



12-258

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, June 21, 2012

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

Monday, June 25, 2012.

Current rates as of:

Thursday, June 21, 2012.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ETHANOL - Intra Spreads								
CBOT Ethanol Futures (EH) - All Months (ETHANOL FUTURES)								
EH	Spec		Decrease	USD	1,688	1,250	1,350	1,000
EH	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
FREIGHT - Intra Spreads								
Tanker Route TC5 Ras Tanura to Yokohama - All Months (TC5 RAS TANURA TO YOKOHAMA 55K MT)								
TH	Spec		Increase	USD	550	500	770	700
TH	Hedge/Member		Increase	USD	500	500	700	700
TC2 Rotterdam To USA 37K MT - All Months (TC2 ROTTERDAM TO USAC 37K MT)								
TM	Spec		Increase	USD	165	150	550	500
TM	Hedge/Member		Increase	USD	150	150	500	500
NATURAL GAS - Intra Spreads								
Henry Gub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	135	100	101	75
NNT	Hedge/Member		Decrease	USD	100	100	75	75
Henry Gub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	135	100	101	75
NN	Hedge/Member		Decrease	USD	100	100	75	75
Henry Gub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	101	75	84	63
NNT	Hedge/Member		Decrease	USD	75	75	63	63
Henry Gub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	101	75	84	63
NN	Hedge/Member		Decrease	USD	75	75	63	63
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 10-12 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 10-12 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 10-12 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 11-13 (HENRY HUB NAT GAS LAST DAY DELV)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 11-13 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 11-13 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 12-14 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 12-14 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 12-14 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	186	138	135	100
MNG	Hedge/Member		Decrease	USD	138	138	100	100
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	743	550	540	400
NG	Hedge/Member		Decrease	USD	550	550	400	400
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	743	550	540	400
NGT	Hedge/Member		Decrease	USD	550	550	400	400
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 13-15 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 13-15 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 13-15 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 14-16 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 14-16 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 14-16 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 15-17 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 15-17 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 15-17 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 16-18 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 16-18 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 16-18 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 17-19 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 17-19 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 17-19 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 18-20 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 18-20 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 18-20 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 19-21 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 19-21 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 19-21 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 20-22 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 20-22 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 20-22 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 21-23 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 21-23 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 21-23 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 22-24 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 22-24 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 22-24 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 23-25 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 23-25 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 23-25 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	135	100	101	75
MNG	Hedge/Member		Decrease	USD	100	100	75	75
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	540	400	405	300
NG	Hedge/Member		Decrease	USD	400	400	300	300
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	540	400	405	300
NGT	Hedge/Member		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
Intra Spreads								
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 24-26 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 24-26 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 24-26 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 6-8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 6-8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 6-8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 7-9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 7-9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 7-9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 8-10 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 8-10 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 8-10 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 9-11 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 9-11 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 9-11 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	270	200	186	138
QG	Hedge/Member		Decrease	USD	200	200	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	270	200	186	138
MNG	Hedge/Member		Decrease	USD	200	200	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	270	200	186	138
NP	Hedge/Member		Decrease	USD	200	200	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	270	200	186	138
NNT	Hedge/Member		Decrease	USD	200	200	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	270	200	186	138
NN	Hedge/Member		Decrease	USD	200	200	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,080	800	743	550
NG	Hedge/Member		Decrease	USD	800	800	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,080	800	743	550
NGT	Hedge/Member		Decrease	USD	800	800	550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,080	800	743	550
HH	Hedge/Member		Decrease	USD	800	800	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 3 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,080	800	743	550
HP	Hedge/Member		Decrease	USD	800	800	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	219	163	304	225
QG	Hedge/Member		Increase	USD	163	163	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	219	163	304	225
MNG	Hedge/Member		Increase	USD	163	163	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	219	163	304	225
NP	Hedge/Member		Increase	USD	163	163	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	219	163	304	225
NNT	Hedge/Member		Increase	USD	163	163	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (HENRY HUB SWAP)								
NN	Spec		Increase	USD	219	163	304	225
NN	Hedge/Member		Increase	USD	163	163	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	878	650	1,215	900
NG	Hedge/Member		Increase	USD	650	650	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	878	650	1,215	900
NGT	Hedge/Member		Increase	USD	650	650	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	878	650	1,215	900
HH	Hedge/Member		Increase	USD	650	650	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	878	650	1,215	900
HP	Hedge/Member		Increase	USD	650	650	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	270	200	388	288
