L16, L17, L18, L19, L20, L21, L22, L23, L24, L25, L26, L27, L28, L29, L30, L31, MGC, OG, OGW, QO, QS) - volScan						
Clearing Member Rate	Mnth1	Increase		0.038		0.040
Clearing Member Rate	Mnth2	Increase		0.038		0.040
Clearing Member Rate	Mnth3	Increase		0.038		0.040
Clearing Member Rate	Mnth4	Increase		0.038		0.040
Clearing Member Rate	Mnth5	Increase		0.028		0.030
Clearing Member Rate	Mnth6	Increase		0.028		0.030
PALLADIUM FUTURES (LQ, PA, PAO, QT) - volScan						
Clearing Member Rate	Mnth 2+	Increase		0.040		0.045
SILVER FUTURES (6Q, QI, SI, SIL, SIT, SO, SOW) - volScan						
Clearing Member Rate	Mnth1	Increase		0.048		0.050
Clearing Member Rate	Mnth2	Increase		0.048		0.050
Clearing Member Rate	Mnth3	Increase		0.048		0.050
Clearing Member Rate	Mnth4	Increase		0.048		0.050
Clearing Member Rate	Mnth5	Increase		0.028		0.030
Clearing Member Rate	Mnth6	Increase		0.028		0.030