



12-452

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, October 18, 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

**Tuesday, October 23, 2012.**

Current rates as of:

**Thursday, October 18, 2012.**

# SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----|-----------|-------------|--------|-----|-----------------|---------------------|-------------|-----------------|
|----|-----------|-------------|--------|-----|-----------------|---------------------|-------------|-----------------|

## Outright Rates

### EQUITY INDEX - Outright Rates

#### EMINI S&P 500 EURO DENOMINATED FUTU (EME)

|     |              |          |     |       |       |       |       |
|-----|--------------|----------|-----|-------|-------|-------|-------|
| EME | Spec         | Decrease | EUR | 4,840 | 4,400 | 4,125 | 3,750 |
| EME | Hedge/Member | Decrease | EUR | 4,400 | 4,400 | 3,750 | 3,750 |

### FX - Outright Rates

#### AD/JY FUTURES (AJ)

|    |              |          |     |         |         |         |         |
|----|--------------|----------|-----|---------|---------|---------|---------|
| AJ | Spec         | Decrease | JPY | 577,500 | 525,000 | 517,000 | 470,000 |
| AJ | Hedge/Member | Decrease | JPY | 525,000 | 525,000 | 470,000 | 470,000 |

#### AUSTRALIAN DOLLAR FUTURES (AD)

|    |              |          |     |       |       |       |       |
|----|--------------|----------|-----|-------|-------|-------|-------|
| AD | Spec         | Decrease | USD | 2,750 | 2,500 | 2,475 | 2,250 |
| AD | Hedge/Member | Decrease | USD | 2,500 | 2,500 | 2,250 | 2,250 |

#### BPSF FUTURE (BF)

|    |              |          |     |       |       |       |       |
|----|--------------|----------|-----|-------|-------|-------|-------|
| BF | Spec         | Decrease | CHF | 4,400 | 4,000 | 3,740 | 3,400 |
| BF | Hedge/Member | Decrease | CHF | 4,000 | 4,000 | 3,400 | 3,400 |

#### CD/JY FUTURES (CY)

|    |              |          |     |         |         |         |         |
|----|--------------|----------|-----|---------|---------|---------|---------|
| CY | Spec         | Decrease | JPY | 495,000 | 450,000 | 440,000 | 400,000 |
| CY | Hedge/Member | Decrease | JPY | 450,000 | 450,000 | 400,000 | 400,000 |

#### E-MICRO AUD/USD FUTURES (M6A)

|     |              |          |     |     |     |     |     |
|-----|--------------|----------|-----|-----|-----|-----|-----|
| M6A | Spec         | Decrease | USD | 275 | 250 | 248 | 225 |
| M6A | Hedge/Member | Decrease | USD | 250 | 250 | 225 | 225 |

#### E-MICRO CHF/USD FUTURES (MSF)

|     |              |          |     |     |     |     |     |
|-----|--------------|----------|-----|-----|-----|-----|-----|
| MSF | Spec         | Decrease | USD | 440 | 400 | 385 | 350 |
| MSF | Hedge/Member | Decrease | USD | 400 | 400 | 350 | 350 |

#### E-MICRO JPY/USD (MJY)

|     |              |          |     |     |     |     |     |
|-----|--------------|----------|-----|-----|-----|-----|-----|
| MJY | Spec         | Decrease | USD | 330 | 300 | 303 | 275 |
| MJY | Hedge/Member | Decrease | USD | 300 | 300 | 275 | 275 |

#### E-MINI J-YEN FUTURE (J7)

|    |              |          |     |       |       |       |       |
|----|--------------|----------|-----|-------|-------|-------|-------|
| J7 | Spec         | Decrease | USD | 1,650 | 1,500 | 1,513 | 1,375 |
| J7 | Hedge/Member | Decrease | USD | 1,500 | 1,500 | 1,375 | 1,375 |

#### EUR/USD 1MO REALIZED VOL. FUT (16E)

|     |              |          |     |       |       |       |       |
|-----|--------------|----------|-----|-------|-------|-------|-------|
| 16E | Spec         | Decrease | USD | 3,575 | 3,250 | 2,750 | 2,500 |
| 16E | Hedge/Member | Decrease | USD | 3,250 | 3,250 | 2,500 | 2,500 |

#### EUR/USD 3MO REALIZED VOL. FUT (36E)

|     |              |          |     |       |       |       |       |
|-----|--------------|----------|-----|-------|-------|-------|-------|
| 36E | Spec         | Decrease | USD | 2,145 | 1,950 | 1,650 | 1,500 |
| 36E | Hedge/Member | Decrease | USD | 1,950 | 1,950 | 1,500 | 1,500 |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                         | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Outright Rates</b>                      |              |             |          |     |                 |                     |             |                 |
| <b>EURO FX/BP FUTURE (RP)</b>              |              |             |          |     |                 |                     |             |                 |
| RP                                         | Spec         |             | Decrease | GBP | 1,650           | 1,500               | 1,375       | 1,250           |
| RP                                         | Hedge/Member |             | Decrease | GBP | 1,500           | 1,500               | 1,250       | 1,250           |
| <b>EURO FX/SF FUTURES (RF)</b>             |              |             |          |     |                 |                     |             |                 |
| RF                                         | Spec         |             | Decrease | CHF | 2,475           | 2,250               | 1,925       | 1,750           |
| RF                                         | Hedge/Member |             | Decrease | CHF | 2,250           | 2,250               | 1,750       | 1,750           |
| <b>ISRAELI SHEKEL FUTURES (IS)</b>         |              |             |          |     |                 |                     |             |                 |
| IS                                         | Spec         |             | Increase | USD | 4,400           | 4,000               | 5,500       | 5,000           |
| IS                                         | Hedge/Member |             | Increase | USD | 4,000           | 4,000               | 5,000       | 5,000           |
| <b>JAPANESE YEN FUTURES (JY)</b>           |              |             |          |     |                 |                     |             |                 |
| JY                                         | Spec         |             | Decrease | USD | 3,300           | 3,000               | 3,025       | 2,750           |
| JY                                         | Hedge/Member |             | Decrease | USD | 3,000           | 3,000               | 2,750       | 2,750           |
| <b>KOREAN WON\U.S. DOLLAR FUTURE (KRW)</b> |              |             |          |     |                 |                     |             |                 |
| KRW                                        | Spec         |             | Decrease | USD | 3,300           | 3,000               | 2,750       | 2,500           |
| KRW                                        | Hedge/Member |             | Decrease | USD | 3,000           | 3,000               | 2,500       | 2,500           |
| <b>SWISS FRANC FUTURES (SF)</b>            |              |             |          |     |                 |                     |             |                 |
| SF                                         | Spec         |             | Decrease | USD | 4,400           | 4,000               | 3,850       | 3,500           |
| SF                                         | Hedge/Member |             | Decrease | USD | 4,000           | 4,000               | 3,500       | 3,500           |
| <b>U.S. DOLLAR\RENMINBI FUTURES (RMB)</b>  |              |             |          |     |                 |                     |             |                 |
| RMB                                        | Spec         |             | Decrease | USD | 1,980           | 1,800               | 1,650       | 1,500           |
| RMB                                        | Hedge/Member |             | Decrease | USD | 1,800           | 1,800               | 1,500       | 1,500           |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----|-----------|-------------|--------|-----|-----------------|---------------------|-------------|-----------------|
|----|-----------|-------------|--------|-----|-----------------|---------------------|-------------|-----------------|

### Outright Rates

#### INTEREST RATES - Outright Rates

#### 2 YEAR TREASURY NOTE FUTURES (26)

|    |              |  |          |     |     |     |     |     |
|----|--------------|--|----------|-----|-----|-----|-----|-----|
| 26 | Spec         |  | Decrease | USD | 371 | 275 | 304 | 225 |
| 26 | Hedge/Member |  | Decrease | USD | 275 | 275 | 225 | 225 |

#### 3 YEAR TREASURY NOTE FUTURE (3YR)

|     |              |  |          |     |       |     |     |     |
|-----|--------------|--|----------|-----|-------|-----|-----|-----|
| 3YR | Spec         |  | Decrease | USD | 1,013 | 750 | 675 | 500 |
| 3YR | Hedge/Member |  | Decrease | USD | 750   | 750 | 500 | 500 |

#### 30 DAY FED FUND FUTURES (41)

|    |              |             |          |     |     |     |     |     |
|----|--------------|-------------|----------|-----|-----|-----|-----|-----|
| 41 | Spec         | Months 2-4  | Decrease | USD | 473 | 350 | 405 | 300 |
| 41 | Hedge/Member | Months 2-4  | Decrease | USD | 350 | 350 | 300 | 300 |
| 41 | Spec         | Months 5-12 | Decrease | USD | 608 | 450 | 540 | 400 |
| 41 | Hedge/Member | Months 5-12 | Decrease | USD | 450 | 450 | 400 | 400 |
| 41 | Spec         | Months 13+  | Decrease | USD | 810 | 600 | 675 | 500 |
| 41 | Hedge/Member | Months 13+  | Decrease | USD | 600 | 600 | 500 | 500 |

#### DE-FR SOVEREIGN YIELD SPREAD FUTURE (DFV)

|     |              |  |          |     |       |       |       |       |
|-----|--------------|--|----------|-----|-------|-------|-------|-------|
| DFV | Spec         |  | Decrease | EUR | 3,780 | 2,800 | 3,105 | 2,300 |
| DFV | Hedge/Member |  | Decrease | EUR | 2,800 | 2,800 | 2,300 | 2,300 |

#### UK-DE SOVEREIGN YIELD SPREAD FUTURE (KEV)

|     |              |  |          |     |       |       |       |       |
|-----|--------------|--|----------|-----|-------|-------|-------|-------|
| KEV | Spec         |  | Decrease | GBP | 3,240 | 2,400 | 2,430 | 1,800 |
| KEV | Hedge/Member |  | Decrease | GBP | 2,400 | 2,400 | 1,800 | 1,800 |

#### US-DE SOVEREIGN YIELD SPREAD FUTURE (SEV)

|     |              |  |          |     |       |       |       |       |
|-----|--------------|--|----------|-----|-------|-------|-------|-------|
| SEV | Spec         |  | Decrease | EUR | 2,592 | 1,920 | 2,025 | 1,500 |
| SEV | Hedge/Member |  | Decrease | EUR | 1,920 | 1,920 | 1,500 | 1,500 |

#### US-UK SOVEREIGN YIELD SPRD FUT (SKV)

|     |              |  |          |     |       |       |       |       |
|-----|--------------|--|----------|-----|-------|-------|-------|-------|
| SKV | Spec         |  | Decrease | GBP | 2,268 | 1,680 | 1,890 | 1,400 |
| SKV | Hedge/Member |  | Decrease | GBP | 1,680 | 1,680 | 1,400 | 1,400 |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC | Rate Type | Description | Change | ISO | Current<br>Initial | Current<br>Maintenance | New Initial | New<br>Maintenance |
|----|-----------|-------------|--------|-----|--------------------|------------------------|-------------|--------------------|
|----|-----------|-------------|--------|-----|--------------------|------------------------|-------------|--------------------|