QG	Hedge/Member		Increase	USD	200	200	288	288
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	270	200	388	288
MNG	Hedge/Member		Increase	USD	200	200	288	288
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	270	200	388	288
NP	Hedge/Member		Increase	USD	200	200	288	288
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	270	200	388	288
NNT	Hedge/Member		Increase	USD	200	200	288	288
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (HENRY HUB SWAP)								
NN	Spec		Increase	USD	270	200	388	288
NN	Hedge/Member		Increase	USD	200	200	288	288
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,080	800	1,553	1,150
NG	Hedge/Member		Increase	USD	800	800	1,150	1,150
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,080	800	1,553	1,150
NGT	Hedge/Member		Increase	USD	800	800	1,150	1,150
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,080	800	1,553	1,150
HH	Hedge/Member		Increase	USD	800	800	1,150	1,150
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,080	800	1,553	1,150
HP	Hedge/Member		Increase	USD	800	800	1,150	1,150
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	203	150	304	225
QG	Hedge/Member		Increase	USD	150	150	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	203	150	304	225
MNG	Hedge/Member		Increase	USD	150	150	225	225

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	203	150	304	225
NP	Hedge/Member		Increase	USD	150	150	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	203	150	304	225
NNT	Hedge/Member		Increase	USD	150	150	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (HENRY HUB SWAP)								
NN	Spec		Increase	USD	203	150	304	225
NN	Hedge/Member		Increase	USD	150	150	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	810	600	1,215	900
NG	Hedge/Member		Increase	USD	600	600	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	810	600	1,215	900
NGT	Hedge/Member		Increase	USD	600	600	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	810	600	1,215	900
HH	Hedge/Member		Increase	USD	600	600	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 4 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	810	600	1,215	900
HP	Hedge/Member		Increase	USD	600	600	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	236	175	371	275
QG	Hedge/Member		Increase	USD	175	175	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	236	175	371	275
MNG	Hedge/Member		Increase	USD	175	175	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	236	175	371	275
NP	Hedge/Member		Increase	USD	175	175	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	236	175	371	275
NNT	Hedge/Member		Increase	USD	175	175	275	275

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (HENRY HUB SWAP)								
NN	Spec		Increase	USD	236	175	371	275
NN	Hedge/Member		Increase	USD	175	175	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	945	700	1,485	1,100
NG	Hedge/Member		Increase	USD	700	700	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	945	700	1,485	1,100
NGT	Hedge/Member		Increase	USD	700	700	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	945	700	1,485	1,100
HH	Hedge/Member		Increase	USD	700	700	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	945	700	1,485	1,100
HP	Hedge/Member		Increase	USD	700	700	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	236	175	338	250
QG	Hedge/Member		Increase	USD	175	175	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	236	175	338	250
MNG	Hedge/Member		Increase	USD	175	175	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	236	175	338	250
NP	Hedge/Member		Increase	USD	175	175	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	236	175	338	250
NNT	Hedge/Member		Increase	USD	175	175	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (HENRY HUB SWAP)								
NN	Spec		Increase	USD	236	175	338	250
NN	Hedge/Member		Increase	USD	175	175	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	945	700	1,350	1,000
NG	Hedge/Member		Increase	USD	700	700	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	945	700	1,350	1,000
NGT	Hedge/Member		Increase	USD	700	700	1,000	1,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	945	700	1,350	1,000
HH	Hedge/Member		Increase	USD	700	700	1,000	1,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	945	700	1,350	1,000
HP	Hedge/Member		Increase	USD	700	700	1,000	1,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	287	213	371	275
QG	Hedge/Member		Increase	USD	213	213	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	287	213	371	275
MNG	Hedge/Member		Increase	USD	213	213	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	287	213	371	275
NP	Hedge/Member		Increase	USD	213	213	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	287	213	371	275
NNT	Hedge/Member		Increase	USD	213	213	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (HENRY HUB SWAP)								
NN	Spec		Increase	USD	287	213	371	275
NN	Hedge/Member		Increase	USD	213	213	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,148	850	1,485	1,100
NG	Hedge/Member		Increase	USD	850	850	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,148	850	1,485	1,100
NGT	Hedge/Member		Increase	USD	850	850	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,148	850	1,485	1,100
HH	Hedge/Member		Increase	USD	850	850	1,100	1,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,148	850	1,485	1,100
HP	Hedge/Member		Increase	USD	850	850	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	169	125	270	200
QG	Hedge/Member		Increase	USD	125	125	200	200
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	169	125	270	200
MNG	Hedge/Member		Increase	USD	125	125	200	200
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	169	125	270	200
NP	Hedge/Member		Increase	USD	125	125	200	200
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	169	125	270	200
NNT	Hedge/Member		Increase	USD	125	125	200	200
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (HENRY HUB SWAP)								
NN	Spec		Increase	USD	169	125	270	200
NN	Hedge/Member		Increase	USD	125	125	200	200
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	675	500	1,080	800
NG	Hedge/Member		Increase	USD	500	500	800	800
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	675	500	1,080	800
NGT	Hedge/Member		Increase	USD	500	500	800	800
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	675	500	1,080	800
HH	Hedge/Member		Increase	USD	500	500	800	800
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	675	500	1,080	800
HP	Hedge/Member		Increase	USD	500	500	800	800
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	270	200	338	250
QG	Hedge/Member		Increase	USD	200	200	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	270	200	338	250
MNG	Hedge/Member		Increase	USD	200	200	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	270	200	338	250
NP	Hedge/Member		Increase	USD	200	200	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	270	200	338	250
NNT	Hedge/Member		Increase	USD	200	200	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (HENRY HUB SWAP)								
NN	Spec		Increase	USD	270	200	338	250
NN	Hedge/Member		Increase	USD	200	200	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,080	800	1,350	1,000
NG	Hedge/Member		Increase	USD	800	800	1,000	1,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,080	800	1,350	1,000
NGT	Hedge/Member		Increase	USD	800	800	1,000	1,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,080	800	1,350	1,000
HH	Hedge/Member		Increase	USD	800	800	1,000	1,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,080	800	1,350	1,000
HP	Hedge/Member		Increase	USD	800	800	1,000	1,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	287	213	338	250
QG	Hedge/Member		Increase	USD	213	213	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	287	213	338	250
MNG	Hedge/Member		Increase	USD	213	213	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	287	213	338	250
NP	Hedge/Member		Increase	USD	213	213	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	287	213	338	250
NNT	Hedge/Member		Increase	USD	213	213	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (HENRY HUB SWAP)								
NN	Spec		Increase	USD	287	213	338	250
NN	Hedge/Member		Increase	USD	213	213	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,148	850	1,350	1,000
NG	Hedge/Member		Increase	USD	850	850	1,000	1,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,148	850	1,350	1,000
NGT	Hedge/Member		Increase	USD	850	850	1,000	1,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,148	850	1,350	1,000
HH	Hedge/Member		Increase	USD	850	850	1,000	1,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,148	850	1,350	1,000
HP	Hedge/Member		Increase	USD	850	850	1,000	1,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	135	100	219	163
QG	Hedge/Member		Increase	USD	100	100	163	163
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	135	100	219	163
MNG	Hedge/Member		Increase	USD	100	100	163	163
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	135	100	219	163
NP	Hedge/Member		Increase	USD	100	100	163	163
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	135	100	219	163
NNT	Hedge/Member		Increase	USD	100	100	163	163
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB SWAP)								
NN	Spec		Increase	USD	135	100	219	163
NN	Hedge/Member		Increase	USD	100	100	163	163

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	540	400	878	650
NG	Hedge/Member		Increase	USD	400	400	650	650
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	540	400	878	650
NGT	Hedge/Member		Increase	USD	400	400	650	650
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	540	400	878	650
HH	Hedge/Member		Increase	USD	400	400	650	650
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	540	400	878	650
HP	Hedge/Member		Increase	USD	400	400	650	650
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	439	325	371	275
QG	Hedge/Member		Decrease	USD	325	325	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	439	325	371	275
MNG	Hedge/Member		Decrease	USD	325	325	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	439	325	371	275
NP	Hedge/Member		Decrease	USD	325	325	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	439	325	371	275
NNT	Hedge/Member		Decrease	USD	325	325	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	439	325	371	275
NN	Hedge/Member		Decrease	USD	325	325	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,755	1,300	1,485	1,100
NG	Hedge/Member		Decrease	USD	1,300	1,300	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,755	1,300	1,485	1,100
NGT	Hedge/Member		Decrease	USD	1,300	1,300	1,100	1,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,755	1,300	1,485	1,100
HH	Hedge/Member		Decrease	USD	1,300	1,300	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,755	1,300	1,485	1,100
HP	Hedge/Member		Decrease	USD	1,300	1,300	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	591	438	405	300
QG	Hedge/Member		Decrease	USD	438	438	300	300
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	591	438	405	300
MNG	Hedge/Member		Decrease	USD	438	438	300	300
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	591	438	405	300
NP	Hedge/Member		Decrease	USD	438	438	300	300
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	591	438	405	300
NNT	Hedge/Member		Decrease	USD	438	438	300	300
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	591	438	405	300
NN	Hedge/Member		Decrease	USD	438	438	300	300
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	2,363	1,750	1,620	1,200
NG	Hedge/Member		Decrease	USD	1,750	1,750	1,200	1,200
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	2,363	1,750	1,620	1,200
NGT	Hedge/Member		Decrease	USD	1,750	1,750	1,200	1,200
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	2,363	1,750	1,620	1,200
HH	Hedge/Member		Decrease	USD	1,750	1,750	1,200	1,200
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	2,363	1,750	1,620	1,200
HP	Hedge/Member		Decrease	USD	1,750	1,750	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	608	450	675	500
QG	Hedge/Member		Increase	USD	450	450	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	608	450	675	500
MNG	Hedge/Member		Increase	USD	450	450	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	608	450	675	500
NP	Hedge/Member		Increase	USD	450	450	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	608	450	675	500
NNT	Hedge/Member		Increase	USD	450	450	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB SWAP)								
NN	Spec		Increase	USD	608	450	675	500
NN	Hedge/Member		Increase	USD	450	450	500	500
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	2,430	1,800	2,700	2,000
NG	Hedge/Member		Increase	USD	1,800	1,800	2,000	2,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	2,430	1,800	2,700	2,000
NGT	Hedge/Member		Increase	USD	1,800	1,800	2,000	2,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	2,430	1,800	2,700	2,000
HH	Hedge/Member		Increase	USD	1,800	1,800	2,000	2,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	2,430	1,800	2,700	2,000
HP	Hedge/Member		Increase	USD	1,800	1,800	2,000	2,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	101	75	135	100
QG	Hedge/Member		Increase	USD	75	75	100	100
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	101	75	135	100
MNG	Hedge/Member		Increase	USD	75	75	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	101	75	135	100
NP	Hedge/Member		Increase	USD	75	75	100	100
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	101	75	135	100
NNT	Hedge/Member		Increase	USD	75	75	100	100
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB SWAP)								
NN	Spec		Increase	USD	101	75	135	100
NN	Hedge/Member		Increase	USD	75	75	100	100
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	405	300	540	400
NG	Hedge/Member		Increase	USD	300	300	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	405	300	540	400
NGT	Hedge/Member		Increase	USD	300	300	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	405	300	540	400
HH	Hedge/Member		Increase	USD	300	300	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	405	300	540	400
HP	Hedge/Member		Increase	USD	300	300	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	186	138	135	100
QG	Hedge/Member		Decrease	USD	138	138	100	100
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	186	138	135	100
MNG	Hedge/Member		Decrease	USD	138	138	100	100
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	186	138	135	100
NP	Hedge/Member		Decrease	USD	138	138	100	100
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	186	138	135	100
NNT	Hedge/Member		Decrease	USD	138	138	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	186	138	135	100
NN	Hedge/Member		Decrease	USD	138	138	100	100
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	743	550	540	400
NG	Hedge/Member		Decrease	USD	550	550	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	743	550	540	400
NGT	Hedge/Member		Decrease	USD	550	550	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	743	550	540	400
HH	Hedge/Member		Decrease	USD	550	550	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	743	550	540	400
HP	Hedge/Member		Decrease	USD	550	550	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	422	313	338	250
QG	Hedge/Member		Decrease	USD	313	313	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	422	313	338	250
MNG	Hedge/Member		Decrease	USD	313	313	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	422	313	338	250