### Intra Spreads

#### **ENVIRONMENTAL - Intra Spreads**

#### **In Delivery Month Certified Emission Reduction Plus (CER+) Futures - All Months (CERPLUS)**

|     |              |  |          |     |     |     |     |     |
|-----|--------------|--|----------|-----|-----|-----|-----|-----|
| CPL | Spec         |  | Increase | EUR | 330 | 300 | 550 | 500 |
| CPL | Hedge/Member |  | Increase | EUR | 300 | 300 | 500 | 500 |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                         | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                       |              |             |          |     |                 |                     |             |                 |
| <b>ETHANOL - Intra Spreads</b>                                                             |              |             |          |     |                 |                     |             |                 |
| <b>CBOT Ethanol Futures (EH) - All Months (ETHANOL FUTURES)</b>                            |              |             |          |     |                 |                     |             |                 |
| EH                                                                                         | Spec         |             | Decrease | USD | 1,350           | 1,000               | 1,013       | 750             |
| EH                                                                                         | Hedge/Member |             | Decrease | USD | 1,000           | 1,000               | 750         | 750             |
| <b>CBOT Ethanol Futures (EH) - Consecutive Month Spreads 1-2 (ETHANOL FUTURES)</b>         |              |             |          |     |                 |                     |             |                 |
| EH                                                                                         | Spec         |             | New      | USD |                 |                     | 506         | 375             |
| EH                                                                                         | Hedge/Member |             | New      | USD |                 |                     | 375         | 375             |
| <b>CBOT Ethanol Futures (EH) - Consecutive Month Spreads 2-3 (ETHANOL FUTURES)</b>         |              |             |          |     |                 |                     |             |                 |
| EH                                                                                         | Spec         |             | New      | USD |                 |                     | 506         | 375             |
| EH                                                                                         | Hedge/Member |             | New      | USD |                 |                     | 375         | 375             |
| <b>CBOT Ethanol Futures (EH) - Consecutive Month Spreads 3-4 (ETHANOL FUTURES)</b>         |              |             |          |     |                 |                     |             |                 |
| EH                                                                                         | Spec         |             | New      | USD |                 |                     | 506         | 375             |
| EH                                                                                         | Hedge/Member |             | New      | USD |                 |                     | 375         | 375             |
| <b>CBOT Ethanol Futures (EH) - Consecutive Month Spreads 4-5 (ETHANOL FUTURES)</b>         |              |             |          |     |                 |                     |             |                 |
| EH                                                                                         | Spec         |             | New      | USD |                 |                     | 506         | 375             |
| EH                                                                                         | Hedge/Member |             | New      | USD |                 |                     | 375         | 375             |
| <b>CBOT Ethanol Futures (EH) - Consecutive Month Spreads 5-6 (ETHANOL FUTURES)</b>         |              |             |          |     |                 |                     |             |                 |
| EH                                                                                         | Spec         |             | New      | USD |                 |                     | 506         | 375             |
| EH                                                                                         | Hedge/Member |             | New      | USD |                 |                     | 375         | 375             |
| <b>CBOT Ethanol Futures (EH) - Consecutive Month Spreads 6-7 (ETHANOL FUTURES)</b>         |              |             |          |     |                 |                     |             |                 |
| EH                                                                                         | Spec         |             | New      | USD |                 |                     | 506         | 375             |
| EH                                                                                         | Hedge/Member |             | New      | USD |                 |                     | 375         | 375             |
| <b>CBOT Ethanol Futures (EH) - Consecutive Month Spreads 7-8 (ETHANOL FUTURES)</b>         |              |             |          |     |                 |                     |             |                 |
| EH                                                                                         | Spec         |             | New      | USD |                 |                     | 506         | 375             |
| EH                                                                                         | Hedge/Member |             | New      | USD |                 |                     | 375         | 375             |
| <b>CBOT Ethanol Futures (EH) - Consecutive Month Spreads 8-9 (ETHANOL FUTURES)</b>         |              |             |          |     |                 |                     |             |                 |
| EH                                                                                         | Spec         |             | New      | USD |                 |                     | 506         | 375             |
| EH                                                                                         | Hedge/Member |             | New      | USD |                 |                     | 375         | 375             |
| <b>Chicago Ethanol (Platts) Swap - Consecutive Month Spreads 1-2 (CHICAGO ETHANOL FUT)</b> |              |             |          |     |                 |                     |             |                 |
| CU                                                                                         | Spec         |             | New      | USD |                 |                     | 825         | 750             |
| CU                                                                                         | Hedge/Member |             | New      | USD |                 |                     | 750         | 750             |
| <b>Chicago Ethanol (Platts) Swap - Consecutive Month Spreads 2-3 (CHICAGO ETHANOL FUT)</b> |              |             |          |     |                 |                     |             |                 |
| CU                                                                                         | Spec         |             | New      | USD |                 |                     | 825         | 750             |
| CU                                                                                         | 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 |
|--------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                               |              |             |          |     |                 |                     |             |                 |
| <b>Chicago Ethanol (Platts) Swap - Consecutive Month Spreads 3-4 (CHICAGO ETHANOL FUT)</b>                         |              |             |          |     |                 |                     |             |                 |
| CU                                                                                                                 | Spec         |             | New      | USD |                 |                     | 825         | 750             |
| CU                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 750         | 750             |
| <b>Chicago Ethanol (Platts) Swap - Consecutive Month Spreads 4-5 (CHICAGO ETHANOL FUT)</b>                         |              |             |          |     |                 |                     |             |                 |
| CU                                                                                                                 | Spec         |             | New      | USD |                 |                     | 825         | 750             |
| CU                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 750         | 750             |
| <b>Chicago Ethanol (Platts) Swap - Consecutive Month Spreads 5-6 (CHICAGO ETHANOL FUT)</b>                         |              |             |          |     |                 |                     |             |                 |
| CU                                                                                                                 | Spec         |             | New      | USD |                 |                     | 825         | 750             |
| CU                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 750         | 750             |
| <b>Chicago Ethanol (Platts) Swap - Consecutive Month Spreads 6-7 (CHICAGO ETHANOL FUT)</b>                         |              |             |          |     |                 |                     |             |                 |
| CU                                                                                                                 | Spec         |             | New      | USD |                 |                     | 825         | 750             |
| CU                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 750         | 750             |
| <b>Chicago Ethanol (Platts) Swap - Consecutive Month Spreads 7-8 (CHICAGO ETHANOL FUT)</b>                         |              |             |          |     |                 |                     |             |                 |
| CU                                                                                                                 | Spec         |             | New      | USD |                 |                     | 825         | 750             |
| CU                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 750         | 750             |
| <b>Chicago Ethanol (Platts) Swap - Consecutive Month Spreads 8-9 (CHICAGO ETHANOL FUT)</b>                         |              |             |          |     |                 |                     |             |                 |
| CU                                                                                                                 | Spec         |             | New      | USD |                 |                     | 825         | 750             |
| CU                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 750         | 750             |
| <b>Chicago Ethanol (Platts) Swap - Consecutive Month Spreads 9-10 (CHICAGO ETHANOL FUT)</b>                        |              |             |          |     |                 |                     |             |                 |
| CU                                                                                                                 | Spec         |             | New      | USD |                 |                     | 825         | 750             |
| CU                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 750         | 750             |
| <b>Cleared OTC Ethanol Forward Month Swap (71) - All Months (OTC ETHANOL FOWARD MONTH SWAP)</b>                    |              |             |          |     |                 |                     |             |                 |
| 71                                                                                                                 | Spec         |             | Decrease | USD | 675             | 500                 | 540         | 400             |
| 71                                                                                                                 | Hedge/Member |             | Decrease | USD | 500             | 500                 | 400         | 400             |
| <b>Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 1-2 (OTC ETHANOL FOWARD MONTH SWAP)</b> |              |             |          |     |                 |                     |             |                 |
| 71                                                                                                                 | Spec         |             | New      | USD |                 |                     | 270         | 200             |
| 71                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 200         | 200             |
| <b>Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 2-3 (OTC ETHANOL FOWARD MONTH SWAP)</b> |              |             |          |     |                 |                     |             |                 |
| 71                                                                                                                 | Spec         |             | New      | USD |                 |                     | 270         | 200             |
| 71                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 200         | 200             |
| <b>Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 3-4 (OTC ETHANOL FOWARD MONTH SWAP)</b> |              |             |          |     |                 |                     |             |                 |
| 71                                                                                                                 | Spec         |             | New      | USD |                 |                     | 270         | 200             |
| 71                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 200         | 200             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                 | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                               |              |             |          |     |                 |                     |             |                 |
| <b>Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 4-5 (OTC ETHANOL FOWARD MONTH SWAP)</b> |              |             |          |     |                 |                     |             |                 |
| 71                                                                                                                 | Spec         |             | New      | USD |                 |                     | 270         | 200             |
| 71                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 200         | 200             |
| <b>Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 5-6 (OTC ETHANOL FOWARD MONTH SWAP)</b> |              |             |          |     |                 |                     |             |                 |
| 71                                                                                                                 | Spec         |             | New      | USD |                 |                     | 270         | 200             |
| 71                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 200         | 200             |
| <b>Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 6-7 (OTC ETHANOL FOWARD MONTH SWAP)</b> |              |             |          |     |                 |                     |             |                 |
| 71                                                                                                                 | Spec         |             | New      | USD |                 |                     | 270         | 200             |
| 71                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 200         | 200             |
| <b>Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 7-8 (OTC ETHANOL FOWARD MONTH SWAP)</b> |              |             |          |     |                 |                     |             |                 |
| 71                                                                                                                 | Spec         |             | New      | USD |                 |                     | 270         | 200             |
| 71                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 200         | 200             |
| <b>Cleared OTC Ethanol Forward Month Swap (71) - Consecutive Month Spreads 8-9 (OTC ETHANOL FOWARD MONTH SWAP)</b> |              |             |          |     |                 |                     |             |                 |
| 71                                                                                                                 | Spec         |             | New      | USD |                 |                     | 270         | 200             |
| 71                                                                                                                 | Hedge/Member |             | New      | USD |                 |                     | 200         | 200             |
| <b>Ethanol (Platts) T2 FOB Rotterdam Including Duty Swap - All Months (ETHANOL(PL) T2 FOB RTRDM INCL)</b>          |              |             |          |     |                 |                     |             |                 |
| Z1                                                                                                                 | Spec         |             | Increase | EUR | 1,100           | 1,000               | 1,650       | 1,500           |
| Z1                                                                                                                 | Hedge/Member |             | Increase | EUR | 1,000           | 1,000               | 1,500       | 1,500           |
| <b>FREIGHT - Intra Spreads</b>                                                                                     |              |             |          |     |                 |                     |             |                 |
| <b>Tanker Route TC5 Ras Tanura to Yokohama - All Months (TC5 RAS TANURA TO YOKOHAMA 55K MT)</b>                    |              |             |          |     |                 |                     |             |                 |
| TH                                                                                                                 | Spec         |             | Increase | USD | 770             | 700                 | 1,100       | 1,000           |
| TH                                                                                                                 | Hedge/Member |             | Increase | USD | 700             | 700                 | 1,000       | 1,000           |
| <b>Tanker Route TD3 Middle Eastern Gulf to Japan - All Months (TD3 MEG TO JAPAN 250K MT)</b>                       |              |             |          |     |                 |                     |             |                 |
| TL                                                                                                                 | Spec         |             | Increase | USD | 110             | 100                 | 275         | 250             |
| TL                                                                                                                 | Hedge/Member |             | Increase | USD | 100             | 100                 | 250         | 250             |
| <b>Tanker Route TD5 West Africa to U.S. Atlantic Coast - All Months (TD5 WEST AFRICA TO USAC 130K)</b>             |              |             |          |     |                 |                     |             |                 |
| TI                                                                                                                 | Spec         |             | Increase | USD | 165             | 150                 | 330         | 300             |
| TI                                                                                                                 | Hedge/Member |             | Increase | USD | 150             | 150                 | 300         | 300             |
| <b>TC2 Rotterdam To USA 37K MT - All Months (TC2 ROTTERDAM TO USAC 37K MT)</b>                                     |              |             |          |     |                 |                     |             |                 |
| TM                                                                                                                 | Spec         |             | Increase | USD | 550             | 500                 | 825         | 750             |
| TM                                                                                                                 | Hedge/Member |             | Increase | USD | 500             | 500                 | 750         | 750             |