NP	Hedge/Member		Decrease	USD	313	313	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	422	313	338	250
NNT	Hedge/Member		Decrease	USD	313	313	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	422	313	338	250
NN	Hedge/Member		Decrease	USD	313	313	250	250
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,688	1,250	1,350	1,000
NG	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,688	1,250	1,350	1,000
NGT	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,688	1,250	1,350	1,000
HH	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,688	1,250	1,350	1,000
HP	Hedge/Member		Decrease	USD	1,250	1,250	1,000	1,000
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	304	225	236	175
QG	Hedge/Member		Decrease	USD	225	225	175	175
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	304	225	236	175
MNG	Hedge/Member		Decrease	USD	225	225	175	175
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	304	225	236	175
NP	Hedge/Member		Decrease	USD	225	225	175	175
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	304	225	236	175
NNT	Hedge/Member		Decrease	USD	225	225	175	175
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	304	225	236	175
NN	Hedge/Member		Decrease	USD	225	225	175	175
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,215	900	945	700
NG	Hedge/Member		Decrease	USD	900	900	700	700
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,215	900	945	700
NGT	Hedge/Member		Decrease	USD	900	900	700	700
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,215	900	945	700
HH	Hedge/Member		Decrease	USD	900	900	700	700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,215	900	945	700
HP	Hedge/Member		Decrease	USD	900	900	700	700
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	338	250	304	225
QG	Hedge/Member		Decrease	USD	250	250	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	338	250	304	225
MNG	Hedge/Member		Decrease	USD	250	250	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	338	250	304	225
NP	Hedge/Member		Decrease	USD	250	250	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	338	250	304	225
NNT	Hedge/Member		Decrease	USD	250	250	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	338	250	304	225
NN	Hedge/Member		Decrease	USD	250	250	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,350	1,000	1,215	900
NG	Hedge/Member		Decrease	USD	1,000	1,000	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,350	1,000	1,215	900
NGT	Hedge/Member		Decrease	USD	1,000	1,000	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,350	1,000	1,215	900
HH	Hedge/Member		Decrease	USD	1,000	1,000	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,350	1,000	1,215	900
HP	Hedge/Member		Decrease	USD	1,000	1,000	900	900
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	135	100	101	75
QG	Hedge/Member		Decrease	USD	100	100	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	135	100	101	75
MNG	Hedge/Member		Decrease	USD	100	100	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	135	100	101	75
NP	Hedge/Member		Decrease	USD	100	100	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	540	400	405	300
NG	Hedge/Member		Decrease	USD	400	400	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	540	400	405	300
NGT	Hedge/Member		Decrease	USD	400	400	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	540	400	405	300
HH	Hedge/Member		Decrease	USD	400	400	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	540	400	405	300
HP	Hedge/Member		Decrease	USD	400	400	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	101	75	84	63
QG	Hedge/Member		Decrease	USD	75	75	63	63
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	101	75	84	63
MNG	Hedge/Member		Decrease	USD	75	75	63	63
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	101	75	84	63
NP	Hedge/Member		Decrease	USD	75	75	63	63
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	405	300	338	250
NG	Hedge/Member		Decrease	USD	300	300	250	250
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	405	300	338	250
NGT	Hedge/Member		Decrease	USD	300	300	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	405	300	338	250
HH	Hedge/Member		Decrease	USD	300	300	250	250
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	405	300	338	250
HP	Hedge/Member		Decrease	USD	300	300	250	250
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months 3+ (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months 3+ (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months 3+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months 3+ (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months Spread 3+ (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	84	63	68	50
MNG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months Spread 3+ (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months Spread 3+ (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months Spread 3+ (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	338	250	270	200
NG	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months Spread 3+ (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	338	250	270	200
NGT	Hedge/Member		Decrease	USD	250	250	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	186	138	135	100
QG	Hedge/Member		Decrease	USD	138	138	100	100
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	186	138	135	100
NP	Hedge/Member		Decrease	USD	138	138	100	100
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	743	550	540	400
HH	Hedge/Member		Decrease	USD	550	550	400	400
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	743	550	540	400
HP	Hedge/Member		Decrease	USD	550	550	400	400
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 14-16 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 14-16 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 14-16 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 14-16 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 15-17 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 15-17 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 15-17 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 15-17 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 16-18 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 16-18 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 16-18 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 16-18 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 17-19 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 17-19 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 17-19 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 17-19 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 18-20 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 18-20 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 18-20 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 18-20 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 19-21 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 19-21 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 19-21 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 19-21 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 20-22 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 20-22 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 20-22 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 20-22 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 21-23 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 21-23 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 21-23 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 21-23 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 22-24 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 22-24 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 22-24 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 22-24 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 23-25 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 23-25 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 23-25 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 23-25 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	135	100	101	75
QG	Hedge/Member		Decrease	USD	100	100	75	75
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	135	100	101	75
NP	Hedge/Member		Decrease	USD	100	100	75	75
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	540	400	405	300
HH	Hedge/Member		Decrease	USD	400	400	300	300
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	540	400	405	300
HP	Hedge/Member		Decrease	USD	400	400	300	300
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	84	63	68	50
QG	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	84	63	68	50
NP	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	338	250	270	200
HH	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	338	250	270	200
HP	Hedge/Member		Decrease	USD	250	250	200	200
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 10-12 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 10-12 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 11-13 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 11-13 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 12-14 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 12-14 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 1-3 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	186	138	135	100
NNT	Hedge/Member		Decrease	USD	138	138	100	100
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 1-3 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	186	138	135	100
NN	Hedge/Member		Decrease	USD	138	138	100	100
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 13-15 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 13-15 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 14-16 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 14-16 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 15-17 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 15-17 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 16-18 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 16-18 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 17-19 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 17-19 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 18-20 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 18-20 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 19-21 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 19-21 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 20-22 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 20-22 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 21-23 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 21-23 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 22-24 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 22-24 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 23-25 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 23-25 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 2-4 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	135	100	101	75
NNT	Hedge/Member		Decrease	USD	100	100	75	75
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 2-4 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	135	100	101	75
NN	Hedge/Member		Decrease	USD	100	100	75	75
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 24-26 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 24-26 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 6-8 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 6-8 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 7-9 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 7-9 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 8-10 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 8-10 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 9-11 (HENRY HUB SWAP TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	84	63	68	50
NNT	Hedge/Member		Decrease	USD	63	63	50	50
Henry Hub Natural Gas Swap Futures (NN) - 1 Month Butterfly Month 9-11 (HENRY HUB SWAP)								
NN	Spec		Decrease	USD	84	63	68	50
NN	Hedge/Member		Decrease	USD	63	63	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
REFINED PRODUCTS - Intra Spreads								
European 3.5% Fuel Oil Rotterdam Calendar Swap - All Months (EUROPE 3.5% FUEL OIL RDM CALSWAP)								
UV	Spec		Decrease	USD	7,700	7,000	5,500	5,000
UV	Hedge/Member		Decrease	USD	7,000	7,000	5,000	5,000
European 3.5% Fuel Oil Rotterdam Calendar Swap - All Months (MINI EURO 3.5% FUEL OIL FOB RDM SWP)								
OD	Spec		Decrease	USD	770	700	550	500
OD	Hedge/Member		Decrease	USD	700	700	500	500
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 2 (GASOIL CALENDAR SWAP)								
GX	Spec		Decrease	USD	6,750	5,000	5,738	4,250
GX	Hedge/Member		Decrease	USD	5,000	5,000	4,250	4,250
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 2 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Decrease	USD	675	500	574	425
QA	Hedge/Member		Decrease	USD	500	500	425	425
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 4 (GASOIL CALENDAR SWAP)								
GX	Spec		Decrease	USD	13,500	10,000	11,475	8,500
GX	Hedge/Member		Decrease	USD	10,000	10,000	8,500	8,500
European Gasoil (ICE) Calendar Swap - Tier 2 vs. Tier 4 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Decrease	USD	1,350	1,000	1,148	850
QA	Hedge/Member		Decrease	USD	1,000	1,000	850	850
European Gasoil (ICE) Calendar Swap - Tier 3 vs. Tier 3 (GASOIL CALENDAR SWAP)								
GX	Spec		Decrease	USD	6,750	5,000	4,050	3,000
GX	Hedge/Member		Decrease	USD	5,000	5,000	3,000	3,000
European Gasoil (ICE) Calendar Swap - Tier 3 vs. Tier 3 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Decrease	USD	675	500	405	300
QA	Hedge/Member		Decrease	USD	500	500	300	300
European Gasoil (ICE) Calendar Swap - Tier 3 vs. Tier 4 (GASOIL CALENDAR SWAP)								
GX	Spec		Decrease	USD	6,750	5,000	6,075	4,500
GX	Hedge/Member		Decrease	USD	5,000	5,000	4,500	4,500
European Gasoil (ICE) Calendar Swap - Tier 3 vs. Tier 4 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Decrease	USD	675	500	608	450
QA	Hedge/Member		Decrease	USD	500	500	450	450
European Gasoil (ICE) Calendar Swap - Tier 4 vs. Tier 4 (GASOIL CALENDAR SWAP)								
GX	Spec		Decrease	USD	6,750	5,000	4,050	3,000
GX	Hedge/Member		Decrease	USD	5,000	5,000	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								
European Gasoil (ICE) Calendar Swap - Tier 4 vs. Tier 4 (GASOIL MINI CALENDAR SWAP)								
QA	Spec		Decrease	USD	675	500	405	300
QA	Hedge/Member		Decrease	USD	500	500	300	300
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	675	500	574	425
7F	Hedge/Member		Decrease	USD	500	500	425	425
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	675	500	574	425
7FT	Hedge/Member		Decrease	USD	500	500	425	425
European Gasoil Bullet Swap - Tier 2 vs Tier 2 (GASOIL BULLET SWAP)								
BG	Spec		Decrease	USD	6,750	5,000	5,738	4,250
BG	Hedge/Member		Decrease	USD	5,000	5,000	4,250	4,250
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	1,350	1,000	1,148	850
7F	Hedge/Member		Decrease	USD	1,000	1,000	850	850
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	1,350	1,000	1,148	850
7FT	Hedge/Member		Decrease	USD	1,000	1,000	850	850
European Gasoil Bullet Swap - Tier 2 vs Tier 4 (GASOIL BULLET SWAP)								
BG	Spec		Decrease	USD	13,500	10,000	11,475	8,500
BG	Hedge/Member		Decrease	USD	10,000	10,000	8,500	8,500
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	675	500	405	300