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                              |              |             |          |     |                 |                     |             |                 |
| <b>NATURAL GAS - Intra Spreads</b>                                                                                |              |             |          |     |                 |                     |             |                 |
| <b>Algonquin City-gates Natural Gas Basis Swap - All Months (ALGONQUIN CITYGATES BASIS)</b>                       |              |             |          |     |                 |                     |             |                 |
| B4                                                                                                                | Spec         |             | Increase | USD | 385             | 350                 | 550         | 500             |
| B4                                                                                                                | Hedge/Member |             | Increase | USD | 350             | 350                 | 500         | 500             |
| <b>CIG Rocky Mountain Basis Swap (Platts IFERC) - All Months (CIG BASIS)</b>                                      |              |             |          |     |                 |                     |             |                 |
| CI                                                                                                                | Spec         |             | Increase | USD | 110             | 100                 | 165         | 150             |
| CI                                                                                                                | Hedge/Member |             | Increase | USD | 100             | 100                 | 150         | 150             |
| <b>Columbia Gas Transmission Corp. Appalachia (TCO) B - All Months (TCO BASIS FUT)</b>                            |              |             |          |     |                 |                     |             |                 |
| TC                                                                                                                | Spec         |             | Increase | USD | 110             | 100                 | 165         | 150             |
| TC                                                                                                                | Hedge/Member |             | Increase | USD | 100             | 100                 | 150         | 150             |
| <b>El Paso Natural Gas Co. Permian Basin Basis Swap - All Months (PERMIAN BASIS FUT)</b>                          |              |             |          |     |                 |                     |             |                 |
| PM                                                                                                                | Spec         |             | Increase | USD | 110             | 100                 | 138         | 125             |
| PM                                                                                                                | Hedge/Member |             | Increase | USD | 100             | 100                 | 125         | 125             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 10-12 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 84              | 63                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 10-12 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 84              | 63                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 10-12 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 338             | 250                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 250             | 250                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 11-13 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 84              | 63                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 11-13 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 84              | 63                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 11-13 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 338             | 250                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 250             | 250                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 12-14 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 84              | 63                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                              |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 12-14 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 84              | 63                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 12-14 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 338             | 250                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 250             | 250                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>   |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 135             | 100                 | 83          | 75              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 100             | 100                 | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (HENRY HUB FUT)</b>                       |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 135             | 100                 | 83          | 75              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 100             | 100                 | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>   |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 540             | 400                 | 330         | 300             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 400             | 400                 | 300         | 300             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 13-15 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 13-15 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 13-15 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 14-16 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 14-16 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 14-16 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                              |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 15-17 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 15-17 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 15-17 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 16-18 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 16-18 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 16-18 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 17-19 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 17-19 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 17-19 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 18-20 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 18-20 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                              |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 18-20 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 19-21 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 19-21 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 19-21 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 20-22 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 20-22 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 20-22 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 21-23 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 21-23 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 21-23 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 22-24 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                              |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 22-24 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 22-24 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 23-25 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 23-25 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 23-25 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>   |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 101             | 75                  | 55          | 50              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 75              | 75                  | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (HENRY HUB FUT)</b>                       |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 101             | 75                  | 55          | 50              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 75              | 75                  | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>   |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 405             | 300                 | 220         | 200             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 300             | 300                 | 200         | 200             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 24-26 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                               | Spec         |             | Decrease | USD | 84              | 63                  | 41          | 38              |
| NNT                                                                                                               | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 24-26 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                                | Spec         |             | Decrease | USD | 84              | 63                  | 41          | 38              |
| NN                                                                                                                | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 24-26 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                                | Spec         |             | Decrease | USD | 338             | 250                 | 165         | 150             |
| HH                                                                                                                | Hedge/Member |             | Decrease | USD | 250             | 250                 | 150         | 150             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                            |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                             | Spec         |             | Decrease | USD | 84              | 63                  | 55          | 50              |
| NNT                                                                                                             | Hedge/Member |             | Decrease | USD | 63              | 63                  | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                              | Spec         |             | Decrease | USD | 84              | 63                  | 55          | 50              |
| NN                                                                                                              | Hedge/Member |             | Decrease | USD | 63              | 63                  | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                              | Spec         |             | Decrease | USD | 338             | 250                 | 220         | 200             |
| HH                                                                                                              | Hedge/Member |             | Decrease | USD | 250             | 250                 | 200         | 200             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 4-6 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                             | Spec         |             | Decrease | USD | 84              | 63                  | 55          | 50              |
| NNT                                                                                                             | Hedge/Member |             | Decrease | USD | 63              | 63                  | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 4-6 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                              | Spec         |             | Decrease | USD | 84              | 63                  | 55          | 50              |
| NN                                                                                                              | Hedge/Member |             | Decrease | USD | 63              | 63                  | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 4-6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                              | Spec         |             | Decrease | USD | 338             | 250                 | 220         | 200             |
| HH                                                                                                              | Hedge/Member |             | Decrease | USD | 250             | 250                 | 200         | 200             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 5-7 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                             | Spec         |             | Decrease | USD | 84              | 63                  | 55          | 50              |
| NNT                                                                                                             | Hedge/Member |             | Decrease | USD | 63              | 63                  | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 5-7 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                              | Spec         |             | Decrease | USD | 84              | 63                  | 55          | 50              |
| NN                                                                                                              | Hedge/Member |             | Decrease | USD | 63              | 63                  | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 5-7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                              | Spec         |             | Decrease | USD | 338             | 250                 | 220         | 200             |
| HH                                                                                                              | Hedge/Member |             | Decrease | USD | 250             | 250                 | 200         | 200             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 6-8 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                             | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                             | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 6-8 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                              | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                              | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                               | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                             |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 6-8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>  |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                               | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                               | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 7-9 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>  |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                              | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                              | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 7-9 (HENRY HUB FUT)</b>                      |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                               | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 7-9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>  |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                               | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                               | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 8-10 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                              | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                              | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 8-10 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                               | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 8-10 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                               | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                               | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 9-11 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                              | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                              | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 9-11 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                               | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 9-11 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                               | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                               | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 2 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>            |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                              | Spec         |             | Decrease | USD | 219             | 163                 | 83          | 75              |
| NNT                                                                                                              | Hedge/Member |             | Decrease | USD | 163             | 163                 | 75          | 75              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                    | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                  |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 2 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 219             | 163                 | 83          | 75              |
| NN                                                                                                    | Hedge/Member |             | Decrease | USD | 163             | 163                 | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 2 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 878             | 650                 | 330         | 300             |
| HH                                                                                                    | Hedge/Member |             | Decrease | USD | 650             | 650                 | 300         | 300             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 608             | 450                 | 578         | 525             |
| NNT                                                                                                   | Hedge/Member |             | Increase | USD | 450             | 450                 | 525         | 525             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 9 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 608             | 450                 | 578         | 525             |
| NN                                                                                                    | Hedge/Member |             | Increase | USD | 450             | 450                 | 525         | 525             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 2,430           | 1,800               | 2,310       | 2,100           |
| HH                                                                                                    | Hedge/Member |             | Increase | USD | 1,800           | 1,800               | 2,100       | 2,100           |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 3 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Increase | USD | 84              | 63                  | 124         | 113             |
| NNT                                                                                                   | Hedge/Member |             | Increase | USD | 63              | 63                  | 113         | 113             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 3 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Increase | USD | 84              | 63                  | 124         | 113             |
| NN                                                                                                    | Hedge/Member |             | Increase | USD | 63              | 63                  | 113         | 113             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Increase | USD | 338             | 250                 | 495         | 450             |
| HH                                                                                                    | Hedge/Member |             | Increase | USD | 250             | 250                 | 450         | 450             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 608             | 450                 | 578         | 525             |
| NNT                                                                                                   | Hedge/Member |             | Increase | USD | 450             | 450                 | 525         | 525             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 9 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 608             | 450                 | 578         | 525             |
| NN                                                                                                    | Hedge/Member |             | Increase | USD | 450             | 450                 | 525         | 525             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 2,430           | 1,800               | 2,310       | 2,100           |
| HH                                                                                                    | Hedge/Member |             | Increase | USD | 1,800           | 1,800               | 2,100       | 2,100           |