7F	Hedge/Member		Decrease	USD	500	500	300	300
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	675	500	405	300
7FT	Hedge/Member		Decrease	USD	500	500	300	300
European Gasoil Bullet Swap - Tier 3 vs Tier 3 (GASOIL BULLET SWAP)								
BG	Spec		Decrease	USD	6,750	5,000	4,050	3,000
BG	Hedge/Member		Decrease	USD	5,000	5,000	3,000	3,000
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	675	500	608	450
7F	Hedge/Member		Decrease	USD	500	500	450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	675	500	608	450
7FT	Hedge/Member		Decrease	USD	500	500	450	450
European Gasoil Bullet Swap - Tier 3 vs Tier 4 (GASOIL BULLET SWAP)								
BG	Spec		Decrease	USD	6,750	5,000	6,075	4,500
BG	Hedge/Member		Decrease	USD	5,000	5,000	4,500	4,500
European Gasoil Bullet Swap - Tier 4 vs Tier 4 (EUROPEAN GASOIL ICE FUTURE)								
7F	Spec		Decrease	USD	675	500	405	300
7F	Hedge/Member		Decrease	USD	500	500	300	300
European Gasoil Bullet Swap - Tier 4 vs Tier 4 (EUROPEAN GASOIL ICE TAS FUTURE)								
7FT	Spec		Decrease	USD	675	500	405	300
7FT	Hedge/Member		Decrease	USD	500	500	300	300
European Gasoil Bullet Swap - Tier 4 vs Tier 4 (GASOIL BULLET SWAP)								
BG	Spec		Decrease	USD	6,750	5,000	4,050	3,000
BG	Hedge/Member		Decrease	USD	5,000	5,000	3,000	3,000
European Singapore Fuel Oil 180cst Calendar Swap - Tier 2 vs. Tier 2 (MINI SINGP FUEL OIL 180CST SWP FUT)								
0F	Spec		Decrease	USD	770	700	550	500
0F	Hedge/Member		Decrease	USD	700	700	500	500
European Singapore Fuel Oil 180cst Calendar Swap - Tier 2 vs. Tier 2 (SINGAPORE FUEL 180CST CALSWAP)								
UA	Spec		Decrease	USD	7,700	7,000	5,500	5,000
UA	Hedge/Member		Decrease	USD	7,000	7,000	5,000	5,000
Gulf Coast #6 Fuel 3.0% Swap - All Months (GULF COAST NO.6 FUEL OIL 3.0%S SWAP)								
MF	Spec		Decrease	USD	1,100	1,000	825	750
MF	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap - All Months (GULF COAST ULSD CALENDAR SWAP)								
LY	Spec		Increase	USD	825	750	1,100	1,000
LY	Hedge/Member		Increase	USD	750	750	1,000	1,000
Heating Oil Futures (HO) - Consecutives Months 1-2 (HEATING OIL FUTURES NYMEX)								
HO	Spec		New	USD			1,013	750
HO	Hedge/Member		New	USD			750	750
Heating Oil Futures (HO) - Consecutives Months 1-2 (HEATING OIL TAM LONDON)								
HOL	Spec		New	USD			1,013	750
HOL	Hedge/Member		New	USD			750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Heating Oil Futures (HO) - Consecutives Months 1-2 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		New	USD			1,013	750
HOT	Hedge/Member		New	USD			750	750
Heating Oil Futures (HO) - Consecutives Months 2-3 (HEATING OIL FUTURES NYMEX)								
HO	Spec		New	USD			675	500
HO	Hedge/Member		New	USD			500	500
Heating Oil Futures (HO) - Consecutives Months 2-3 (HEATING OIL TAM LONDON)								
HOL	Spec		New	USD			675	500
HOL	Hedge/Member		New	USD			500	500
Heating Oil Futures (HO) - Consecutives Months 2-3 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		New	USD			675	500
HOT	Hedge/Member		New	USD			500	500
Heating Oil Futures (HO) - Consecutives Months 3-4 (HEATING OIL FUTURES NYMEX)								
HO	Spec		New	USD			405	300
HO	Hedge/Member		New	USD			300	300
Heating Oil Futures (HO) - Consecutives Months 3-4 (HEATING OIL TAM LONDON)								
HOL	Spec		New	USD			405	300
HOL	Hedge/Member		New	USD			300	300
Heating Oil Futures (HO) - Consecutives Months 3-4 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		New	USD			405	300
HOT	Hedge/Member		New	USD			300	300
Heating Oil Futures (HO) - Consecutives Months 4-5 (HEATING OIL FUTURES NYMEX)								
HO	Spec		New	USD			203	150
HO	Hedge/Member		New	USD			150	150
Heating Oil Futures (HO) - Consecutives Months 4-5 (HEATING OIL TAM LONDON)								
HOL	Spec		New	USD			203	150
HOL	Hedge/Member		New	USD			150	150
Heating Oil Futures (HO) - Consecutives Months 4-5 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		New	USD			203	150
HOT	Hedge/Member		New	USD			150	150
Heating Oil Futures (HO) - Consecutives Months 5-6+ (HEATING OIL FUTURES NYMEX)								
HO	Spec		New	USD			203	150
HO	Hedge/Member		New	USD			150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Heating Oil Futures (HO) - Consecutives Months 5-6+ (HEATING OIL TAM LONDON)								
HOL	Spec		New	USD			203	150
HOL	Hedge/Member		New	USD			150	150
Heating Oil Futures (HO) - Consecutives Months 5-6+ (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		New	USD			203	150
HOT	Hedge/Member		New	USD			150	150
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (E-MINI HEATING OIL FUTURES)								
QH	Spec		Decrease	USD	675	500	506	375
QH	Hedge/Member		Decrease	USD	500	500	375	375
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (HEATING OIL FUTURES NYMEX)								
BH	Spec		Decrease	USD	1,350	1,000	1,013	750
BH	Hedge/Member		Decrease	USD	1,000	1,000	750	750
HO	Spec		Decrease	USD	1,350	1,000	1,013	750
HO	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (HEATING OIL LAST DAY FINANCIAL FUT)								
23	Spec		Decrease	USD	1,350	1,000	1,013	750
23	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	1,350	1,000	1,013	750
HOL	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	1,350	1,000	1,013	750
HOT	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 2 (NYMEX NY HARBOR HEAT OIL CLNDR SWAP)								
MP	Spec		Decrease	USD	1,350	1,000	1,013	750
MP	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (E-MINI HEATING OIL FUTURES)								
QH	Spec		Decrease	USD	1,013	750	675	500
QH	Hedge/Member		Decrease	USD	750	750	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (HEATING OIL FUTURES NYMEX)								
BH	Spec		Decrease	USD	2,025	1,500	1,350	1,000
BH	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
HO	Spec		Decrease	USD	2,025	1,500	1,350	1,000
HO	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (HEATING OIL LAST DAY FINANCIAL FUT)								
23	Spec		Decrease	USD	2,025	1,500	1,350	1,000
23	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	2,025	1,500	1,350	1,000
HOL	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	2,025	1,500	1,350	1,000
HOT	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 3 (NYMEX NY HARBOR HEAT OIL CLNDR SWAP)								
MP	Spec		Decrease	USD	2,025	1,500	1,350	1,000
MP	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (E-MINI HEATING OIL FUTURES)								
QH	Spec		Decrease	USD	1,013	750	844	625
QH	Hedge/Member		Decrease	USD	750	750	625	625
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL FUTURES NYMEX)								
BH	Spec		Decrease	USD	2,025	1,500	1,688	1,250
BH	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250
HO	Spec		Decrease	USD	2,025	1,500	1,688	1,250
HO	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL LAST DAY FINANCIAL FUT)								
23	Spec		Decrease	USD	2,025	1,500	1,688	1,250
23	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	2,025	1,500	1,688	1,250
HOL	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	2,025	1,500	1,688	1,250
HOT	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 1 vs. Tier 4 (NYMEX NY HARBOR HEAT OIL CLNDR SWAP)								
MP	Spec		Decrease	USD	2,025	1,500	1,688	1,250
MP	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (E-MINI HEATING OIL FUTURES)								
QH	Spec		Decrease	USD	675	500	506	375
QH	Hedge/Member		Decrease	USD	500	500	375	375
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (HEATING OIL FUTURES NYMEX)								
BH	Spec		Decrease	USD	1,350	1,000	1,013	750
BH	Hedge/Member		Decrease	USD	1,000	1,000	750	750
HO	Spec		Decrease	USD	1,350	1,000	1,013	750
HO	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (HEATING OIL LAST DAY FINANCIAL FUT)								
23	Spec		Decrease	USD	1,350	1,000	1,013	750
23	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	1,350	1,000	1,013	750