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                    | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                  |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 3 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Increase | USD | 68              | 50                  | 110         | 100             |
| NNT                                                                                                   | Hedge/Member |             | Increase | USD | 50              | 50                  | 100         | 100             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 3 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Increase | USD | 68              | 50                  | 110         | 100             |
| NN                                                                                                    | Hedge/Member |             | Increase | USD | 50              | 50                  | 100         | 100             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Increase | USD | 270             | 200                 | 440         | 400             |
| HH                                                                                                    | Hedge/Member |             | Increase | USD | 200             | 200                 | 400         | 400             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 422             | 313                 | 275         | 250             |
| NNT                                                                                                   | Hedge/Member |             | Decrease | USD | 313             | 313                 | 250         | 250             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 8 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 422             | 313                 | 275         | 250             |
| NN                                                                                                    | Hedge/Member |             | Decrease | USD | 313             | 313                 | 250         | 250             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 1,688           | 1,250               | 1,100       | 1,000           |
| HH                                                                                                    | Hedge/Member |             | Decrease | USD | 1,250           | 1,250               | 1,000       | 1,000           |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 4 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 169             | 125                 | 83          | 75              |
| NNT                                                                                                   | Hedge/Member |             | Decrease | USD | 125             | 125                 | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 4 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 169             | 125                 | 83          | 75              |
| NN                                                                                                    | Hedge/Member |             | Decrease | USD | 125             | 125                 | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 675             | 500                 | 330         | 300             |
| HH                                                                                                    | Hedge/Member |             | Decrease | USD | 500             | 500                 | 300         | 300             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 219             | 163                 | 83          | 75              |
| NNT                                                                                                   | Hedge/Member |             | Decrease | USD | 163             | 163                 | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 219             | 163                 | 83          | 75              |
| NN                                                                                                    | Hedge/Member |             | Decrease | USD | 163             | 163                 | 75          | 75              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                    | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                  |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 878             | 650                 | 330         | 300             |
| HH                                                                                                    | Hedge/Member |             | Decrease | USD | 650             | 650                 | 300         | 300             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 338             | 250                 | 138         | 125             |
| NNT                                                                                                   | Hedge/Member |             | Decrease | USD | 250             | 250                 | 125         | 125             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 338             | 250                 | 138         | 125             |
| NN                                                                                                    | Hedge/Member |             | Decrease | USD | 250             | 250                 | 125         | 125             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 1,350           | 1,000               | 550         | 500             |
| HH                                                                                                    | Hedge/Member |             | Decrease | USD | 1,000           | 1,000               | 500         | 500             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 371             | 275                 | 165         | 150             |
| NNT                                                                                                   | Hedge/Member |             | Decrease | USD | 275             | 275                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 371             | 275                 | 165         | 150             |
| NN                                                                                                    | Hedge/Member |             | Decrease | USD | 275             | 275                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 1,485           | 1,100               | 660         | 600             |
| HH                                                                                                    | Hedge/Member |             | Decrease | USD | 1,100           | 1,100               | 600         | 600             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 405             | 300                 | 193         | 175             |
| NNT                                                                                                   | Hedge/Member |             | Decrease | USD | 300             | 300                 | 175         | 175             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 405             | 300                 | 193         | 175             |
| NN                                                                                                    | Hedge/Member |             | Decrease | USD | 300             | 300                 | 175         | 175             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 1,620           | 1,200               | 770         | 700             |
| HH                                                                                                    | Hedge/Member |             | Decrease | USD | 1,200           | 1,200               | 700         | 700             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 675             | 500                 | 605         | 550             |
| NNT                                                                                                   | Hedge/Member |             | Increase | USD | 500             | 500                 | 550         | 550             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                    | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                  |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 675             | 500                 | 605         | 550             |
| NN                                                                                                    | Hedge/Member |             | Increase | USD | 500             | 500                 | 550         | 550             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 2,700           | 2,000               | 2,420       | 2,200           |
| HH                                                                                                    | Hedge/Member |             | Increase | USD | 2,000           | 2,000               | 2,200       | 2,200           |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 135             | 100                 | 83          | 75              |
| NNT                                                                                                   | Hedge/Member |             | Decrease | USD | 100             | 100                 | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 135             | 100                 | 83          | 75              |
| NN                                                                                                    | Hedge/Member |             | Decrease | USD | 100             | 100                 | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 540             | 400                 | 330         | 300             |
| HH                                                                                                    | Hedge/Member |             | Decrease | USD | 400             | 400                 | 300         | 300             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 135             | 100                 | 55          | 50              |
| NNT                                                                                                   | Hedge/Member |             | Decrease | USD | 100             | 100                 | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 135             | 100                 | 55          | 50              |
| NN                                                                                                    | Hedge/Member |             | Decrease | USD | 100             | 100                 | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 540             | 400                 | 220         | 200             |
| HH                                                                                                    | Hedge/Member |             | Decrease | USD | 400             | 400                 | 200         | 200             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 270             | 200                 | 151         | 138             |
| NNT                                                                                                   | Hedge/Member |             | Decrease | USD | 200             | 200                 | 138         | 138             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 270             | 200                 | 151         | 138             |
| NN                                                                                                    | Hedge/Member |             | Decrease | USD | 200             | 200                 | 138         | 138             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 1,080           | 800                 | 605         | 550             |
| HH                                                                                                    | 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 |
|-------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                  |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 338             | 250                 | 165         | 150             |
| NNT                                                                                                   | Hedge/Member |             | Decrease | USD | 250             | 250                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 338             | 250                 | 165         | 150             |
| NN                                                                                                    | Hedge/Member |             | Decrease | USD | 250             | 250                 | 150         | 150             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 1,350           | 1,000               | 660         | 600             |
| HH                                                                                                    | Hedge/Member |             | Decrease | USD | 1,000           | 1,000               | 600         | 600             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 574             | 425                 | 523         | 475             |
| NNT                                                                                                   | Hedge/Member |             | Increase | USD | 425             | 425                 | 475         | 475             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 574             | 425                 | 523         | 475             |
| NN                                                                                                    | Hedge/Member |             | Increase | USD | 425             | 425                 | 475         | 475             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 2,295           | 1,700               | 2,090       | 1,900           |
| HH                                                                                                    | Hedge/Member |             | Increase | USD | 1,700           | 1,700               | 1,900       | 1,900           |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 169             | 125                 | 83          | 75              |
| NNT                                                                                                   | Hedge/Member |             | Decrease | USD | 125             | 125                 | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 169             | 125                 | 83          | 75              |
| NN                                                                                                    | Hedge/Member |             | Decrease | USD | 125             | 125                 | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 675             | 500                 | 330         | 300             |
| HH                                                                                                    | Hedge/Member |             | Decrease | USD | 500             | 500                 | 300         | 300             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 236             | 175                 | 138         | 125             |
| NNT                                                                                                   | Hedge/Member |             | Decrease | USD | 175             | 175                 | 125         | 125             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 236             | 175                 | 138         | 125             |
| NN                                                                                                    | Hedge/Member |             | Decrease | USD | 175             | 175                 | 125         | 125             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                    | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                  |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 945             | 700                 | 550         | 500             |
| HH                                                                                                    | Hedge/Member |             | Decrease | USD | 700             | 700                 | 500         | 500             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Increase | USD | 354             | 263                 | 371         | 338             |
| NNT                                                                                                   | Hedge/Member |             | Increase | USD | 263             | 263                 | 338         | 338             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 9 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Increase | USD | 354             | 263                 | 371         | 338             |
| NN                                                                                                    | Hedge/Member |             | Increase | USD | 263             | 263                 | 338         | 338             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Increase | USD | 1,418           | 1,050               | 1,485       | 1,350           |
| HH                                                                                                    | Hedge/Member |             | Increase | USD | 1,050           | 1,050               | 1,350       | 1,350           |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 287             | 213                 | 83          | 75              |
| NNT                                                                                                   | Hedge/Member |             | Decrease | USD | 213             | 213                 | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 8 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Decrease | USD | 287             | 213                 | 83          | 75              |
| NN                                                                                                    | Hedge/Member |             | Decrease | USD | 213             | 213                 | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Decrease | USD | 1,148           | 850                 | 330         | 300             |
| HH                                                                                                    | Hedge/Member |             | Decrease | USD | 850             | 850                 | 300         | 300             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Increase | USD | 169             | 125                 | 371         | 338             |
| NNT                                                                                                   | Hedge/Member |             | Increase | USD | 125             | 125                 | 338         | 338             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 9 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                    | Spec         |             | Increase | USD | 169             | 125                 | 371         | 338             |
| NN                                                                                                    | Hedge/Member |             | Increase | USD | 125             | 125                 | 338         | 338             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                    | Spec         |             | Increase | USD | 675             | 500                 | 1,485       | 1,350           |
| HH                                                                                                    | Hedge/Member |             | Increase | USD | 500             | 500                 | 1,350       | 1,350           |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 9 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                   | Spec         |             | Decrease | USD | 506             | 375                 | 481         | 438             |
| NNT                                                                                                   | Hedge/Member |             | Increase | USD | 375             | 375                 | 438         | 438             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                             | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                           |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 9 vs. Tier 9 (HENRY HUB FUT)</b>                              |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                             | Spec         |             | Decrease | USD | 506             | 375                 | 481         | 438             |
| NN                                                                                                             | Hedge/Member |             | Increase | USD | 375             | 375                 | 438         | 438             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 9 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>          |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                             | Spec         |             | Decrease | USD | 2,025           | 1,500               | 1,925       | 1,750           |
| HH                                                                                                             | Hedge/Member |             | Increase | USD | 1,500           | 1,500               | 1,750       | 1,750           |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 2-3 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                            | Spec         |             | Decrease | USD | 84              | 63                  | 83          | 75              |
| NNT                                                                                                            | Hedge/Member |             | Increase | USD | 63              | 63                  | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 2-3 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                             | Spec         |             | Decrease | USD | 84              | 63                  | 83          | 75              |
| NN                                                                                                             | Hedge/Member |             | Increase | USD | 63              | 63                  | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 2-3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                             | Spec         |             | Decrease | USD | 338             | 250                 | 330         | 300             |
| HH                                                                                                             | Hedge/Member |             | Increase | USD | 250             | 250                 | 300         | 300             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 3-4 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                            | Spec         |             | New      | USD |                 |                     | 83          | 75              |
| NNT                                                                                                            | Hedge/Member |             | New      | USD |                 |                     | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 3-4 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                             | Spec         |             | New      | USD |                 |                     | 83          | 75              |
| NN                                                                                                             | Hedge/Member |             | New      | USD |                 |                     | 75          | 75              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 3-4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                             | Spec         |             | New      | USD |                 |                     | 330         | 300             |
| HH                                                                                                             | Hedge/Member |             | New      | USD |                 |                     | 300         | 300             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 4-5 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                            | Spec         |             | New      | USD |                 |                     | 69          | 63              |
| NNT                                                                                                            | Hedge/Member |             | New      | USD |                 |                     | 63          | 63              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 4-5 (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                             | Spec         |             | New      | USD |                 |                     | 69          | 63              |
| NN                                                                                                             | Hedge/Member |             | New      | USD |                 |                     | 63          | 63              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 4-5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                             | Spec         |             | New      | USD |                 |                     | 275         | 250             |
| HH                                                                                                             | Hedge/Member |             | New      | USD |                 |                     | 250         | 250             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                             | Rate Type    | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----------------------------------------------------------------------------------------------------------------|--------------|-------------|--------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                           |              |             |        |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 5-6 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |        |     |                 |                     |             |                 |
| NNT                                                                                                            | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| NNT                                                                                                            | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 5-6 (HENRY HUB FUT)</b>                     |              |             |        |     |                 |                     |             |                 |
| NN                                                                                                             | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| NN                                                                                                             | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 5-6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |        |     |                 |                     |             |                 |
| HH                                                                                                             | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| HH                                                                                                             | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 6-7 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |        |     |                 |                     |             |                 |
| NNT                                                                                                            | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| NNT                                                                                                            | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 6-7 (HENRY HUB FUT)</b>                     |              |             |        |     |                 |                     |             |                 |
| NN                                                                                                             | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| NN                                                                                                             | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 6-7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |        |     |                 |                     |             |                 |
| HH                                                                                                             | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| HH                                                                                                             | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 7-8 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |        |     |                 |                     |             |                 |
| NNT                                                                                                            | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| NNT                                                                                                            | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 7-8 (HENRY HUB FUT)</b>                     |              |             |        |     |                 |                     |             |                 |
| NN                                                                                                             | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| NN                                                                                                             | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 7-8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |        |     |                 |                     |             |                 |
| HH                                                                                                             | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| HH                                                                                                             | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 8-9 (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |        |     |                 |                     |             |                 |
| NNT                                                                                                            | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| NNT                                                                                                            | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 8-9 (HENRY HUB FUT)</b>                     |              |             |        |     |                 |                     |             |                 |
| NN                                                                                                             | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| NN                                                                                                             | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                             | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                           |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 8-9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                             | Spec         |             | New      | USD |                 |                     | 220         | 200             |
| HH                                                                                                             | Hedge/Member |             | New      | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Months Spread 9+ (HENRY HUB FUT TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NNT                                                                                                            | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NNT                                                                                                            | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Months Spread 9+ (HENRY HUB FUT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NN                                                                                                             | Spec         |             | Decrease | USD | 68              | 50                  | 41          | 38              |
| NN                                                                                                             | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Months Spread 9+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b> |              |             |          |     |                 |                     |             |                 |
| HH                                                                                                             | Spec         |             | Decrease | USD | 270             | 200                 | 165         | 150             |
| HH                                                                                                             | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 10-12 (HENRY HUB NAT GAS LAST DAY DELV)</b>            |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                            | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                            | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 10-12 (NATURAL GAS HENRY HUB FUTURE)</b>               |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                             | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                             | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 10-12 (NATURAL GAS TRADE AT SETTLEMENT)</b>            |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                            | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                            | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 11-13 (HENRY HUB NAT GAS LAST DAY DELV)</b>            |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                            | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                            | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 11-13 (NATURAL GAS HENRY HUB FUTURE)</b>               |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                             | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                             | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 11-13 (NATURAL GAS TRADE AT SETTLEMENT)</b>            |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                            | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                            | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 12-14 (HENRY HUB NAT GAS LAST DAY DELV)</b>            |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                            | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                            | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                  | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 12-14 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 12-14 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                 | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (HENRY HUB NAT GAS LAST DAY DELV)</b>   |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                 | Spec         |             | Decrease | USD | 110             | 100                 | 83          | 75              |
| MNG                                                                                                 | Hedge/Member |             | Decrease | USD | 100             | 100                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (NATURAL GAS HENRY HUB FUTURE)</b>      |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 440             | 400                 | 330         | 300             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 400             | 400                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (NATURAL GAS TRADE AT SETTLEMENT)</b>   |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 440             | 400                 | 330         | 300             |
| NGT                                                                                                 | Hedge/Member |             | Decrease | USD | 400             | 400                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 13-15 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                 | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                 | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 13-15 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 13-15 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                 | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 14-16 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                 | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                 | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 14-16 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 14-16 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                 | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                  | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 15-17 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                 | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                 | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 15-17 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 15-17 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                 | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 16-18 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                 | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                 | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 16-18 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 16-18 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                 | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 17-19 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                 | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                 | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 17-19 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 17-19 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                 | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 18-20 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                 | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                 | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 18-20 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                  | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 18-20 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                 | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 19-21 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                 | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                 | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 19-21 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 19-21 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                 | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 20-22 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                 | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                 | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 20-22 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 20-22 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                 | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 21-23 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                 | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                 | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 21-23 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 21-23 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                 | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 22-24 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                 | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                 | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                  | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 22-24 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 22-24 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                 | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 23-25 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                 | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                 | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 23-25 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 23-25 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                 | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (HENRY HUB NAT GAS LAST DAY DELV)</b>   |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                 | Spec         |             | Decrease | USD | 83              | 75                  | 55          | 50              |
| MNG                                                                                                 | Hedge/Member |             | Decrease | USD | 75              | 75                  | 50          | 50              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (NATURAL GAS HENRY HUB FUTURE)</b>      |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 330             | 300                 | 220         | 200             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 300             | 300                 | 200         | 200             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (NATURAL GAS TRADE AT SETTLEMENT)</b>   |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 330             | 300                 | 220         | 200             |
| NGT                                                                                                 | Hedge/Member |             | Decrease | USD | 300             | 300                 | 200         | 200             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 3-5 (HENRY HUB NAT GAS LAST DAY DELV)</b>   |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                 | Spec         |             | Decrease | USD | 69              | 63                  | 55          | 50              |
| MNG                                                                                                 | Hedge/Member |             | Decrease | USD | 63              | 63                  | 50          | 50              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 3-5 (NATURAL GAS HENRY HUB FUTURE)</b>      |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                  | Spec         |             | Decrease | USD | 275             | 250                 | 220         | 200             |
| NG                                                                                                  | Hedge/Member |             | Decrease | USD | 250             | 250                 | 200         | 200             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 3-5 (NATURAL GAS TRADE AT SETTLEMENT)</b>   |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                 | Spec         |             | Decrease | USD | 275             | 250                 | 220         | 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 |
|---------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                              |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 4-6 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                               | Spec         |             | Decrease | USD | 69              | 63                  | 55          | 50              |
| MNG                                                                                               | Hedge/Member |             | Decrease | USD | 63              | 63                  | 50          | 50              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 4-6 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                | Spec         |             | Decrease | USD | 275             | 250                 | 220         | 200             |
| NG                                                                                                | Hedge/Member |             | Decrease | USD | 250             | 250                 | 200         | 200             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 4-6 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                               | Spec         |             | Decrease | USD | 275             | 250                 | 220         | 200             |
| NGT                                                                                               | Hedge/Member |             | Decrease | USD | 250             | 250                 | 200         | 200             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 5-7 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                               | Spec         |             | Decrease | USD | 69              | 63                  | 55          | 50              |
| MNG                                                                                               | Hedge/Member |             | Decrease | USD | 63              | 63                  | 50          | 50              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 5-7 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                | Spec         |             | Decrease | USD | 275             | 250                 | 220         | 200             |
| NG                                                                                                | Hedge/Member |             | Decrease | USD | 250             | 250                 | 200         | 200             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 5-7 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                               | Spec         |             | Decrease | USD | 275             | 250                 | 220         | 200             |
| NGT                                                                                               | Hedge/Member |             | Decrease | USD | 250             | 250                 | 200         | 200             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 6-8 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                               | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 6-8 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 6-8 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                               | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                               | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 7-9 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                               | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                               | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 7-9 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                 | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                               |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 7-9 (NATURAL GAS TRADE AT SETTLEMENT)</b>  |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 8-10 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 8-10 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                 | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                 | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 8-10 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 9-11 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 9-11 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                 | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                 | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 9-11 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 2 (E-MINI NATURAL GAS FUTURES)</b>         |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                 | Spec         |             | Decrease | USD | 179             | 163                 | 83          | 75              |
| QG                                                                                                 | Hedge/Member |             | Decrease | USD | 163             | 163                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 2 (HENRY HUB NAT GAS LAST DAY DELV)</b>    |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                | Spec         |             | Decrease | USD | 179             | 163                 | 83          | 75              |
| MNG                                                                                                | Hedge/Member |             | Decrease | USD | 163             | 163                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 2 (HENRY HUB PENULTIMATE)</b>              |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                 | Spec         |             | Decrease | USD | 179             | 163                 | 83          | 75              |
| NP                                                                                                 | Hedge/Member |             | Decrease | USD | 163             | 163                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 2 (NATURAL GAS HENRY HUB FUTURE)</b>       |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                 | Spec         |             | Decrease | USD | 715             | 650                 | 330         | 300             |
| NG                                                                                                 | Hedge/Member |             | Decrease | USD | 650             | 650                 | 300         | 300             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                            |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 2 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Decrease | USD | 715             | 650                 | 330         | 300             |
| NGT                                                                                             | Hedge/Member |             | Decrease | USD | 650             | 650                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 2 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 715             | 650                 | 330         | 300             |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 650             | 650                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Increase | USD | 495             | 450                 | 578         | 525             |
| QG                                                                                              | Hedge/Member |             | Increase | USD | 450             | 450                 | 525         | 525             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Increase | USD | 495             | 450                 | 578         | 525             |
| MNG                                                                                             | Hedge/Member |             | Increase | USD | 450             | 450                 | 525         | 525             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Increase | USD | 495             | 450                 | 578         | 525             |
| NP                                                                                              | Hedge/Member |             | Increase | USD | 450             | 450                 | 525         | 525             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Increase | USD | 1,980           | 1,800               | 2,310       | 2,100           |
| NG                                                                                              | Hedge/Member |             | Increase | USD | 1,800           | 1,800               | 2,100       | 2,100           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Increase | USD | 1,980           | 1,800               | 2,310       | 2,100           |
| NGT                                                                                             | Hedge/Member |             | Increase | USD | 1,800           | 1,800               | 2,100       | 2,100           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Increase | USD | 1,980           | 1,800               | 2,310       | 2,100           |
| HP                                                                                              | Hedge/Member |             | Increase | USD | 1,800           | 1,800               | 2,100       | 2,100           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 3 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Decrease | USD | 151             | 138                 | 124         | 113             |
| QG                                                                                              | Hedge/Member |             | Decrease | USD | 138             | 138                 | 113         | 113             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 3 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Increase | USD | 69              | 63                  | 124         | 113             |
| MNG                                                                                             | Hedge/Member |             | Increase | USD | 63              | 63                  | 113         | 113             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 3 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Decrease | USD | 151             | 138                 | 124         | 113             |
| NP                                                                                              | Hedge/Member |             | Decrease | USD | 138             | 138                 | 113         | 113             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                            |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 3 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Increase | USD | 275             | 250                 | 495         | 450             |
| NG                                                                                              | Hedge/Member |             | Increase | USD | 250             | 250                 | 450         | 450             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 3 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Increase | USD | 275             | 250                 | 495         | 450             |
| NGT                                                                                             | Hedge/Member |             | Increase | USD | 250             | 250                 | 450         | 450             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 3 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 605             | 550                 | 495         | 450             |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 550             | 550                 | 450         | 450             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Increase | USD | 495             | 450                 | 578         | 525             |
| QG                                                                                              | Hedge/Member |             | Increase | USD | 450             | 450                 | 525         | 525             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Increase | USD | 495             | 450                 | 578         | 525             |
| MNG                                                                                             | Hedge/Member |             | Increase | USD | 450             | 450                 | 525         | 525             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Increase | USD | 495             | 450                 | 578         | 525             |
| NP                                                                                              | Hedge/Member |             | Increase | USD | 450             | 450                 | 525         | 525             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Increase | USD | 1,980           | 1,800               | 2,310       | 2,100           |
| NG                                                                                              | Hedge/Member |             | Increase | USD | 1,800           | 1,800               | 2,100       | 2,100           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Increase | USD | 1,980           | 1,800               | 2,310       | 2,100           |
| NGT                                                                                             | Hedge/Member |             | Increase | USD | 1,800           | 1,800               | 2,100       | 2,100           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Increase | USD | 1,980           | 1,800               | 2,310       | 2,100           |
| HP                                                                                              | Hedge/Member |             | Increase | USD | 1,800           | 1,800               | 2,100       | 2,100           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 3 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Increase | USD | 83              | 75                  | 110         | 100             |
| QG                                                                                              | Hedge/Member |             | Increase | USD | 75              | 75                  | 100         | 100             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 3 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Increase | USD | 55              | 50                  | 110         | 100             |
| MNG                                                                                             | Hedge/Member |             | Increase | USD | 50              | 50                  | 100         | 100             |