HOL	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	1,350	1,000	1,013	750
HOT	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, MP, BH, 23) - Tier 2 vs. Tier 3 (NYMEX NY HARBOR HEAT OIL CLNDR SWAP)								
MP	Spec		Decrease	USD	1,350	1,000	1,013	750
MP	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 10-12 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Decrease	USD	338	250	270	200
HO	Hedge/Member		Decrease	USD	250	250	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 10-12 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	338	250	270	200
HOL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 10-12 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	338	250	270	200
HOT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 11-13 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Decrease	USD	338	250	270	200
HO	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 11-13 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	338	250	270	200
HOL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 11-13 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	338	250	270	200
HOT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 12-14 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Decrease	USD	338	250	270	200
HO	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 12-14 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	338	250	270	200
HOL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 12-14 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	338	250	270	200
HOT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Decrease	USD	1,148	850	878	650
HO	Hedge/Member		Decrease	USD	850	850	650	650
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	1,148	850	878	650
HOL	Hedge/Member		Decrease	USD	850	850	650	650
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	1,148	850	878	650
HOT	Hedge/Member		Decrease	USD	850	850	650	650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Decrease	USD	540	400	405	300
HO	Hedge/Member		Decrease	USD	400	400	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	540	400	405	300
HOL	Hedge/Member		Decrease	USD	400	400	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 2-4 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	540	400	405	300
HOT	Hedge/Member		Decrease	USD	400	400	300	300
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Decrease	USD	405	300	270	200
HO	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	405	300	270	200
HOL	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	405	300	270	200
HOT	Hedge/Member		Decrease	USD	300	300	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 4-6 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Decrease	USD	338	250	270	200
HO	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 4-6 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	338	250	270	200
HOL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 4-6 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	338	250	270	200
HOT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Decrease	USD	338	250	270	200
HO	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	338	250	270	200
HOL	Hedge/Member		Decrease	USD	250	250	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	338	250	270	200
HOT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Decrease	USD	338	250	270	200
HO	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	338	250	270	200
HOL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	338	250	270	200
HOT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 7-9 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Decrease	USD	338	250	270	200
HO	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 7-9 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	338	250	270	200
HOL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 7-9 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	338	250	270	200
HOT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Decrease	USD	338	250	270	200
HO	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	338	250	270	200
HOL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	338	250	270	200
HOT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 9-11 (HEATING OIL FUTURES NYMEX)								
HO	Spec		Decrease	USD	338	250	270	200
HO	Hedge/Member		Decrease	USD	250	250	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 9-11 (HEATING OIL TAM LONDON)								
HOL	Spec		Decrease	USD	338	250	270	200
HOL	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 9-11 (HEATING OIL TRADE AT SETTLEMENT)								
HOT	Spec		Decrease	USD	338	250	270	200
HOT	Hedge/Member		Decrease	USD	250	250	200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE FUTURES)								
RB	Spec		New	USD			1,013	750
RB	Hedge/Member		New	USD			750	750
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		New	USD			1,013	750
RBL	Hedge/Member		New	USD			750	750
NY Harbor RBOB Gasoline (RB) - Consecutives Months 1-2 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		New	USD			1,013	750
RBT	Hedge/Member		New	USD			750	750
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE FUTURES)								
RB	Spec		New	USD			675	500
RB	Hedge/Member		New	USD			500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		New	USD			675	500
RBL	Hedge/Member		New	USD			500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 2-3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		New	USD			675	500
RBT	Hedge/Member		New	USD			500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB GASOLINE FUTURES)								
RB	Spec		New	USD			675	500
RB	Hedge/Member		New	USD			500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		New	USD			675	500
RBL	Hedge/Member		New	USD			500	500
NY Harbor RBOB Gasoline (RB) - Consecutives Months 3-4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		New	USD			675	500
RBT	Hedge/Member		New	USD			500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB GASOLINE FUTURES)								
RB	Spec		New	USD			405	300
RB	Hedge/Member		New	USD			300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		New	USD			405	300
RBL	Hedge/Member		New	USD			300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 4-5 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		New	USD			405	300
RBT	Hedge/Member		New	USD			300	300
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB GASOLINE FUTURES)								
RB	Spec		New	USD			338	250
RB	Hedge/Member		New	USD			250	250
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		New	USD			338	250
RBL	Hedge/Member		New	USD			250	250
NY Harbor RBOB Gasoline (RB) - Consecutives Months 5-6 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		New	USD			338	250
RBT	Hedge/Member		New	USD			250	250
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB GASOLINE FUTURES)								
RB	Spec		New	USD			270	200
RB	Hedge/Member		New	USD			200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		New	USD			270	200
RBL	Hedge/Member		New	USD			200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 6-7 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		New	USD			270	200
RBT	Hedge/Member		New	USD			200	200
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB GASOLINE FUTURES)								
RB	Spec		New	USD			203	150
RB	Hedge/Member		New	USD			150	150
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB GASOLINE TAM LONDON)								
RBL	Spec		New	USD			203	150
RBL	Hedge/Member		New	USD			150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB) - Consecutives Months 7-8+ (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		New	USD			203	150
RBT	Hedge/Member		New	USD			150	150
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	675	500	506	375
QU	Hedge/Member		Decrease	USD	500	500	375	375