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                            |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 3 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Increase | USD | 83              | 75                  | 110         | 100             |
| NP                                                                                              | Hedge/Member |             | Increase | USD | 75              | 75                  | 100         | 100             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 3 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Increase | USD | 220             | 200                 | 440         | 400             |
| NG                                                                                              | Hedge/Member |             | Increase | USD | 200             | 200                 | 400         | 400             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 3 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Increase | USD | 220             | 200                 | 440         | 400             |
| NGT                                                                                             | Hedge/Member |             | Increase | USD | 200             | 200                 | 400         | 400             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 3 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Increase | USD | 330             | 300                 | 440         | 400             |
| HP                                                                                              | Hedge/Member |             | Increase | USD | 300             | 300                 | 400         | 400             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Decrease | USD | 344             | 313                 | 275         | 250             |
| QG                                                                                              | Hedge/Member |             | Decrease | USD | 313             | 313                 | 250         | 250             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Decrease | USD | 344             | 313                 | 275         | 250             |
| MNG                                                                                             | Hedge/Member |             | Decrease | USD | 313             | 313                 | 250         | 250             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Decrease | USD | 344             | 313                 | 275         | 250             |
| NP                                                                                              | Hedge/Member |             | Decrease | USD | 313             | 313                 | 250         | 250             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Decrease | USD | 1,375           | 1,250               | 1,100       | 1,000           |
| NG                                                                                              | Hedge/Member |             | Decrease | USD | 1,250           | 1,250               | 1,000       | 1,000           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Decrease | USD | 1,375           | 1,250               | 1,100       | 1,000           |
| NGT                                                                                             | Hedge/Member |             | Decrease | USD | 1,250           | 1,250               | 1,000       | 1,000           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 1,375           | 1,250               | 1,100       | 1,000           |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 1,250           | 1,250               | 1,000       | 1,000           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Decrease | USD | 138             | 125                 | 83          | 75              |
| QG                                                                                              | Hedge/Member |             | Decrease | USD | 125             | 125                 | 75          | 75              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                            |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Decrease | USD | 138             | 125                 | 83          | 75              |
| MNG                                                                                             | Hedge/Member |             | Decrease | USD | 125             | 125                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Decrease | USD | 138             | 125                 | 83          | 75              |
| NP                                                                                              | Hedge/Member |             | Decrease | USD | 125             | 125                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Decrease | USD | 550             | 500                 | 330         | 300             |
| NG                                                                                              | Hedge/Member |             | Decrease | USD | 500             | 500                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Decrease | USD | 550             | 500                 | 330         | 300             |
| NGT                                                                                             | Hedge/Member |             | Decrease | USD | 500             | 500                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 550             | 500                 | 330         | 300             |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 500             | 500                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Decrease | USD | 179             | 163                 | 83          | 75              |
| QG                                                                                              | Hedge/Member |             | Decrease | USD | 163             | 163                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Decrease | USD | 179             | 163                 | 83          | 75              |
| MNG                                                                                             | Hedge/Member |             | Decrease | USD | 163             | 163                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Decrease | USD | 179             | 163                 | 83          | 75              |
| NP                                                                                              | Hedge/Member |             | Decrease | USD | 163             | 163                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Decrease | USD | 715             | 650                 | 330         | 300             |
| NG                                                                                              | Hedge/Member |             | Decrease | USD | 650             | 650                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Decrease | USD | 715             | 650                 | 330         | 300             |
| NGT                                                                                             | Hedge/Member |             | Decrease | USD | 650             | 650                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 715             | 650                 | 330         | 300             |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 650             | 650                 | 300         | 300             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                            |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Decrease | USD | 275             | 250                 | 138         | 125             |
| QG                                                                                              | Hedge/Member |             | Decrease | USD | 250             | 250                 | 125         | 125             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Decrease | USD | 275             | 250                 | 138         | 125             |
| MNG                                                                                             | Hedge/Member |             | Decrease | USD | 250             | 250                 | 125         | 125             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Decrease | USD | 275             | 250                 | 138         | 125             |
| NP                                                                                              | Hedge/Member |             | Decrease | USD | 250             | 250                 | 125         | 125             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Decrease | USD | 1,100           | 1,000               | 550         | 500             |
| NG                                                                                              | Hedge/Member |             | Decrease | USD | 1,000           | 1,000               | 500         | 500             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Decrease | USD | 1,100           | 1,000               | 550         | 500             |
| NGT                                                                                             | Hedge/Member |             | Decrease | USD | 1,000           | 1,000               | 500         | 500             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 1,100           | 1,000               | 550         | 500             |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 1,000           | 1,000               | 500         | 500             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Decrease | USD | 303             | 275                 | 165         | 150             |
| QG                                                                                              | Hedge/Member |             | Decrease | USD | 275             | 275                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Decrease | USD | 303             | 275                 | 165         | 150             |
| MNG                                                                                             | Hedge/Member |             | Decrease | USD | 275             | 275                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Decrease | USD | 303             | 275                 | 165         | 150             |
| NP                                                                                              | Hedge/Member |             | Decrease | USD | 275             | 275                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Decrease | USD | 1,210           | 1,100               | 660         | 600             |
| NG                                                                                              | Hedge/Member |             | Decrease | USD | 1,100           | 1,100               | 600         | 600             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Decrease | USD | 1,210           | 1,100               | 660         | 600             |
| NGT                                                                                             | Hedge/Member |             | Decrease | USD | 1,100           | 1,100               | 600         | 600             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                            |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 1,210           | 1,100               | 660         | 600             |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 1,100           | 1,100               | 600         | 600             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Decrease | USD | 330             | 300                 | 193         | 175             |
| QG                                                                                              | Hedge/Member |             | Decrease | USD | 300             | 300                 | 175         | 175             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Decrease | USD | 330             | 300                 | 193         | 175             |
| MNG                                                                                             | Hedge/Member |             | Decrease | USD | 300             | 300                 | 175         | 175             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Decrease | USD | 330             | 300                 | 193         | 175             |
| NP                                                                                              | Hedge/Member |             | Decrease | USD | 300             | 300                 | 175         | 175             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Decrease | USD | 1,320           | 1,200               | 770         | 700             |
| NG                                                                                              | Hedge/Member |             | Decrease | USD | 1,200           | 1,200               | 700         | 700             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Decrease | USD | 1,320           | 1,200               | 770         | 700             |
| NGT                                                                                             | Hedge/Member |             | Decrease | USD | 1,200           | 1,200               | 700         | 700             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 1,320           | 1,200               | 770         | 700             |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 1,200           | 1,200               | 700         | 700             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Increase | USD | 550             | 500                 | 605         | 550             |
| QG                                                                                              | Hedge/Member |             | Increase | USD | 500             | 500                 | 550         | 550             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Increase | USD | 550             | 500                 | 605         | 550             |
| MNG                                                                                             | Hedge/Member |             | Increase | USD | 500             | 500                 | 550         | 550             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Increase | USD | 550             | 500                 | 605         | 550             |
| NP                                                                                              | Hedge/Member |             | Increase | USD | 500             | 500                 | 550         | 550             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Increase | USD | 2,200           | 2,000               | 2,420       | 2,200           |
| NG                                                                                              | Hedge/Member |             | Increase | USD | 2,000           | 2,000               | 2,200       | 2,200           |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                            |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Increase | USD | 2,200           | 2,000               | 2,420       | 2,200           |
| NGT                                                                                             | Hedge/Member |             | Increase | USD | 2,000           | 2,000               | 2,200       | 2,200           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Increase | USD | 2,200           | 2,000               | 2,420       | 2,200           |
| HP                                                                                              | Hedge/Member |             | Increase | USD | 2,000           | 2,000               | 2,200       | 2,200           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Decrease | USD | 110             | 100                 | 83          | 75              |
| QG                                                                                              | Hedge/Member |             | Decrease | USD | 100             | 100                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Decrease | USD | 110             | 100                 | 83          | 75              |
| MNG                                                                                             | Hedge/Member |             | Decrease | USD | 100             | 100                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Decrease | USD | 110             | 100                 | 83          | 75              |
| NP                                                                                              | Hedge/Member |             | Decrease | USD | 100             | 100                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Decrease | USD | 440             | 400                 | 330         | 300             |
| NG                                                                                              | Hedge/Member |             | Decrease | USD | 400             | 400                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Decrease | USD | 440             | 400                 | 330         | 300             |
| NGT                                                                                             | Hedge/Member |             | Decrease | USD | 400             | 400                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 440             | 400                 | 330         | 300             |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 400             | 400                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Decrease | USD | 110             | 100                 | 55          | 50              |
| QG                                                                                              | Hedge/Member |             | Decrease | USD | 100             | 100                 | 50          | 50              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Decrease | USD | 110             | 100                 | 55          | 50              |
| MNG                                                                                             | Hedge/Member |             | Decrease | USD | 100             | 100                 | 50          | 50              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Decrease | USD | 110             | 100                 | 55          | 50              |
| NP                                                                                              | Hedge/Member |             | Decrease | USD | 100             | 100                 | 50          | 50              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                            |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Decrease | USD | 440             | 400                 | 220         | 200             |
| NG                                                                                              | Hedge/Member |             | Decrease | USD | 400             | 400                 | 200         | 200             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Decrease | USD | 440             | 400                 | 220         | 200             |
| NGT                                                                                             | Hedge/Member |             | Decrease | USD | 400             | 400                 | 200         | 200             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 440             | 400                 | 220         | 200             |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 400             | 400                 | 200         | 200             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Decrease | USD | 220             | 200                 | 151         | 138             |
| QG                                                                                              | Hedge/Member |             | Decrease | USD | 200             | 200                 | 138         | 138             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Decrease | USD | 220             | 200                 | 151         | 138             |
| MNG                                                                                             | Hedge/Member |             | Decrease | USD | 200             | 200                 | 138         | 138             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Decrease | USD | 220             | 200                 | 151         | 138             |
| NP                                                                                              | Hedge/Member |             | Decrease | USD | 200             | 200                 | 138         | 138             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Decrease | USD | 880             | 800                 | 605         | 550             |
| NG                                                                                              | Hedge/Member |             | Decrease | USD | 800             | 800                 | 550         | 550             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Decrease | USD | 880             | 800                 | 605         | 550             |
| NGT                                                                                             | Hedge/Member |             | Decrease | USD | 800             | 800                 | 550         | 550             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 880             | 800                 | 605         | 550             |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 800             | 800                 | 550         | 550             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Decrease | USD | 275             | 250                 | 165         | 150             |
| QG                                                                                              | Hedge/Member |             | Decrease | USD | 250             | 250                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Decrease | USD | 275             | 250                 | 165         | 150             |
| MNG                                                                                             | Hedge/Member |             | Decrease | USD | 250             | 250                 | 150         | 150             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                            |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Decrease | USD | 275             | 250                 | 165         | 150             |
| NP                                                                                              | Hedge/Member |             | Decrease | USD | 250             | 250                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Decrease | USD | 1,100           | 1,000               | 660         | 600             |
| NG                                                                                              | Hedge/Member |             | Decrease | USD | 1,000           | 1,000               | 600         | 600             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Decrease | USD | 1,100           | 1,000               | 660         | 600             |
| NGT                                                                                             | Hedge/Member |             | Decrease | USD | 1,000           | 1,000               | 600         | 600             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 1,100           | 1,000               | 660         | 600             |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 1,000           | 1,000               | 600         | 600             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Increase | USD | 468             | 425                 | 523         | 475             |
| QG                                                                                              | Hedge/Member |             | Increase | USD | 425             | 425                 | 475         | 475             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Increase | USD | 468             | 425                 | 523         | 475             |
| MNG                                                                                             | Hedge/Member |             | Increase | USD | 425             | 425                 | 475         | 475             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Increase | USD | 468             | 425                 | 523         | 475             |
| NP                                                                                              | Hedge/Member |             | Increase | USD | 425             | 425                 | 475         | 475             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Increase | USD | 1,870           | 1,700               | 2,090       | 1,900           |
| NG                                                                                              | Hedge/Member |             | Increase | USD | 1,700           | 1,700               | 1,900       | 1,900           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Increase | USD | 1,870           | 1,700               | 2,090       | 1,900           |
| NGT                                                                                             | Hedge/Member |             | Increase | USD | 1,700           | 1,700               | 1,900       | 1,900           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Increase | USD | 1,870           | 1,700               | 2,090       | 1,900           |
| HP                                                                                              | Hedge/Member |             | Increase | USD | 1,700           | 1,700               | 1,900       | 1,900           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Decrease | USD | 138             | 125                 | 83          | 75              |
| QG                                                                                              | Hedge/Member |             | Decrease | USD | 125             | 125                 | 75          | 75              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                            |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Decrease | USD | 138             | 125                 | 83          | 75              |
| MNG                                                                                             | Hedge/Member |             | Decrease | USD | 125             | 125                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Decrease | USD | 138             | 125                 | 83          | 75              |
| NP                                                                                              | Hedge/Member |             | Decrease | USD | 125             | 125                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Decrease | USD | 550             | 500                 | 330         | 300             |
| NG                                                                                              | Hedge/Member |             | Decrease | USD | 500             | 500                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Decrease | USD | 550             | 500                 | 330         | 300             |
| NGT                                                                                             | Hedge/Member |             | Decrease | USD | 500             | 500                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 550             | 500                 | 330         | 300             |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 500             | 500                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Decrease | USD | 193             | 175                 | 138         | 125             |
| QG                                                                                              | Hedge/Member |             | Decrease | USD | 175             | 175                 | 125         | 125             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Decrease | USD | 193             | 175                 | 138         | 125             |
| MNG                                                                                             | Hedge/Member |             | Decrease | USD | 175             | 175                 | 125         | 125             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Decrease | USD | 193             | 175                 | 138         | 125             |
| NP                                                                                              | Hedge/Member |             | Decrease | USD | 175             | 175                 | 125         | 125             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Decrease | USD | 770             | 700                 | 550         | 500             |
| NG                                                                                              | Hedge/Member |             | Decrease | USD | 700             | 700                 | 500         | 500             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Decrease | USD | 770             | 700                 | 550         | 500             |
| NGT                                                                                             | Hedge/Member |             | Decrease | USD | 700             | 700                 | 500         | 500             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 770             | 700                 | 550         | 500             |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 700             | 700                 | 500         | 500             |



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                            |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Increase | USD | 289             | 263                 | 371         | 338             |
| QG                                                                                              | Hedge/Member |             | Increase | USD | 263             | 263                 | 338         | 338             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Increase | USD | 289             | 263                 | 371         | 338             |
| MNG                                                                                             | Hedge/Member |             | Increase | USD | 263             | 263                 | 338         | 338             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Increase | USD | 289             | 263                 | 371         | 338             |
| NP                                                                                              | Hedge/Member |             | Increase | USD | 263             | 263                 | 338         | 338             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Increase | USD | 1,155           | 1,050               | 1,485       | 1,350           |
| NG                                                                                              | Hedge/Member |             | Increase | USD | 1,050           | 1,050               | 1,350       | 1,350           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Increase | USD | 1,155           | 1,050               | 1,485       | 1,350           |
| NGT                                                                                             | Hedge/Member |             | Increase | USD | 1,050           | 1,050               | 1,350       | 1,350           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Increase | USD | 1,155           | 1,050               | 1,485       | 1,350           |
| HP                                                                                              | Hedge/Member |             | Increase | USD | 1,050           | 1,050               | 1,350       | 1,350           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Decrease | USD | 234             | 213                 | 83          | 75              |
| QG                                                                                              | Hedge/Member |             | Decrease | USD | 213             | 213                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Decrease | USD | 138             | 125                 | 83          | 75              |
| MNG                                                                                             | Hedge/Member |             | Decrease | USD | 125             | 125                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Decrease | USD | 234             | 213                 | 83          | 75              |
| NP                                                                                              | Hedge/Member |             | Decrease | USD | 213             | 213                 | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Decrease | USD | 550             | 500                 | 330         | 300             |
| NG                                                                                              | Hedge/Member |             | Decrease | USD | 500             | 500                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Decrease | USD | 550             | 500                 | 330         | 300             |
| NGT                                                                                             | Hedge/Member |             | Decrease | USD | 500             | 500                 | 300         | 300             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                              | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                            |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Decrease | USD | 935             | 850                 | 330         | 300             |
| HP                                                                                              | Hedge/Member |             | Decrease | USD | 850             | 850                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Increase | USD | 138             | 125                 | 371         | 338             |
| QG                                                                                              | Hedge/Member |             | Increase | USD | 125             | 125                 | 338         | 338             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Increase | USD | 234             | 213                 | 371         | 338             |
| MNG                                                                                             | Hedge/Member |             | Increase | USD | 213             | 213                 | 338         | 338             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 9 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Increase | USD | 138             | 125                 | 371         | 338             |
| NP                                                                                              | Hedge/Member |             | Increase | USD | 125             | 125                 | 338         | 338             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Increase | USD | 935             | 850                 | 1,485       | 1,350           |
| NG                                                                                              | Hedge/Member |             | Increase | USD | 850             | 850                 | 1,350       | 1,350           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                             | Spec         |             | Increase | USD | 935             | 850                 | 1,485       | 1,350           |
| NGT                                                                                             | Hedge/Member |             | Increase | USD | 850             | 850                 | 1,350       | 1,350           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                              | Spec         |             | Increase | USD | 550             | 500                 | 1,485       | 1,350           |
| HP                                                                                              | Hedge/Member |             | Increase | USD | 500             | 500                 | 1,350       | 1,350           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 9 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                              | Spec         |             | Increase | USD | 413             | 375                 | 481         | 438             |
| QG                                                                                              | Hedge/Member |             | Increase | USD | 375             | 375                 | 438         | 438             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 9 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                             | Spec         |             | Increase | USD | 413             | 375                 | 481         | 438             |
| MNG                                                                                             | Hedge/Member |             | Increase | USD | 375             | 375                 | 438         | 438             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 9 vs. Tier 9 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                              | Spec         |             | Increase | USD | 413             | 375                 | 481         | 438             |
| NP                                                                                              | Hedge/Member |             | Increase | USD | 375             | 375                 | 438         | 438             |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 9 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                              | Spec         |             | Increase | USD | 1,650           | 1,500               | 1,925       | 1,750           |
| NG                                                                                              | Hedge/Member |             | Increase | USD | 1,500           | 1,500               | 1,750       | 1,750           |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                       | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                     |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 9 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)</b>          |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                      | Spec         |             | Increase | USD | 1,650           | 1,500               | 1,925       | 1,750           |
| NGT                                                                                                      | Hedge/Member |             | Increase | USD | 1,500           | 1,500               | 1,750       | 1,750           |
| <b>Henry Hub Natural Gas (NG, NN, HP) - Tier 9 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)</b>                |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                       | Spec         |             | Increase | USD | 1,650           | 1,500               | 1,925       | 1,750           |
| HP                                                                                                       | Hedge/Member |             | Increase | USD | 1,500           | 1,500               | 1,750       | 1,750           |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                       | Spec         |             | Increase | USD | 69              | 63                  | 83          | 75              |
| QG                                                                                                       | Hedge/Member |             | Increase | USD | 63              | 63                  | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                      | Spec         |             | Increase | USD | 69              | 63                  | 83          | 75              |
| MNG                                                                                                      | Hedge/Member |             | Increase | USD | 63              | 63                  | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                       | Spec         |             | Increase | USD | 69              | 63                  | 83          | 75              |
| NP                                                                                                       | Hedge/Member |             | Increase | USD | 63              | 63                  | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                       | Spec         |             | Increase | USD | 275             | 250                 | 330         | 300             |
| NG                                                                                                       | Hedge/Member |             | Increase | USD | 250             | 250                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                      | Spec         |             | Increase | USD | 275             | 250                 | 330         | 300             |
| NGT                                                                                                      | Hedge/Member |             | Increase | USD | 250             | 250                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                       | Spec         |             | Increase | USD | 275             | 250                 | 330         | 300             |
| HP                                                                                                       | Hedge/Member |             | Increase | USD | 250             | 250                 | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 3-4 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                       | Spec         |             | New      | USD |                 |                     | 83          | 75              |
| QG                                                                                                       | Hedge/Member |             | New      | USD |                 |                     | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 3-4 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                      | Spec         |             | New      | USD |                 |                     | 83          | 75              |
| MNG                                                                                                      | Hedge/Member |             | New      | USD |                 |                     | 75          | 75              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 3-4 (HENRY HUB PENULTIMATE)</b>           |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                       | Spec         |             | New      | USD |                 |                     | 83          | 75              |
| NP                                                                                                       | Hedge/Member |             | New      | USD |                 |                     | 75          | 75              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                       | Rate Type    | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----------------------------------------------------------------------------------------------------------|--------------|-------------|--------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                     |              |             |        |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 3-4 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |        |     |                 |                     |             |                 |
| NG                                                                                                       | Spec         |             | New    | USD |                 |                     | 330         | 300             |
| NG                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 3-4 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |        |     |                 |                     |             |                 |
| NGT                                                                                                      | Spec         |             | New    | USD |                 |                     | 330         | 300             |
| NGT                                                                                                      | Hedge/Member |             | New    | USD |                 |                     | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 3-4 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |        |     |                 |                     |             |                 |
| HP                                                                                                       | Spec         |             | New    | USD |                 |                     | 330         | 300             |
| HP                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 300         | 300             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 4-5 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |        |     |                 |                     |             |                 |
| QG                                                                                                       | Spec         |             | New    | USD |                 |                     | 69          | 63              |
| QG                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 63          | 63              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 4-5 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |        |     |                 |                     |             |                 |
| MNG                                                                                                      | Spec         |             | New    | USD |                 |                     | 69          | 63              |
| MNG                                                                                                      | Hedge/Member |             | New    | USD |                 |                     | 63          | 63              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 4-5 (HENRY HUB PENULTIMATE)</b>           |              |             |        |     |                 |                     |             |                 |
| NP                                                                                                       | Spec         |             | New    | USD |                 |                     | 69          | 63              |
| NP                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 63          | 63              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 4-5 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |        |     |                 |                     |             |                 |
| NG                                                                                                       | Spec         |             | New    | USD |                 |                     | 275         | 250             |
| NG                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 250         | 250             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 4-5 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |        |     |                 |                     |             |                 |
| NGT                                                                                                      | Spec         |             | New    | USD |                 |                     | 275         | 250             |
| NGT                                                                                                      | Hedge/Member |             | New    | USD |                 |                     | 250         | 250             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 4-5 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |        |     |                 |                     |             |                 |
| HP                                                                                                       | Spec         |             | New    | USD |                 |                     | 275         | 250             |
| HP                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 250         | 250             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 5-6 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |        |     |                 |                     |             |                 |
| QG                                                                                                       | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| QG                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 5-6 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |        |     |                 |                     |             |                 |
| MNG                                                                                                      | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| MNG                                                                                                      | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                       | Rate Type    | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----------------------------------------------------------------------------------------------------------|--------------|-------------|--------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                     |              |             |        |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 5-6 (HENRY HUB PENULTIMATE)</b>           |              |             |        |     |                 |                     |             |                 |
| NP                                                                                                       | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| NP                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 5-6 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |        |     |                 |                     |             |                 |
| NG                                                                                                       | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| NG                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 5-6 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |        |     |                 |                     |             |                 |
| NGT                                                                                                      | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| NGT                                                                                                      | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 5-6 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |        |     |                 |                     |             |                 |
| HP                                                                                                       | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| HP                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 6-7 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |        |     |                 |                     |             |                 |
| QG                                                                                                       | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| QG                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 6-7 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |        |     |                 |                     |             |                 |
| MNG                                                                                                      | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| MNG                                                                                                      | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 6-7 (HENRY HUB PENULTIMATE)</b>           |              |             |        |     |                 |                     |             |                 |
| NP                                                                                                       | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| NP                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 6-7 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |        |     |                 |                     |             |                 |
| NG                                                                                                       | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| NG                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 6-7 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |        |     |                 |                     |             |                 |
| NGT                                                                                                      | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| NGT                                                                                                      | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 6-7 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |        |     |                 |                     |             |                 |
| HP                                                                                                       | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| HP                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 7-8 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |        |     |                 |                     |             |                 |
| QG                                                                                                       | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| QG                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                       | Rate Type    | Description | Change | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|----------------------------------------------------------------------------------------------------------|--------------|-------------|--------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                     |              |             |        |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 7-8 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |        |     |                 |                     |             |                 |
| MNG                                                                                                      | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| MNG                                                                                                      | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 7-8 (HENRY HUB PENULTIMATE)</b>           |              |             |        |     |                 |                     |             |                 |
| NP                                                                                                       | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| NP                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 7-8 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |        |     |                 |                     |             |                 |
| NG                                                                                                       | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| NG                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 7-8 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |        |     |                 |                     |             |                 |
| NGT                                                                                                      | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| NGT                                                                                                      | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 7-8 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |        |     |                 |                     |             |                 |
| HP                                                                                                       | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| HP                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 8-9 (E-MINI NATURAL GAS FUTURES)</b>      |              |             |        |     |                 |                     |             |                 |
| QG                                                                                                       | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| QG                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 8-9 (HENRY HUB NAT GAS LAST DAY DELV)</b> |              |             |        |     |                 |                     |             |                 |
| MNG                                                                                                      | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| MNG                                                                                                      | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 8-9 (HENRY HUB PENULTIMATE)</b>           |              |             |        |     |                 |                     |             |                 |
| NP                                                                                                       | Spec         |             | New    | USD |                 |                     | 55          | 50              |
| NP                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 50          | 50              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 8-9 (NATURAL GAS HENRY HUB FUTURE)</b>    |              |             |        |     |                 |                     |             |                 |
| NG                                                                                                       | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| NG                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 8-9 (NATURAL GAS TRADE AT SETTLEMENT)</b> |              |             |        |     |                 |                     |             |                 |
| NGT                                                                                                      | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| NGT                                                                                                      | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 8-9 (NYMEX NATURAL GAS FUTURES)</b>       |              |             |        |     |                 |                     |             |                 |
| HP                                                                                                       | Spec         |             | New    | USD |                 |                     | 220         | 200             |
| HP                                                                                                       | Hedge/Member |             | New    | USD |                 |                     | 200         | 200             |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                           | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                                         |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Months 9+ (E-MINI NATURAL GAS FUTURES)</b>                                 |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Months 9+ (HENRY HUB PENULTIMATE)</b>                                      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Months 9+ (NYMEX NATURAL GAS FUTURES)</b>                                  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Months Spread 9+ (HENRY HUB NAT GAS LAST DAY DELV)</b>                     |              |             |          |     |                 |                     |             |                 |
| MNG                                                                                                                          | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| MNG                                                                                                                          | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Months Spread 9+ (NATURAL GAS HENRY HUB FUTURE)</b>                        |              |             |          |     |                 |                     |             |                 |
| NG                                                                                                                           | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NG                                                                                                                           | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas (NG, NN, HP) Consecutive Months Spread 9+ (NATURAL GAS TRADE AT SETTLEMENT)</b>                     |              |             |          |     |                 |                     |             |                 |
| NGT                                                                                                                          | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| NGT                                                                                                                          | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 10-12 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 69              | 63                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 10-12 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 69              | 63                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 10-12 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 275             | 250                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 250             | 250                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 11-13 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 69              | 63                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                           | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                                         |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 11-13 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 69              | 63                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 11-13 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 275             | 250                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 250             | 250                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 12-14 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 69              | 63                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 12-14 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 69              | 63                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 12-14 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 275             | 250                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 250             | 250                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (E-MINI NATURAL GAS FUTURES)</b>   |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 110             | 100                 | 83          | 75              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 100             | 100                 | 75          | 75              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (HENRY HUB PENULTIMATE)</b>        |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 110             | 100                 | 83          | 75              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 100             | 100                 | 75          | 75              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (NYMEX NATURAL GAS FUTURES)</b>    |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 440             | 400                 | 330         | 300             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 400             | 400                 | 300         | 300             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                           | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                                         |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 14-16 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 14-16 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 14-16 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 15-17 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 15-17 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 15-17 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 16-18 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                           | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                                         |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 16-18 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 16-18 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 17-19 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 17-19 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 17-19 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 18-20 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 18-20 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 18-20 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 19-21 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                           | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                                         |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 19-21 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 19-21 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 20-22 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 20-22 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 20-22 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 21-23 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 21-23 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 21-23 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 22-24 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                           | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                                         |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 22-24 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 22-24 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 23-25 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 23-25 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 23-25 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (E-MINI NATURAL GAS FUTURES)</b>   |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 83              | 75                  | 55          | 50              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 75              | 75                  | 50          | 50              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (HENRY HUB PENULTIMATE)</b>        |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                           | Spec         |             | Decrease | USD | 83              | 75                  | 55          | 50              |
| NP                                                                                                                           | Hedge/Member |             | Decrease | USD | 75              | 75                  | 50          | 50              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (NYMEX NATURAL GAS FUTURES)</b>    |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                           | Spec         |             | Decrease | USD | 330             | 300                 | 220         | 200             |
| HP                                                                                                                           | Hedge/Member |             | Decrease | USD | 300             | 300                 | 200         | 200             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 24-26 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                           | Spec         |             | Decrease | USD | 69              | 63                  | 41          | 38              |
| QG                                                                                                                           | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                          | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                                        |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 24-26 (HENRY HUB PENULTIMATE)</b>     |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                          | Spec         |             | Decrease | USD | 69              | 63                  | 41          | 38              |
| NP                                                                                                                          | Hedge/Member |             | Decrease | USD | 63              | 63                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 24-26 (NYMEX NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                          | Spec         |             | Decrease | USD | 275             | 250                 | 165         | 150             |
| HP                                                                                                                          | Hedge/Member |             | Decrease | USD | 250             | 250                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (E-MINI NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                          | Spec         |             | Decrease | USD | 69              | 63                  | 55          | 50              |
| QG                                                                                                                          | Hedge/Member |             | Decrease | USD | 63              | 63                  | 50          | 50              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (HENRY HUB PENULTIMATE)</b>       |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                          | Spec         |             | Decrease | USD | 69              | 63                  | 55          | 50              |
| NP                                                                                                                          | Hedge/Member |             | Decrease | USD | 63              | 63                  | 50          | 50              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (NYMEX NATURAL GAS FUTURES)</b>   |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                          | Spec         |             | Decrease | USD | 275             | 250                 | 220         | 200             |
| HP                                                                                                                          | Hedge/Member |             | Decrease | USD | 250             | 250                 | 200         | 200             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 4-6 (E-MINI NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                          | Spec         |             | Decrease | USD | 69              | 63                  | 55          | 50              |
| QG                                                                                                                          | Hedge/Member |             | Decrease | USD | 63              | 63                  | 50          | 50              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 4-6 (HENRY HUB PENULTIMATE)</b>       |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                          | Spec         |             | Decrease | USD | 69              | 63                  | 55          | 50              |
| NP                                                                                                                          | Hedge/Member |             | Decrease | USD | 63              | 63                  | 50          | 50              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 4-6 (NYMEX NATURAL GAS FUTURES)</b>   |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                          | Spec         |             | Decrease | USD | 275             | 250                 | 220         | 200             |
| HP                                                                                                                          | Hedge/Member |             | Decrease | USD | 250             | 250                 | 200         | 200             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 5-7 (E-MINI NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                          | Spec         |             | Decrease | USD | 69              | 63                  | 55          | 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 |
|-----------------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                                        |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 5-7 (HENRY HUB PENULTIMATE)</b>       |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                          | Spec         |             | Decrease | USD | 69              | 63                  | 55          | 50              |
| NP                                                                                                                          | Hedge/Member |             | Decrease | USD | 63              | 63                  | 50          | 50              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 5-7 (NYMEX NATURAL GAS FUTURES)</b>   |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                          | Spec         |             | Decrease | USD | 275             | 250                 | 220         | 200             |
| HP                                                                                                                          | Hedge/Member |             | Decrease | USD | 250             | 250                 | 200         | 200             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (E-MINI NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                          | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                          | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (HENRY HUB PENULTIMATE)</b>       |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                          | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                          | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (NYMEX NATURAL GAS FUTURES)</b>   |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                          | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                          | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (E-MINI NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                          | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                          | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (HENRY HUB PENULTIMATE)</b>       |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                          | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                          | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (NYMEX NATURAL GAS FUTURES)</b>   |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                          | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                          | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                          | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                          | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