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB CALENDAR SWAP FUTURE)								
RL	Spec		Decrease	USD	1,350	1,000	1,013	750
RL	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,350	1,000	1,013	750
RT	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,350	1,000	1,013	750
RB	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,350	1,000	1,013	750
RBL	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,350	1,000	1,013	750
27	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 2 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,350	1,000	1,013	750
RBT	Hedge/Member		Decrease	USD	1,000	1,000	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	1,013	750	675	500
QU	Hedge/Member		Decrease	USD	750	750	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB CALENDAR SWAP FUTURE)								
RL	Spec		Decrease	USD	2,025	1,500	1,350	1,000
RL	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	2,025	1,500	1,350	1,000
RT	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	2,025	1,500	1,350	1,000
RB	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	2,025	1,500	1,350	1,000
RBL	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	2,025	1,500	1,350	1,000
27	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	2,025	1,500	1,350	1,000
RBT	Hedge/Member		Decrease	USD	1,500	1,500	1,000	1,000
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	1,856	1,375	1,181	875
QU	Hedge/Member		Decrease	USD	1,375	1,375	875	875
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB CALENDAR SWAP FUTURE)								
RL	Spec		Decrease	USD	3,713	2,750	2,363	1,750
RL	Hedge/Member		Decrease	USD	2,750	2,750	1,750	1,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	3,713	2,750	2,363	1,750
RT	Hedge/Member		Decrease	USD	2,750	2,750	1,750	1,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	3,713	2,750	2,363	1,750
RB	Hedge/Member		Decrease	USD	2,750	2,750	1,750	1,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	3,713	2,750	2,363	1,750
RBL	Hedge/Member		Decrease	USD	2,750	2,750	1,750	1,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	3,713	2,750	2,363	1,750
27	Hedge/Member		Decrease	USD	2,750	2,750	1,750	1,750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 1 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	3,713	2,750	2,363	1,750
RBT	Hedge/Member		Decrease	USD	2,750	2,750	1,750	1,750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	641	475	338	250
QU	Hedge/Member		Decrease	USD	475	475	250	250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB CALENDAR SWAP FUTURE)								
RL	Spec		Decrease	USD	1,283	950	675	500
RL	Hedge/Member		Decrease	USD	950	950	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,283	950	675	500
RT	Hedge/Member		Decrease	USD	950	950	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,283	950	675	500
RB	Hedge/Member		Decrease	USD	950	950	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,283	950	675	500
RBL	Hedge/Member		Decrease	USD	950	950	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,283	950	675	500
27	Hedge/Member		Decrease	USD	950	950	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,283	950	675	500
RBT	Hedge/Member		Decrease	USD	950	950	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	1,519	1,125	1,013	750
QU	Hedge/Member		Decrease	USD	1,125	1,125	750	750
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB CALENDAR SWAP FUTURE)								
RL	Spec		Decrease	USD	3,038	2,250	2,025	1,500
RL	Hedge/Member		Decrease	USD	2,250	2,250	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	3,038	2,250	2,025	1,500
RT	Hedge/Member		Decrease	USD	2,250	2,250	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	3,038	2,250	2,025	1,500
RB	Hedge/Member		Decrease	USD	2,250	2,250	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	3,038	2,250	2,025	1,500
RBL	Hedge/Member		Decrease	USD	2,250	2,250	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	3,038	2,250	2,025	1,500
27	Hedge/Member		Decrease	USD	2,250	2,250	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 2 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	3,038	2,250	2,025	1,500
RBT	Hedge/Member		Decrease	USD	2,250	2,250	1,500	1,500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	675	500	338	250
QU	Hedge/Member		Decrease	USD	500	500	250	250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB CALENDAR SWAP FUTURE)								
RL	Spec		Decrease	USD	1,350	1,000	675	500
RL	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	1,350	1,000	675	500
RT	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	1,350	1,000	675	500
RB	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	1,350	1,000	675	500
RBL	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	1,350	1,000	675	500
27	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 3 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	1,350	1,000	675	500
RBT	Hedge/Member		Decrease	USD	1,000	1,000	500	500
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	1,181	875	844	625
QU	Hedge/Member		Decrease	USD	875	875	625	625

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB CALENDAR SWAP FUTURE)								
RL	Spec		Decrease	USD	2,363	1,750	1,688	1,250
RL	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	2,363	1,750	1,688	1,250
RT	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	2,363	1,750	1,688	1,250
RB	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	2,363	1,750	1,688	1,250
RBL	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	2,363	1,750	1,688	1,250
27	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 3 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	2,363	1,750	1,688	1,250
RBT	Hedge/Member		Decrease	USD	1,750	1,750	1,250	1,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (E-MINI GASOLINE FUTURES)								
QU	Spec		Decrease	USD	1,013	750	844	625
QU	Hedge/Member		Decrease	USD	750	750	625	625
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB CALENDAR SWAP FUTURE)								
RL	Spec		Decrease	USD	2,025	1,500	1,688	1,250
RL	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE FINANCIAL FUTURES)								
RT	Spec		Decrease	USD	2,025	1,500	1,688	1,250
RT	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE FUTURES)								
RB	Spec		Decrease	USD	2,025	1,500	1,688	1,250
RB	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB GASOLINE TAM LONDON)								
RBL	Spec		Decrease	USD	2,025	1,500	1,688	1,250
RBL	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB LAST DAY FINANCIAL FUTURES)								
27	Spec		Decrease	USD	2,025	1,500	1,688	1,250
27	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250
NY Harbor RBOB Gasoline (RB, RT, RL, 27) - Tier 4 vs. Tier 4 (RBOB TRADE AT SETTLEMENT)								
RBT	Spec		Decrease	USD	2,025	1,500	1,688	1,250
RBT	Hedge/Member		Decrease	USD	1,500	1,500	1,250	1,250
Singapore Jet Kerosene Swap - Tier 1 vs Tier 2 (SINGAPORE JET KEROSENE SWAP)								
KS	Spec		Decrease	USD	1,100	1,000	825	750
KS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Singapore Jet Kerosene Swap - Tier 1 vs Tier 3 (SINGAPORE JET KEROSENE SWAP)								
KS	Spec		Decrease	USD	1,100	1,000	825	750
KS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Singapore Jet Kerosene Swap - Tier 2 vs Tier 2 (SINGAPORE JET KEROSENE SWAP)								
KS	Spec		Decrease	USD	1,100	1,000	825	750
KS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Singapore Jet Kerosene Swap - Tier 2 vs Tier 3 (SINGAPORE JET KEROSENE SWAP)								
KS	Spec		Decrease	USD	1,100	1,000	825	750
KS	Hedge/Member		Decrease	USD	1,000	1,000	750	750
Singapore Jet Kerosene Swap - Tier 3 vs Tier 3 (SINGAPORE JET KEROSENE SWAP)								
KS	Spec		Decrease	USD	1,100	1,000	825	750
KS	Hedge/Member		Decrease	USD	1,000	1,000	750	750