| CC                                                                                                                          | Rate Type    | Description | Change   | ISO | Current Initial | Current Maintenance | New Initial | New Maintenance |
|-----------------------------------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                                                        |              |             |          |     |                 |                     |             |                 |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                          | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                          | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                          | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                          | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (E-MINI NATURAL GAS FUTURES)</b> |              |             |          |     |                 |                     |             |                 |
| QG                                                                                                                          | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| QG                                                                                                                          | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (HENRY HUB PENULTIMATE)</b>      |              |             |          |     |                 |                     |             |                 |
| NP                                                                                                                          | Spec         |             | Decrease | USD | 55              | 50                  | 41          | 38              |
| NP                                                                                                                          | Hedge/Member |             | Decrease | USD | 50              | 50                  | 38          | 38              |
| <b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (NYMEX NATURAL GAS FUTURES)</b>  |              |             |          |     |                 |                     |             |                 |
| HP                                                                                                                          | Spec         |             | Decrease | USD | 220             | 200                 | 165         | 150             |
| HP                                                                                                                          | Hedge/Member |             | Decrease | USD | 200             | 200                 | 150         | 150             |
| <b>Henry Hub Swap - All Months (HENRY HUB BASIS FUT)</b>                                                                    |              |             |          |     |                 |                     |             |                 |
| HB                                                                                                                          | Spec         |             | Decrease | USD | 55              | 50                  | 17          | 15              |
| HB                                                                                                                          | Hedge/Member |             | Decrease | USD | 50              | 50                  | 15          | 15              |
| <b>Malin Natural Gas Swing Swap - All Months (MALIN NG SWING)</b>                                                           |              |             |          |     |                 |                     |             |                 |
| W9                                                                                                                          | Spec         |             | Increase | USD | 110             | 100                 | 220         | 200             |
| W9                                                                                                                          | Hedge/Member |             | Increase | USD | 100             | 100                 | 200         | 200             |
| <b>Northwest Pipeline, Rockies Basis Swap - All Months (NORTHWEST PIPELINE BASIS FUT)</b>                                   |              |             |          |     |                 |                     |             |                 |
| NR                                                                                                                          | Spec         |             | Increase | USD | 110             | 100                 | 220         | 200             |
| NR                                                                                                                          | Hedge/Member |             | Increase | USD | 100             | 100                 | 200         | 200             |
| <b>Panhandle Basis Swap - All Months (PANHANDLE BASIS FUT)</b>                                                              |              |             |          |     |                 |                     |             |                 |
| PH                                                                                                                          | Spec         |             | Increase | USD | 83              | 75                  | 138         | 125             |
| PH                                                                                                                          | Hedge/Member |             | Increase | USD | 75              | 75                  | 125         | 125             |
| <b>PEPL TEXAS/OKLAHOMA (MAINLINE) (NK) - All Months (SUMAS BASIS FUT)</b>                                                   |              |             |          |     |                 |                     |             |                 |
| NK                                                                                                                          | Spec         |             | Increase | USD | 220             | 200                 | 275         | 250             |
| NK                                                                                                                          | 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 |
|------------------------------------------------------------------------------------------------|--------------|-------------|----------|-----|-----------------|---------------------|-------------|-----------------|
| <b>Intra Spreads</b>                                                                           |              |             |          |     |                 |                     |             |                 |
| <b>QUESTAR SWING SWAP - All Months (QUESTAR NAT GAS SWING FUT)</b>                             |              |             |          |     |                 |                     |             |                 |
| C6                                                                                             | Spec         |             | Increase | USD | 110             | 100                 | 220         | 200             |
| C6                                                                                             | Hedge/Member |             | Increase | USD | 100             | 100                 | 200         | 200             |
| <b>San Juan Basis Swap (Platts IFERC) - All Months (SAN JUAN BASIS FUT)</b>                    |              |             |          |     |                 |                     |             |                 |
| NJ                                                                                             | Spec         |             | Increase | USD | 165             | 150                 | 220         | 200             |
| NJ                                                                                             | Hedge/Member |             | Increase | USD | 150             | 150                 | 200         | 200             |
| <b>SOCAL PIPE SWAP - All Months (SOCAL PIPE FUT)</b>                                           |              |             |          |     |                 |                     |             |                 |
| XN                                                                                             | Spec         |             | Increase | USD | 330             | 300                 | 495         | 450             |
| XN                                                                                             | Hedge/Member |             | Increase | USD | 300             | 300                 | 450         | 450             |
| <b>Sumas Swing Swap - All Months (SUMAS SWING FUT)</b>                                         |              |             |          |     |                 |                     |             |                 |
| SU                                                                                             | Spec         |             | Increase | USD | 110             | 100                 | 220         | 200             |
| SU                                                                                             | Hedge/Member |             | Increase | USD | 100             | 100                 | 200         | 200             |
| <b>Texas Gas, Zone SL Basis Swap (Platts IFERC) - All Months (TEXAS GAS ZONE SL BASIS FUT)</b> |              |             |          |     |                 |                     |             |                 |
| TB                                                                                             | Spec         |             | Increase | USD | 110             | 100                 | 275         | 250             |
| TB                                                                                             | Hedge/Member |             | Increase | USD | 100             | 100                 | 250         | 250             |
| <b>Ventura Natural Gas Swing Swap - All Months (VENTURA SWING FUT)</b>                         |              |             |          |     |                 |                     |             |                 |
| VS                                                                                             | Spec         |             | Increase | USD | 110             | 100                 | 220         | 200             |
| VS                                                                                             | Hedge/Member |             | Increase | USD | 100             | 100                 | 200         | 200             |
| <b>Waha Swing Swap - All Months (WAHA SWING FUTURE)</b>                                        |              |             |          |     |                 |                     |             |                 |
| SY                                                                                             | Spec         |             | Increase | USD | 110             | 100                 | 220         | 200             |
| SY                                                                                             | Hedge/Member |             | Increase | USD | 100             | 100                 | 200         | 200             |